QUARTERLY STATEMENT

OF THE

TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED MARCH 31, 2022

[] LIFE, ACCIDENT AND HEALTH

[] FRATERNAL BENEFIT SOCIETIES

2022



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022 OF THE CONDITION AND AFFAIRS OF THE

Teachers Insurance and Annuity Association of America

NAIC Group Code 1216 1216 NAIC Company Code 69345 Employer's ID Number 13-1624203

Organized under the Laws of	(Current)	(Prior) w York ,	State of Domicile or Port of	Entry	NY NY
Country of Domicile		United States of			
Licensed as business type:		ife, Accident and Health [X] Fra	aternal Benefit Societies [1	
Incorporated/Organized	03/04/1918		Commenced Business		05/17/1918
Statutory Home Office	730 Third A	Avenue		New York, NY,	US 10017
	(Street and I	Number)	(City o		untry and Zip Code)
Main Administrative Office		730 Third Av			
	New York, NY, US 10017	(Street and N	umber)	212-490-	9000
	own, State, Country and Zip	Code)	(/	Area Code) (Telep	
Mail Address	730 Third Avenu			New York, NY,	US 10017
	(Street and Number or	P.O. Box)	(City o	or Town, State, Co	untry and Zip Code)
Primary Location of Books and F	Records	730 Third A			<u> </u>
ı	New York, NY, US 10017	(Street and N	umber)	212-490-9	9000
	own, State, Country and Zip	Code)	(/	Area Code) (Telep	
Internet Website Address		tiaa.org	1		
Statutory Statement Contact	Stan	/ Eisenhauer		704	000 4500
· -		(Name)	· · · · · · · · · · · · · · · · · · ·		986-4560 Felephone Number)
Si	atutoryReporting@tiaa.org (E-mail Address)	 -		(FAX Nun	
	(E mail / tadioos)			(FAX Null	iber)
Description 0 Old 6		OFFICE			
President & Chief Executive Officer	Thasunda Bro	own Duckett	SEVP, Chief Financial Officer _		Vendell Dave Dowrich
SMD, Corporate Secretary & General Counsel	Derek Bran	don Dom	SVP & Chief Actuary		Keith Elliot Floman #
		· · · · · · · · · · · · · · · · · · ·	· -		TOTAL EMOCE FORIGINA
Douglas Edward Chittender Relation		OTHER John Lewis Douglas, SEVP, Compliance	Chief Legal, Risk and	Sastry VSM D	urvasula #, SEVP, Chief Information & Client Services Officer
Derek Talmar Ferguson #, SE Office	VP, Chief Administrative	Jose Manuel Minaya, SEVP, Nuvee	Chief Executive Officer,	Bus	d Narcisse, SEVP, Chief Product and siness Development Officer
David George Nason, SEVP Sean Nigel Woodroffe, SEV		Michelle Louise Onvural #, SEV	P, Chief Marketing Officer	Austin Penn Wad	chter, EVP, Chief Accounting Officer and Corporate Controller
		DIRECTORS OR	TRUSTEES		
Samuel Richal		Jeffrey Rober Thasunda Brow			Jason Edmund Brown Lisa Wolfson Hess
Edward Mark	Hundert	Gina Lynette I	_often #	1	Maureen Patricia O'Hara
Donald Kent La June Montgon		Dorothy Kathryn Marta (NMN)			Kim Michele Sharan
_					
State of County of	New York New York	ss:			
all of the herein described asset statement, together with related of condition and affairs of the said r in accordance with the NAIC An rules or regulations require diff respectively. Furthermore, the s	s were the absolute proper exhibits, schedules and exple eporting entity as of the rep- nual Statement Instructions erences in reporting not re- cope of this attestation by t	ty of the said reporting entity, fre anations therein contained, anne orting period stated above, and or and Accounting Practices and P elated to accounting practices a the described officers also include	ee and clear from any liens xed or referred to, is a full a fits income and deductions rocedures manual except to and procedures, according as the related corresponding	s or claims thereo and true statement s therefrom for the to the extent that: g to the best of the ag electronic filing	hat on the reporting period stated above, n, except as herein stated, and that this of all the assets and liabilities and of the period ended, and have been completed (1) state law may differ; or, (2) that state heir information, knowledge and belief, with the NAIC, when required, that is an various regulators in lieu of or in addition
Masunda Brun	Orth	Beens	Ch_	_	
Thasunda Brown Du President & Chief Execut		Derek Brandor SMD & Corporate		(Wendell Dave Dowrich SEVP, Chief Financial Officer
Subscribed and swom to before r	me this apprel	2022	a. Is this an original filing b. If no, 1. State the amendm 2. Date filed 3. Number of coopers.	ent number	Yes [X] No []
		V	Number of pages a	auacned	

VINCENZA IENI
NOTARY PUBLIC-STATE OF NEW YORK
No. 011E6211858
Qualified in Westchester County
My Commission Expires 09-21-2025



STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

ASSETS

		3613			
		1	Current Statement Date 2	3 Net Admitted Assets	4 December 31 Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
		199,779,258,624	36,718,291	199,742,540,333	197,716,505,614
	Stocks:	000 044 000		000 044 000	044 504 004
	2.1 Preferred stocks			330,644,030	, ,
	2.2 Common stocks	10,314,065,191	44,124,473	10,269,940,718	
	Mortgage loans on real estate:	24 024 700 000		24 024 700 000	24 026 420 161
	3.1 First liens			34,934,788,890	
		1,971,960,747		1,971,960,747	1,966,852,343
	Real estate: 4.1 Properties occupied by the company (less \$				
	encumbrances)	208 040 805		298,940,895	299,833,771
	4.2 Properties held for the production of income (less	290,940,093		290,940,093	299,000,771
	\$	3 347 085 202		3,347,085,202	3 300 05/ 088
	,				
	4.3 Properties held for sale (less \$				
_	encumbrances)				
5.	Cash (\$				
	(\$44,999,022) and short-term				
	investments (\$204,530,138)			627,120,085	
	Contract loans (including \$ premium notes)			985,809,436	
	Derivatives			1,310,689,264	
	Other invested assets			35,585,440,030	
	Receivables for securities				296, 137, 701
	Securities lending reinvested collateral assets				2,246,806,497
	Aggregate write-ins for invested assets			17,026,753	10,721,217
	Subtotals, cash and invested assets (Lines 1 to 11)	293,336,960,388	139,781,460	293, 197, 178, 928	287,521,093,237
13.	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	1,866,875,236		1,866,875,236	1,774,403,341
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,208,654		1,208,654	1,375,390
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	33,012,441	110,082	32,902,359	36,967,943
	15.3 Accrued retrospective premiums (\$				
	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	358,662		358,662	2,228,206
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	15,155,613		15, 155, 613	6,973,589
18.2	Net deferred tax asset	3,536,850,000	1,867,412,000	1,669,438,000	1,679,721,000
19.	Guaranty funds receivable or on deposit	9,369,504		9,369,504	9,366,472
20.	Electronic data processing equipment and software	233,505,586	202,893,781	30,611,805	33,654,154
21.	Furniture and equipment, including health care delivery assets				
	(\$)	244,007,923	244,007,923		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	270,748,940	2,602,433	268,146,507	265,824,163
24.	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	1,075,284,241	171,539,491	903,744,750	846,272,354
26.	Total assets excluding Separate Accounts, Segregated Accounts and				
	Protected Cell Accounts (Lines 12 to 25)	300,623,337,188	2,628,347,170	297,994,990,018	292,177,879,847
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	51 852 449 509		51,852,449,509	51,254,528,591
28.	Total (Lines 26 and 27)	352,475,786,697	2,628,347,170	349,847,439,527	343,432,408,439
	DETAILS OF WRITE-INS	002,710,100,031	2,020,047,170	070,071,703,021	0-10, 102, 100, 103
		0.702.042		0.700.040	0 600 104
	Derivative collateral - receivable			8,703,043	2,682,124
	Investments in process			4,372,044	5,933,000
	Receivable for securities lending			3,951,666	2,106,093
	Summary of remaining write-ins for Line 11 from overflow page			17 000 750	40 704 047
	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	17,026,753		17,026,753	10,721,217
	Sundry receivables		22,674,569	903,744,750	846,272,354
	Prepaid expenses		136,864,378		
2503.	Intangible asset - AML - SERP	12,000,544	12,000,544		
	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,075,284,241	171,539,491	903,744,750	846,272,354

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	EIABIEITIEG, GOIN EGG AND OTHER I G	1100	
		1 Current Statement Date	2 December 31 Prior Year
	Aggregate reserve for life contracts \$223,728,691,223 less \$ included in Line 6.3 (including \$		
3.		5,308,042,753	1,345
	Contract claims: 4.1 Life		
5.	4.2 Accident and health		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$		
	Modco)	1,814,317,790	2,000,832,788
	Amount provisionally held for deferred dividend policies not included in Line 6		
	Premiums and annuity considerations for life and accident and health contracts received in advance less \$ accident and health premiums		
	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		
	9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 3,617,087 ceded		
		4,109,329,337	
	\$ and deposit-type contract funds \$		
12.	Commissions and expense allowances payable on reinsurance assumed		
13.	Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	10,901,904	12,318,988
	Taxes, licenses and fees due or accrued, excluding federal income taxes Current federal and foreign income taxes, including \$ on realized capital gains (losses)	26,552,481	36,700,877
15.2	Net deferred tax liability		
17.	Unearned investment income	295 , 138 , 340	287,609,903
18. 19.	Amounts held for agents' account, including \$ agents' credit balances	400,567,061	288,202,045
20.	Net adjustment in assets and liabilities due to foreign exchange rates Liability for benefits for employees and agents if not included above		
22.	Borrowed money \$1,774,000,000 and interest thereon \$	1,774,000,000	75,000,000
24.	Dividends to stockholders declared and unpaid		
	24.01 Asset valuation reserve		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$	382,600,773	826,889,870
	24.05 Drafts outstanding		
	24.07 Funds held under coinsurance		
	24.09 Payable for securities	997,112,663	358,885,746
	24.10 Payable for securities lending		
	Aggregate write-ins for liabilities	1,876,563,261 254,751,547,018	1,797,026,848 249,308,159,286
27.	From Separate Accounts Statement	51,741,849,171	51, 151, 568, 831
	Total liabilities (Lines 26 and 27) Common capital stock	306,493,396,189	300,459,728,117
30.	Preferred capital stock		
	Aggregate write-ins for other than special surplus funds	6,290,499,135	
33.	Gross paid in and contributed surplus	550,000	550,000
	Aggregate write-ins for special surplus funds		
36.	Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$		
	36.2 shares preferred (value included in Line 30 \$	43,351,543,338	42,970,180,321
	Totals of Lines 29, 30 and 37	43,354,043,338	42,972,680,321
	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-INS	349,847,439,527	343,432,408,439
	Derivative collateral - payable		773,355,647 749,803,569
2503.	Deferred gain on asset transfer with affiliate	312,243,389	312,243,389
2598.	Summary of remaining write-ins for Line 25 from overflow page	(37,723,413)	(38,375,757)
	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,876,563,261	1,797,026,848
	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
		37,060,494,203	
	Summary of remaining write-ins for Line 34 from overflow page		
3499.		37,060,494,203	36,679,164,510
··· Ibo o			

^{**} The amount of the annuitant mortality fluctuation fund for the Real Estate account is \$140,415,555 and for the Access account is \$19,121,349.

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.

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

SUMMARY OF OPERATIONS

		1 1	2	3
		Current Year		
			Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,833,378,233	3,561,474,002	13,772,531,674
2.	Considerations for supplementary contracts with life contingencies.	16.564.033	14, 172,814	62,010,240
3.	Net investment income		, ,	13, 128, 006, 599
			, , ,	
4.	Amortization of Interest Maintenance Reserve (IMR)	123,396,709		413,699,086
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	7,640,577	7, 160, 141	20,731,820
6.	Commissions and expense allowances on reinsurance ceded	I		
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	76,783,570 <u> </u>	63,449,726	259,403,680
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income		557.577.532	1,930,247,728
			,. ,	
9.	Totals (Lines 1 to 8.3)		7,307,384,425	29,586,630,827
10.	Death benefits	17.249.506	18,419,718	57, 186, 894
11.	Matured endowments (excluding guaranteed annual pure endowments)		29,520	131,415
			29,520	101,410
12.	Annuity benefits	2,152,912,405 [7,994,088,630
13.	Disability benefits and benefits under accident and health contracts	1,941,266	2,087,576	8,337,215
14.	Coupons, guaranteed annual pure endowments and similar benefits			
	Surrender benefits and withdrawals for life contracts			
15.			3, 122,413,025	11,658,121,420
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	8.784.415	9.590.794	34.852.703
18.	Payments on supplementary contracts with life contingencies			
	rayments on supplementary contracts with the contingencies	057 000 040		
19.	Increase in aggregate reserves for life and accident and health contracts	357,686,918	59,688,983	299,958,303
20.	Totals (Lines 10 to 19)	5.409.913.044	5.317.719.630	20, 193, 894, 521
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct	, ,,,,,,,,,	,. ,,	,,,
۲۱.		1		
	business only)			
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	271,935.199	318,211,796	1,220,603,363
24.	Insurance taxes, licenses and fees, excluding federal income taxes	20 140 166		57,326,631
	Insurance taxes, notices and tees, excluding reached income taxes	/4 070 400		
25.	Increase in loading on deferred and uncollected premiums		(1,327,090)	
26.	Net transfers to or (from) Separate Accounts net of reinsurance	237,203,417	54,872,999	802,124,110
27.	Aggregate write-ins for deductions		214,289,868	597,381,398
	66 6		5,922,873,245	22,870,122,776
28.	Totals (Lines 20 to 27)		0,922,873,240	22,870,122,770
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus			
	Line 28)	1,396,125,276	1,384,511,180	6,716,508,050
30.	Dividends to policyholders and refunds to members	944,249,462	591,386,584	2,758,440,782
	' '	344,243,402	331,000,004	2,730,440,702
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal	454 075 044	700 404 500	0.050.007.000
	income taxes (Line 29 minus Line 30)	451,8/5,814 [793 , 124 , 596	3,958,067,268
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(58,728,607)	(59,845,851)	(265,576,664)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income	` ' '	, , , , ,	, , , , , ,
33.	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	510 604 421	852,970,447	4,223,643,933
			852,970,447	4,223,043,933
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)	(438, 365, 510)	(251,594,448)	(351,686,563)
0.5				· , , , ,
35.	Net income (Line 33 plus Line 34)	72,238,911	601,375,999	3,871,957,370
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	42,972,680,321	40,001,276,931	40,001,276,931
37.				3,871,957,370
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$(28,401,539)	(12.736.594)	199.383.946	1.637.008.872
39.	Change in net unrealized foreign exchange capital gain (loss)			
	Charge in her unrealized foreign exchange capital gain (1055)	(70, 070, 404)	(455,005,020	(4,000,040,040)
40.	Change in net deferred income tax	[(79,079,484)]	(155,025,000)	(1,088,040,242)
41.	Change in nonadmitted assets	178, 182,300	139,560,584	1,028,231,212
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	171,348,716 <u> </u>	(244, 158, 625)	(2,484,822,760)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
	. , , , , , , , , , , , , , , , , , , ,			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	33.324	33.324	380.834
49.	Cumulative effect of changes in accounting principles			
	9, ,	1		
50.	Capital changes:	į l		
	50.1 Paid in	ļ l.		
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
	·	 		
51.	Surplus adjustment:]		
	51.1 Paid in	ļl.		
	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	ļ		
53.	Aggregate write-ins for gains and losses in surplus		(232,509)	(1,280,851)
	99 9			
54.	Net change in capital and surplus for the year (Lines 37 through 53)		608,946,345	2,971,403,390
55.	Capital and surplus, as of statement date (Lines 36 + 54)	43,354,043,338	40,610,223,276	42,972,680,321
	DETAILS OF WRITE-INS	2,223,330,003	, , === , = . 0	, , ,
		007 705 777	000 110	044 005 :
	Additional amounts credited or applied to annuities		299,410,518	944,806,497
	Consideration on annuity product rollovers		187,861,617	826,733,947
	Policyholder reinvestment of annuity benefits			67,104,565
	Summary of remaining write-ins for Line 8.3 from overflow page		52,094,630	
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	520, 107, 142	557,577,532	1,930,247,728
	Miscellaneous deductions			
	Miscellaneous fines and penalties	 	4,2/0	7,850
2703.				
	Summary of remaining write-ins for Line 27 from overflow page			
0700	Tatala (Linea 2704 through 2700 also 0700/Line 27 through	140 100 FFF	21/ 200 000	E07 204 200
	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	149, 182, 555	214,289,868	597,381,398
5301.	Post retirement benefit obligation liability	[652,344]	(232,509)	(1,280,851)
	•			
5302.				
5302. 5303.				
5302. 5303.				
5302. 5303. 5398.				

		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	4,082,256,329		
2.				12,884,064,210
3.	Miscellaneous income	86,095,765	116,304,497	354,134,336
4.	Total (Lines 1 to 3)	6,971,002,985	6,747,545,421	27,970,678,964
5.	Benefit and loss related payments			20,366,176,476
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			806,990,962
7.	Commissions, expenses paid and aggregate write-ins for deductions		1,049,168,348	1,644,760,468
8.	Dividends paid to policyholders	439,806,973	427,603,519	1,635,465,206
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital			
	gains (losses)	(26,735,615)	(12,582,667)	(231,558,503)
10.	Total (Lines 5 through 9)	6,421,114,721	6,827,427,817	24,221,834,609
11.	Net cash from operations (Line 4 minus Line 10)	549,888,264	(79,882,396)	3,748,844,355
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
		10,931,290,288		
	12.2 Stocks	2,157,467,523	1,563,318,259	6,585,675,082
	12.3 Mortgage loans	767,672,923	698,632,201	3, 176, 527, 648
	12.4 Real estate	, ,	25,254,403	, ,
	12.5 Other invested assets		624,821,169	
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,085,677	(36,787,722)	(29,262,761)
	12.7 Miscellaneous proceeds	796,663,881	728,618,772	1,357,336,855
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	15,198,705,009	8,978,186,395	48,671,183,830
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	13,049,022,414	5,639,108,759	33,943,473,183
	13.2 Stocks	2,643,449,756	2,128,799,611	8,602,592,210
	13.3 Mortgage loans	994,876,646	1,121,582,367	5, 176, 011, 933
	13.4 Real estate	9,362,294	221,435,210	602,394,686
	13.5 Other invested assets	2,033,190,899	1,107,726,565	5,864,105,994
	13.6 Miscellaneous applications	1,442,919,072	2,020,314,380	2,344,660,921
	13.7 Total investments acquired (Lines 13.1 to 13.6)	20,172,821,081	12,238,966,892	56,533,238,927
14.	Net increase (or decrease) in contract loans and premium notes	(108,727,652)	(97,962,595)	(397,522,247)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,865,388,421)	(3,162,817,902)	(7,464,532,850)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	33,324	33,324	380,834
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	1,699,000,000	1,708,000,000	75,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,942,358,836	(1,830,891,482)	66,249,901
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	672,827,170	1,287,530,783	1,741,666,922
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	4,314,219,330	1,164,672,625	1,883,297,657
10	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,280,827)	(2,078,027,673).	(1 833 300 637
18.			(2,010,021,013)	(1,002,080,037,
19.	Cash, cash equivalents and short-term investments:	600, 400, 040	0 460 704 740	0 460 704 740
	19.1 Beginning of year		2,460,791,749	
	19.2 End of period (Line 18 plus Line 19.1)	627,120,085	382,764,076	628,400,912
	upplemental disclosures of cash flow information for non-cash transactions:	F00 440 000	440.050.000	0 407 400 770
	O1. Exchange/transfer/conversion/distribution of invested assets	522,110,888 77,419,938	416,356,999 134,584,533	2,137,460,776 398,407,230
20.00	03. Additional amounts credited or applied to annuities	285,532,332	299,410,518	944,806,497
20.00	04. Interest credited on deposit type contracts	9,396,788	6,145,700	30,462,918

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

<u> </u>	DIRECT PREMIUMS AND DEPOSIT-TYPE CO	MIRACIS	0	2
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	37,661,740	41,979,587	187, 135, 585
3.	Ordinary individual annuities	1,529,521,022	1,422,573,256	5,344,893,315
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	2,266,234,414	2,096,969,050	8,240,648,164
7.	A & H - group	69 , 129	67,002	269,707
8.	A & H - credit (group and individual)			
9.	A & H - other	2,873,253	2,913,733	11,592,814
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	3,836,359,558	3,564,502,628	13,784,539,584
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	3,836,359,558	3,564,502,628	13,784,539,584
14.	Deposit-type contracts	102,010,299	99,516,992	358,662,290
15.	Total (Lines 13 and 14)	3,938,369,857	3,664,019,620	14,143,201,874
	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)			

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"); a comprehensive basis of accounting that differs from accounting principles generally accepted in the United States ("GAAP"). The Department requires insurance companies domiciled in the State of New York to prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP"), subject to any deviation prescribed or permitted by the Department ("New York SAP").

The Department did not adopt certain provisions in Regulation No. 172 (11 NYCRR 83). Specifically section 83.4(t) states, "The guidance prescribed in subparagraphs 4.a. and 4.b. of SSAP No. 26R, "Bonds" and Footnote 1 of Statement of Statutory Accounting Principles ("SSAP") No. 97, is not adopted." In effect, section 83.4(t) would exclude exchange traded funds ("ETFs") designated by the Securities Valuation Office ("SVO") as qualifying for bond accounting treatment from receiving such treatment in quarter and annual financial statements filed in New York and be reflected as equities under SSAP No. 30R, "Unaffiliated Common Stock". During 2021, the Department amended Regulation No. 172 (11 NYCRR 83) to treat shares of an ETF as bonds for the purpose of a domestic insurer's risk based capital ("RBC") report if the ETF meets certain criteria. Further, the asset valuation reserve and interest maintenance reserve may be retained under SSAP No. 26R for these ETFs. The total balance of investment grade ETF holdings treated as equities as of March 31, 2022 and December 31, 2021, but treated as bonds for RBC, are \$3,678,337,573 and \$3,646,670,352, respectively. This prescribed practice does not result in a difference to net income or capital and contingency reserves when compared to NAIC 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	03/31/2022	12/31/2021
Net Income, New York SAP				\$ 72,238,911	\$ 3,871,957,370
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51R	4	19	635,688	2,078,247
Additional Reserves for Variable Annuities	51R	4	19	7,313	(10,914)
Net Income, NAIC SAP				\$ 71,595,910	\$ 3,869,890,037
Capital and Contingency Reserves, New York SAP				\$ 43,354,043,338	\$ 42,972,680,321
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Deferred Premium Asset Limitation	51R, 61R	2	15.2	(19,665)	(32,237)
Additional Reserves for Term Conversions	51R	3	1	(16,871,499)	(17,507,187)
Additional Reserves for Variable Annuities	51R	3	1	(3,601)	(10,914)
Capital and Contingency Reserves, NAIC SAP				\$ 43,370,938,103	\$ 42,990,230,659

The additional reserve for term conversions results from the Department requiring in Regulation No. 147 (11 NYCRR 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 additional reserve for variable annuities results from the Department prescribing a floor under Regulation No. 213 (11 NYCRR 103), Principle-Based Reserving. Therefore, the Company's reported reserve for variable annuities is the greater of those prescribed under the NAIC Valuation Manual ("VM") in section VM-21 Requirements for Principle-Based Reserves for Variable Annuities ("VM-21"), and Regulation No. 213.

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

The Company's risk based capital as of March 31, 2022 and December 31, 2021 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

Accounting Changes

Adoption of New Accounting Standards

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

In November 2021, the NAIC adopted revisions to SSAP 43R, Loan Backed and Structured Securities. The revisions clarify that effective December 31, 2022, residual tranches or interest shall be reported as other long-term investments. The Company is assessing the impact of the guidance on the statutory-basis financial statements.

Corrections of Errors

No material corrections

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 2022:

		1		:	3		
	Am	nortized Cost		OTTI Recog	nize	ed in Loss	_
		Basis Before OTTI		2a Interest	2b Non-interest		Fair Value 1-(2a+2b)
OTTI recognized 1st Quarter							
a. Intent to sell	\$	34,985,583	\$	171,329	\$	8,269	\$ 34,805,986
Total 1st Quarter	\$	34,985,583	\$	171,329	\$	8,269	\$ 34,805,986
OTTI recognized 2nd Quarter							
a. Intent to sell	\$		\$	_	\$	_	\$ _
Total 2nd Quarter	\$	_	\$	_	\$	_	\$
OTTI recognized 3rd Quarter							
a. Intent to sell	\$	_	\$	_	\$	_	\$ _
Total 3rd Quarter	\$	_	\$	_	\$	_	\$
OTTI recognized 4th Quarter							
a. Intent to sell	\$		\$	_	\$	_	\$ _
Total 4th Quarter	\$		\$		\$		\$
Annual Aggregate Total			\$	171,329	\$	8,269	

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 Company has no loan-backed and structured securities that recognize OTTI as of March 31, 2022.
- (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:

Less than 12 Months \$ 889,719,270
 12 Months or Longer. \$ 215,882,312

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

Less than 12 Months \$22,635,218,874
 12 Months or Longer. \$ 1,444,419,447

- (5) The Company's management periodically reviews the investment portfolios and identifies investments which may have deteriorated in credit quality and are candidates for impairment. The Company develops cash flows as part of its impairment review process. Where the cash flows support the recovery of the principal balance, the Company concludes that the impairment is not other-than-temporary.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
 - (1)-(2) No material change
 - (3) Collateral Received:
 - a. Aggregate Amount Collateral Received

			Fair Value
1.	Sec	urities Lending	_
	(a)	Open	\$ 3,344,093,961
	(b)	30 Days or Less	_
	(c)	31 to 60 Days	_
	(d)	61 to 90 Days	_
	(e)	Greater Than 90 Days	<u>—</u>
	(f)	Sub - Total	\$ 3,344,093,961
	(g)	Securities Received	<u> </u>
	(h)	Total Collateral Received	\$ 3,344,093,961

b. The fair value of the collateral received for the securities lending program was \$3,344,093,961. This collateral is cash and was not sold or re-pledged as of March 31, 2022.

- c. Of cash collateral received from the securities lending program, \$3,344,093,961 was held as cash or reinvested in overnight, government-backed, repurchase agreements as of March 31, 2022.
- (4) No material change
- (5) Collateral Reinvestment
 - a. Aggregate Amount Collateral Reinvested

			Amortized Cost			Fair Value		
1.	Sec	urities Lending						
	(a)	Open	\$	3,344,093,961	\$	3,344,093,961		
	(b)	30 Days or Less		_		_		
	(c)	31 to 60 Days		_				
	(d)	61 to 90 Days		_				
	(e)	91 to 120 Days		_		_		
	(f)	121 to 180 Days		_		_		
	(g)	181 to 365 Days		_		_		
	(h)	1 to 2 Years		_		_		
	(i)	2 to 3 Years		_		_		
	(j)	Greater Than 3 Years						
	(k)	Sub - Total	\$	3,344,093,961	\$	3,344,093,961		
	(l)	Securities Received						
	(m)	Total Collateral Reinvested	\$	3,344,093,961	\$	3,344,093,961		

- b. The collateral received in connection with the securities lending program is held as cash and overnight Treasury reverse repurchase investments. Thus, the collateral remains liquid and could be returned in the event of a collateral call.
- (6) Not applicable
- (7) The contracts for the securities lending transactions as of March 31, 2022, are open ended with no termination date specified. The collateral for the open ended transactions as of March 31, 2022 was cash in the amount of \$3,344,093,961.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No material change

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

Not applicable

L. Restricted Assets

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

				Gross	(Admitte	d and No	onadmitted) Restricted			
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting (S/A) Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ -	\$ —	\$ —	\$ —	\$ —	0.000%	0.000%
Collateral held under security lending agreements	3,344	_	_	_	3,344	2,251	1,093	_	3,344	0.949%	0.956%
Subject to repurchase agreements	_	_	_	_	_	_	_	_	_	0.000%	0.000%
Subject to reverse repurchase agreements		_	_	_		_	_	_		0.000%	0.000%
Subject to dollar repurchase agreements	_	_	_	_	_	_	_	_	_	0.000%	0.000%
Subject to dollar reverse repurchase agreements		_	_	_	_	_	_	_	_	0.000%	0.000%
Placed under option contracts	_	_	_	_	_	_	_	_	_	0.000%	0.000%
Letter stock or securities restricted as to sale – excluding FHLB capital stock	_	_	_	_	_	_	_	_	_	0.000%	0.000%
FHLB capital stock	349	_		_	349	186	163	_	349	0.099%	0.100%
On deposit with states	16	_	_	_	16	16	_	_	16	0.005%	0.005%
On deposit with other regulatory bodies	_	_	_	_	_	_	_	_	_	0.000%	0.000%
Pledged as collateral to FHLB (including assets backing funding agreements)	6,436	_	_	_	6,436	2,139	4,297	_	6,436	1.826%	1.840%
Pledged as collateral not captured in other categories	144	_	_	_	144	63	81	_	144	0.041%	0.041%
Other restricted assets			23		23	25	(2)		23	0.006%	0.006%
Total restricted assets	\$10,289	\$ —	\$ 23	\$ <u> </u>	\$10,312	\$4,680	\$ 5,632	\$ <u> </u>	\$ 10,312	2.926%	2.948%

(2)-(3) No material change

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

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	\$ 881	\$ 881	0.293 %	0.296 %
b. Schedule D, Part 1		· <u>—</u>	- %	 %
c. Schedule D, Part 2, Section 1		· <u>—</u>	- %	 %
d.Schedule D, Part 2, Section 2		· <u>—</u>	- %	— %
e. Schedule B		· <u> </u>	— %	— %
f. Schedule A		· <u> </u>	— %	— %
g. Schedule BA, Part 1		· <u> </u>	— %	— %
h. Schedule DL, Part 1	3,344	3,344	1.112 %	1.122 %
i. Other		· <u>—</u>	— %	— %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 4,225	\$ 4,225	1.405 %	1.418 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	\$	· \$ —	— %	— %
I. Schedule D, Part 1	_	· —	— %	— %
m. Schedule D, Part 2, Section 1	_	· —	— %	— %
n. Schedule D, Part 2, Section 2	_	· —	— %	— %
o. Schedule B	_	· <u>—</u>	— %	— %
p. Schedule A	_	· <u>—</u>	— %	— %
q. Schedule BA, Part 1	_	· <u>—</u>	— %	— %
r. Schedule DL, Part 1	4	4	0.010 %	0.010 %
s. Other Separate Account		· <u> </u>	— %	— %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$ 4	\$ 4	0.010 %	0.010 %

^{*} j = Column 1 divided by Asset Page, Line 26 (Column 1)

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

	•	-
	Amount	% of Liability to Total Liabilities*
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 4,225	1.659 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ 4	0.008 %

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

M. Working Capital Financial Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

No material change

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

No material change

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

Not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

No material change

^{*} t = Column 1 divided by Asset Page, Line 27 (Column 1)

^{**} j = Column 1 divided by Asset Page, Line 26 (Column 3)

^{**} t = Column 1 divided by Asset Page, Line 27 (Column 3)

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

7. Investment Income

No material change

8. Derivative Instruments

- A. (1) (7) No material change
 - (8) Not applicable
- B. Not applicable

9. Federal Income Tax

No material change

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

No material change

11. Debt

- A. Not applicable
- B. FHLBNY (Federal Home Loan Bank of New York) Agreements
 - (1) The Company is a member of the Federal Home Loan Bank of New York (FHLBNY). Through its membership, the Company has the ability to conduct business activity (advances) with the FHLBNY. It is part of the Company's strategy to utilize these funds to provide additional liquidity to supplement existing sources or use the funds to earn a spread on its investment. The Company is required to pledge collateral to the FHLBNY in the form of eligible securities for all advances received. The Company considers the amount of collateral pledged to the FHLBNY as the amount encumbered by advances from the FHLBNY at a point in time. The Company has determined the estimated maximum borrowing capacity as \$17,492,371,976. The Company calculated this amount using 5% of total net admitted assets at the current reporting date.
 - (2) FHLB Capital Stock

a. Aggregate Total						
		1		2		3
		Total (2+3)	6	General Account	s	eparate Account
1. Current Year as of March 31, 2022	_					
a) Membership Stock - Class A	\$	_	\$	_	\$	_
b) Membership Stock - Class B	\$	89,480,300	\$	89,480,300	\$	_
c) Activity Stock	\$	259,299,000	\$	259,299,000	\$	_
d) Excess Stock	\$	_	\$	_	\$	_
e) Aggregate Total (a+b+c+d)	\$	348,779,300	\$	348,779,300	\$	_
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$	17,492,371,976	\$	17,492,371,976	\$	_
2. Prior Year-end as of 12/31/2021						
a) Membership Stock - Class A	\$	_	\$	_	\$	_
b) Membership Stock - Class B	\$	89,480,300	\$	89,480,300	\$	_
c) Activity Stock	\$	96,988,500	\$	96,988,500	\$	_
d) Excess Stock	\$	_	\$	_	\$	_
e) Aggregate Total (a+b+c+d)	\$	186,468,800	\$	186,468,800	\$	_
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$	17,171,620,422	\$	17,171,620,422	\$	_

			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	\$ <u> </u>	\$ <u>—</u>	\$ <u> </u>	\$ <u> </u>	\$ -	\$ _					
Class B	\$ 89,480,300	\$ 89,480,300	\$ <u> </u>	\$ —	\$ <u> </u>	\$ <u> </u>					

(3) Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date			
	1	2	Γ.

3

3. Current Year Separate Account Total Collateral Pledged \$ - \$ - \$ - 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged \$ 2,376,928,109 \$ 2,138,523,983 \$ 2,155,300,000

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed Time of Maximum Collateral
Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 6,449,907,265	\$ 6,436,020,481	\$ 5,762,200,000
Current Year General Account Maximum Collateral Pledged	\$ 6,449,907,265	\$ 6,436,020,481	\$ 5,762,200,000
3. Current Year Separate Account Maximum Collateral Pledged	\$ _	\$ _	\$ _
Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 3,729,275,165	\$ 3,351,836,673	\$ 3,387,300,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	anount do or and responding Date							
		1		2		3	4	
		Total (2+3)	Ge	eneral Account	Sep	arate Account	Funding Agre Reserves Esta	ements ablished
1.	Current Year							
	a) Debt	\$ 1,774,000,000	\$	1,774,000,000	\$	_	\$	
	b) Funding Agreements	3,988,200,000		3,988,200,000		_		_
	c) Other	_		_		_		_
	d) Aggregate Total (a+b+c)	\$ 5,762,200,000	\$	5,762,200,000	\$	_	\$	_
2.	Prior Year-end							
	a) Debt	\$ 75,000,000	\$	75,000,000	\$	_	\$	_
	b) Funding Agreements	2,080,300,000		2,080,300,000		_		_
	c) Other	_		_		_		_
	d) Aggregate Total (a+b+c)	\$ 2,155,300,000	\$	2,155,300,000	\$	_	\$	_

b. Maximum Amount during Reporting Period (Current Year)

	1	2	3
	Total (2+3) General Account	Separate Account
Current Year			
1. Debt	\$ 1,774,00	00,000 \$ 1,774,000,000	\$ _
2. Funding Agreements	3,988,20	3,988,200,000	_
3. Other			_
4. Aggregate Total (a+b+c)	\$ 5,762,20	00,000 \$ 5,762,200,000	\$ —

c. FHLB - Prepayment Obligations

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

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

- A. Defined Benefit Plan
 - (1) (3) No material change
 - (4) Components of net periodic benefit cost for year to date:

	Pension	Benefits	Postretirement Benefits					
	March 31, 2022	December 31, 2021	March 31, 2022	December 31, 2021				
a. Service cost	\$ —	\$	\$	\$				
b. Interest cost	140,461	561,842	283,941	945,805				
c. Expected return on plan assets	_	_						
d. Amortization of unrecognized transition obligation or transition asset	_	_	_	_				
e. Amount of recognized gains and losses	163,181	652,723	415,558	3,341,585				
f. Amount of prior service cost recognized	_	_	(1,067,902)	(4,271,608)				
g. Amount of gain or loss recognized due to a settlement or curtailment	_	_	_	_				
h. Total net periodic benefit cost	\$ 303,641	\$ 1,214,565	\$ (368,404)	\$ 15,782				

(5) - (11) No material change

(12) - (18) Not applicable

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

E. Defined Contribution Plans

No material change

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

Not applicable

H. Post employment Benefits and Compensated Absences

Not applicable

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

No material change

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

No material change

14. Liabilities, Contingencies and Assessments

No material change

15. Leases

No material change

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

No material change

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

A. Transfers of Receivables Reported as Sales

Not applicable.

- B. Transfer and Servicing of Financial Assets
 - (1) No material change

(2) The fair value of securities on loan was \$3,274,570,994. The fair value of cash collateral received as of March 31, 2022, was \$3,344,093,961. This collateral is reported in "Securities lending reinvested collateral assets" with an offsetting collateral liability of \$3,344,093,961 included in "Payable for securities lending".

(3)-(7) Not applicable.

C. Wash Sales

Not applicable

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

Not applicable.

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

Not applicable.

20. Fair Value Measurements

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

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

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

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

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

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

Level 2 inputs include:

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

Level 3 – Inputs are unobservable inputs for the asset or liability supported by little or no market activity. Unobservable inputs reflect the Company's own assumptions about the assumptions that market participants

would use in pricing the asset or liability. The Company's data used to develop unobservable inputs is

adjusted if information is reasonably available without undue cost and effort that indicates that market participants would use different assumptions.

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

NAV Practical Expedient - TIAA has elected the NAV Practical expedient for certain investments held by its separate account. These investments are excluded from the valuation hierarchy, as these investments are fair valued using their net asset value as a practical expedient since market quotations or values from independent pricing services are not readily available. The separate account assets that have elected the NAV practical expedient represent investments in limited partnerships and limited liability companies that invest in real estate properties. The fair value, determined by the NAV practical expedient, of these assets was \$805,790,484 and total unfunded commitments was \$304,656,263 at March 31, 2022. For these investments, redemptions are prohibited prior to liquidation.

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

The following tables provide information about the Company's financial assets and liabilities measured and reported at fair value at March 31, 2022:

	Level 1		Level 2		Level 3		Net Asset Value (NAV)		Total
Assets at fair value:									
Bonds									
U.S. Government	\$ <u> </u>	\$	1,697,622,534	\$	· —	\$	_	\$	1,697,622,534
Industrial and Miscellaneous			271,046,766		21,982,224				293,028,990
Total Bonds	\$ —	\$	1,968,669,300	\$	21,982,224	\$		\$	1,990,651,524
Common Stocks									
Industrial and Miscellaneous	\$ 4,418,647,798	\$	43,483,023	\$	536,378,760	\$	_	\$	4,998,509,581
Total Common Stocks	\$ 4,418,647,798	\$	43,483,023	\$	536,378,760	\$	_	\$	4,998,509,581
Total Preferred Stocks	\$ 12,657,544	\$	62,534,511	\$	76,398,526	\$	_	\$	151,590,581
Derivatives:									
Interest rate contracts	\$ <u> </u>	\$	4,823,971	\$	S —	\$	_	\$	4,823,971
Foreign exchange contracts	_		421,297,591		_		_		421,297,591
Total Derivatives	\$ —	\$	426,121,562	\$	<u> </u>	\$		\$	426,121,562
Separate Account Assets, Net	\$ 18,548,136,863	\$	2,550,631,620	\$	5 27,201,909,647	\$80	5,790,484	\$	49,106,468,614
Total assets at fair value/NAV	\$ 22,979,442,205	\$	5,051,440,016	\$	27,836,669,157	\$80	5,790,484	\$	56,673,341,862
Liabilities at fair value: Derivatives									
Foreign exchange contracts	\$ <u> </u>	\$	106,410,296	\$	_	\$	— \$		106,410,296
Credit default swaps	_		821,287		_		_		821,287
Total liabilities at fair value	\$ _	\$	107,231,583	\$		\$	\$		107,231,583

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

The following is a reconciliation of the beginning and ending balances for assets and liabilities measured and reported at fair value using Level 3 inputs at March 31, 2022 (in millions):

		ance at 1/2022	ir	nsfers nto vel 3	out	sfers of el 3	Total gain & (losses included i Net Incom) n	Total gains & (losses) included in Surplus	Purchases	İssı	uances	Sales	Se	ttlements	Ending Balance at 3/31/2022
Bonds	\$	21.7	\$	_	\$	_	_	_	\$ (0.2)	\$ <u> </u>	\$	0.5	\$ <u></u>	\$		\$ 22.0
Common Stock		330.7		_		_	(0.	1)	43.5	2,303.6		_	(2,141.3)		_	536.4
Preferred Stock		82.7		_		_	(0.	3)	(6.0)	_		_	_		_	76.4
Separate Account	25	,806.6					(1.	1)	1,392.9	583.5			(161.4)		(418.6)	27,201.9
Total	\$26	3,241.7	\$		\$		\$ (1.	<u>5)</u>	\$ 1,430.2	\$ 2,887.1	\$	0.5	\$(2,302.7)	\$	(418.6)	\$ 27,836.7

- (3) The Company's policy is to recognize transfers into and out of Level 3 at the actual date of the event or change in circumstances that caused the transfer.
- (4) See 20.B.
- (5) a. Derivative assets and liabilities fair value disclosures on a gross basis are included in 20.A.1 above.

- b. Since there are no derivative assets or liabilities measured and reported at fair value classified in Level 3, the reconciliation disclosures required under 20.A.2 and 20.A.3 are not applicable. For disclosures required under 20.A.4 see 20.B.
- B. The estimated fair values of the financial assets and liabilities presented within this note are determined by the Company using market information available as of March 31, 2022. 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 ETFs are classified as common stock and are valued using quoted market prices. Cash included in Level 1 represents cash on hand.

Level 2 financial instruments

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

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

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

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

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

Cash equivalents, short term investments and common stock included in Level 2 are valued principally by third party services using market observable inputs.

Level 3 financial instruments

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

Estimated fair value for privately traded common equity securities are principally determined using valuation and discounted cash flow models that require a substantial level of judgment. Included in Level 3 common stock is the Company's holdings in the FHLBNY stock as described in Note 11.B - FHLBNY Agreements. As prescribed in the FHLBNY's capital plan, the par value of the capital stock is \$100 and all capital stock is issued, redeemed, repurchased, or transferred at par value. Since there is not an observable market for the FHLBNY's stock, these securities have been classified as Level 3.

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

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

Derivatives assets and liabilities classified as Level 3 represent structured financial instruments that rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be

corroborated by observable market data. Significant inputs that are unobservable generally include references to inputs outside the observable portion of credit curves or other relevant market measures. These unobservable inputs require significant management judgment or assumptions. Level 3 methodologies are validated through periodic comparison of the Company's fair values to external broker-dealer values.

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

Separate account assets classified as Level 3 primarily include directly owned real estate properties, real estate joint ventures and real estate limited partnerships. Directly owned real estate properties are valued on a quarterly basis based on independent third party appraisals. Real estate joint venture interests are valued based on the fair value of the underlying real estate, any related mortgage loans payable and other factors such as ownership percentage, ownership rights, buy/sell agreements, distribution provisions and capital call obligations. Real estate limited partnership interests are valued based on the most recent net asset value of the partnership.

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

FHLB debt provides additional liquidity to the Company to support general business operations. FHLB debt held by the Company is generally comprised of short term advances and is reflected as borrowed money within the Company's financial statements. Borrowings outstanding at March 31, 2022 had maturity dates less than three business days from the reporting date. Accordingly, the fair value of the debt is valued using the par value, which approximates fair value.

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

C. Aggregate fair value for all financial instruments

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

Not

Assets:	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Practicable (Carrying Value)
Bonds	\$201,737,581,142	\$199,742,540,333	\$ <u> </u>	\$198,284,678,991	\$ 3,503,099,151	\$ <u> </u>	\$ <u> </u>
Common Stock	4,998,509,581	4,998,509,581	4,418,647,798	43,483,023	536,378,760	_	_
Preferred Stock	343,231,380	330,644,030	12,657,544	177,622,022	152,951,813	_	_
Mortgage Loans	36,911,618,102	36,906,769,636	_	_	36,911,618,102	_	_
Derivatives	906,005,647	1,310,689,264	_	102,551,285	803,454,362	_	_
Other invested assets	87,306,107	75,621,055	_	87,306,107	_	_	
Contract Loans	985,809,437	985,809,437	_	_	985,809,437	_	_
Separate Accounts.	51,779,443,009	51,852,449,508	18,567,730,572	5,204,012,306	27,201,909,647	805,790,484	_
Cash, Cash Equivalents and Short Term Investments	627,082,800	627,120,085	371,256,306	255,826,494			
Total	\$298,376,587,205	\$296,830,152,929	\$23,370,292,220	\$204,155,480,228	\$70,095,221,272	\$805,790,484	\$ <u> </u>

Liabilities:	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	let Asset lue (NAV)	Prac (Ca	Not ticable rrying Ilue)
Deposit-type								
contracts	\$ 5,308,042,753	\$ 5,308,042,753	\$ _	\$ _	\$ 5,308,042,753	\$ _	\$	_
FHLB Debt	1,774,000,000	1,774,000,000	_	_	1,774,000,000	_		_
Separate Accounts	51,741,849,171	51,741,849,171	_	_	51,741,849,171	_		_
Derivatives	174,534,288	193,428,679	<u> </u>	175,884,562	(1,350,274)			
Total	\$ 58,998,426,212	\$ 59,017,320,603	\$ _	\$ 175,884,562	\$58,822,541,650	\$ 	\$	

D. Not applicable.

E. See 20.A.

21. Other Items

No material change

22. Events Subsequent

Subsequent events have been considered through May 6, 2022 for the statutory statement issued on May 6, 2022. No subsequent events were noted.

23. Reinsurance

No material change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expenses

- A. Reserves as of March 31, 2022 were \$1,029. As of March 31, 2022, 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 2022. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.
- B. During 2022 there were no changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivables

Not applicable

29. Participating Policies

Not applicable

30. Premium Deficiency Reserves

No material change

31. Reserves for Life Contracts and Annuity Contracts

No material change

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

No material change

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No material change

34. Premiums and Annuity Considerations Deferred and Uncollected

No material change

35. Separate Accounts

No material change

36. Loss/Claims Adjustment Expense

No material change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring 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 creporting entity?			Yes [] No [X]	
2.2	If yes, date of change:					
3.1	Is the reporting entity a member of an Insurance Holding Company S is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.			. Yes [X	(] No []	
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 chan	iges.				
3.4	Is the reporting entity publicly traded or a member of a publicly traded	d group?		Yes [] No [X]	
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code \ensuremath{CIK}	le issued by the SEC for the entity/group				
4.1	Has the reporting entity been a party to a merger or consolidation dur	ring the period covered by this statement?		Yes [] No [X]	
4.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	e of domicile (use two letter state abbreviation) for an	y entity that has			
	1 Name of Entity	2 3 NAIC Company Code State of D				
5.	If the reporting entity is subject to a management agreement, includir in-fact, or similar agreement, have there been any significant changes If yes, attach an explanation.	ng third-party administrator(s), managing general age is regarding the terms of the agreement or principals	nt(s), attorney- involved? Yes	[] No [[X] N/A [
6.1	State as of what date the latest financial examination of the reporting	entity was made or is being made.		. 12/	/31/2018	
6.2	State the as of date that the latest financial examination report becan date should be the date of the examined balance sheet and not the d			12,	/31/2018	
6.3	State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of the date).	e examination report and not the date of the examinat	tion (balance sheet	06,	/25/2020	
6.4	By what department or departments?					
6.5	New York State Department of Financial Services Have all financial statement adjustments within the latest financial ex- statement filed with Departments?	amination report been accounted for in a subsequent	t financial Yes	[] No [[] N/A []	X :
6.6	Have all of the recommendations within the latest financial examination	on report been complied with?	Yes	[] No [[] N/A []	X :
7.1	Has this reporting entity had any Certificates of Authority, licenses or revoked by any governmental entity during the reporting period?] 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	g 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 regulatory services agency [i.e. the Federal Reserve Board (FRB), the Insurance Corporation (FDIC) and the Securities Exchange Commission	e Office of the Comptroller of the Currency (OCC), th	e Federal Deposit			
	1 Aggillata Nama	2	3 4 5		7	
	Affiliate Name TIAA, FSB		FRB OCC FD	IC SEC		
	TIAA ECD Haldinga Ina		VEC	1	Ì	

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

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

GENERAL INTERROGATORIES

9.1 9.11	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? (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. If the response to 9.1 is No, please explain:	Yes [X] No []
9.2 9.21	Has the code of ethics for senior managers been amended?	Yes [X] No []
9.3 9.31	outlined in question 9.1. Have any provisions of the code of ethics been waived for any of the specified officers? If the response to 9.3 is Yes, provide the nature of any waiver(s).	Yes [] No [X]
	FINANCIAL	
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? If yes, indicate any amounts receivable from parent included in the Page 2 amount:	
	INVESTMENT	
	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 []
12.	\$880,622,726. Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$9,146,569,944
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	\$277,280,198
	Preferred Stock\$	\$
	Common Stock \$5, 136, 934, 474	\$5,271,431,137
	Short-Term Investments \$ Mortgage Loans on Real Estate \$	\$ \$
	All Other\$23,179,352,210	\$24,610,081,628
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)\$\$\$ 28,601,629,305	\$30, 158, 792, 963
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?	V [V] N- []
15.1 15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes 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.	\$3,344,093,962
	16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	
	16.3 Total payable for securities lending reported on the liability page.	

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

ı	1 Name of Cus	todian(s)			2 Custodian Add	2000			
Citibank, N.A		todian(5)	388 Gre			C33			
JPMorgan Chase Bar	nk, N.A		New Yor 383 Mad	k, NY 10013 . Iison Avenue					
For all agreements t		with the requirements of the NAIC	Financial	Condition Ex	aminers Handbook, p	rovide the name,			
1 Nam		2 Location(s)			3 Complete Expla	nation(s)			
Have there been any		g name changes, in the custodian	(s) identif	ied in 17.1 du	ring the current quarte	er?	Yes	[]	No
1 Old Cus		2 New Custodian		3 Date of Char	nge	4 Reason			
make investment de	ecisions on behalf o	nvestment advisors, investment m f the reporting entity. For assets th stment accounts"; "handle secur	at are ma						
	Name of Firr	1 n or Individual		2 Affiliation					
Nuveen Alternative Nicholas Liolis, C	s Advisors, LLC hief Investment Of	ficer	A						
17.5097 For those fi	irms/individuals liste	ed in the table for Question 17.5, de more than 10% of the reporting e	lo any firn	ns/individuals			Yes	[] No
17.5098 For firms/in	ndividuals unaffiliate	d with the reporting entity (i.e. des	ignated w	vith a "U") liste	ed in the table for Que	estion 17.5, does the	.,		
For those firms or in	J	nt aggregate to more than 50% of ne table for 17.5 with an affiliation		,				· L] No
table below.		2			3	4			5
Central Registration Depository Numbe		Name of Firm or Individual		Logal	Entity Identifies (LEI)	Dogistared With		Man Agr	estme ageme eeme A) File
Depository Numbe	:1				Entity Identifier (LEI)	Securities and Exchange			4) FIIE
107157	Teachers Adviso	rv IIC		103EVP01	7HOS I MVRI OU14	Commission			
107157		ry, LLCives Advisors, LLC			IFBTJNNQKKJX98	Securities and Exchange Commission		DS	
160255Have all the filing rea	Nuveen Alternat			549300N	IFBTJNNQKKJX98	Securities and Exchange Commission		DS	
Have all the filing red If no, list exceptions: At Mar 31, 2022, the and Procedures Mar pending submission	Nuveen Alternat quirements of the F : ere were 172 bond i nual of the National to the Securities V	ives Advisors, LLC	of the NA ruments t ssioners (uments a	IC Investmen hat did not monotonic investration investration in the pending succession in the pe	t Analysis Office beer eet the filing requirem nent Analysis Office.	Securities and Exchange Commission		DS	
Have all the filing relif no, list exceptions: At Mar 31, 2022, the and Procedures Mar pending submission Exceptions totaled \$ By self-designating \$ a. Documentatic security is no b. Issuer or oblic. The insurer h	null of the National to the Securities V 53,707,127,463 or 1 5GI securities, the root necessary to per tavailable, gor is current on all has an actual expec	ruposes and Procedures Manual of the struments, 3 preferred stock instruments, 3 preferred stock instruments, 3 preferred stock instruments, 3 preferred stock instruction Office (SVO) and 36 instruction, 3% of all long-term bonds, prefereporting entity is certifying the follomit a full credit analysis of the secontracted interest and principal patation of ultimate payment of all contracted interest and principal patation of ultimate payment of all contracted interest and principal patation of ultimate payment of all contracted interest and principal patation of ultimate payment of all contracted interest and principal patation of ultimate payment of all contracted interest and principal patation of ultimate payment of all contracted interest and principal patation of ultimate payment of all contracted interests.	of the NA ruments t ssioners (uments a ured stock owing election	IC Investmen hat did not m NAIC) Investr re pending su ks, and RSA1 ments for eac s not exist or a interest and p	t Analysis Office beer eet the filing requirem ment Analysis Office. It is is in the control of	Securities and Exchange Commission	Yes	DS] No
Have all the filing reiff no, list exceptions: At Mar 31, 2022, the and Procedures Mar pending submission Exceptions totaled \$ By self-designating \$ a. Documentatic security is no b. Issuer or oblig. c. The insurer h Has the reporting en By self-designating I a. The security w b. The reporting c. The NAIC Deson a current p d. The reporting	null Nuveen Alternat quirements of the F : ere were 172 bond i nual of the National to the Securities V 3,707,127,463 or 1 SGI securities, the r on necessary to per ot available. gor is current on all las an actual expec ntity self-designated PLGI securities, the vas purchased prior entity is holding cal signation was derive vivate letter rating h entity is not permitt	reporting entity is certifying the forto January 1, 2018. reporting entity is certifying the following the securities?	of the NA ruments t sioners (uments a sioners (uments a sirred stock owing electrity does oayments ontracted of the contracted of the co	IC Investmen hat did not m NAIC) Investr re pending su ks, and RSAI ments for eac s not exist or a interest and p lements of ea tion reported t IC CRP in its attion by state rity with the S	t Analysis Office beer eet the filing requirem nent Analysis Office. It is is in the filing requirem nent Analysis Office. It is is in the filing requirem nent Analysis Office. It is is in the filing requirem nent Analysis Office. It is is in the filing requirement of the filin	Securities and Exchange Commission followed? followed? ents of the Purposes 139 instruments are llobal Services. security: ating for an FE or PL GI security: RSRO which is shown	Yes	[X] No
Have all the filing rei If no, list exceptions: At Mar 31, 2022, the and Procedures Mar pending submission Exceptions totaled \$ By self-designating 6 a. Documentation security is no b. Issuer or oblig c. The insurer h Has the reporting en By self-designating 1 a. The security w b. The reporting c. The NAIC Designation on a current p d. The reporting Has the reporting en By assigning FE to a FE fund: a. The shares we b. The reporting c. The security h January 1, 20	quirements of the F: ere were 172 bond inual of the National to the Securities V 3,707,127,463 or 1 5GI securities, the ron necessary to perot available. gor is current on all has an actual expectative self-designated PLGI securities, the vas purchased prior entity is holding cal signation was derivated letter rating hentity is not permitted a Schedule BA non ere purchased prior entity is holding cal and a public credit ra 19.	Purposes and Procedures Manual of Instruments, 3 preferred stock instruments, 3 preferred stock instruments, 3 preferred stock instruments, 3 preferred stock instruments of Insurance Commis aluation Office (SVO) and 36 instructors, and a long-term bonds, prefere porting entity is certifying the following a full credit analysis of the secontracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimate payment of all contracted interest and principal plation of ultimat	of the NA ruments t sistements a surred stock cowing electrity does coayments contracted Designat by an NA r examina PL secu ing entity	IC Investmen hat did not m NAIC) Investr re pending st ks, and RSA1 ments for eac s not exist or a interest and p lements of ea tion reported to IC CRP in its ation by state rity with the S	IFBTJNNQKKJX98	Securities and Exchange Commission followed? ents of the Purposes 139 instruments are llobal Services. security: ating for an FE or PL GI security: RSRO which is shown of each self-designated	Yes	[X]
Have all the filing rei If no, list exceptions: At Mar 31, 2022, the and Procedures Mar pending submission Exceptions totaled \$ By self-designating and an	quirements of the F: ere were 172 bond i nual of the National to the Securities V 53,707,127,463 or 1 5GI securities, the r oon necessary to per ot available. gor is current on all has an actual expec- nitity self-designated PLGI securities, the vas purchased prior entity is holding cal signation was deriv vivate letter rating h entity is not permitt titty self-designated a Schedule BA non ere purchased prior entity is holding cal had a public credit ration or predominantly h eported NAIC Designative as an NRSRO	ruposes and Procedures Manual of Instruments, 3 preferred stock 3 preferred	of the NA ruments t sistements a seried stock cowing electrity does coayments coayment	IC Investmen hat did not m NAIC) Investr re pending st ks, and RSA1 ments for eac s not exist or a interest and p lements of ea tion reported t IC CRP in its ation by state rity with the S is certifying the tion reported to y an NAIC CF	t Analysis Office beer eet the filing requirem ment Analysis Office. It is sold to CUSIP Grant State of the self-designated 5G an NAIC CRP credit remains an experience of the security. In the security as a Ni insurance regulators. VO. The following elements of the security. RP in its legal capacity as a new properties.	Securities and Exchange Commission	Yes	[X] No

GENERAL INTERROGATORIES

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

Life and	Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories:		1 Amount
	1.1 Long-Term Mortgages In Good Standing		Amount
	1.11 Farm Mortgages	\$	
	1.12 Residential Mortgages	.\$	480,423,832
	1.13 Commercial Mortgages	\$	36,422,570,389
	1.14 Total Mortgages in Good Standing	.\$	36,902,994,221
	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	\$	3,775,418
	1.33 Commercial Mortgages	\$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	.\$	3,775,418
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	<u>.</u> \$	
	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)		
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.	2.1 A&H loss percent		%
	2.2 A&H cost containment percent		
	2.3 A&H expense percent excluding cost containment expenses		
2.1	Do you act as a custodian for health savings accounts?		
3.1			
3.2	If yes, please provide the amount of custodial funds held as of the reporting date		Yes [] No [X]
3.3	Do you act as an administrator for health savings accounts?		
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 []
Fraterna 5.1	al Benefit Societies Only: 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

Showing All New Reinsurar	nce Treaties	 Current Ye 	ar to Date

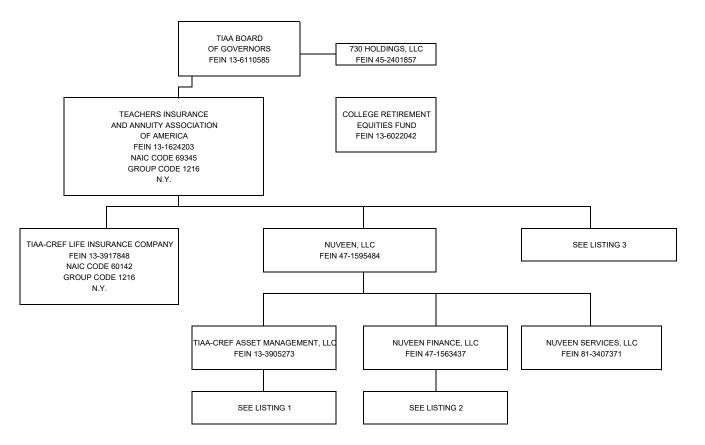
Showing All New Reinsurance Treaties - Current Year to Date 1 2 3 4 5 6 7 8 9 10						,		
1	2	3 4	5	6	7	8	9	10
								Effective
							Certified	Date of
NAIC				Type of Reinsurance Ceded	Type of Business		Reinsurer	Certified
Company Code	ID	Effective	Domiciliary	Reinsurance	Business		Rating	Reinsurer
Code	Number	Date Name of Reinsurer	Jurisdiction	Ceded	Ceded	Type of Reinsurer	(1 through 6)	Rating
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STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS Current Year To Date - Allocated by States and Territories

				aled by States a		iness Only		
		1	Life Co	ontracts	4	5	6	7
			2	3	Accident and			
					Health Insurance			
					Premiums,			
		Active			Including Policy,		Total	
		Status	Life Insurance	Annuity	Membership	Other	Columns	Deposit-Type
	States, Etc.	(a)	Premiums	Considerations	and Other Fees	Considerations	2 Through 5	Contracts
1.	AlabamaAL	L	488,466	33,888,015	35 , 158		34,411,639	325,978
2.	Alaska AK	L	60,361	5,364,316	2,814		5,427,491	
3.	Arizona	L	429,767	38,225,841	43.320		38,698,928	4.111.955
	Arkansas	Ĺ	333,553	22,470,435	19,691			351,474
	California			165,439,609	131, 131			9,858,124
		L						
	Colorado CO	L		58,513,763	12,916			1,903,108
7.	Connecticut CT	L	881,796	105,439,180	50,394		106,371,370	1, 157, 023
8.	DelawareDE	L	174.018	8.083.368	10,587		8,267,973	1,585,375
	District of Columbia			50,946,645	30,414			513, 153
	FloridaFL	L	1,547,147	102,145,890	202,562		103,895,599	1,319,407
	Georgia GA	L		62 , 157 , 236	22,478		62,903,783	2,922,909
12.	Hawaii HI	L	190,334	10,050,112	27,258		10,267,704	
13.	IdahoID	L	110,583	7,601,517	8,431			762,932
	Illinois	L		121,008,025	153, 167			3,092,450
	IndianaIN	L	676,386	37,731,140	52,449		38,459,975	943,748
16.	lowaIA	L	577 , 103	71,580,640	49, 180			1,575,390
17.	KansasKS	L	277, 162	38,639,177	27,251		38,943,590	504,074
18.	Kentucky KY	L	485,213	27,303,012	34,219		27,822,444	590,682
19.	Louisiana LA			17,045,862			17,389,485	85,856
		ļĻ					, ,	
	Maine ME	L	,	14,985,571	25,541		, ,	232,417
	Maryland MD	L		104,907,367	55,856			3,215,222
22.	Massachusetts MA	L	2,364,340	149,831,406	146,710		152,342,456	7,824,446
	Michigan MI	L		189,269,163	129,221		190,825,220	1,877,673
	Minnesota MN	LL	, , ,	122,763,861	23.305		, ,	1,834,196
	Mississippi MS	L		5,620,534	7 , 448		5,714,427	784,574
	Missouri MO	L	575,918	57,765,434	63,094		58,404,446	3,391,140
27.	Montana MT	L	88,903	2,985,781	2,288		3,076,972	104,981
	Nebraska NE	L		14,374,646	11,443		, ,	
	Nevada				13,298			
		L	144,341	21,774,968				471,254
	New Hampshire NH	L		19,000,298	23,993			600,763
31.	New Jersey NJ	L	2,689,488	256,491,933	213,343		259,394,764	5,927,414
32.	New Mexico NM	1	219,509	14,428,469	29,541		14,677,519	333,670
	New York	Ĺ	6,056,973	782,556,645	401,879		789,015,497	10,329,643
	North Carolina			83,731,389	35, 198			
			1,201,507					1, 138,509
	North DakotaND	L	114,764	8,326,690	9,373		8,450,827	85,021
36.	Ohio OH	L	975,907	113,001,159	74,521		114,051,587	2,411,831
37.	Oklahoma OK	L	270,256	15 , 169 , 693	19,624		15,459,573	697,891
	Oregon OR		375,577	24,986,503	27,492		, ,	1,621,886
	•			262,902,900	252,350			
	Pennsylvania	L						8,532,592
	Rhode IslandRI	L	287,725	25,440,700	5,624		25,734,049	583,610
41.	South Carolina SC	L	400,022	22,951,898	5,597		23,357,517	751,727
42.	South Dakota	L	104,522	2,336,501	2,092		2,443,115	47,050
	Tennessee TN	L	, .	59,601,970	61,150		''	521.726
	The state of the s							,
	Texas	L	, , ,	103,377,131	51,323		, ,	1,961,151
45.	Utah UT	L	292,972	46,331,466	22,916		46,647,354	256,308
46.	VermontVT		278,054	15,229,753	35,783		15,543,590	423,781
	VirginiaVA	L		99,326,141	131,830		100,816,034	3,675,656
	Washington WA		738,379	70,452,967	71,708		, , ,	3,232,390
	West Virginia WV	L		21,711,609	50,967		22,009,949	1,820,433
50.	Wisconsin WI	L	530,338	33,678,055	7,409		34,215,802	299,807
51.	Wyoming WY	L		5,884,570	2,728		5,924,059	370,787
	American Samoa	N					, ,	
	· · ·							
	GuamGU	N						
	Puerto RicoPR	L	20,852	4,434,156			4,455,008	2,803,715
55.	U.S. Virgin IslandsVI	L	6, 137	804, 168			810,305	
	Northern Mariana Islands MP	N						
	Canada	N		643,311			643.311	
	Aggregate Other Aliens			4 054 000				
		XXX			0 010		4,661,071	663,278
	Subtotal		41,588,294	3,765,364,488	2,942,383		3,809,895,165	102,010,299
90.	Reporting entity contributions for employee benefits		1				22 22 21	
1	plans	XXX		30,390,948			30,390,948	
91.	Dividends or refunds applied to purchase paid-up		1	1			[
1	additions and annuities.							
92.	Dividends or refunds applied to shorten endowmen	t	1					
1	or premium paying period	XXX						
93.	Premium or annuity considerations waived under							
	disability or other contract provisions		1,939,920				1,939,920	
94.	Aggregate or other amounts not allocable by State.							
	Totals (Direct Business)	YYY	43,528,214	3,795,755,436	2,942,383		3,842,226,033	102,010,299
	Plus Reinsurance Assumed			0,100,100,400	· · ·			
			40 500 044	0 705 755 455	0.040.000		0.040.000.000	400 040 000
	Totals (All Business)	XXX	43,528,214	3,795,755,436	2,942,383		3,842,226,033	102,010,299
98.	Less Reinsurance Ceded	XXX	39,403		2,941,924		2,981,327	
99.	Totals (All Business) less Reinsurance Ceded	XXX	43,488,811	3,795,755,436	459		3,839,244,706	102,010,299
1	DETAILS OF WRITE-INS	7000	.5, .50,011	2,.50,.50,100	.50		-,,11,100	.52,510,200
50004		1001	0.470	4 054 000			4 004 074	000 070
	ZZZ Other Alien	XXX		4,651,899			4,661,071	663,278
58002.		XXX		ļ				
58003.		XXX					ļ	
	Summary of remaining write-ins for Line 58 from							
	overflow page	xxx						
58999.	Totals (Lines 58001 through 58003 plus							
23000.	58998)(Line 58 above)	XXX	9.172	4,651,899			4.661.071	663,278
9401.			3,172	1,001,000			1,001,011	550,210
		XXX	·····	ł		 	<u> </u>	
9402.		XXX	 	ļ	 	}		
9403.		XXX	 			ļ		
9498.	Summary of remaining write-ins for Line 94 from		1					
1	overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line							
	94 above)	XXX	1					
(a) A c+:	e Status Counts:	7000	<u> </u>	1	l .	l .	<u> </u>	
COLACIOVE	s change County							

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.



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

PART 1 - ORGANIZATIONAL CHART

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

EIGTING T (TIAA-GREET AGGET MANAGEMENT, LEG).						
COMPANY	FEIN	RELATIONSHIP	COMPANY	FEIN	RELATIONSHIP	2
L&C Special Member Holdco, LLC	81-1272900	SUBSIDIARY	Nuveen Alternative Holdings, LLC (continued)	• • • • • • • • • • • • • • • • • • • •		
GTR Special Member Holdco LLC	46-3889185	SUBSIDIARY	Nuveen CP Holdings 1 LLC	86-3136043	SUBSIDIARY	
TIAA International GP LLC	81-4374969	SUBSIDIARY	Nuveen CP LLC	47-5515604	SUBSIDIARY	(4)
TIAA-CREF Investment Management, LLC	13-3586142	SUBSIDIARY	Nuveen CP Holdings 2 LLC	86-3147529	SUBSIDIARY	
Nuveen Alternative Holdings, LLC	46-3870972	SUBSIDIARY	Nuveen CP LLC	47-5515604	SUBSIDIARY	(4)
AGR Partners LLC	81-1467545	SUBSIDIARY	Greenworks Lending LLC	47-3234364	SUBSIDIARY	1
AGR Ag Infrastructure GP, LLC		SUBSIDIARY	Greenworks SPV LLC		SUBSIDIARY	1
AGR Services LLC	36-4853278	SUBSIDIARY	(1) PACEWell 1 LLC	35-2597261	SUBSIDIARY	a l
AGR Special Opportunities GP, LLC		SUBSIDIARY	PACEWell 2 LLC	30-1002711	SUBSIDIARY	1
Nuveen Agribusiness Fund III GP, LLC	83-4328253	SUBSIDIARY	PACEWell 3 LLC	30-1140743	SUBSIDIARY	
Nuveen Agribusiness Fund III, LP	83-4307097	SUBSIDIARY	PACEWell 4 LLC	87-1326451	SUBSIDIARY	1
TGAM Agribusiness Fund GP LLC	81-1870559	SUBSIDIARY	PACEWell 5 Depositor LLC	87-3650389	SUBSIDIARY	"
AGR Services LLC	36-4853278	SUBSIDIARY	(1) PACEWell 5 LLC	87-3649944	SUBSIDIARY	1
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(2) PACE Financial Servicing LLC	46-4998151	SUBSIDIARY	
		SUBSIDIARY	` '		SUBSIDIARY	4
Churchill Asset Management LLC	47-3156644		Nuveen Global Impact Fund GP, LLC	84-5180164		o
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(2) Nuveen Global Impact Fund Lux GP S.à r.l.		SUBSIDIARY	
CNV Investor GP, LLC		SUBSIDIARY	Nuveen International Holdings LLC	26-2719001	SUBSIDIARY	4
Churchill Agency Services LLC	82-3187734	SUBSIDIARY	Nuveen Canada Company		SUBSIDIARY	
Churchill Co-Investment Partners GP, LLC		SUBSIDIARY	Nuveen Japan Co., Limited		SUBSIDIARY	
Churchill Feeder Fund GP II S.a.r.l.		SUBSIDIARY	TGAM Subsidiary HC LLC	81-4349631	SUBSIDIARY	
Churchill Fund GP II LLC	83-1177850	SUBSIDIARY	TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
Churchill Junior Capital Opportunities Fund II Carry-Co, LLC		SUBSIDIARY	TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
Churchill Junior Capital Opportunities Fund II GP, LLC		SUBSIDIARY	Nuveen Hong Kong Limited		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II GP Sarl		SUBSIDIARY	TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
Churchill MMSLF Special GP LLC	85-3272173	SUBSIDIARY	TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
Churchill Secondary Partners GP, LLC	<u> </u>	SUBSIDIARY	TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
Churchill Fund GP II Sarl	98-1449979	SUBSIDIARY	TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
Churchill Special Member LLC	82-0735838	SUBSIDIARY	TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
Churchill Warehouse LLC	82-3784145	SUBSIDIARY	TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
CMIC Funding GP LLC	87-2329839	SUBSIDIARY	TIAA International Subsidary HC LLC	81-4390558	SUBSIDIARY	1
Nuveen Churchill Administration LLC		SUBSIDIARY	TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM Churchill Fund GP LLC	81-1817732	SUBSIDIARY	TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
Global AG AIV (CN) GP, LLC	45-5044435	SUBSIDIARY	TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
Global Agriculture AIV (CN), LP	45-5044681	SUBSIDIARY	TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
Global Ag II AIV GP LLC	47-1192644	SUBSIDIARY	TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
Global Agriculture II AIV, LP	47-1197292	SUBSIDIARY	TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
GTR Investor Fund GP LLC	47-1208361	SUBSIDIARY	TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
NAP Investors GP, LLC	83-2245173	SUBSIDIARY	TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
NCBDC Holdings LLC	00 22 10 11 0	SUBSIDIARY	Nuveen Junior Capital Opportunities Fund GP S.à r.I		SUBSIDIARY	(5)
Nuveen Churchill Advisors LLC		SUBSIDIARY	Nuveen Natural Capital, LLC	87-4688838	SUBSIDIARY	1
Nuveen Alternatives Advisors, LLC	45-4288013	SUBSIDIARY	Beaver Investments Holdings, LLC	45-5558395	SUBSIDIARY	
Churchill Fund III GP LLC	43-4200013	SUBSIDIARY	GreenWood Resources, Inc.	80-0026976	SUBSIDIARY	4
				00-0020970		
Nuveen Churchill Direct Lending Corp.	00 4047050	SUBSIDIARY SUBSIDIARY	Greenwood Resources Brasil, Ltda.	45 4075074	SUBSIDIARY SUBSIDIARY	(10)
TPS Investors GP, LLC	82-1917856		GreenWood Resources Capital Management, LLC	45-1875074		
Nuveen Alternatives Services, LLC	45-4288091	SUBSIDIARY	GTFF GP, LLC	20-8501127	SUBSIDIARY	4
GAP II NZ GP Limited		SUBSIDIARY	GWR-GTFF Investment, LLC	20-8955976	SUBSIDIARY	4
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY	(3) Greenwood Resources Forest Management, LLC	47-4557075	SUBSIDIARY	4
TCAS Global Investments LLC	47-1515836	SUBSIDIARY	Greenwood Resources Brasil, Ltda.		SUBSIDIARY	(10)
Nuveen Global Farmland Fund GP, LLC	84-1819349	SUBSIDIARY	GreenWood Resources Poland sp Z.o.o.	98-1016335	SUBSIDIARY	4
Nuveen Global Farmland Fund Lux GP S.à r.l.	98-1638974	SUBSIDIARY	GWR Uruguay S.A.		SUBSIDIARY	4
			Greenwood Resources Colombia SAS	tJ	SUBSIDIARY	.1

- (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) 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.
- (3) 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
- (4) Nuveen CP LLC is owned 79.2% by Nuveen CP Holdings 1 LLC and 0.8% by Nuveen CP Holdings 2 LLC
- (5) TGAM APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
- (6) TGAM HK HC LLC is ultimately controlled and owned entirely by TIAA, with TGAM APAC LLC, TGAM Asia LLC, TIAA International APAC LLC and TIAA International Asia LLC each owning 25%
- (7) TGAM Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
- (8) TIAA International APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33% (9) TIAA International Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%

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

COMPANY	FEIN	RELATIONSHIP
Nuveen Alternative Holdings, LLC (continued)		•
Nuveen Real Estate Global LLC	81-4262460	SUBSIDIARY
Nuveen Global Investments LLC	26-2748598	SUBSIDIARY
Nuveen GP Holding Company LLC	82-2986445	SUBSIDIARY
Nuveen CRED GP Member LLC	82-4598778	SUBSIDIARY
CRED GP LLC	82-3751720	SUBSIDIARY
CRED Rated Feeder GP LLC	85-2413081	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	86-1561520	SUBSIDIARY
Nuveen Real Estate U.S. Impact Housing Fund GP LLC	88-1469500	SUBSIDIARY
Nuveen Real Estate U.S. Impact Housing Fund LP	88-1470999	SUBSIDIARY
Nuveen Real Estate U.S. Impact Housing Fund REIT LLC	88-1539505	SUBSIDIARY
Nuveen Real Estate U.S. Impact Housing Fund Operating GP LLC	88-1470699	SUBSIDIARY
Nuveen Real Estate U.S. Impact Housing Fund Operating LP	88-1472235	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Lab Vehicle GP LLC	88-1444180	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Lab Vehicle LP	88-1443255	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Lab Vehicle REIT LLC	88-1443830	SUBSIDIARY
U.S. Cities Office Fund GP LLC		SUBSIDIARY
U.S. Cities Multifamily Fund GP LLC	35-2633108	SUBSIDIARY
U.S. Cities Retail Fund GP LLC	82-4054235	SUBSIDIARY
U.S. Single-Family Rental Fund I GP LLC	88-0587813	SUBSIDIARY
U.S. Single-Family Rental Fund I LP	88-0582227	SUBSIDIARY
U.S. Single-Family Rental Fund I Holding Company LLC	88-0582051	SUBSIDIARY
U.S. Strategic Industrial Fund II GP LLC	85-2037572	SUBSIDIARY
Nuveen Imajn Holdings Member LLC	85-2857187	SUBSIDIARY
Imajn Homes Holdings, LLC		SUBSIDIARY
Imajn Services LLC		SUBSIDIARY
Imajn Asset Manager LLC		SUBSIDIARY
Sparrow Realty Investment I Managing Member LLC	85-2603852	SUBSIDIARY
Nuveen Permian Investor Asset Manager Member LLC	81-5466713	SUBSIDIARY
Permian Investor Asset Manager LLC	82-0631410	SUBSIDIARY
Nuveen Permian Investor GP Member LLC	82-0607358	SUBSIDIARY
Nuveen Real Estate Global Cities Advisors LLC	82-3426937	SUBSIDIARY
Nuveen Real Estate Project Management Services LLC	84-2502695	SUBSIDIARY

PART 1 - ORGANIZATIONAL CHART

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

COMPANY November 1 Market 1 1 2 (continue 1)	FEIN	RELATIONSHIP	2
Nuveen Alternative Holdings, LLC (continued)	1	r	4
TIAA International Holdings 1 Limited	46-1162850	SUBSIDIARY	
Clean Energy Partners HoldCo LLP		SUBSIDIARY	(1
Nuveen Investment Management Holdings Limited	98-1125673	SUBSIDIARY	(12
TIAA International Holdings 2 Limited	46-1163394	SUBSIDIARY	
Clean Energy Partners HoldCo LLP		SUBSIDIARY	(1
Clean Energy Partners LLP	1	SUBSIDIARY	
Glennmont Asset Management Limited		SUBSIDIARY	
Clean Energy Partners CEP 2012 Limited	1	SUBSIDIARY	
Glennmont Partners I Limited		SUBSIDIARY	•
Clean Energy Partners CEP Services Limited		SUBSIDIARY	•
Glennmont Partners III S.à r.I.		SUBSIDIARY	•
Glennmont Partners IV S.à r.l.		SUBSIDIARY	
Glennmont REBS Europe S.à r.l.		SUBSIDIARY	
TIAA International Holdings 3 Limited		SUBSIDIARY	
Nuveen Investment Management Holdings Limited	98-1125673	SUBSIDIARY	(1:
Nuveen Administration Ltd	98-1127648	SUBSIDIARY	
Nuveen Europe Holdings Limited	98-1128805	SUBSIDIARY	
Henderson European Retail Property Fund Management Sarl	1	SUBSIDIARY	
Nuveen Alternatives Europe S.à.r.l		SUBSIDIARY	"
Nuveen Asset Management Europe S.à.r.l		SUBSIDIARY	•
		SUBSIDIARY	•
Nuveen Fund Management (Jersey) Limited		SUBSIDIARY	
Nuveen Management AIFM Limited			
Nuveen Management Company (Luxembourg) No 1 S.à.r.l		SUBSIDIARY	
Nuveen Property Management (Jersey) Limited		SUBSIDIARY	
Nuveen FCACO Ltd	98-1128787	SUBSIDIARY	
Nuveen Investment Management International Limited		SUBSIDIARY	
Nuveen Group Holdings Ltd	98-1127632	SUBSIDIARY	
Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited		SUBSIDIARY	1
CLOF II (GP) Limited	1	SUBSIDIARY	"
CLOF II Vanquish Limited	1	SUBSIDIARY	
CLOF II (No 1 GP) Limited		SUBSIDIARY	1
CLOF II (No1 Nominee) Limited		SUBSIDIARY	•
		1	
CLOF II (No 2 GP) Limited		SUBSIDIARY	
CLOF II (No 3 GP) Limited	98-1165678	SUBSIDIARY	
Enhanced Debt Carry (GP) S.à.r.l		SUBSIDIARY	
ERES APAC II (GP) S.à.r.I		SUBSIDIARY	
ERES Europe II (GP) S.à r.I		SUBSIDIARY	
European Cities Partnership (GP) S.à.r.I		SUBSIDIARY	
European Cities Partnership SCSp	<u> </u>	AFFILIATE	(1:
European Core-Plus Logistics Fund (GP) S.à.r.l		SUBSIDIARY	
Islazul General Partner S.a.r.l.	1	SUBSIDIARY	"
Japan Alternatives Living GP Pte. Ltd.	1	SUBSIDIARY	
Matador LP General Partner Limited	1	SUBSIDIARY	
NRE Storage Portfolio Limited		SUBSIDIARY	•
		1	•
Nugreen Services AB		SUBSIDIARY	
Nuveen Consulting (Shanghai) Co Ltd		SUBSIDIARY	
Nuveen Corporate Secretarial Services Limited		SUBSIDIARY	
Nuveen (France) SAS		SUBSIDIARY	.[
Nuveen Italy Srl	.	SUBSIDIARY	
Nuveen Management Austria GmbH	1	SUBSIDIARY	
	1	SUBSIDIARY	1
Nuveen Management Finland Oy			
Nuveen Management Finland Oy Nuveen Operations Limited		SUBSIDIARY	
Nuveen Management Finland Oy Nuveen Operations Limited Nuveen Real Estate (Australia) Ltd.			

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

COMPANY	<u>FEIN</u>	RELATIONSHIP	-
Nuveen Alternative Holdings, LLC (continued)	· _F ······	·	1
Nuveen Real Estate Debt Partners II (GP) S.à.r.I		SUBSIDIARY	4
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(1
Nuveen Real Estate Debt Partners III (GP) S.à.r.I		SUBSIDIARY	J
Nuveen Singapore Private Limited		SUBSIDIARY	
OMP (GP) Limited		SUBSIDIARY	1
T-C Lux Investments GP S.à.r.I	1	SUBSIDIARY	1
TIAA-CREF Luxembourg S.à.r.l	98-1014834	SUBSIDIARY	1
			1
Tokyo Multifamily GP PTE Ltd		SUBSIDIARY	
UK OM (LP1) (GP) Limited		SUBSIDIARY	
UK OM (LP1) Limited		SUBSIDIARY	4
UK OM (LP2) (GP) Limited		SUBSIDIARY	
UK OM (LP2) Limited		SUBSIDIARY	
UK OM (LP3) (GP) Limited		SUBSIDIARY	
UK OM (LP3) Limited		SUBSIDIARY	1
Nuveen Real Estate NYC Property Fund GP Member LLC	82-4266474	SUBSIDIARY	1
New York City Property Fund GP LLC	82-4213248	SUBSIDIARY	1
	•••••	• • • • • • • • • • • • • • • • • • • •	
Nuveen Real Estate Property Holdings L.L.C.	06-1217855	SUBSIDIARY	
Casa Partners VI GP, LLC	30-0794692	SUBSIDIARY	4
Casa Partners VII GP, LLC	47-5190671	SUBSIDIARY	
CASA Partners VIII GP, LLC	82-4363605	SUBSIDIARY	
CASA Partners IX GP, LLC	86-1845840	SUBSIDIARY	
Global Investors GP, L.L.C.	36-4477806	SUBSIDIARY	1
Global Investors GP II, L.L.C.	20-2537749	SUBSIDIARY	1
	• • • • • • • • • • • • • • • • • • • •	SUBSIDIARY	
Global Investors GP IV, L.L.C.	20-3070768		
TCAM DOF GP, LLC	26-3561391	SUBSIDIARY	
TCGA BT AIV, LLC	46-5367344	SUBSIDIARY	4
TCGA Investor Fund GP, LLC	45-5139523	SUBSIDIARY	1
TCGA II Investor Fund GP, LLC	47-3511076	SUBSIDIARY	
TGAM International GP LLC	81-4330570	SUBSIDIARY	
TIAA Global Ag Special Member LLC	45-1532009	SUBSIDIARY	1
TIAA Global Ag II Special Member LLC	81-1749609	SUBSIDIARY	
	47-3126089	SUBSIDIARY	1
T-C U.S. Super Regional Mall Fund GP LLC			
U.S. Cities Industrial Fund GP LLC	36-4922991	SUBSIDIARY	
Westchester Group Investment Management Holding Company, Inc.	27-3416812	SUBSIDIARY	ı.
Westchester Group Investment Management, Inc.	27-3417683	SUBSIDIARY	J
Plata Wine Partners, LLC	87-0735518	SUBSIDIARY	
Terra Land Co.	37-1261935	SUBSIDIARY	
The Plata Wine Partners Trust	37-6589484	SUBSIDIARY	1
	37-1193973		
Westchester Group Farm Management, Inc.		SUBSIDIARY SUBSIDIARY	1
Westchester Group of Australia Pty Ltd.			
Westchester Group Chile Investment Management, SpA		SUBSIDIARY	
Westchester Group of Europe Ltd.		SUBSIDIARY	1
Westchester Group SRL		SUBSIDIARY	(
Westchester Group of Poland Sp. Z.o.o.	<u> </u>	SUBSIDIARY	1
Westchester Group SRL		SUBSIDIARY	(-
Westchester Group Real Estate, Inc.	37-1194491	SUBSIDIARY	1
Westchester Group South America Gestan de Investimentos I tda	1	SUBSIDIARY	(-
	†	SUBSIDIARY	. (
Westchester Group South America Gestao de Investimentos Ltda.	84-3766552	•	1

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

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

⁽¹²⁾ Nuveen Investment Management Holdings 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.

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

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

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

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

PART 1 - ORGANIZATIONAL CHART STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

RELATIONSHIP SUBSIDIARY

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81-2928112 81-2955427

47-2264739

81-2982618 81-2973332

47-3357982

23-3049052

47-3337561

23-3049052

26-3049305

45-2632248 94-3306131

68-0436609

75-3025596

20-3964695

26-1542713

20-2103733

85-1933477 20-2490906

20-2103788

68-0466083 94-3361818

26-3774024

26-2766605

43-3997217

68-0443927

94-3357571 94-3312405

91-1806950

45-4820104

81-0737062

27-4149157 85-4309290

84-2323824 47-4169877

47-4187541

47-4196668

47-5300478

13-1624203

47-0902011

84-2320652 84-1895540

84-1834824

85-3631808

84-1857338

84-1842298

84-1880235

LISTING 3:

COMPANY	FEIN	RELATIONSHIP		COMPANY
485 Properties, LLC	13-3987258	SUBSIDIARY	l	CPF/UIR JV Member LLC
730 Data Centers, LLC	81-3091169	SUBSIDIARY		CPF/UIR Joint Venture LLC
730 Databridge, LLC	81-3106043	SUBSIDIARY		CPF 636 Sixth Avenue LLC
Rocket 730 Data Bridge, LP		SUBSIDIARY		T-C 636 Sixth Avenue Retail LLC
730 Fiber, LLC		SUBSIDIARY		CPF 856 Market Street LLC
Arcadian Infracom 1, LLC	85-2250697	SUBSIDIARY		CPF 1511 Third Avenue LLC
730 Lighting, LLC		SUBSIDIARY		T-C 1608 Chestnut General Partner LLC
730 Power Development, LLC	47-2616735	SUBSIDIARY		1608 Chestnut Partners LP
730 Carroll, LLC	47-2622825	SUBSIDIARY		T-C 1608 Chestnut Limited Partner LLC
730 Cricket, LLC		SUBSIDIARY		1608 Chestnut Partners LP
730 Telecom LLC	47-5363027	SUBSIDIARY		Demeter Agricultural Properties, LLC
730 Transmission, LLC		SUBSIDIARY		Dionysus Properties, LLC
		SUBSIDIARY		Silverado Premium Properties, LLC
730 Hotspur, LLC	13-4042885	SUBSIDIARY		
730 Texas Forest Holdings, Inc.	51-0494351	SUBSIDIARY	(47)	Arroya Loma, LLC
730 Texas Timberlands II, Ltd.			(17)	Chalk Ridge Vineyard, LLC
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(18)	Hobson Avenue Vineyard, LLC
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(17)	Marsino Vineyard, LLC
TIAA Timberlands I, LLC	13-4040842	SUBSIDIARY		Silverado Los Alamos Vineyards, LLC
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(18)	Mesa Del Rio Vineyard, LLC
TIAA Timberlands II, LLC	13-4085431	SUBSIDIARY		Silverado SLO Vineyards, LLC
Actoil, LLC	38-3847245	SUBSIDIARY		Silverado Sonoma Vineyard, LLC
Actoil Colorado, LLC	46-3373066	SUBSIDIARY		SPP Napa Vineyards, LLC
Broadleaf Timberland Investments, LLC	46-1952974	SUBSIDIARY		Stanly Ranch Vineyards, LLC
Quercus Forestland Account, LLC	26-4647417	SUBSIDIARY		Suscol Mountain Vineyards, LLC
Quercus Panama, LLC		SUBSIDIARY		Terra Ventosa Vineyards, LLC
Quercus Algoma Corporation		SUBSIDIARY		Silverado Winegrowers Holdings, LLC
Quercus Algoma Land Corporation		SUBSIDIARY		Silverado Winegrowers LLC
Quercus West Virginia, LLC	46-2916514	SUBSIDIARY		Alta Loma Vineyard, LLC
Casa Student Housing Fund Holdings, LLC	47-2167228	SUBSIDIARY		Oak Knoll Napa Vineyards, LLC
PEP-TH CASA Student Housing, LLC	47-4455610	SUBSIDIARY		Silverado Suscol, LLC
CSHF-PEP Purdue LLC	47-4455303	SUBSIDIARY		SWG Paso Vineyard, LLC
CSHF-PEP USF LLC	30-0965548	SUBSIDIARY		Global Real Estate Debt Partners – Fund I (UK) SCSp
	56-2672630	SUBSIDIARY		Global Real Estate Debt Partners – Fund II (UK) SCSp
Ceres Agricultural Properties, LLC Premiere Agricultural Properties, LLC	37-1555322	SUBSIDIARY		
	80-0843991		(40)	GreshamQuant Systematic Fixed Income Fund
Loma del Rio Vineyards, LLC		SUBSIDIARY SUBSIDIARY	(19)	Growth Capital Fund I, L.P.
Premiere Columbia Properties, LLC	36-4620107			Inception GP LLC
Premiere Farm Properties, LLC	30-0449681	SUBSIDIARY		Infra Alpha, LLC
Demeter Agricultural Properties II, LLC	26-3484719	SUBSIDIARY		L.A. Teak Holdings, LLC
International Agricultural Investors, LLC	26-0352203	SUBSIDIARY		Landed Educator Retention Fund, LP
IAI Australia Pty., Ltd.		SUBSIDIARY		Lewis & Clark Timberlands, LLC
IAI Australia Trust		SUBSIDIARY		L&C Log Co, LLC
IAI USA, LLC	26-0460488	SUBSIDIARY		L&C Tree Farms, LLC
International Agricultural Investors Fund II, LLC	26-2745365	SUBSIDIARY		L&C TRS LLC
IAI Australia Fund II, Pty., Ltd.	1	SUBSIDIARY		MM Funding, LLC
IAI Australia Fund II Trust		SUBSIDIARY		MyVest Corporation
IAI USA Fund II, LLC	26-2747755	SUBSIDIARY	l	NBPT Aggregator LLC
Churchill Junior Capital Opportunities Fund II, L.P.		SUBSIDIARY	1	NGFF Holdco, LLC
Churchill Middle Market CLO IV Ltd.	98-1402136	SUBSIDIARY	1	Nuveen Global Farmland Fund, LP
Churchill Middle Market Senior Loan Fund, LP	81-1810508	SUBSIDIARY	l	Global Farmland Properties LLC
Churchill Middle Market Senior Loan Fund III, LP	1	SUBSIDIARY	1	NGFF FFI, LLC
Distressed Opportunities Fund, L.P.	26-3561447	SUBSIDIARY	l	US Horticulture Farmland, LLC
DWM Inclusive Finance Equity Fund II	1	AFFILIATE	l	US Row Farmland, LLC
	98-0580879	AFFILIATE	ĺ	US Viticulture Farmland, LLC
DWM Microfinance Equity Fund I				

COMPANY Maralla Particles and LTDA	<u>FEIN</u>	RELATIONSHIP
Mansilla Participacoes LTDA		SUBSIDIARY
Radar Propriedades Agricolas S.A.		SUBSIDIARY
Nova Amaralina Propriedades Agrícolas S.A		SUBSIDIARY
Nova Agricola Ponte Alta S.A.		SUBSIDIARY
Nova Santa Barbara Agrícola S.A.		SUBSIDIARY
Terras da Ponte Alta S.A.		SUBSIDIARY
Radar II Propriedades Agricolas S.A.		AFFILIATE
Aguas de Ponte Alta S.A.		AFFILIATE
Bioinvestments Negocios e Participacoes		AFFILIATE
Proud Participacoes S.A.		AFFILIATE
Radar Propriedades Agricolas S.A.		AFFILIATE
		AFFILIATE
Vale De Ponte Alta S.A.	00 4400405	
New York City Property Fund II LP	82-4183425	SUBSIDIARY
15 Laight Street Holdings LLC	87-4474636	SUBSIDIARY
15 Laight Street Lender LLC	87-4553231	SUBSIDIARY
Cory Road REIT LLC	87-3846434	SUBSIDIARY
Cory Road Operating LP	87-3847578	SUBSIDIARY
Cory Road Associates LLC		SUBSIDIARY
Cory Road TRS LP	87-4032308	SUBSIDIARY
NYCPF II 94th Street Pooling LP	87-3783569	SUBSIDIARY
309 East 94th Street Holdings LLC		SUBSIDIARY
309 East 94th Street Associates LLC		SUBSIDIARY
New York City Property Fund REIT LLC	83-4678924	SUBSIDIARY
	83-4701919	SUBSIDIARY
New York City Fund Operating GP LLC	83-4671194	SUBSIDIARY
New York City Property Fund Operating LP		
125 West End Investors LLC	84-3388831	SUBSIDIARY
125 West End Holdings LLC 125 West End Associates LLC	84-3408615 83-4653622	SUBSIDIARY SUBSIDIARY
125 West Studio Holdings LLC		SUBSIDIARY
Ridge Hill Holdings LLC		SUBSIDIARY
Ridge Hill Associates LLC		SUBSIDIARY
NRFC Inception IV, LP	46-2031403	SUBSIDIARY
	46-2062147	SUBSIDIARY
NRFC Inception V, LP	40-2002147	SUBSIDIARY
Nuveen CLO Issuance Fund LP		
Nuveen Global Impact Fund LP	84-5180286	SUBSIDIARY
Nuveen High Yield Municipal Opportunitites Fund LP	83-4357309	SUBSIDIARY
Nuveen Municipal Opportunities Fund LP	83-4341275	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Industrial Fund I LP	81-2429791	SUBSIDIARY
Occator Agricultural Properties, LLC	26-4750562	SUBSIDIARY
AGR Agricultural Investments, LLC	46-1768969	SUBSIDIARY
Mandala Food Co-Investment Holdings II SPV		SUBSIDIARY
Canadian Infrastructure Investments, LLC .	26-4248579	SUBSIDIARY
2234328 Alberta ULC	98-1523334	SUBSIDIARY
Polar Star Canadian Oil and Gas Holding, Inc.		SUBSIDIARY
Otto's South Vineyard, LLC	85-1933477	SUBSIDIARY
	26-3821015	
Pinnacle Third Avenue, LP		AFFILIATE
Renewable Timber Europe, LLC	45-2792614	SUBSIDIARY
Renewable Timber Netherlands B.V. Topola Lasy Spolka z.o.o.		SUBSIDIARY
Renewable Timber Resources, LLC	61-1640765	SUBSIDIARY
REP Coinvest III TEC, L.P.		AFFILIATE
	47-3994280	SUBSIDIARY
Shf-33d North Apts, LLC		
Shf-Millennium One Apts, LLC	47-4155469	SUBSIDIARY

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

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

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

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

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

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

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

PART 1 - ORGANIZATIONAL CHART

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

Skedsmo Logistikk AS

No Properties, Inc. 11-3034756 SUBSIDIARY SUBSIDI		AFFILIATE AFFILIATE AFFILIATE (29) AFFILIATE (29) AFFILIATE (27) AFFILIATE (29) AFFILIATE T-C Australia RE Holdings I, LLC T-C Australia RE Holdings II, LLC TIAA Australia Real Estate Trust TIAA Melbourne Retail Holding 1 Trust TGA Miller Street Trust TIAA Melbourne Retail Holding 1 Trust TIAA Melbourne Retail Holding 1 Trust TIAA Melbourne Retail Asset 1 Trust TIAA Melbourne Retail Asset 1 Trust TGA PBSA Hold Trust TGA PBSA Hold Trust TGA PBSA Asset Trust 1 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 3 TGA PBSA Asset Trust 3 TGA PBSA Asset Trust 4 T-C Europe Holding Inc. T-C Europe LP	81-2490530 81-2506975 81-2506975 81-2506975 81-2506975 81-2506975 81-2506975 81-2506975	SUBSIDIAR*	
Norteshopping - Centro Commercial, S.A. SUBSIDIARY London Belgrave Unit Trust		AFFILIATE (27) AFFILIATE (28) AFFILIATE (29) AFFILIATE (30) AFFILIATE (30) AFFILIATE (27) AFFILIATE (28) AFFILIATE (29) AFFILIATE (30) AFFILIATE (30) AFFILIATE (30) AFFILIATE (37) AFFILIATE (37) AFFILIATE (38) AFFILIATE (38) AFFILIATE (38) AFFILIATE (38) AFFILIATE (38) AFFILIATE (38)	TIAA Australia Real Estate Trust TIAA Melbourne Retail Holding 1 Trust TGA Miller Street Trust TIAA Melbourne Retail Holding 1 Trust TIAA Melbourne Retail Holding 1 Trust TIAA Melbourne Retail Asset 1 Trust TIAA Melbourne Retail Asset 1 Trust TGA Australia Real Estate Trust 2 TGA PBSA Hold Trust TGA PBSA Hold Trust TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 3 TGA PBSA Hold Trust 2		SUBSIDIAR*
ND Europe S.a.f.1		AFFILIATE (28) AFFILIATE (29) AFFILIATE (30) AFFILIATE (27) AFFILIATE (28) AFFILIATE (28) AFFILIATE (29) AFFILIATE (30)	TIAA Melbourne Retail Holding 1 Trust TGA Miller Street Trust TIAA Melbourne Retail Holding 1 Trust TIAA Melbourne Retail Holding 1 Trust TIAA Melbourne Retail Asset 1 Trust TGA AUstralia Real Estate Trust 2 TGA PBSA Hold Trust TGA PBSA Hold Trust TGA PBSA Asset Trust 1 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 3 TGA PBSA Asset Trust 3 TGA PBSA Hold Trust 2 TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	47.796446	SUBSIDIAR*
ND Europe S.a.f.1		AFFILIATE (28) AFFILIATE (29) AFFILIATE (30) AFFILIATE (27) AFFILIATE (28) AFFILIATE (28) AFFILIATE (29) AFFILIATE (30)	TIAA Melbourne Retail Holding 1 Trust TGA Miller Street Trust TIAA Melbourne Retail Holding 1 Trust TIAA Melbourne Retail Holding 1 Trust TIAA Melbourne Retail Asset 1 Trust TGA AUstralia Real Estate Trust 2 TGA PBSA Hold Trust TGA PBSA Hold Trust TGA PBSA Asset Trust 1 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 3 TGA PBSA Asset Trust 3 TGA PBSA Hold Trust 2 TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	A7 296446	SUBSIDIAR*
ND Europe Office Holding S.à r.I. SUBSIDIARY 60 Great Portland Street Unit Trust		AFFILIATE (29) AFFILIATE (30) AFFILIATE (27) AFFILIATE AFFILIATE (28) AFFILIATE (29) AFFILIATE AFFILIATE (30) AFFILIATE AFFILIATE AFFILIATE AFFILIATE AFFILIATE AFFILIATE	TGA Miller Street Trust TIAA Melbourne Retail Holding 1 Trust TIAA Melbourne Retail Asset 1 Trust TIAA Melbourne Retail Asset 1 Trust TGA Australia Real Estate Trust 2 TGA PBSA Hold Trust TGA PBSA Hold Trust TGA PBSA Asset Trust 1 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 3 TGA PBSA Asset Trust 3 TGA PBSA Hold Trust 2 TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	A7 296446	SUBSIDIAR'
AFFILIATE		AFFILIATE (30) AFFILIATE (27) AFFILIATE (28) AFFILIATE (29) AFFILIATE (29) AFFILIATE (30)	TIAA Melbourne Retail Holding 1 Trust TIAA Melbourne Retail Asset 1 Trust TGA Australia Real Estate Trust 2 TGA PBSA Hold Trust TGA PBSA Asset Trust 1 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 3 TGA PBSA Asset Trust 3 TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	47.292440	SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR'
Cityhold Propos 11 S.à.r.I. AFFILIATE London Belgrave Unit Trust OVG Cloud S.à.r.I. AFFILIATE (24) CLOF Victoria Nominee 1 Limited Cityhold Euro S.à.r.I. AFFILIATE (25) CLOF Victoria Nominee 2 Limited Cityhold Office Partnership S.à.r.I. AFFILIATE New Fetter Lane Unit Trust CHOP OPO AFFILIATE New Fetter Lane Unit Trust Cityhold Iconic Holding SAS 98-1435873 AFFILIATE SMA Holding S.à.r.I. Cityhold Iconic Hotel SNC 98-1433967 AFFILIATE TO St Mary Axe Unit Trust Cityhold Iconic Office SCI 98-143396 AFFILIATE HV Properties S.à.r.I. Cityhold Iconic Retail SNC 98-143396 AFFILIATE HV Properties S.à.r.I. Cityhold Iconic Youth Hostel SNC 98-143397 AFFILIATE TIAA Lux 9 S.a.r.I Cityhold Ersi Investment S.à.r.I. AFFILIATE SAS Malachite Cityhold Prinses Coperatief U.A. AFFILIATE SNC Garnet-TIAA Cityhold Prinses AcquiCo B.V. AFFILIATE SNC La Defense Art Portfolio Owner Prinses B.V. AFFILIATE SNC Lazuii		AFFILIATE (27) AFFILIATE AFFILIATE (28) AFFILIATE (29) AFFILIATE (30) AFFILIATE AFFILIATE AFFILIATE AFFILIATE AFFILIATE AFFILIATE	TIAA Melbourne Retail Asset 1 Trust TGA Australia Real Estate Trust 2 TGA PBSA Hold Trust TGA PBSA Hold Trust TGA PBSA Asset Trust 1 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 3 TGA PBSA Hold Trust 2 TGA PBSA Hold Trust 2 TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	47.7262460	SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR'
OVG Cloud S â r.l. AFFILIATE (24) CLOF Victoria Nominee 1 Limited Cityhold Euro S â r.l. AFFILIATE (25) CLOF Victoria Nominee 2 Limited Cityhold Office Partnership S â r.l. AFFILIATE New Fetter Lane Unit Trust CHOP OPCI AFFILIATE 60 Great Portland Street Unit Trust CHOP OPCI AFFILIATE 5MA Holding S â r.l. Cityhold conic Holding SAS 98-1433973 AFFILIATE 70 St Mary Axe Unit Trust Cityhold conic Office SCI 98-1433956 AFFILIATE HV Properties S â r.l. Cityhold conic Retail SNC 98-1433950 AFFILIATE HV Properties S â r.l. Cityhold conic Youth Hostel SNC 98-1433975 AFFILIATE TIAA Lux 9 S a.r.l Cityhold Prinses Coperatief U.A. AFFILIATE SAS Malachite Cityhold Prinses Coperatief U.A. AFFILIATE SNC Garnet-TIAA Art Portfolio Owner Prinses B.V. AFFILIATE SNC Lazuli		AFFILIATE	TGA Australia Real Estate Trust 2 TGA PBSA Hold Trust TGA PBSA Asset Trust 1 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 3 TGA PBSA Asset Trust 3 TGA PBSA Hold Trust 2 TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	47 2262460	SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR'
Cityhold Euro S.à r.I. AFFILIATE (25) CLOF Victoria Nominee 2 Limited Cityhold Office Partnership S.à r.I. AFFILIATE New Fetter Lane Unit Trust CHOP OPCI AFFILIATE 60 Great Portland Street Unit Trust Cityhold Iconic Holding SAS 98-1435873 AFFILIATE SNA Holding S.à r.I. Cityhold Iconic Hold SNC 98-1433987 AFFILIATE 70 S1 Mary Axe Unit Trust Cityhold Iconic Office SCI 98-1433986 AFFILIATE HV Properties S.à r.I. Cityhold Iconic Retail SNC 98-1433980 AFFILIATE HV Freehold S.à r.I. Cityhold Iconic Youth Hostel SNC 98-1433975 AFFILIATE TIAA Lux 9 S.a.r.I Cityhold Prinses Acquico B.V AFFILIATE SAS Malachite Cityhold Prinses Acquico B.V AFFILIATE SNC Garnet-TIAA Ark Portfolio Owner Prinses B.V AFFILIATE SNC Lazuli		AFFILIATE (28) AFFILIATE (29) AFFILIATE (29) AFFILIATE (30) AFFILIATE (30) AFFILIATE (AFFILIATE AFFILIATE AFFILIATE	TGA PBSA Hold Trust TGA PBSA Asset Trust 1 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 3 TGA PBSA Asset Trust 3 TGA PBSA Hold Trust 2 TGA PBSA Hold Trust 4 T-C Europe Holding Inc.	47 2262460	SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR'
AFFILIATE		AFFILIATE (28) AFFILIATE (29) AFFILIATE (30) AFFILIATE AFFILIATE AFFILIATE AFFILIATE AFFILIATE AFFILIATE	TGA PBSA Asset Trust 1 TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 3 TGA PBSA Hold Trust 2 TGA PBSA Hold Trust 2 TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	47 2262460	SUBSIDIAR' SUBSIDIAR' SUBSIDIAR' SUBSIDIAR'
AFFILIATE 60 Great Portland Street Unit Trust		AFFILIATE (29) AFFILIATE (30) AFFILIATE (AFFILIATE AFFILIATE AFFILIATE AFFILIATE AFFILIATE	TGA PBSA Asset Trust 2 TGA PBSA Asset Trust 3 TGA PBSA Hold Trust 2 TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	47 2262460	SUBSIDIAR' SUBSIDIAR' SUBSIDIAR'
Cityhold Iconic Holding SAS 98-1435873 AFFILIATE SMA Holding S.A.r.l.		AFFILIATE (30) AFFILIATE AFFILIATE AFFILIATE AFFILIATE AFFILIATE	TGA PBSA Asset Trust 3 TGA PBSA Hold Trust 2 TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	47 2262460	SUBSIDIAR SUBSIDIAR
Cityhold Iconic Hotel SNC 98-1433967 AFFILIATE 70 St Mary Axe Unit Trust Cityhold Iconic Office SCI 98-1433956 AFFILIATE HV Properties S.à.r.l. Cityhold Iconic Retail SNC 98-1433960 AFFILIATE HV Freehold S.à.r.l. Cityhold Iconic Youth Hostel SNC 98-1433975 AFFILIATE TIAA Lux 9 S.a.r.l Cityhold EST Investment S.a.r.l. AFFILIATE SAS Malachite Cityhold Prinses Coöperatief U.A. AFFILIATE SNC Garnet-TIAA Cityhold Prinses AcquilCo B.V. AFFILIATE SNC La Defense Ak Portfolio Owner Prinses B.V. AFFILIATE SNC Lazuil		AFFILIATE (30) AFFILIATE AFFILIATE AFFILIATE AFFILIATE	TGA PBSA Hold Trust 2 TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	A7 2262460	SUBSIDIAR
Cityhold Iconic Hotel SNC 98-1433967 AFFILIATE 70 St Mary Axe Unit Trust Cityhold Iconic Office SCI 98-1433956 AFFILIATE HV Properties S.à.r.l. Cityhold Iconic Retail SNC 98-1433960 AFFILIATE HV Freehold S.à.r.l. Cityhold Iconic Youth Hostel SNC 98-1433975 AFFILIATE TIAA Lux 9 S.a.r.l Cityhold EST Investment S.a.r.l. AFFILIATE SAS Malachite Cityhold Prinses Coöperatief U.A. AFFILIATE SNC Garnet-TIAA Cityhold Prinses AcquilCo B.V. AFFILIATE SNC La Defense Ak Portfolio Owner Prinses B.V. AFFILIATE SNC Lazuil		AFFILIATE (30) AFFILIATE AFFILIATE AFFILIATE AFFILIATE	TGA PBSA Hold Trust 2 TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	47 2262460	SUBSIDIAR
Cityhold Iconic Office SCI 98-1433956 AFFILIATE HV Properties S.ä.r.l.		AFFILIATE AFFILIATE AFFILIATE AFFILIATE	TGA PBSA Asset Trust 4 T-C Europe Holding Inc.	47 2262460	
Cityhold Iconic Retail SNC 98-1433960 AFFILIATE HV Freehold S.à r.I. Cityhold Iconic Youth Hostel SNC 98-1433975 AFFILIATE TIAA Lux 9 S.a.r.I Cityhold EST Investment S.à r.I. AFFILIATE SAS Malachite Cityhold Prinses Cooperatief U.A. AFFILIATE SNC Gamet-TIAA Cityhold Prinses AcquiCo B.V. AFFILIATE SNC La Defense Ark Portfolio Owner Prinses B.V. AFFILIATE SNC Lazuli		AFFILIATE AFFILIATE AFFILIATE	T-C Europe Holding Inc.	47 2262460	
Cityhold Iconic Youth Hostel SNC 98-1433975 AFFILIATE TIAA Lux 9 S.a.r.I Cityhold EST Investment S.à.r.I. AFFILIATE SAS Malachite Cityhold Prinses Coöperatief U.A. AFFILIATE SNC Garnet-TIAA Cityhold Prinses AcquiCo B.V. AFFILIATE SNC La Defense Ark Portfolio Owner Prinses B.V. AFFILIATE SNC Lazuli		AFFILIATE AFFILIATE			
Cityhold EST Investment S.à r.I. AFFILIATE SAS Malachite Cityhold Prinses Coöperatief U.A. AFFILIATE SNC Garnet-TIAA Cityhold Prinses AcquiCo B.V. AFFILIATE SNC La Defense Ark Portfolio Owner Prinses B.V. AFFILIATE SNC Lazuli		AFFILIATE	T.C. Europa I.B.		SUBSIDIAR
Cityhold Prinses Coöperatlef U.A. AFFILIATE SNC Gamet-TIAA Cityhold Prinses AcquiCo B.V. AFFILIATE SNC La Defense Ark Portfolio Owner Prinses B.V. AFFILIATE SNC Lazuli			1-0 Europe EF	47-2369576	SUBSIDIAR
Cityhold Prinses AcquiCo B.V. AFFILIATE SNC La Defense Ark Portfolio Owner Prinses B.V. AFFILIATE SNC Lazuli			T-C Europe LP	47-2369576	SUBSIDIAR
Cityhold Prinses AcquiCo B.V. AFFILIATE SNC La Defense Ark Portfolio Owner Prinses B.V. AFFILIATE SNC Lazuli		AFFILIATE	T-C Europe S.à r.l.	1	SUBSIDIAR
Ark Portfolio Owner Prinses B.V. AFFILIATE SNC Lazuli		AFFILIATE	Nightingale LuxCo S.à r.l.		SUBSIDIAR
		AFFILIATE	T-C Nordics Investment AB	•	SUBSIDIAR
Cityhold Jobbe SAS AFFILIATE SNC Peridot		AFFILIATE	Sweden Nova Lund 1 AB		SUBSIDIAR
Cityhold Jobbe SCI AFFILIATE T-C Pep Holding S.a.r.I.		SUBSIDIARY	Sweden Nova Lund 2 AB		SUBSIDIAR
Cityhold Nymphe S.à.r.l. AFFILIATE (23) T-C Pep Property S.a.r.l.		SUBSIDIARY	T-C Luxembourg Neptune Holdings S.à r.l.		SUBSIDIAR
Cityhold Propco 6 S.å r.l. AFFILIATE T-C Pep Asset S.a.r.l.		SUBSIDIARY	T-C Neptune Holdings S. à r.l.	T	SUBSIDIAR
Cilyhold Iconic Hotel OPCO SAS 99-1433999 AFFILIATE TIAA Lux 11 S.a.r.I		SUBSIDIARY	Neptune Property Venture S.à r.l.	1	SUBSIDIAR
Cityhold Iconic Investment S.à.r.l. 98-1435880 AFFILIATE Gropius Passagen Verwaltungs GmbH		SUBSIDIARY	Castel Guelfo I SRL		SUBSIDIAR
Cityhold Propco 9 S à r I. AFFILIATE Gropius Passagen GmbH & Co KG		SUBSIDIARY (31)	Neptune Holding Spain, S.L.		SUBSIDIAR
36 Rue La Fayette SAS AFFILIATE Gropius S.a.r.I		SUBSIDIARY	Promcat Alternativa, S.L.		SUBSIDIAR'
SAS Roosevelt AFFILIATE Gropius Passagen GmbH & Co KG		SUBSIDIARY (31)	Neptune Madrid Holdco S.L.		SUBSIDIAR
SNC Roosevelt AFFILIATE (26) TIAA Lux 5 S.a.r.l.		SUBSIDIARY	Neptune Nassica Propco S.L.		SUBSIDIAR
Roosevelt Participation S.à r.l. AFFILIATE Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	Neptune Getafe Propco S.L.		SUBSIDIAR
· · · · · · · · · · · · · · · · · · ·	20-1364650	SUBSIDIARY	Neptune Las Rozas Outlet S.L.		SUBSIDIAR
	20-1371235	SUBSIDIARY	Neptune San Sebastian Outlet S.L.	•	SUBSIDIAR
	46-5061808	SUBSIDIARY	Neptune Ursus SP. z.o.o.		SUBSIDIAR
Cityhold Propco 7 S.à r.i. AFFILIATE T-C Potomac Promenade LLC	27-4116676	SUBSIDIARY	Neptune Krakow SP. z.o.o.		SUBSIDIAR
Cityhold Propco 10 S.à r.l. AFFILIATE Siguler Guff Third Avenue, L.P.	03-0543113	SUBSIDIARY	Neptune Annopol SP. z.o.o.		SUBSIDIAR
Cityhold Gouden Bocht B.V. AFFILIATE Social Infra, LLC		SUBSIDIARY	Neptune Poznan SP. z.o.o.	T	SUBSIDIAR'
Cityhold Gouden Bocht Monumenten B.V. AFFILIATE Stichting Bewaarder Ziemia Fund		AFFILIATE	Neptune OPCI SAS		SUBSIDIAR
	46-4969690	SUBSIDIARY	Roppenheim Holding SAS	+	SUBSIDIAR
	81-4583865	SUBSIDIARY	Roppenheim Holding SAS Roppenheim Outlet SNC	+	SUBSIDIAR
	81-4599024	SUBSIDIARY	Neptune Property Holding S.à r.l.		SUBSIDIAR
OVG Cloud S.à.r.l. AFFILIATE (24) T-C MV Member II LLC		SUBSIDIARY	Neptune Amsterdam B.V.	<u></u>	SUBSIDIAR
Cityhold Grand Central Berlin SCS AFFILIATE T-C M-T REIT II LLC	84-3224525	SUBSIDIARY	Neptune Gliwice Sp. z o.o.]	SUBSIDIAR
Cityhold Sterling S.à r.l. AFFILIATE T-C MT II Originations TRS LLC	85-2937933	SUBSIDIARY	Neptune Roppenheim Holding S.à r.I	[SUBSIDIAR
	47-1954609	SUBSIDIARY	Roppenheim Outlet SNC	†	SUBSIDIAR
	47-1934009	SUBSIDIARY		+	SUBSIDIAR
			Neptune Vicolungo I S.r.I.	4	
	82-1023309	SUBSIDIARY	T-C Storage Portfolio HoldCo S.à r.l.		SUBSIDIAR
Belgrave House Operational Unit Trust AFFILIATE T.C SBMC Joint Venture LLC	46-3007720	SUBSIDIARY	T-C Storage HoldCo AB		SUBSIDIAR
Belgrave House Operational Trustee 1 Limited AFFILIATE T-C SMA 2, LLC	36-4620008	SUBSIDIARY	T-C Storage BidCo AB] "]	SUBSIDIAR
Belgrave House Operational Trustee 2 Limited AFFILIATE PennMuni-TIAA U.S. Real Estate Fund, LLC	36-4619998	SUBSIDIARY	Green S AB	1	SUBSIDIAR
	81-2204918	SUBSIDIARY	TC-Norway AS	1	SUBSIDIAR
1-0 the Euge at agree wage, LEO	02204010	CODOIDIAN		4	SOUGIDIAIN
3) Cityhold Nymnhe Sâr I. (Nymnhe) is nymed by TIAA via a 25% nymershin of Cityhold Office Partnershin Sâr I. which nyms 88% of Nymnhe and 3% nymed by wholly-nymed ND Eurone Office Holding Sâr I.			Bilittveien 6 AS		SUBSIDIAR

- (23) Cityhold Nymphe S.à r.l. (Nymphe) is owned by TiAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.
- (24) OVG Cloud S.à r.l. (OVG) is owned by TIAA via a 25% ownership of Cityhold Propco 11 S.à r.l. (10.1% of OVG) and Cityhold Propco 12 S.à r.l. (89.9% of OVG).
- (25) Cityhold Euro S.à r.l. (CES) is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.
- (26) SNC Roosevelt is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns SAS Roosevelt (99.99% of SNC Roosevelt) and Roosevelt Participation S.à r.l. (0.01%).
- (27) London Belgrave Unit Trust (LBUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.8% of LBUT) and Cityhold UK Investment S.à r.l. (0.2%).

 (28) New Fetter Lane Unit Trust (NFLUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.9% of NFLUT) and Cityhold UK Investment S.à r.l. (0.1%).
- (29) 60 Great Portland Street Unit Trust (60GPS) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.4% of 60GPS) and Cityhold UK Investment S.à r.l. (0.6%).
- (30) 70 St. Mary Axe Unit Trust (SMAUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns SMA Holding S.à r.l. (99.9% of SMAUT) and Cityhold UK Investment S.à r.l. (0.1%).
- (31) Gropius Passagen GmbH & Co KG is controlled by TIAA, and partially owned by Gropius S.à r.l., which owns 99.8% and TIAA Lux 11 S.à.r.l. which owns 0.16%.
- (32) T-C Europe LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by T-C Europe Holding, Inc.
- (33) Roppenheim Outlet SNC (ROSNC) is ultimately controlled by TIAA via a 61.8% ownership of Neptune Property Venture S.à r.l., which owns Roppenheim Holding SAS (99.99% of ROSNC) Neptune Roppenheim Holding S.à r.l. (0.01%).

PART 1 - ORGANIZATIONAL CHART

COMPANY	FEIN	RELATIONSHI
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	1	
	04.0444004	AFFILIATE
2300 Broadway Storage Operator LLC	84-2144204	SUBSIDIARY
Nuveen Global Cities REIT, Inc.	82-1419222	AFFILIATE
T-C 2 Herald Square Member LLC	47-1535030	SUBSIDIARY
T-C 2 Herald Square Venture LLC	47-1650509	SUBSIDIARY
T-C 2 Herald Square Owner LLC	47-1488131	SUBSIDIARY
T-C 1101 Pennsylvania Avenue LLC	27-2952349	SUBSIDIARY
T-C 1101 Pennsylvania Avenue Venture LLC	27-2952617	SUBSIDIARY
T-C 1101 Pennsylvania Avenue Owner LLC	27-2952860	SUBSIDIARY
T-C 33 Arch Street Member, LLC	46-1851206	SUBSIDIARY
T-C 33 Arch Street Venture, LLC	46-1805501	SUBSIDIARY
T-C 33 Arch Street, LLC	45-2792699	SUBSIDIARY
T-C 470 Park Avenue South Member LLC	46-1754709	SUBSIDIARY
T-C 470 Park Avenue South Venture LLC	46-1744112	SUBSIDIARY
T-C 475 Fifth Avenue Member, LLC	46-1828055	SUBSIDIARY
T.C. 475 Fifth Avenue Venture II.C.	46-1839003	SUBSIDIARY
T-C 475 Fifth Avenue Venture LLC	•	
T-C 475 Fifth Avenue, LLC	45-3229803	SUBSIDIARY
T-C 800 17th Street NW Member LLC	47-2189075	SUBSIDIARY
T-C 800 17th Street NW Venture LLC	47-2118640	SUBSIDIARY
T-C 800 17th Street NW Owner LLC	47-2069910	SUBSIDIARY
T-C 888 Brannan Member LLC	47-4665824	SUBSIDIARY
T-C 888 Brannan Venture LLC	47-4684031	SUBSIDIARY
T-C 888 Brannan Owner LLC	47-4674147	SUBSIDIARY
T-C 888 Brannan TRS, LLC	47-5605380	SUBSIDIARY
T-C 2300 Broadway, LLC	45-3479701	SUBSIDIARY
T-C Aspira LLC	46-1220681	SUBSIDIARY
T-C Franklin Square Member, LLC	46-1791581	SUBSIDIARY
T-C Franklin Square Venture LLC	46-1794486	SUBSIDIARY
TIAA Franklin Square, LLC	26-0011770	SUBSIDIARY
T-C Hall of States Member LLC	47-2023405	SUBSIDIARY
T O Hall of Obstace Manhor LLO		
T-C Hall of States Venture LLC	47-2043468	SUBSIDIARY
T-C Hall of States Owner LLC	47-2034237	SUBSIDIARY
T-C Kings Crossing, LLC	45-4045658	SUBSIDIARY
T-C Legacy Place Member, LLC	46-1120016	SUBSIDIARY
Legacy Place Associates, LLC	46-0876833	SUBSIDIARY
300 Legacy Place Boulevard LLC		SUBSIDIARY
Legacy Place Properties, LLC	30-0769316	SUBSIDIARY
	•	
T-C Republic Square Member LLC	47-2903922	SUBSIDIARY
T-C Republic Square Venture LLC	47-2867784	SUBSIDIARY
T-C Republic Square REIT LLC	47-3033681	SUBSIDIARY
T-C Republic Square Mezzanine LLC	47-3091198	SUBSIDIARY
T-C Republic Square Owner LLC	47-2793452	SUBSIDIARY
TGA Adairsville DC LLC	88-0634999	SUBSIDIARY
TGA Cass White 75 LLC	87-3992388	SUBSIDIARY
	88-1007987	
TGA Forum on Peachtree Investor Member LLC	•	SUBSIDIARY
TGA NAP Forum on Peachtree Venture LLC	88-1007587	SUBSIDIARY
TGA NAP Forum on Peachtree Owner LLC	88-1007172	SUBSIDIARY
TGA Midway Distribution Center LLC	87-4019549	SUBSIDIARY
TGA MOB 5005 McConnell Member LLC	88-0655999	SUBSIDIARY
TGANX MOB 5005 McConnell Venture LLC	88-0656194	SUBSIDIARY
TGA MOB 5005 McConnell LLC	88-0655748	SUBSIDIARY
TGA Speedway Distribution Center LLC	88-0635252	SUBSIDIARY

COMPANY	<u>FEIN</u>	RELATIONSHIP		COMPANY	FEIN	RELATIONSH
T-C GA Real Estate Holdings, LLC (continued)				T-C Waterford Blue Lagoon General Partner, LLC	47-5379777	SUBSIDIARY
The Flats Holding Company LLC	47-1379500	SUBSIDIARY	1	Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY
The Flats 130 DC Residential LLC	47-1347366	SUBSIDIARY	1	T-C Waterford Blue Lagoon, LLC	47-5375805	SUBSIDIARY
The Flats 140 DC Residential LLC	47-1363564	SUBSIDIARY	1	Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY
		SUBSIDIARY	ł			
The Flats DC Grocery LLC	47-1367530		ł	Westland At Waterford REIT General Partner LLC	81-0779817	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	86-1702891	SUBSIDIARY	ļ	Waterford Blue Lagoon REIT General Partner LLC		SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I Master Holdco LLC		SUBSIDIARY		Waterford Blue Lagoon REIT LP	47-5305678	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company LLC	86-1560063	SUBSIDIARY]	5201-5301 Waterford General Partner LLC	47-5642524	SUBSIDIARY
Nuveen Real Estate U.S. Strategic Alternatives Fund I SFR Holding Company LLC	87-1132368	SUBSIDIARY		5201-5301 Waterford Operating LP	47-5541032	SUBSIDIARY
SAF MOB South Jordan LLC	87-3052744	SUBSIDIARY	1	5200 Waterford General Partner LLC	47-5672651	SUBSIDIARY
SAF MP Venture Investor Member LLC	87-3052744	SUBSIDIARY	1	5200 Waterford Operating LP	47-5498897	SUBSIDIARY
SAF SFR Investor Member LLC		SUBSIDIARY	ł	1000 Waterford General Partner LLC	81-0722154	SUBSIDIARY
			ł			
SAF SS Investor Member LLC	87-3223918	SUBSIDIARY	ł	1000 Waterford Operating LP	47-5479437	SUBSIDIARY
SAF SS Tranche 1 Venture LP		SUBSIDIARY	ļ	701-703 Waterford General Partner LLC	47-5445045	SUBSIDIAR
SAF SS Tranche 1 TRS LLC	<u> </u>	SUBSIDIARY	l	701-703 Waterford Operating LP	47-5471474	SUBSIDIAR'
SAF SS Elon LP		SUBSIDIARY]	Waterford Core REIT General Partner LLC	82-2631273	SUBSIDIARY
SAF SS Brandon LP		SUBSIDIARY	1	Waterford Core REIT LP	82-2646233	SUBSIDIAR
SAF SS Woonsocket LP	1	SUBSIDIARY	1	Waterford Core 800 REIT General Partner LLC		SUBSIDIAR
Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company (NR) LLC	87-3113236	SUBSIDIARY	1	Waterford Core 800 REIT LP	84-3541603	SUBSIDIAR
SAF MOB Amarillo Member LLC	87-1593045	SUBSIDIARY	1	Waterford Core General Partner LLC	81-0733012	SUBSIDIAR
			ł			
SAFNX MOB Amarillo Venture LLC	87-1593124	SUBSIDIARY	ļ	Waterford Core Operating LP	47-5587163	SUBSIDIAR
SAFNX Amarillo MOB LLC	<u> </u>	SUBSIDIARY		Waterford Core II Operating LP	82-2663579	SUBSIDIAR
SAF MOB Orange Member LLC	87-3638758	SUBSIDIARY		Waterford Core II General Partner LLC	82-2672297	SUBSIDIAR
SAFNX MOB Orange Venture LLC	87-3639427	SUBSIDIARY		TGA ASI Sierra Vista Investor Member LLC	88-1120056	SUBSIDIAR
SAFNX MOB Orange LLC	87-3639698	SUBSIDIARY	1	TGA Auburn Business Park LLC	84-3830265	SUBSIDIAR
T-C JK I, LLC	46-4567368	SUBSIDIARY	1	TGA Aurora DC III LLC	84-3285557	SUBSIDIAR
	40-4307300		1			
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(34)	TGA Baltimore IC LLC	84-3475931	SUBSIDIAR
T-C JK II, LLC	46-4587620	SUBSIDIARY	Į.	TGA Barnes Canyon Life Science LLC	83-1851559	SUBSIDIAR
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(34)	TGA Beckwith Farms LLC	84-3303586	SUBSIDIAR
T-C Lux Fund Holdings LLC	47-4095803	SUBSIDIARY		TGA Bedford Park LLC	84-3314123	SUBSIDIAR
T-C Lux Investments Special Limited Partnership		SUBSIDIARY	1	TGA Boulder Creek LLC	85-4073425	SUBSIDIAR
European Cities Partnership SCSp	1	AFFILIATE	(13)	TGA Bridge Creek LLC	85-4073222	SUBSIDIAR
Global Real Estate Debt Partners – Fund I (UK) SCSp		SUBSIDIARY	(21)	TGA Bridge Point LLC	84-3441362	SUBSIDIAR
			(21)			
T-C UK RE Holdings I, LLC	81-2676934	SUBSIDIARY	ł	TGA Cactus DC I LLC	84-2939313	SUBSIDIAR
T-C UK RE Holdings II, LLC	81-2691474	SUBSIDIARY	ļ	TGA Cactus DC II LLC	84-2939493	SUBSIDIAR
T-C UK RE Holdings III, LLC	81-3299073	SUBSIDIARY	l	TGA Capital Beltway CC LLC	84-3523623	SUBSIDIAR
T-C U.S. Super Regional Mall Fund LP	47-3148337	SUBSIDIARY		TGA Center Square DC LLC	84-3487859	SUBSIDIAR
TGA 10th Street Business Park LLC	84-3332496	SUBSIDIARY	1	TGA Centerpointe LLC	84-3314029	SUBSIDIAR
TGA 127-137 Franklin LLC	82-1645257	SUBSIDIARY	1	TGA Central Green LLC	83-3799476	SUBSIDIAR
TGA 26600 26700 Aliso Viejo Parkway LLC	87-1739826	SUBSIDIARY	1	TGA Central Square Investor Member LLC	84-4376282	SUBSIDIAR
		SUBSIDIARY	1			
TGA 299 Franklin LLC	81-2769108		ł	TGACSE Central Square Holdings LLC	84-4880676	SUBSIDIAR
TGA 3401 North Ashton Blvd LLC	83-2957526	SUBSIDIARY	4	TGACSE Central Square LLC	84-4893448	SUBSIDIAR
TGA 3851 Grandpine Way LLC	82-4830474	SUBSIDIARY	1	TGACSE Morningside LLC	84-4893383	SUBSIDIAR
TGA 600 College Road LLC	81-3988795	SUBSIDIARY	1	TGACSE Triangle LLC	84-4924033	SUBSIDIAR
TGA 601D Operating Member LLC	88-0637658	SUBSIDIARY	1	TGA Connections at Athens Investor Member LLC	83-0780652	SUBSIDIAR
TGA 730 Third Avenue Owner LLC	83-2548459	SUBSIDIARY	1	PEP-TH Athens, LLC	61-1892161	SUBSIDIAR
TGA 8500 8551 Research Way LLC	87-1740428	SUBSIDIARY	1	PEP Athens, LLC	83-1011298	SUBSIDIAR
			ł			
TGA APAC Fund Holdings, LLC	82-2225812	SUBSIDIARY	ŀ	TGA Creekside Village Investor Member LLC	85-1065983	SUBSIDIAR
Asia Pacific Cities Fund, FCP		SUBSIDIARY	(35)	TGA East Coronado Industrial LLC	84-3740496	SUBSIDIAR
TGA APAC RE Holdings Pte. Ltd.		SUBSIDIARY	1	TGA East Miraloma Industrial LLC	84-3740590	SUBSIDIAR
TGA Real Estate Fund Holdings, LLC	82-2311300	SUBSIDIARY		TGA Eastridge Investor Member LLC	87-1762569	SUBSIDIAR
Asia Pacific Cities Fund, FCP		SUBSIDIARY	(35)	TGA King EastRidge Venture LLC	1	SUBSIDIAR
TGA ASI Eagles Landing Investor Member LLC	87-4097244	SUBSIDIARY	(-5)	TGA King EastRidge Owner LLC	1	SUBSIDIAR
			1		04 2740000	•
TGA ASI Mission Trails Investor Member LLC	88-1120507	SUBSIDIARY	Į.	TGA Emerald Corporate Park LLC	84-3740669	SUBSIDIAR
TGA ASI Monte Vista Investor Member LLC TGA ASI Riverstone Investor Member LLC	86-3673675 86-2376987	SUBSIDIARY SUBSIDIARY	ļ	TGA Englewood DC LLC TGA Enterprise Park Business Center LLC	84-3502383 85-4076202	SUBSIDIAR SUBSIDIAR

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

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

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

⁽³⁵⁾ Asia Pacific Cities Fund, FCP is owned 23.98% by TGA APAC Fund Holdings, LLC and 23.98% by TGA Real Estate Fund Holdings, LLC

⁽³⁶⁾ Waterford Blue Lagoon LP is controlled by TIAA, and partially owned indirectly by T-C Waterford Blue Lagoon LLC, which owns 50%, and T-C Waterford Blue Lagoon General Partner, LLC, which owns 1%.

COMPANY	FEIN	RELATIONSHIP	2	COMPANY	FEIN	RELATIONSHIP		COMPANY	FEIN	RELATIONSHI
TEFF Holdco LLC	81-2146865	SUBSIDIARY		TGA European RE Holdings I, LLC	83-2810033	SUBSIDIARY		TGA MS Self Storage Investor Member LLC	83-1916152	SUBSIDIARY
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY	(3)	Eagle GPCo S.à r.l.		SUBSIDIARY		Morningstar NRE Self Storage Portfolio LLC	83-2379583	SUBSIDIARY
TIAA European Farmland Fund LP	98-1310748	SUBSIDIARY	l	Eagle Partnership SCSp		SUBSIDIARY		MSC Bentonville, LLC		SUBSIDIARY
TEFF Holding S.a.r.I		SUBSIDIARY	J	Eagle JVCo S.à r.l.		SUBSIDIARY		MSC Boerne, LLC		SUBSIDIARY
Areal III Spolka z o.o.		SUBSIDIARY	J	CB Krieau Dzwei GmbH		SUBSIDIARY		MSC Buda, LLC		SUBSIDIARY
Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.		SUBSIDIARY]	VIE Student House A GmbH & Co KG		SUBSIDIARY	(37)	MSC Carolinas, LLC		SUBSIDIARY
Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.		SUBSIDIARY]	Eagle Austria Holdings S.à r.l.		SUBSIDIARY		MSC Dam Storage, LLC		SUBSIDIARY
Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.		SUBSIDIARY]	VIE Student House A GmbH & Co KG		SUBSIDIARY	(37)	MSC Evans Rd, LLC		SUBSIDIARY
Dangro Invest SA		SUBSIDIARY	1	Eagle DevCo, Lda		SUBSIDIARY	1	MSC Greenhouse, LLC		SUBSIDIARY
AGAT Spolka z o.o.		SUBSIDIARY	1	Eagle Italy 1 S.r.l.		SUBSIDIARY	1	MSC Highway 521 Storage, LLC		SUBSIDIARY
AGRA Spolka z o.o.		SUBSIDIARY	1	Studenthouse Rua Manuel Pereira, S.A		SUBSIDIARY	1	MSC Kemps Landing, LLC		SUBSIDIARY
AGRAMAX Spolka z o.o.		SUBSIDIARY	1	Wrocław Fabryczna 22 sp. z o.o.		SUBSIDIARY	1	MSC Midtown Atlanta, LLC		SUBSIDIARY
AGRIFARM Spolka z o.o.		SUBSIDIARY	1	Wrocław Prusa 9 sp. z o.o.		SUBSIDIARY	1	MSC MTP, LLC		SUBSIDIARY
AGRO - DUBLINY SP. z o.o.		SUBSIDIARY	1	Preferred Housing Living Limited		SUBSIDIARY	1	MSC Peachtree, LLC		SUBSIDIARY
AGROLAND Spolka z o.o.		SUBSIDIARY	1	PHL Leeds Limited		SUBSIDIARY	1	MSC South End, LLC		SUBSIDIARY
AGROSERVICE Spolka z o.o.		SUBSIDIARY	1	PHL Nottingham Limited		SUBSIDIARY	1	MSC Spring Branch, LLC		SUBSIDIARY
AMAL Spolka z o.o.		SUBSIDIARY	1	PHL Telford Limited		SUBSIDIARY	1	MSC SW Austin, LLC		SUBSIDIARY
CISY Spolka z o.o.		SUBSIDIARY	ł	TGA Housing Holding S.à r.l.		SUBSIDIARY		MSC Tallahassee, LLC		SUBSIDIARY
KOLNO Spolka z o.o.		SUBSIDIARY	1	Blitz 21-1161 GmbH		SUBSIDIARY	ł	MSC Yorktown, LLC		SUBSIDIARY
		SUBSIDIARY	ł	Blitz H21-612 GmbH		SUBSIDIARY	ł		04 0750005	SUBSIDIARY
MILKOWO Sp. Z o.o.		SUBSIDIARY	ł			SUBSIDIARY		TGA North Orange Industrial LLC	84-3759605	
SATOPY Spolka z o.o.			ł	TK Living GPCo Sarl			1	TGA O'Hare Logistics Center IV LLC	84-4774106	SUBSIDIARY
SEE-AGRO SP. z o.o.		SUBSIDIARY	4	TK Living Partnership SCSp		SUBSIDIARY		TGA Oak View Mall LLC	83-1934291	SUBSIDIARY
SOBIERADZ Spolka z o.o.		SUBSIDIARY	4	TK Living JVCo Sarl		SUBSIDIARY	ł	TGA Octave Apartments LLC	85-3510351	SUBSIDIARY
Pszenrol SA		SUBSIDIARY	ł	Lotomint S.L.		SUBSIDIARY		TGA One Norman Square LLC	87-3969114	SUBSIDIARY
BUDUS Spolka z o.o.		SUBSIDIARY	4	Carminsin S.L.		SUBSIDIARY		TGA Pacific Landing LLC	85-4396119	SUBSIDIARY
LOZICE Sp. z o.o.		SUBSIDIARY		Naralisno S.L.		SUBSIDIARY		TGA Pacific Landing Phase II LLC	87-1595214	SUBSIDIARY
OGARDY SP. z o.o.		SUBSIDIARY		Sanfergar S.L.		SUBSIDIARY	ļ	TGA Park 355 LLC	84-3254652	SUBSIDIARY
ROLA Spolka z o.o.		SUBSIDIARY		Tinesen S.L.		SUBSIDIARY		TGA Park 55 LLC	84-3254103	SUBSIDIARY
ROLPOL Spolka z o.o.		SUBSIDIARY		TGA European RE Holdings II LLC		SUBSIDIARY		TGA Park 88 LLC	84-3254979	SUBSIDIARY
ROLZBUD Spolka z o.o		SUBSIDIARY	1	TGA Japan Holdings, LLC	81-3602072	SUBSIDIARY		TGA PC Charleston Club Investor Member LLC	87-3029971	SUBSIDIARY
SZAFIR SP. z o.o.		SUBSIDIARY	1	TGA JL Investor Member LLC	84-3718861	SUBSIDIARY		TGA PC MCF Investor Member LLC	85-3076626	SUBSIDIARY
WALICHNOWY Sp. z o.o.		SUBSIDIARY]	TGA JL II Investor Member LLC	84-4376472	SUBSIDIARY]	TGA PC Richmond Investor Member LLC	87-2112453	SUBSIDIARY
WEZINY SP. z o.o.		SUBSIDIARY	1	TGA JL III CT Investor Member LLC	87-1280436	SUBSIDIARY		TGA Peaceable Investor Member LLC		SUBSIDIARY
ZIEMROL Spolka z o.o.		SUBSIDIARY	1	TGA JL MCF Investor Member LLC	85-1292481	SUBSIDIARY		TGA Peaceable Investor Member II LLC		SUBSIDIARY
Adamas SA		SUBSIDIARY	1	TGA JL MCF II Investor Member LLC	87-4248374	SUBSIDIARY	1	TGA Peaceable Investor Member III LLC		SUBSIDIARY
AMBER SP. z o.o.		SUBSIDIARY	1	TGA Lakes at Indian Creek Investor Member LLC	85-4075985	SUBSIDIARY	1	TGA Pleasant Prairie Center LLC	83-3250233	SUBSIDIARY
CIESZYSLAW SP z o.o.		SUBSIDIARY	1	TGA Landover DC LLC	84-3523582	SUBSIDIARY	1	TGA Prairie Point LLC	84-3285659	SUBSIDIARY
JAROSLAWSKO I SP. z o.o.		SUBSIDIARY	1	TGA Los Tres Investor Member LLC	87-3398451	SUBSIDIARY	1	TGA Renton Park 405 LLC	84-3830675	SUBSIDIARY
JAROSLAWSKO II SP. z o.o.		SUBSIDIARY	1	TGA Maryland Farms Holdings LLC	84-4773958	SUBSIDIARY	1	TGA River Club Apartments LLC	87-3533472	SUBSIDIARY
JASIONNO Spolka z o.o.		SUBSIDIARY	1	U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY	(38)	TGA River Club Townhomes LLC	87-3533710	SUBSIDIARY
OPAL SP z o.o.		SUBSIDIARY	1	TGA MH Investor Member LLC	84-2765297	SUBSIDIARY	()	TGA Sandy Commerce Park LLC	83-2938932	SUBSIDIARY
TETYN SP. z o.o.		SUBSIDIARY	1	TGA MH III Investor Member LLC	84-2765297	SUBSIDIARY	1	TGA Somerset IC LLC	84-3487605	SUBSIDIARY
Gospodarstwo Okopy Sp. z o.o.	ļ	SUBSIDIARY	1	TGA MKP Member LLC	82-1169084	SUBSIDIARY	1	TGA Somerset IC II LLC	84-3476142	SUBSIDIARY
Agrohop Bielice Sp. z o.o.		SUBSIDIARY	ł	TGA MKP Venture LLC	82-1198745	SUBSIDIARY		TGA Sparrow Investor LLC	85-2863856	SUBSIDIARY
Agronop Bielice Sp. z o.o. Agrohop Service Sp. z o.o.		SUBSIDIARY	1	TGA MKP REIT LLC	82-1198745	SUBSIDIARY	1	Sparrow Realty Investment I LLC	85-2574637	SUBSIDIARY
			1	TGA MOB Prescott Member LLC		SUBSIDIARY	1		03-23/403/	
Agrohop Sp. z o.o.		SUBSIDIARY	ł		87-3883343		1	Sparrow Realty Investment WHF, LLC		SUBSIDIARY
Agrohop Bis Sp. z o.o.		SUBSIDIARY	ł	TGANX MOB Prescott Venture LLC	87-3883887	SUBSIDIARY	1	SN Arizona LLC		SUBSIDIARY
Cieszanowice Solar Park sp. z o.o.		SUBSIDIARY	4	TGANX MOB Prescott LLC	87-3883657	SUBSIDIARY	ł	SN DFW LLC		SUBSIDIARY
Przedsiebiorstwo Rolne Okopy Sp. z o.o.		SUBSIDIARY	1	TGA MOB South Boerne LLC	85-3566018	SUBSIDIARY		SN SA LLC	86-1703020	SUBSIDIARY
TGA FC Investor Member LLC	ļ	SUBSIDIARY	1	TGA Montague Investor Member, LLC	81-4232788	SUBSIDIARY	ł	SN Tampa LLC		SUBSIDIARY
Fenway Center Holding 1-2, LLC	82-2708488	SUBSIDIARY		RCD TGA Pierrepont Partners LLC	ļ	SUBSIDIARY		Sparrow Homes US LLC	85-3330672	SUBSIDIARY
Fenway Center Owner 1-2, LLC	82-2708488	SUBSIDIARY		TGA Near East LLC	83-4153778	SUBSIDIARY	ļ	TGA Sparrow II Investor LLC	87-4748024	SUBSIDIARY
TGA Franklin Square IC I LLC	84-3523773	SUBSIDIARY		TGA Montrose Residences Investor Member, LLC	81-3542251	SUBSIDIARY	ļ	TGA Sterling DC LLC	84-3255382	SUBSIDIARY
TGA Franklin Square IC II LLC	84-3523813	SUBSIDIARY	1	The Residences at La Colombe d'Or Investors LLC	81-2872565	SUBSIDIARY		TGA TCA Durham Logistics Center Investor Member LLC	87-1763260	SUBSIDIARY
TGA Freeport DC LLC	84-3332846	SUBSIDIARY	1	TGA Nex Investor LLC	85-1291326	SUBSIDIARY		TGA TCA Durham Logistics Center LLC	.	SUBSIDIARY
TGA Greenstone Logistics Center LLC	84-3740749	SUBSIDIARY]	TGA NJAHP Investor Member LLC	83-4139835	SUBSIDIARY		TGA The Apartments at Blakeney LLC	85-3509669	SUBSIDIARY
TGA Hagerstown DC LLC	84-3463522	SUBSIDIARY		TGA NJAHP II Investor Member LLC	84-4574378	SUBSIDIARY]	TGA The Warehouse At CH Investor Member LLC	84-3093962	SUBSIDIARY
TGA Hollins End LLC	84-3475313	SUBSIDIARY]	TGA NYCAHP I Investor Member LLC	85-2859128	SUBSIDIARY]	TGAP The Warehouse At CH LLC	84-3055701	SUBSIDIARY
TGA I-95 DC LLC	84-3523721	SUBSIDIARY		TGA North Miller Industrial LLC	84-3740851	SUBSIDIARY]	TGAP The Warehouse At CH Owner LLC	84-3055465	SUBSIDIARY

⁽³⁾ TIAA European Farmland Fund GP LP is ultimately controlled and owned entirely by TIAA, with 50% owned by Nuveen Alternative Services, LLC and 50% owned by TEFF Holdco LLC

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

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

COMPANY	FEIN	RELATIONSHII
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 MPSP Beltline MHC LLC	84-2345909 84-2216330	SUBSIDIARY SUBSIDIARY
MPSP Center Grove Homes LLC	83-1088601	SUBSIDIARY
MPSP Center Grove Lender LLC	83-2290040	SUBSIDIARY
MPSP Center Grove MHC LLC MPSP Colinas South Homes LLC	83-1076792 84-2158715	SUBSIDIARY 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
	83-4260197	SUBSIDIARY
MPSP Fairlane Oaks Homes LLC MPSP Fairlane Oaks Lender LLC		SUBSIDIARY
	83-4283444	
MPSP Fairlane Oaks MHC LLC	83-4241248	SUBSIDIARY
MPSP Lakeview Homes LLC	84-2290488	SUBSIDIARY
MPSP Lakeview Lender LLC	84-2319726	SUBSIDIARY
MPSP Lakeview MHC LLC	84-2199063	SUBSIDIARY
MPSP Lemon Tree Homes LLC	83-1213262	SUBSIDIARY
MPSP Lemon Tree MHC LLC	83-2548459	SUBSIDIARY
MPSP Mobile Gardens Homes LLC	83-1230821	SUBSIDIARY
MPSP Mobile Gardens MHC LLC	83-1230714	SUBSIDIARY
MPSP Parker Homes LLC	84-2379528	SUBSIDIARY
MPSP Parker Lender LLC	84-2389423	SUBSIDIARY
MPSP Parker MHC LLC	84-2247177	SUBSIDIARY
MPSP Seven Oaks Homes LLC	84-2277774	SUBSIDIARY
MPSP Seven Oaks Lender LLC	84-2290439	SUBSIDIARY
MPSP Seven Oaks MHC LLC	84-2198856	SUBSIDIARY
MPSP Shiloh Homes LLC	83-2700633	SUBSIDIARY
MPSP Shiloh Lender LLC	83-2725391	SUBSIDIARY
MPSP Shiloh MHC LLC	83-2700544	SUBSIDIARY
MPSP South Concho Homes LLC	84-2428644	SUBSIDIARY
MPSP South Concho Lender LLC	84-2436652	SUBSIDIARY
MPSP South Concho MHC LLC	84-2261982	SUBSIDIARY
MPSP Stonegate Homes LLC	83-2736822	SUBSIDIARY
MPSP Stonegate Lender LLC	83-2736936	SUBSIDIARY
MPSP Stonegate MHC LLC	83-2725560	SUBSIDIARY
MPSP TC GH Homes LLC	84-2319873	SUBSIDIARY
MPSP TC GH Lender LLC	84-2331064	SUBSIDIARY
MPSP TC GH MHC LLC	84-2216156	SUBSIDIARY
MPSP TC Sherman Homes LLC	84-2389479	SUBSIDIARY
MPSP TC Sherman Lender LLC	84-2428588	SUBSIDIARY
MPSP TC Sherman MHC LLC	84-2247220	SUBSIDIARY
MPSP Wildwood Acres Homes LLC	84-2345969	SUBSIDIARY
MPSP Wildwood Acres Lender LLC	84-2361787	SUBSIDIARY
MPSP Wildwood Acres MHC LLC	84-2239609	SUBSIDIARY
MPSP Wildwood Village Homes LLC	84-2361842	SUBSIDIARY
MPSP Wildwood Village Lender LLC	84-2379481	SUBSIDIARY
MPSP Wildwood Village MHC LLC	84-2239646	SUBSIDIARY
MPSP Windsong Homes LLC	83-2848324	SUBSIDIARY
MPSP Windsong Lender LLC	83-2848439	SUBSIDIARY SUBSIDIARY

COMPANY	<u>FEIN</u>	RELATIONSHII
TGA SS Self Storage Portfolio Investor Member LLC	86-1741788	SUBSIDIARY
TGA SS Self Storage Tranche I Venture LP	87-2470916	SUBSIDIARY
TGA T1 SC Durbin Park LP		SUBSIDIARY
TGA T1 SC Millenia LP	Ī	SUBSIDIARY
TGA T1 SC San Marco LP		SUBSIDIARY
		SUBSIDIARY
	06 1711121	SUBSIDIARY
TGA SS Self Storage Portfolio Venture LP TGA SC Bonita Springs LP	86-1714431 86-1623164	SUBSIDIARY
TGA SC Gainesville LP	86-1623454	SUBSIDIARY
TGA SC Columbus Veterans LP	86-1623724	SUBSIDIARY
TGA SC Columbus Ford LP	86-1624012	SUBSIDIARY
TGA SC Global Indy I LP	86-1638763	SUBSIDIARY
TGA SC Global may FEF TGA SC Indianapolis 29th Street LP		
	86-1638905	SUBSIDIARY
TGA SC Erie Avenue LP	86-1639097	SUBSIDIARY
TGA SC Kensington LP	86-1639231	SUBSIDIARY
TGA SC Germantown LP	86-1639333	SUBSIDIARY
TGA SC Lancaster LP	86-1676331	SUBSIDIARY
TGA SC Beaumont LP	86-1676505	SUBSIDIARY
TGA SC Glenn Heights LP	86-1676901	SUBSIDIARY
TGA SC Houston LP	86-1677082	SUBSIDIARY
TGA SC Hansboro Avenue LP	86-1677222	SUBSIDIARY
TGA The Warehouse At Ch II Investor Member LLC	86-1749539	SUBSIDIARY
TGAP The Warehouse at CH II LLC	86-1548653	SUBSIDIARY
TGAP The Warehouse at CH II Owner LLC	86-1548790	SUBSIDIARY
TGA The Yield Investor Member LLC	87-4300717	SUBSIDIARY
CC TGA The Yield Venture, LLC		SUBSIDIARY
CC TGA The Yield, LLC		SUBSIDIARY
TGA TMO Gladstone GP JV Investor Member LLC	88-0947969	SUBSIDIARY
TGA TMO IN Portfolio Investor Member LLC	•	•
	88-1150650	SUBSIDIARY
TGA Tri-State Commerce Center LLC	84-3759437	SUBSIDIARY
TGA Twelve100 Apartments LLC	85-3917654	SUBSIDIARY
TGA UMH Properties Investor Member LLC		SUBSIDIARY
TGA UMH Venture Tranche 1 LLC		SUBSIDIARY
Sebring Square MHC TGA, LLC		SUBSIDIARY
TGA University Parcels LLC	85-3554787	SUBSIDIARY
TGA University Trails Investor Member LLC	87-4552535	SUBSIDIARY
TGAP University Trails LLC		SUBSIDIARY
TGAP University Trails Owner LLC		SUBSIDIARY
TGA Van Dorens West LLC	84-3830895	SUBSIDIARY
TGA Vista Point South LLC	84-3441798	SUBSIDIARY
TGA Washington DC CC LLC	84-3527380	SUBSIDIARY
TGA Westport Distribution Center LLC	84-2939589	SUBSIDIARY
TGA Yorktown Apartments LLC	83-0723201	SUBSIDIARY
TGAM Agribusiness Fund LP	81-1994278	SUBSIDIARY
TGA-MJC MHC LLC	87-3750360	SUBSIDIARY
TGA-MJC Palladian LLC	87-3750130	SUBSIDIARY
TOA MICV N II C	•	•
TGA-MJC Van Alen LLC	87-3750414	SUBSIDIARY
TIAA Administrative Services LLC	82-2826183	SUBSIDIARY
	l	SUBSIDIARY
TIAA CLO I Ltd		SUBSIDIARY
TIAA CLO I Ltd TIAA CLO I LLC		CODOIDIAITI
TIAA CLO I Ltd TIAA CLO I LLC	84-1905731	
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TIAA CLO I LLC TIAA CLO I LLC TIAA CLO I Holding, LLC TIAA CLO III Ltd. TIAA CLO III Ltd.	84-1905731	SUBSIDIARY SUBSIDIARY SUBSIDIARY
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TIAA CLO I LLC TIAA CLO I LLC TIAA CLO I Holding, LLC TIAA CLO III Ltd. TIAA CLO III Ltd.	84-1905731 13-4173396 13-4173396	SUBSIDIARY SUBSIDIARY SUBSIDIARY

COMPANY	<u>FEIN</u>	RELATIONSHIP	í
TIAA GBS Holding LLC	81-1241294	SUBSIDIARY	4
TIAA GBS Singapore Holding Company Pte. Ltd.		SUBSIDIARY	J
TIAA Global Business Services (India) Private Limited		SUBSIDIARY	J
TIAA Global Ag Holdco LLC	27-5551198	SUBSIDIARY	Ί
Global Agriculture AIV (US) LLC	45-5044364	SUBSIDIARY	1
Global Ag Properties USA LLC	45-1531685	SUBSIDIARY	1
			١,
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	۱.
Sugarloaf Vineyard, LLC	46-2577906	SUBSIDIARY	J
Global Agriculture II AIV (US) LLC	47-1083514	SUBSIDIARY	J
Global Ag Properties II USA LLC	47-1069783	SUBSIDIARY	
TIAA-CREF Global Agriculture LLC	27-5551341	SUBSIDIARY	Ί
Global AG Properties Australia Pty, Ltd		SUBSIDIARY	1
		SUBSIDIARY	4
Global AG Properties Australia Trust			ŀ
Nova Gaia Brasil Participaco Ltda.		SUBSIDIARY	ŀ
Tellus Brasil Participaco S.A.		SUBSIDIARY	
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	ŀ
Tellus Brasil Participaco S.A.		SUBSIDIARY	1
Agrobio Investimentos e Participações S.A.		SUBSIDIARY	1
		•••••	4
Cerpon Participações S.A.		SUBSIDIARY	٠ŀ
Nova Ibiajara Propriedades Agrícolas S.A.		SUBSIDIARY	J
Tellus Bahia Propriedades Agricolas Ltda.	[SUBSIDIARY	J
Jatobá Propriedades Agrícolas Ltda.		SUBSIDIARY	ı
Terra do Sol Propriedades Agrícolas S.A.		SUBSIDIARY	1
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Terrainvest Propriedades Agrícolas S.A.		SUBSIDIARY	ŀ
Tparone Participações S.A.		SUBSIDIARY	d
Toperone Agrícola S.A.		SUBSIDIARY	J
Tpartwo Participações S.A.		SUBSIDIARY	ı
Topertwo Agrícola S.A.	1	SUBSIDIARY	1
TIAA-CREF Global Agriculture BR, LLC	45-1502187	SUBSIDIARY	•
			1
Nova Gaia Brasil Participaco Ltda.		SUBSIDIARY	
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	ŀ
TIAA-CREF Global Agriculture II LLC	47-0974399	SUBSIDIARY	
TIAA-CREF Global Agriculture II BR, LLC	47-1062423	SUBSIDIARY	ı
TIAA Global Public Investments, LLC	26-3594208	SUBSIDIARY	Ί
TIAA GTR HoldCo, LLC	46-3881813	SUBSIDIARY	1
			1
Global Timber Resources LLC	46-3210500	SUBSIDIARY	٠
Global Timber SA LLC	46-3909387	SUBSIDIARY	
Global Timber Resources Colombia, S.A.S.		SUBSIDIARY	
Global Timber International LLC	46-3899490	SUBSIDIARY	
Global Timber Spain, SL		SUBSIDIARY	•
Forestal Monterrey Colombia SAS	98-1206384	SUBSIDIARY	•
	30-1200304		٠
Forestal GTR Chile Limitada		SUBSIDIARY	
Monte Fresnos Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY	
Monte Fresnos, S.A.		SUBSIDIARY	
Taurion Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY	
Taurion, S.A.	1	SUBSIDIARY	•
			٠
GT Europe Cooperatief U.A.		SUBSIDIARY	
Global Timber NL, B.V.		SUBSIDIARY	
GTR Brasil Participacoes Ltda		SUBSIDIARY	
Brasilwood Reflorestamento S.A.	1	SUBSIDIARY	ı
Brasilwood Terras Florestais S.A.	1	SUBSIDIARY	"
Khaya Woods Investimentos Florestais LTDA	1		1
		SUBSIDIARY	٠
Mamoneira Agropastoril S.A.		AFFILIATE	٠l
Jatoba Brasil Investimentos Florestais Ltda		SUBSIDIARY	
Paineira Investimentos Florestais S.A.]	SUBSIDIARY	
IPOPEMA 95 Closed Investment Fund of Non-Public Assets	T	SUBSIDIARY	1
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EKO Topola Sp. z.o.o.		SUBSIDIARY	п

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

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

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

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

COMPANY	FEIN	RELATIONSHIP
TIAA FSB Holdings, Inc.	90-0615674	SUBSIDIARY
Everbank Funding, LLC	37-1718179	SUBSIDIARY
		SUBSIDIARY
TIAA, FSB		
AMC Holding, Inc.	59-3547521	SUBSIDIARY
Customerone Financial Network, Inc.	43-1823879	SUBSIDIARY
Business Property Lending, Inc.	36-1208070	SUBSIDIARY
Tygris Commercial Finance Group, Inc.	61-1560018	SUBSIDIARY
TIAA Commercial Finance, Inc.	20-0716627	SUBSIDIARY
TIAA Infrastructure Investments, LLC	45-3479281	SUBSIDIARY
730 Darwin Holdings LLC	87-3292924	SUBSIDIARY
Clanmont Clan Farm, Fund IV A CCCD		•
Glennmont Clean Energy Fund IV A SCSP		SUBSIDIARY
730 Parking LLC		SUBSIDIARY
730 Interpark, LLC	81-5302296	SUBSIDIARY
A-30 Canadian Transport Inc.		SUBSIDIARY
1867 Infrastructure Holdings Inc.		SUBSIDIARY
1867 NA30 Holding Inc.	·· † ·····	SUBSIDIARY
1867 Nouvelle Autoroute 30 Inc.		AFFILIATE
1007 Nouvelle Autoroute 30 IIIC.		•
l 595 Toll Road, LLC		SUBSIDIARY
North American Sustainable Energy Fund, L.P.		SUBSIDIARY
McCommas Bluff Holdings LLC		AFFILIATE
Dallas Clean Energy, LLC		AFFILIATE
Dallas Clean Energy McCommas Bluff, LLC	1	AFFILIATE
Energy Power Investment Company, LLC	+	SUBSIDIARY
EPP Renewable Energy, LLC		SUBSIDIARY
North American Sustainable Energy GP, LLC		SUBSIDIARY
North American Sustainable Energy Manager, LLC		SUBSIDIARY
TIAA Oil and Gas Investments, LLC	45-2665869	SUBSIDIARY
Actgas, LLC		SUBSIDIARY
Actoil Bakken, LLC	46-3410649	SUBSIDIARY
	46-3628993	SUBSIDIARY
Actoil Utica, LLC		•
TIAA Realty, LLC		SUBSIDIARY
T-C 77 Central LLC	81-0902394	SUBSIDIARY
T-C 680 Belleville LLC	47-2249307	SUBSIDIARY
T-C Port Northwest Development, LLC	46-2678242	SUBSIDIARY
TGA 70 Federal Street LLC	81-3961919	SUBSIDIARY
TIAA RFS, LLC		SUBSIDIARY
TIAA Addaani II C	··•	SUBSIDIARY
TIAA Advisory, LLC		•
TIAA-CREF Insurance Agency, LLC	20-2904312	SUBSIDIARY
TIAA Shared Services, LLC	85-3343718	SUBSIDIARY
TIAA SMA Strategies, LLC	81-2755014	SUBSIDIARY
TIAA-Stonepeak Investments I, LLC	45-3029655	SUBSIDIARY
TIAA-Stonepeak Investments II, LLC	45-3030923	SUBSIDIARY
TIAA Super Regional Mall Member Sub, LLC	45-3164764	SUBSIDIARY
TIAA Super Regional Mail Member Sub, EEC		SUBSIDIARY
T-C Super Regional Mall Venture, LLC	45-3164764	
T-C International Plaza REIT LLC		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		SUBSIDIARY
1-C Las vegas Retail Investor LLC	46-2726147	•
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	Ī	SUBSIDIARY
T-C Montgomery Mall REIT, LLC	45-3164998	SUBSIDIARY
T.C. Mantanana Mall. L.C.	27-4117159	SUBSIDIARY
T-C Montgomery Mall, LLC	27-411/159	
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	1	SUBSIDIARY
Catalina Solar Lessee, LLC	1	SUBSIDIARY
Gatalilia Gulai Ecssee, EEG		CODSIDIART

COMPANY	<u>FEIN</u>	RELATIONSHIP
TIAA Union Place Phase I, LLC	20-8892977	SUBSIDIARY
Union Place Phase I, LLC	20-8281443	SUBSIDIARY
TIAA Wind Investments, LLC	45-4486211	SUBSIDIARY
Capistrano Wind Partners, LLC	45-3743502	AFFILIATE
TIAA-CREF Individual & Institutional Services, LLC	55-0856733	SUBSIDIARY
TIAA-CREF LPHC, LLC	20-8384004	SUBSIDIARY
TIAA-CREF Real Property Fund GP, LLC	46-1191235	SUBSIDIARY
TIMA CREE Poduced LLC	20-5591124	SUBSIDIARY
TIAA-CREF Redwood, LLC		
TIAA Kapsick, LLC	20-5631854	SUBSIDIARY
TIAA-CREF Tuition Financing, Inc.	13-4026557	SUBSIDIARY
UK PPP Investments, LP		SUBSIDIARY
Wigg (Holdings) Limited		SUBSIDIARY
Wigg Investments Limited		SUBSIDIARY
Merseylink (Holdings) Limited		AFFILIATE
Merseylink (Finance) Limited		AFFILIATE
Merseylink Limited		AFFILIATE
werseyllik citilled		
Merseylink (Issuer) plc		AFFILIATE
Union Property Operations NRE III LLC	87-1101091	SUBSIDIARY
U.S. Cities Industrial Fund LP	36-4932527	AFFILIATE
U.S. Cities Multifamily Fund LP	30-1108455	AFFILIATE
U.S. Cities Office Fund LP	38-4104483	SUBSIDIARY
U.S. Cities Office Fund REIT LLC	61-1914684	SUBSIDIARY
U.S. Cities Office Fund Operating GP LLC		SUBSIDIARY
U.S. Cities Office Fund Operating LP	36-4919858	SUBSIDIARY
USCOF 5500 Jefferson LLC	87-4526709	SUBSIDIARY
USCOF Maryland Farms Holdings LLC	84-4773752	SUBSIDIARY
U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY
VRE-NRE Maryland Farms Venture	84-4775394	SUBSIDIARY
USCOF Mobius Operating Member LLC	87-1365205	SUBSIDIARY
USCOF Optical Court LLC	85-3371600	SUBSIDIARY
U.S. Cities Retail Fund LP	82-3970010	SUBSIDIARY
U.S. Cities Retail Fund REIT LLC	82-4016503	SUBSIDIARY
U.S. Cities Retail Fund Operating GP LLC	82-4069923	SUBSIDIARY
U.S. Cities Retail Fund Operating LP	82-4037905	SUBSIDIARY
T-C 919 N. Michigan Avenue Retail, LLC	46-0750331	SUBSIDIARY
USCRF KRG JV Investor Member LLC	.	SUBSIDIARY
KRG – USCRF Retail Portfolio LLC	37-1904986	SUBSIDIARY
KRG 951 & 41, LLC		SUBSIDIARY
KRG Livingston Center, LLC		SUBSIDIARY
KRG-USCRF Plaza Volente, LLC		SUBSIDIARY
U.S. Core-Plus Real Estate Debt Fund LP	82-3988257	SUBSIDIARY
		SUBSIDIARY
CRED REIT LLC	82-3760575	
CRED REIT Holdco LLC	47-1938723	SUBSIDIARY
CRED Glenhardie LLC	84-2113010	SUBSIDIARY
CRED HQ LLC	85-1296109	SUBSIDIARY
CRED REIT Holdco Alta LLC	86-3290456	SUBSIDIARY
CRED REIT Holdco Hacienda LLC	87-1440716	SUBSIDIARY
CRED REIT Holdco Phoenix Industrial LLC	87-0979505	SUBSIDIARY
CRED REIT Holdco Seller LLC	83-2024014	SUBSIDIARY
CRED REIT Holdco TRS LLC	81-1392434	SUBSIDIARY
CRED REIT Holdco Velocity LLC	81-1392434	SUBSIDIARY
CRED REIT Manager LLC	82-4800804	SUBSIDIARY
CRED REIT Member LP	82-5347019	SUBSIDIARY
CRED SJA 555 Mangum LLC	87-2932666	SUBSIDIARY
CRED Slabtown LLC	83-3184068	SUBSIDIARY
CRED West Coast Industrial LLC	83-4107560	SUBSIDIARY
U.S. Strategic Industrial Fund II LP	85-2116787	AFFILIATE
Western A Midwest TN, LLC	84-3440905	SUBSIDIARY
Winslow Growth Capital Fund II, L.P.	83-1931152	SUBSIDIARY
WRC Properties, LLC	51-0141732	SUBSIDIARY

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						Exchange		Domi-	ship		Management,	ship		Filing	1
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	Teachers Insurance and Annuity		. 10-0110303	3/3200/			Teachers Insurance and Annuity Association of								
1216	Association of America	69345	13-1624203	1607170	315038		America	NY		TIAA Board of Governors	Ownership	100,000	TIAA Board of Governors		
1210	ASSOCIATION OF AMERICA	99345	45-2401857	4618298	3 13036		730 Holdings. LLC	DE	NI A	TIAA Board of Governors	Owner ship	100.000	TIAA Board of Governors		
				2378057	777505			NY	NIA		Owner Snip	100.000	CREF Board of Governors		
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4040	Teachers Insurance and Annuity	60142	40 0047040	1011115	4400404		TILL OPER LICE I	NY	ns	Teachers Insurance and Annuity Association of America	0 1:	100.000	TIAN D. I. CO.		1
1216	Association of America	60142	13-3917848	4314415	1429401		TIAA-CREF Life Insurance Company	NY	DS	0. 7880.104	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					1
			47-1595484	4747826			Nuveen, LLC	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		l
			81-3407371	5042621			Nuveen Services, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors		
			13-3905273	4599865	.		TIAA-CREF Asset Management, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors		
			81-1272900	4952732			L&C Special Member Holdco, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			46-3889185	4866932			GTR Special Member Holdco LLC	DE	DS	TIAA-CREF Asset Management, LLC	Owner ship	100.000	TIAA Board of Governors		
			81-4374969				TIAA International GP LLC	DE	DS	TIAA-CREF Asset Management, LLC	Owner ship	100.000	TIAA Board of Governors		.
			13-3586142	4314303	887793		TIAA-CREF Investment Management, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		. !
			46-3870972	4716541			Nuveen Alternative Holdings, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Owner ship.	100.000	TIAA Board of Governors		. '
		l	81-1467545	4974190		l	AGR Partners LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Governors		. '
							AGR Ag Infrastructure GP, LLC	DE	DS	AGR Partners LLC	Ownership.	100.000	TIAA Board of Governors		
			36-4853278	5279520			AGR Services LLC	DE	DS.	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Governors		100
			36-4853278	5279520			AGR Services LLC	DE	DS	AGR Partners LLC	Ownership.	99.000	TIAA Board of Governors		100
			00 1000210	5616938			AGR Special Opportunities GP, LLC	DF	DS.	AGR Partners LLC	Owner ship	100.000	TIAA Board of Governors		
			83-4328253	5613245			Nuveen Agribusiness Fund III GP, LLC	DE	DS	AGR Partners LLC	Owner ship.	100.000	TIAA Board of Governors		
			83-4307097	5652936			Nuveen Agribusiness Fund III, LP	DE	DS.	Nuveen Agribusiness Fund III GP. LLC	Management		TIAA Board of Governors		
			81-1870559	5010657			TGAM Agribusiness Fund GP LLC	DE	DS	AGR Partners LLC	Owner ship.	100.000	TIAA Board of Governors		
			47-3156644	4844369			Churchill Asset Management LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Governors		
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Nuveen Alternative Holdings, LLC	Owner ship	1.000	TIAA Board of Governors		200
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Churchill Asset Management LLC	Ownership.	99.000	TIAA Board of Governors		200
				3003000			CNV Investor GP, LLC	DE	DS	Churchill Asset Management LLC	Owner Strip.	100.000	TIAA Board of Governors		200
			82-3187734	5349928									TIAA Board of Governors		
			82-318//34	5349928			Churchill Agency Services LLC	DE	DS	Churchill Asset Management LLC	Owner ship	100.000	TIAA Board of Governors		
							Churchill Co-Investment Partners GP, LLC	UX	DS	Churchill Asset Management LLC	Owner ship.	100.000			
				5375132			Churchill Feeder Fund GP II S.a.r.I.		DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			83-1177850	5349937			Churchill Fund GP II LLC	DE	DS	Churchill Asset Management LLC	Owner ship.	100.000	TIAA Board of Governors		
			. 98–1449979	5349919			Churchill Fund GP II S.a.r.I.	LUX	DS	Churchill Asset Management LLC	Owner ship	100.000	TIAA Board of Governors		
							Churchill Junior Capital Opportunities Fund			L	L	400.00-			'
				5616545			II Carry-Co, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		·
							Churchill Junior Capital Opportunities Fund				L				'
				5616536			II GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
		I		1			Churchill Junior Capital Opportunities Fund	1			1				1
				5616554			II GP Sari	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			85-3272173	5585986			Churchill MMSLF Special GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		.
							Churchill Secondary Partners GP, LLC	DE	DS	Churchill Asset Management LLC	Owner ship	100.000	TIAA Board of Governors		.
			82-0735838	5106484	.		Churchill Special Member LLC	DE	DS	Churchill Asset Management LLC	Owner ship	100.000	TIAA Board of Governors		.
			82-3784145	5375525			Churchill Warehouse LLC	DE	DS	Churchill Asset Management LLC	Owner ship	100.000	TIAA Board of Governors		.
ļ			87-2329839	5724413			CMIC Funding GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
		l	1	5511565			Nuveen Churchill Administration LLC	DE	DS.	Churchill Asset Management LLC	Ownership.	100.000	TIAA Board of Governors		
			81-1817732	5041615			TGAM Churchill Fund GP LLC	DE	DS.	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		l
			45-5044435	4867658			Global AG AIV (CN) GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	DS.	Global AG AIV (CN) GP, LLC	Management		TIAA Board of Governors		
			47-1192644	4753564			Global Ag II AIV GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Owner ship	100.000	TIAA Board of Governors		
			47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Governors		
			47-1197292	4866969			GTR Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			83-2245173	5510120			NAP Investors GP. LLC	DE	DS	Nuveen Alternative Holdings, LLC	Owner ship	100.000	TIAA Board of Governors		
			00-2240110	5497584			NCBDC Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Owner ship.	100.000	TIAA Board of Governors		
				5511622			Nuveen Churchill Advisors LLC	DE	DS DS	NCBDC Holdings LLC	Owner strip	100.000	TIAA Board of Governors		
				JJJ I IDZZ			INUVEEN UNUICHTIT AUVISOFS LLU	VE	pg	INCODE NOTATINGS LLC	owner strip		TIMM DUATU OF GOVERNORS		

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No	,) *
	'		45-4288013	4866941		<i>'</i>	Nuveen Alternatives Advisors, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	` '	1
				5656831			Churchill Fund III GP LLC	DE	DS.	Nuveen Alternatives Advisors, LLC	Ownership.	100.000	TIAA Board of Governors		1
				5511604			Nuveen Churchill Direct Lending Corp.	MD	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Governors		1
			82-1917856	3311004			TPS Investors GP, LLC	DE	DS	Nuveen Alternatives Advisors, LLC	Owner ship.	100.000	TIAA Board of Governors		
			45-4288091	4801858			Nuveen Alternatives Services, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			43-4200091	5041697			GAP II NZ GP Limited	NZL	DS	Nuveen Alternatives Services, LLC	Owner ship.	100.000	TIAA Board of Governors		
			98-1310748	5041660									TIAA Board of Governors		
							TIAA European Farmland Fund GP LP	CYM	DS.	Nuveen Alternatives Services, LLC	Ownership	50.000			300
			47-1515836	. 4802819			TCAS Global Investments LLC	DE	DS	Nuveen Alternatives Services, LLC	Ownership.	100.000	TIAA Board of Governors		
			86-3136043				Nuveen CP Holdings 1 LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-5515604				Nuveen CP LLC	DE	DS	Nuveen CP Holdings 1 LLC	Ownership	79.200	TIAA Board of Governors		400
			86-3147529				Nuveen CP Holdings 2 LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-5515604				Nuveen CP LLC	DE	DS	Nuveen CP Holdings 2 LLC	Owner ship	0.800	TIAA Board of Governors		400
			47-3234364	.		l	Greenworks Lending LLC	DE	DS.	Nuveen CP LLC	Owner ship.	100.000	TIAA Board of Governors		
							Greenworks SPV LLC	DE	DS	Greenworks Lending LLC	Owner ship.	100.000	TIAA Board of Governors		
			35-2597261				PACEWell 1 LLC	DE	DS.	Greenworks Lending LLC	Owner ship.		TIAA Board of Governors		1
			30-1002711				PACEWell 2 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		1
			30-1140743				PACEWell 3 LLC	DE	DS	Greenworks Lending LLC	Ownership.		TIAA Board of Governors		
			87-1326451				PACEWell 4 LLC	DE	DS.	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			87-3650389				PACEWell 5 Depositor LLC	DE	DS	Greenworks Lending LLC	Ownership.		TIAA Board of Governors		
			87-3649944				PACEWell 5 LLC	DE	DS	PACEWell 5 Depositor LLC	Ownership.	100.000	TIAA Board of Governors		
			46-4998151				PACE Financial Servicing LLC	DE	DS	Nuveen CP LLC	Owner ship	100.000	TIAA Board of Governors		
			84-1819349	. 5486935			Nuveen Global Farmland Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership.	100.000	TIAA Board of Governors		
			98-1638974	. 5487101			Nuveen Global Farmland Fund Lux GP S.à r.l.	LUX	DS	Nuveen Global Farmland Fund GP, LLC	Ownership	100.000	TIAA Board of Governors		
			84-5180164	. 5599714			Nuveen Global Impact Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen Global Impact Fund Lux GP S.à r.l	LUX	DS	Nuveen Alternative Holdings, LLC	Owner ship	100.000	TIAA Board of Governors		
			26-2719001	4313155			Nuveen International Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Owner ship.	100.000	TIAA Board of Governors		
							Nuveen Canada Company	CAN	DS.	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen Japan Co., Limited	.JPN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		1
			81-4349631	5079083			TGAM Subsidiary HC LLC	DE	DS.	Nuveen International Holdings LLC	Ownership.		TIAA Board of Governors		1
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		500
			81-4323796	5083718			TGAM HK HC LLC	DE	DS.	TGAM APAC LLC	Owner ship.	25.000	TIAA Board of Governors		600
			01-4323790	4908355			Nuveen Hong Kong Limited	HKG	DS	TGAM HK HC LLC	Ownership.	100.000	TIAA Board of Governors		000
			81-4306975	5079113			TGAM Asia LLC	nku	DS	TGAM Subsidiary HC LLC	Owner ship		TIAA Board of Governors		700
			81-4323796	. 5083718			TGAM HK HC LLC	DE	DS	TGAM Asia LLC	Ownership.	25.000	TIAA Board of Governors		600
			81-4499397	. 5079122			TIAA International APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Owner ship.		TIAA Board of Governors		800
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International APAC LLC	Ownership	25.000	TIAA Board of Governors		600
			81-4359164	. 5079131			TIAA International Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership		TIAA Board of Governors		900
			81-4323796	. 5083718			TGAM HK HC LLC	DE	DS	TIAA International Asia LLC	Owner ship	25.000	TIAA Board of Governors		600
			81-4390558	. 5079092			TIAA International Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			81-4290269	. 5079104			TGAM APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Owner ship		TIAA Board of Governors		500
			81-4306975	5079113	l		TGAM Asia LLC	DE	DS.	TIAA International Subsidiary HC LLC	Ownership.	33.300	TIAA Board of Governors		700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS.	TIAA International Subsidiary HC LLC	Ownership.	33.300	TIAA Board of Governors		800
			81-4359164	. 5079131			TIAA International Asia LLC	DE	DS.	TIAA International Subsidiary HC LLC	Owner ship.	33.300	TIAA Board of Governors		900
			81-4290269	5079104			TGAM APAC LLC	DE	DS.	Nuveen International Holdings LLC	Owner ship.	33.300	TIAA Board of Governors		500
			81-4306975	5079113			TGAM Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors		700
			81-4499397	. 5079113			TIAA International APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership.		TIAA Board of Governors		800
			81-4499397					DE					TIAA Board of Governors		
			0 1-4309 164	. 5079131			TIAA International Asia LLC	VE	DS	Nuveen International Holdings LLC	Ownership		IIAA BOAFO OT GOVERNORS		900
						1	Nuveen Junior Capital Opportunities Fund GP	1					L	- 1	
				5659403			S.à r.l	LUX	DS	Nuveen Alternative Holdings, LLC	Owner ship.	100.000	TIAA Board of Governors		
			87-4688838	. 5721449			Nuveen Natural Capital, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-5558395	. 4724096			Beaver Investments Holdings, LLC	DE	DS	Nuveen Natural Capital, LLC	Owner ship.	100.000	TIAA Board of Governors		
			80-0026976	. 4724108	1392090		GreenWood Resources, Inc.	DE	DS	Beaver Investments Holdings, LLC	Ownership.	100.000	TIAA Board of Governors		
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	GreenWood Resources, Inc.	Ownership.	1.000	TIAA Board of Governors		1000
			45-1875074	4724153		l	GreenWood Resources Capital Management, LLC	DE DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors		7

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	•		20-8501127	4868413		,	GTFF GP. LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100,000	TIAA Board of Governors		
			20-8955976	. 4867863			GWR-GTFF Investment, LLC	DE	DS.	GreenWood Resources, Inc.	Ownership	100.000	. TIAA Board of Governors		
			47-4557075	4887580			Greenwood Resources Forest Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership.	100.000	TIAA Board of Governors		
							•			Greenwood Resources Forest Management, LLC	·				
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS		Ownership.	99.000	TIAA Board of Governors		1000
							, , , , , , , , , , , , , , , , , , , ,			Greenwood Resources Forest Management, LLC					
			98-1016335	4868404			GreenWood Resources Poland sp Z.o.o.	P0L	DS		Ownership	100.000	TIAA Board of Governors		
										Greenwood Resources Forest Management, LLC					
				5371666			GWR Uruguay S.A.	URY	DS	and the second s	Ownership	100.000	TIAA Board of Governors		
			l	4796600			Greenwood Resources Colombia SAS	COL	DS.	GreenWood Resources. Inc.	Ownership.	100.000	TIAA Board of Governors		1
			81-4262460	5079074			Nuveen Real Estate Global LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2748598	4601487			Nuveen Global Investments LLC	DE	DS.	Nuveen Real Estate Global LLC	Ownership.	100.000	TIAA Board of Governors		I
			82-2986445	5533503			Nuveen GP Holding Company LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
[1	82-4598778	5534685			Nuveen CRED GP Member LLC	DE	DS.	Nuveen GP Holding Company LLC	Ownership.	100.000	TIAA Board of Governors		1
			82-3751720	. 5593413			CRED GP LLC	DE	DS.	Nuveen CRED GP Member LLC	Ownership	50.000	TIAA Board of Governors		
			85-2413081	5593422			CRED Rated Feeder GP LLC	DE	DS	CRED GP LLC	Ownership.	100.000	TIAA Board of Governors		
			00 2110001				Nuveen Real Estate U.S. Strategic			OTED OF EED	omior on p.		That Board of dovornors		
			86-1561520				Alternatives Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership.	100.000	TIAA Board of Governors		
							Nuveen Real Estate U.S. Impact Housing Fund			navoon or nording company LLC	omior on p.		That Board of dovornors		
			88-1469500				GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership.	100.000	TIAA Board of Governors		
			1403300				Nuveen Real Estate U.S. Impact Housing Fund			Nuveen Real Estate U.S. Impact Housing Fund	d owner strip.		That board of dovernors		
			88-1470999				IP	DE	DS	GP LLC	Ownership.	100.000	TIAA Board of Governors		
			1470333				Nuveen Real Estate U.S. Impact Housing Fund			Nuveen Real Estate U.S. Impact Housing Fund			That board of dovernors		
			88-1539505				REIT LLC	DE	DS	I P	Ownership	100.000	TIAA Board of Governors		
							Nuveen Real Estate U.S. Impact Housing Fund			Nuveen Real Estate U.S. Impact Housing Fund			That Board of dovornors		
			88-1470699				Operating GP LLC	DE	DS	REIT LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen Real Estate U.S. Impact Housing Fund			Nuveen Real Estate U.S. Impact Housing Fund	d		That Board of dovornors		
			88-1472235				Operating LP	DE	DS	REIT LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen Real Estate U.S. Strategic Lab Vehicle			THE TEST SEED	omior on p		That Board of dovornors		
			88-1444180				GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen Real Estate U.S. Strategic Lab Vehicle			Nuveen Real Estate U.S. Strategic Lab	omici dirip		That Board of dovornors		
			88-1443255				LP	DE	DS	Vehicle GP LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen Real Estate U.S. Strategic Lab Vehicle			Nuveen Real Estate U.S. Strategic Lab					
			88-1443830				REIT LLC	DE	DS	Vehicle LP	Ownership	100.000	TIAA Board of Governors		
			1	5116625			U.S. Cities Office Fund GP LLC	DE	DS.	Nuveen GP Holding Company LLC	Ownership.	100.000	TIAA Board of Governors		1
			35-2633108	5116616			U.S. Cities Multifamily Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			82-4054235	5672019			U.S. Cities Retail Fund GP LLC	DE	DS.	Nuveen GP Holding Company LLC	Ownership.	100.000	TIAA Board of Governors		1
			88-0587813	5720170			U.S. Single-Family Rental Fund I GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership.	100.000	TIAA Board of Governors		
		1	88-0582227	5720161			U.S. Single-Family Rental Fund LP	DE	DS.	U.S. Single-Family Rental Fund GP LLC	Ownership.	100.000	TIAA Board of Governors		1
							U.S. Single-Family Rental Fund Holding								
			88-0582051	5720590			Company LLC	DE	DS	U.S. Single-Family Rental Fund LP	Ownership.	100.000	TIAA Board of Governors		1
			85-2037572	5599705			U.S. Strategic Industrial Fund II GP LLC		DS	Nuveen GP Holding Company LLC	Owner ship	100.000	TIAA Board of Governors		
			85-2857187				Nuveen Imajn Holdings Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		1
			200, .07				Imajn Homes Holdings, LLC	DE	DS	Nuveen Imajn Holdings Member LLC	Ownership	72.000	TIAA Board of Governors		
							Imajn Services LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership.	100.000	TIAA Board of Governors		1
							Imajn Asset Manager LLC	DE	DS	Imajn Homes Holdings, LLC	Owner ship	100.000	TIAA Board of Governors		
							Sparrow Realty Investment I Managing Member			I majir nomeo nordingo, ELO	5		The sould of dovornors		1
			85-2603852	. 5616022			LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	. TIAA Board of Governors		1
							Nuveen Permian Investor Asset Manager Member			I I I I I I I I I I I I I I I I I I I	5		The sould of dovornors		1
			81-5466713	. 5157909			II C	DE	DS	Nuveen Real Estate Global LLC	Ownership.	100.000	. TIAA Board of Governors		1
										Nuveen Permian Investor Asset Manager	J		bould of dovolliol's		1
			82-0631410	. 5613311			Permian Investor Asset Manager LLC	DE	DS	Member LLC	Ownership	50.000	TIAA Board of Governors		1
			82-0607358	5137929			Nuveen Permian Investor GP Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	50.000	TIAA Board of Governors		
			OF 0001000	. 0 101 020			THAT COLL TO THIS ALL THE COST OF THE HIGH DET LEC	∪∟		marcon nour Estate diobai EEC	omior only				4

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
							Nuveen Real Estate Global Cities Advisors LLC								
			. 82-3426937					DE	DS	Nuveen Real Estate Global LLC	Owner ship	100.000	. TIAA Board of Governors		
							Nuveen Real Estate Project Management								
			. 84-2502695				Services LLC	DE	DS	Nuveen Real Estate Global LLC	Owner ship	100.000	. TIAA Board of Governors		
			. 46-1162850	4617620			TIAA International Holdings 1 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
				4047000			Clean Energy Partners HoldCo LLP	GBR	DS	TIAA International Holdings 1 Limited	Owner ship	1.000	TIAA Board of Governors		1100
			46-1163394	4617639			TIAA International Holdings 2 Limited	BH	DS	Nuveen Real Estate Global LLC	Owner ship.	100.000	TIAA Board of Governors		
							Clean Energy Partners HoldCo LLP	GBR	DS	TIAA International Holdings 2 Limited	Ownership	99.000	TIAA Board of Governors		1100
							Clean Energy Partners LLP	GBR	DS	Clean Energy Partners HoldCo LLP		100.000	TIAA Board of Governors		
							Glennmont Asset Management Limited	GBR	DS DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors		
							Glennmont Partners I Limited	GBR	DS.	Clean Energy Partners CEP 2012 Limited	Ownership.	100.000	TIAA Board of Governors		·····
							Clean Energy Partners CEP Services Limited	GBR	DS	Glennmont Asset Management Limited	Ownership.	100.000	TIAA Board of Governors		
		l	1				Glennmont Partners III S.à r.I.	LUX	DS	Glennmont Asset Management Limited	Owner ship	100.000	TIAA Board of Governors		
			1				Glennmont Partners IV S.à r.I.	LUX	DS	Glennmont Asset Management Limited	Owner ship.	100.000	TIAA Board of Governors		
							Glennmont REBS Europe S.à r.I.	LUX	DS	Glennmont Asset Management Limited	Owner ship.	100.000	TIAA Board of Governors		
				4618074			TIAA International Holdings 3 Limited	GBR	DS.	TIAA International Holdings 2 Limited	Owner ship.	100.000	TIAA Board of Governors		
				4010074			Nuveen Investment Management Holdings Limited			TIAN International horarings 2 Emilited	owner strip.		THA BOULD OF GOVERNORS		
			. 98-1125673	4617705			nared management nerange zimited	GBR	DS.	TIAA International Holdings 3 Limited	Ownership	99.000	. TIAA Board of Governors		1200
							Nuveen Investment Management Holdings Limited			The state of the s					
			98-1125673	4617705				GBR	DS	TIAA International Holdings 1 Limited	Ownership.	1.000	TIAA Board of Governors		1200
			1							Nuveen Investment Management Holdings					
			98-1127648	4618195		l	Nuveen Administration Ltd	GBR	DS.	Limited	Ownership.	100.000	TIAA Board of Governors		
										Nuveen Investment Management Holdings	,				
			. 98-1128805	4618216			Nuveen Europe Holdings Limited	GBR	DS	Limited	Owner ship.	100.000	TIAA Board of Governors		
							Henderson European Retail Property Fund								
				4715955			Management Sarl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	. TIAA Board of Governors		
							Nuveen Alternatives Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		
							Nuveen Asset Management Europe S.à.r.I	LUX	DS	Nuveen Europe Holdings Limited	Owner ship	100.000	. TIAA Board of Governors		
				4716756			Nuveen Fund Management (Jersey) Limited	YE	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				4716774			Nuveen Management AIFM Limited	GBR	DS	Nuveen Europe Holdings Limited	Ownership	100.000	. TIAA Board of Governors		
							Nuveen Management Company (Luxembourg) No 1								
				4715946			Sàr I	LUX	DS	Nuveen Europe Holdings Limited	Owner ship.	94.900	. TIAA Board of Governors		
			-	4716765			Nuveen Property Management (Jersey) Limited .	JEY	DS	Nuveen Europe Holdings Limited	Owner ship	100.000	TIAA Board of Governors		ļ
		I	98-1128787	4040040	I		Name 70400 Ltd	ODD	P0	Nuveen Investment Management Holdings	0	100 000	TIAA Daard of Cour		
			98-1128/8/	4618243			Nuveen FCACO Ltd	GBR	DS	Limited	Ownership	100.000	TIAA Board of Governors		
		1		4716783	1		Nuveen Investment Management International Limited	GBR	DS	Nuveen FCACO Ltd	Ownership	100.000	. TIAA Board of Governors		
		l		4/ 10/63			Limited	Haw		Nuveen Investment Management Holdings	Owner Strip	100.000	. IIAA DUAIU UI UUVEFNOFS		
		I	98-1127632	4618261	I		Nuveen Group Holdings Ltd	GBR	DS	Limited	Ownership.	100.000	TIAA Board of Governors		
			. 30-112/002	4010201			Anglo-Sino Henderson Investment Consultancy	Dn		LIMITEU	Owner Stilp	100.000	. I I I I DOGI U UI GOVEI II UI S		
		1		4844015	1		(Beijing) Co Limited	CHN	DS.	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715311			CLOF II (GP) Limited	CHN GBR	DS	Nuveen Group Holdings Ltd	Owner ship.	100.000	TIAA Board of Governors		
	•••••			5154010			CLOF II Vanquish Limited	FY	DS	CLOF II (GP) Limited	Owner ship.	100.000	TIAA Board of Governors		
				4715263			CLOF II (No 1 GP) Limited	JEY GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
			1	4841304			CLOF II (No1 Nominee) Limited	GBR	DS.	CLOF II (No 1 GP) Limited	Ownership.	100.000	TIAA Board of Governors		
		I]	4715281	l		CLOF II (No 2 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		I
			98-1165678	4715302			CLOF II (No 3 GP) Limited	GBR	DS.	Nuveen Group Holdings Ltd	Ownership.	100.000	TIAA Board of Governors		I
]	4908328			Enhanced Debt Carry (GP) SarI	LUX	DS.	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		I
				5147003			ERES APAC II (GP) S.à.r.I	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							ERES Europe II (GP) S.à r.I	LUX	DS	Nuveen Group Holdings Ltd	Ownership.	100.000	TIAA Board of Governors		
				4949116			European Cities Partnership (GP) S.a.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	. TIAA Board of Governors		
		1			1					European Cities Partnership (GP) S.a.r.I.	· ·				
	·			5474053			European Cities Partnership SCSp	LUX	DS		Influence		TIAA Board of Governors		1300
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						Name of Securities			Relation-		Board,	Owner-		SCA	
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Group	<u> </u>	Company		Federal				Loca-	Reporting	Directly Controlled by		Percen-		quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No) *
							European Core-Plus Logistics Fund (GP)								
							S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841247			Islazul General Partner Sarl	LUX	DS.	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		1
				4041247			Japan Alternatives Living GP Pte. Ltd.		DS	Nuveen Group Holdings Ltd	Ownership.	100.000	TIAA Board of Governors		
				4715245				SGP							
				4/15245			Matador LP General Partner Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							NRE Storage Portfolio Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	. TIAA Board of Governors		
							Nugreen Services AB	SWE	DS	NRE Storage Portfolio Limited	Owner ship.	100.000	TIAA Board of Governors		
				4912763			Nuveen Consulting (Shanghai) Co Ltd	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							Nuveen Corporate Secretarial Services Limited								I
			1	4747059	1		marcon ourporate occirctarial octivices Limited	CDD	DC	Name Crays Haldings Ltd	Ownership.	100 000	TIAA Board of Governors		1
							N /F) 010	GBR	DS	Nuveen Group Holdings Ltd		100.000			
				4715236			Nuveen (France) SAS	FRA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4901244			Nuveen Italy Srl	ATI	DS	Nuveen Group Holdings Ltd	Ownership	100.000	. TIAA Board of Governors		
				4715357			Nuveen Management Austria GmbH	AUT	DS	Nuveen Group Holdings Ltd	Ownership	65.000	TIAA Board of Governors		
				5474008			Nuveen Management Finland Oy	FIN	DS	Nuveen Group Holdings Ltd	Owner ship.	100.000	TIAA Board of Governors		
				4747152			Nuveen Operations Limited	GBR	DS.	Nuveen Group Holdings Ltd	Owner ship.		TIAA Board of Governors		
				4841265									TIAA Board of Governors		
							Nuveen Real Estate (Australia) Ltd.	AUS	DS	Nuveen Group Holdings Ltd	Ownership	100.000			
				4841256			Nuveen Real Estate Debt Partners (GP) Sàrl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	. TIAA Board of Governors		
							Nuveen Real Estate Debt Partners II (GP)								
				5134816			S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	. TIAA Board of Governors		
							Global Real Estate Debt Partners - Fund II			Nuveen Real Estate Debt Partners II (GP)					
				5485004			(UK) SCSp	LUX	DS.	S.à.r.l	Influence.		TIAA Board of Governors		1400
				3463004				LUX	Do	S.a.I.I	. Initiuence		. ITAA board of Governors		1400
							Nuveen Real Estate Debt Partners III (GP)								
							S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	. TIAA Board of Governors		
				4715919			Nuveen Singapore Private Limited	SGP	DS	Nuveen Group Holdings Ltd	Ownership.	100.000	TIAA Board of Governors		
				4715254			OMP (GP) Limited	GBR	DS.	Nuveen Group Holdings Ltd	Ownership.	100.000	TIAA Board of Governors		
				4901235			T-C Lux Investments GP Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
			98-1014834												
			98-1014834	4617675			TIAA-CREF Luxembourg S.a.r.I.	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	. TIAA Board of Governors		
							Tokyo Multifamily GP PTE Ltd	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715272			UK OM (LP1) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	. TIAA Board of Governors		
				4841292			UK OM (LP1) Limited	GBR	DS	UK OM (LP1) (GP) Limited	Ownership.	100.000	TIAA Board of Governors		
				4715290			UK OM (LP2) (GP) Limited	GBR	DS.	Nuveen Group Holdings Ltd	Ownership.	100.000	TIAA Board of Governors		
				4841283			UK OM (LP2) Limited	GBR	DS.	UK OM (LP2) (GP) Limited	Owner ship.	100.000	TIAA Board of Governors		
								GBR							
				4715320			UK OM (LP3) (GP) Limited		DS	Nuveen Group Holdings Ltd	Ownership	100.000	. TIAA Board of Governors		
				4841274			UK OM (LP3) Limited	GBR	DS	UK OM (LP3) (GP) Limited	Ownership	100.000	TIAA Board of Governors		
I		1	1				Nuveen Real Estate NYC Property Fund GP								
J		.	82-4266474	5586518			Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		1
· · · · · · · · · · · · · · · · · · ·										Nuveen Real Estate NYC Property Fund GP		-			
1			82-4213248	5586545			New York City Property Fund GP LLC	DE	DS	Member LLC	Ownership	50.000	. TIAA Board of Governors		1
								DE			Ownership				1
			06-1217855	4680325			Nuveen Real Estate Property Holdings L.L.C	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
1			1							Nuveen Real Estate Property Holdings L.L.C					1
			30-0794692	4683559			Casa Partners VI GP, LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		
							·			Nuveen Real Estate Property Holdings L.L.C	·				
			47-5190671	4912772			Casa Partners VII GP, LLC	DE	DS.	havour hour Estate Property heranige E.E.e	Ownership.	100.000	TIAA Board of Governors		
			47-3130071	4312112			Casa Farthers VII OF, LLC	UL		Name - Deal Federal December Heldings I I O	. Towner strip	100.000	. ITAA DOGTO OF GOVERNORS		
										Nuveen Real Estate Property Holdings L.L.C	•				
			82-4363605				CASA Partners VIII GP, LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		
			1							Nuveen Real Estate Property Holdings L.L.C	4				1
			86-1845840				CASA Partners IX GP, LLC	DE	DS		Ownership.	100.000	TIAA Board of Governors		.1
										Nuveen Real Estate Property Holdings L.L.C	1				
			36-4477806	4681797	1		Global Investors GP, L.L.C.	DE	DS		Ownership	100.000	TIAA Board of Governors		1
			30-4411000	4001/3/			עוטטמו ווועכטנטוט עד, ב.ב.ט.		bo	Manage Bast Fatata B. 18 18 18 18 18 18	. Owner on the	100.000	. ITAA DUATU UT GOVETHUIS		
			l		1					Nuveen Real Estate Property Holdings L.L.C	1.				1
			20-2537749	4681809			Global Investors GP II, L.L.C.	DE	DS		Ownership	100.000	TIAA Board of Governors		
			1		1					Nuveen Real Estate Property Holdings L.L.C	al .				1
			20-3070768	4681818	1		Global Investors GP IV, L.L.C.	DE	DS		Ownership.	100.000	TIAA Board of Governors		1
		1	26-3561391	4863539			TCAM DOF GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		1
				. 4003339			IVAM DUT UT, LLC	UE		INUVEER ATTERNATIVE MOTORINGS, LLC	. Uwrier Si11p	100.000	. IIAA DUAFO OT GOVERNORS		

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
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Code	Group Name	Code	Number	RSSD	CIK	international)	Or Affiliates	tion	Entity	(Name of Entity/Person)		tage	Entity(ies)/Person(s)	(Yes/No)	4
			. 46-5367344	4747170			TCGA BT AIV, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	. TIAA Board of Governors		
			. 45-5139523	. 4867368			TCGA Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Owner ship	100.000	. TIAA Board of Governors		
			. 47–3511076	4843278			TCGA II Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			. 81-4330570				TGAM International GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Owner ship	100.000	. TIAA Board of Governors		
			45-1532009	. 4801867			TIAA Global Ag Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			. 81-1749609	. 4843287			TIAA Global Ag II Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	. TIAA Board of Governors		
			47-3126089	4847388			T-C U.S. Super Regional Mall Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			. 36-4922991				U.S. Cities Industrial Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				1			Westchester Group Investment Management				·			- 1	
		l	27-3416812	4312916			Holding Company, Inc.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership.	100.000	TIAA Board of Governors		1
							Westchester Group Investment Management, Inc.			Westchester Group Investment Management	,				
			27-3417683	4312925		1		DE	DS	Holding Company, Inc.	Ownership.	100.000	TIAA Board of Governors		
	***************************************									Westchester Group Investment Management,	omioi omp				
		l	87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	Inc.	Ownership.	91,110	TIAA Board of Governors	- 1	1
			. 07 0700010				Trata write rai thers, EEO	on		Westchester Group Investment Management,	owner simp.		. That board of dovernors		
			37-1261935	4617693			Terra Land Co.	IL	DS.	Inc.	Ownership.	100.000	TIAA Board of Governors		
			. 37-1201933	. 401/093			Terra Land Co.	1	Do	Westsharter Craye Investment Management	. Owner sirrp	100.000	. ITAA DOGTO OF GOVERNORS		
			37-6589484	4747200			The Plata Wine Partners Trust	CA	DS	Westchester Group Investment Management,	0	100,000	TIAA Board of Governors		
			. 37-6089484	. 4/4/200			ine Plata wine Partners Irust	CA		Inc.	Ownership	100.000	. ITAA BOARD OF GOVERNORS		
										Westchester Group Investment Management,		400.000	T		
			. 37–1193973	. 4618186			Westchester Group Farm Management, Inc	IL	DS	Inc.	Ownership	100.000	TIAA Board of Governors		
										Westchester Group Investment Management,					
				4618207			Westchester Group of Australia Pty Ltd	AUS	DS	Inc	Ownership	100.000	TIAA Board of Governors		
							Westchester Group Chile Investment			Westchester Group Investment Management,					
							Management, SpA	CHL	DS	Inc	Ownership	100.000	TIAA Board of Governors		
										Westchester Group Investment Management,					
				4794482			Westchester Group of Europe Ltd	GBR	DS	Inc	Ownership	100.000	TIAA Board of Governors		
				5279539			Westchester Group SRL	ROU	DS	Westchester Group of Europe Ltd	Ownership	99.000	. TIAA Board of Governors		1500
				4914730			Westchester Group of Poland Sp. Z.o.o	P0L	DS	Westchester Group of Europe Ltd	Ownership	100.000	TIAA Board of Governors		
				5279539			Westchester Group SRL	ROU	DS	Westchester Group of Poland Sp. Z.o.o	Ownership	1.000	TIAA Board of Governors		1500
							·			Westchester Group Investment Management,					
			37-1194491	. 4618225		l	Westchester Group Real Estate, Inc.	IL	DS	Inc.	Ownership.	100.000	TIAA Board of Governors		
							Westchester Group South America Gestao de								
				5280003			Investimentos Ltda.	BRA	DS	Westchester Group Real Estate, Inc.	Ownership.	1.000	TIAA Board of Governors		1600
							Westchester Group South America Gestao de			Westchester Group Investment Management,					
				5280003			Investimentos Ltda.	BRA	DS	Inc.	Ownership.	99.000	TIAA Board of Governors	- 1	1600
			1							Westchester Group Investment Management,					
		l	84-3766552	5483541			Westchester NGFF Investment LLC	DE	DS	Inc.	Ownership.	100.000	TIAA Board of Governors	- 1	1
			. 47-1563437	4749941			Nuveen Finance, LLC	DE	DS	Nuveen. LLC	Ownership	100.000	TIAA Board of Governors		
		l	81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Governors		
			. 26-0373324	4767758			Nuveen Holdings Inc.	DE	DS	Nuveen Holdings 1. Inc.	Owner ship	100.000	TIAA Board of Governors		
			. 36-3817266		885708					Nuveen Holdings I, Inc.	Ownership	100.000	TIAA Board of Governors		·····
			. 26-0627593	. 3707551 4774710	003/00		Nuveen Investments, Inc	DE	DS DS			78.900	TIAA Board of Governors		
		l	. 26-062/593	4349828						Nuveen Investments, Inc.	Ownership		TIAA Board of Governors		
			. 20-1930384	. 4349828			Gresham Investment Management LLC	DE	DS	Nuveen investments, inc.	Uwnersnip	78.900	. ITAA Board of Governors		
		İ		1704044			Gresham Investment Management Asia Pte. Ltd.	000		la	l	400.00-	I 5	- 1	1
				4781941				SGP	DS	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Governors		ļ
			. 36-3293941				NIS/R&T, Inc.	IL	DS	Nuveen Investments, Inc.	Ownership	100.000	. TIAA Board of Governors		·
			. 36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	. TIAA Board of Governors		
			. 31-0942504	. 4774792	1311016		Nuveen Fund Advisors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	. TIAA Board of Governors		ļ
			27-4357327	4781624	1521019		Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen Funds GP I, LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	. TIAA Board of Governors		
			. 83-4025630	. 5486681			Symphony Alternative Asset Management LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			. 94-3252504	. 5280982			Symphony Risk Retention Finance LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	. TIAA Board of Governors		
[30-1032009	5354968			SRR 1 LLC	DE	DS	Symphony Risk Retention Finance LLC	Ownership.	51.000	TIAA Board of Governors		
[l	36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	DS.	Nuveen Investments, Inc.	Owner ship.	100.000	TIAA Board of Governors		.l
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
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Code	Group Name	Code	Number		CIK	international)			,	(Name of Entity/Person)		tage	Entity(ies)/Person(s)	(Yes/No)	
			36-4709028	4774868	1602171		Nuveen NWQ Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	. TIAA Board of Governors		
			30-0892190	4981189	1661847		NWQ Partners, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Owner ship	100.000	. TIAA Board of Governors		
			47-0875103	4776518	763848		NWQ Investment Management Company, LLC	DE	DS	NWQ Partners, LLC	Owner ship	100.000	TIAA Board of Governors		
			37-1695518	4774831	1602161		Nuveen WCM Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Owner ship	100.000	. TIAA Board of Governors		'
			90-0860898	4776527	900973		Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership.	100.000	TIAA Board of Governors		.[
			81-0730906	5147021			Growth Capital GP I, LLC	DE	DS	Winslow Capital Management, LLC	Ownership.	100.000	. TIAA Board of Governors		1
			36-2639476	4775137	73387		Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100,000	TIAA Board of Governors		1
			20-3432117	4774822	1109426		Santa Barbara Asset Management, LLC	DF	DS.	Nuveen Investments, Inc.	Owner ship.	100.000	TIAA Board of Governors		[
			13-3760073	4313306	939222		Teachers Advisors, LLC	DE	DS	Nuveen Finance, LLC	Owner ship.	100.000	TIAA Board of Governors		1
			82-1157427				Colnvest Member LLC	DE	DS	Teachers Advisors, LLC	Owner ship.	100.000	TIAA Board of Governors		1
			02-1101421				Nuveen TALF Opportunity GP, LLC	DE	DS	Teachers Advisors, LLC	Ownership.	100.000	TIAA Board of Governors		······
							nuveen incr opportunity or, LLC		bo	Teachers Insurance and Annuity Association	owner anth		TIAN DUALU UI GOVEIIIUIS	l	
			40 0007050	4500050			405 0	25				400 000	T 5		1
			13-3987258	4599052			485 Properties, LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association					1
			81-3091169	5026603			730 Data Centers, LLC	DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		ļ'
			81-3106043	5036303			730 Databridge, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	. TIAA Board of Governors		
							Rocket 730 Data Bridge, LP	DE	DS	730 Databridge, LLC	Ownership	99.000	. TIAA Board of Governors		'
										Teachers Insurance and Annuity Association					1
							730 Fiber, LLC	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		1
			85-2250697				Arcadian Infracom 1. LLC	DE	DS	730 Fiber, LLC	Owner ship.	92.500	TIAA Board of Governors		[
							, and the second of the second			Teachers Insurance and Annuity Association	omioi omp				1
				5719400			730 Lighting, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		1
				37 13400			730 Lighting, LLC	UL		Teachers Insurance and Annuity Association	Owner strip	100.000	. ITAM BOATO OF GOVERNORS		
			47 0040705	4801719			700 D D 110	DE	D0	of America	0	100 000	TIAA Board of Governors		1
			47-2616735				730 Power Development, LLC		DS	0	Ownership	100.000			'
			47-2622825	4810784			730 Carroll, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	. TIAA Board of Governors		
				4949107			730 Cricket, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					1
			47-5363027	4936116			730 Telecom LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					1
				5515518			730 Transmission, LLC	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		
				5515527			730 Hotspur, LLC	DE	DS	730 Transmission, LLC	Ownership.	100.000	. TIAA Board of Governors		.[
										Teachers Insurance and Annuity Association					1
			13-4042885	4599801			730 Texas Forest Holdings, Inc.	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		1
										Teachers Insurance and Annuity Association					
			51-0494351	4599838		1	730 Texas Timberlands II, Ltd	TX	DS.	of America	Ownership.		TIAA Board of Governors		1700
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Owner ship	0.500	TIAA Board of Governors		1700
			01-0404001				700 TOXAS TIMBELLATIOS II, Etu.			Teachers Insurance and Annuity Association	omici sirip		TITAL DOGIN OF NOVELLIOIS		1700
			13-4040842	4601700			TIAA Timberlands I. LLC	DE	DS	of America	O-manah i-	100.000	TIAA Board of Governors		1
			13-4040842	4601722			TIAN TIMBERTANDS I, LLC	UE	DS		Ownership		. IIAA BOAFO OT GOVERNORS	l	'
									n-	Teachers Insurance and Annuity Association	l	400			1
			13-4085431	4601740			TIAA_Timberlands II, LLC	DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		[']
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	TIAA Timberlands I, LLC	Ownership	99.500	. TIAA Board of Governors		1800
			13-4042888	4601713			730 Texas Timberlands, Ltd	TX	DS	730 Texas Forest Holdings, Inc	Owner ship	0.500	TIAA Board of Governors		1800
										Teachers Insurance and Annuity Association					1
			38-3847245	4602840			Actoil, LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors	l	1
										Teachers Insurance and Annuity Association					1
			46-3373066	4602916		1	Actoil Colorado, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		1
				1						Teachers Insurance and Annuity Association					[
			46-1952974	4599940		1	Broadleaf Timberland Investments, LLC	DE	DS.	of America	Ownership		TIAA Board of Governors		1
			26-4647417	4601768			Quercus Forestland Account, LLC	NC	DS	Broadleaf Timberland Investments, LLC	Owner ship.	100.000	TIAA Board of Governors		·
			20-404/41/												
				4618346			Quercus Panama, LLC	DE	DS	Quercus Forestland Account, LLC	Owner ship	99.000	. TIAA Board of Governors		'
				4651503			Quercus Algoma Corporation	CAN	DS	Quercus Forestland Account, LLC	Owner ship.	99.000	TIAA Board of Governors		
				4860538			Quercus Algoma Land Corporation	CAN	DS	Quercus Algoma Corporation	Owner ship	100.000	. TIAA Board of Governors		[']
1 1			46-2916514	4613426	1	1	Quercus West Virginia, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership.	97.800	TIAA Board of Governors	I	1

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		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
Code	Group Name	Code	Nullibel	NOOD	CIR	international)	Of Allillates	lion	Littly	Teachers Insurance and Annuity Association	Other)	lage	Littity(les)/Feison(s)	(163/140)	4
			47 0407000	1770.151				D=				400 000	I		
			47-2167228	. 4776451			Casa Student Housing Fund Holdings, LLC	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		
			47-4455610	. 4990967			PEP-TH CASA Student Housing, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Owner ship	90.000	TIAA Board of Governors		
			47-4455303	. 5194418			CSHF-PEP Purdue LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Owner ship	100.000	TIAA Board of Governors		
			30-0965548	. 5195237			CSHF-PEP USF LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			56-2672630	. 4600033			Ceres Agricultural Properties, LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
			37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Owner ship.	100.000	TIAA Board of Governors		
			80-0843991	4628596			Loma del Rio Vineyards, LLC	DE	DS	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Governors		1900
			36-4620107	4601825			Premiere Columbia Properties, LLC	DE	DS.	Ceres Agricultural Properties, LLC	Owner ship.	100.000	TIAA Board of Governors		
			30-0449681	4601834			Premiere Farm Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-3484719	. 4601843			Demeter Agricultural Properties II, LLC	DE	DS.	Ceres Agricultural Properties, LLC	Ownership.	100.000	TIAA Board of Governors		1
								VE					TIAA Board of Governors		
			26-0352203	. 4628372			International Agricultural Investors, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.240			·····
				4633321			IAI Australia Pty., Ltd.	AUS	DS	International Agricultural Investors, LLC .	Owner ship	100.000	TIAA Board of Governors		
				4633330			IAI Australia Trust	AUS	DS	International Agricultural Investors, LLC .	Owner ship	100.000	TIAA Board of Governors		
			26-0460488	. 4633358			IAI USA, LLC	DE	DS	International Agricultural Investors, LLC .	Owner ship	100.000	TIAA Board of Governors		
							International Agricultural Investors Fund II,								
			26-2745365	4628363			LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership.	99.000	TIAA Board of Governors		
										International Agricultural Investors Fund					
				4633303			IAI Australia Fund II, Pty., Ltd	AUS	DS	II. LLC	Ownership.	100.000	TIAA Board of Governors		
				. 10000000			TAT AUSTRATIA FUNG 11, Fty., Etu.			International Agricultural Investors Fund	owici sirip.	100.000	THA BOATG OF GOVERNORS		
				4633312			IAI Australia Fund II Trust	AUS	DS	III. LLC	Ownership	100.000	TIAA Board of Governors		
				4033312			TAT AUSTRALIA FUNG IT TRUST	AU5			Owner Strip	100.000	. ITAA BOATU OI GOVERNOIS		
										International Agricultural Investors Fund					
			26-2747755	. 4633349			IAI USA Fund II, LLC	DE	DS	II, LLC	Ownership	100.000	TIAA Board of Governors		
							Churchill Junior Capital Opportunities Fund			Teachers Insurance and Annuity Association					
							II, L.P	DE	DS	of America	Management		TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			98-1402136	5227521		l	Churchill Middle Market CLO IV Ltd.	CYM	DS	of America	Ownership	100.000	TIAA Board of Governors		
							Churchill Middle Market Senior Loan Fund. LP			Teachers Insurance and Annuity Association	·				
			81-1810508	5041624			ondron market control Ecan rand, E	DE	DS	of America	Management		TIAA Board of Governors		
			01 1010000				Churchill Middle Market Senior Loan Fund III.			Teachers Insurance and Annuity Association	managomorre		That board or devertions		
							ID	DE	DS	of America	Management		TIAA Board of Governors		
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			81-2914954	5106457			CPF/UIR JV Member LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			81-2928112	. 5110034			CPF/UIR Joint Venture LLC	DE	DS	CPF/UIR JV Member LLC	Owner ship	51.000	TIAA Board of Governors		
			81-2955427	. 5110490			CPF 636 Sixth Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Owner ship	100.000	TIAA Board of Governors		
			47-2264739	. 4785949			T-C 636 Sixth Avenue Retail LLC	DE	DS	CPF 636 Sixth Avenue LLC	Ownership	100.000	TIAA Board of Governors		
			81-2982618	. 5110511			CPF 856 Market Street LLC	DE	DS	CPF/UIR Joint Venture LLC	Owner ship	100.000	TIAA Board of Governors		1
			81-2973332	. 5110502			CPF 1511 Third Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Owner ship.	100.000	TIAA Board of Governors		
1			47-3357982	4785930			T-C 1608 Chestnut General Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership.	100.000	TIAA Board of Governors		
			23-3049052	4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut General Partner LLC	Owner ship.	1.000	TIAA Board of Governors		2000
			47-3337561	4785958			T-C 1608 Chestnut Limited Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership.		TIAA Board of Governors		
			23-3049052	4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Governors		2000
			23-3049032	. +0433/1			1000 OHESTHUL FAI LIELS LF		ba		owner 2016	000	. IIAA DUATU UI UUVEINUIS		2000
			00 0040005	1001000		1		DE	50	Teachers Insurance and Annuity Association		400.000	TIAN D		
			26-3049305	. 4601928			Demeter Agricultural Properties, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
				1				l		Teachers Insurance and Annuity Association	l				
			45-2632248	. 4600770			Dionysus Properties, LLC	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		
			94-3306131	. 4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			68-0436609	. 4612764			Arroya Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Owner ship.	100.000	TIAA Board of Governors		
			75-3025596	. 4612867			Chalk Ridge Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Owner ship	100.000	TIAA Board of Governors		1
			20-3964695	4613314			Hobson Avenue Vinevard, LLC	CA	DS	Silverado Premium Properties, LLC	Owner ship	100.000	TIAA Board of Governors		1
			26-1542713	. 4613417			Marsino Vineyard, LLC	CA	DS.	Silverado Premium Properties, LLC	Ownership.	100.000	TIAA Board of Governors		
			20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			85-1933477					CA	DS						1
			00-1933477				Mesa Del Rio Vineyard, LLC	UA		Silverado Premium Properties, LLC	Owner ship	100.000	TIAA Board of Governors		

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						Exchange	_	Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	,		20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Owner ship	100.000	TIAA Board of Governors		
			20-2103788	4613891			Silverado Sonoma Vinevard, LLC	CA	DS.	Silverado Premium Properties, LLC	Owner ship.	100.000	TIAA Board of Governors		
			68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Owner ship	100.000	TIAA Board of Governors		
			94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	DS.	Silverado Premium Properties, LLC	Owner ship.	100.000	TIAA Board of Governors		1
			26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Owner ship	100.000	TIAA Board of Governors		
			26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	DS.	Silverado Premium Properties, LLC	Owner ship.	100.000	TIAA Board of Governors		I
			43-3997217	4601870			Silverado Winegrowers Holdings, LLC	CA DE	DS.	Dionysus Properties, LLC	Ownership.	100.000	TIAA Board of Governors		
			68-0443927	4613921			Silverado Winegrowers LLC	CA	DS	Silverado Winegrowers Holdings, LLC	Owner ship.	100.000	TIAA Board of Governors		
			94-3357571	4614759			Alta Loma Vineyard, LLC	CA	DS.	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors		
			94-3312405	4615671			Oak Knoll Napa Vineyards, LLC	CA	DS	Silverado Winegrowers LLC	Owner ship.	100.000	TIAA Board of Governors		I
			91-1806950	4615783			Silverado Suscol, LLC	CA	DS	Silverado Winegrowers LLC	Ownership.	100.000	TIAA Board of Governors		
			45-4820104	4617077			SWG Paso Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership.	100.000	TIAA Board of Governors		I
									***************************************	Teachers Insurance and Annuity Association					
			26-3561447	4599708	1454640		Distressed Opportunities Fund, L.P	DE	DS	of America	Owner ship.	50.000	TIAA Board of Governors		
			20 0001111				Dietrocou opportantito rana, En .			Teachers Insurance and Annuity Association					
				4680307			DWM Inclusive Finance Equity Fund II	LUX	DS	of America	Influence		TIAA Board of Governors		
							The factor of the factor and the fac			Teachers Insurance and Annuity Association					
			98-0580879	4633947			DWM Microfinance Equity Fund I	LUX	DS	of America	Influence		TIAA Board of Governors		
				1000017			billi ilitorormanoo Equity runa r			Teachers Insurance and Annuity Association	THI TUCHOO.		That board or devernors		
			30-0701953	4633974			EPP LFG I, LLC	DE	DS	of America	Influence		TIAA Board of Governors		
			00 0101000	1000071			Global Real Estate Debt Partners - Fund I			Teachers Insurance and Annuity Association	THI TUCHOO.		That board or devernors		
				4894805			(UK) SCSp	LUX	DS	of America	Ownership.	36.300	TIAA Board of Governors		2100
				100 1000			Global Real Estate Debt Partners - Fund II			Teachers Insurance and Annuity Association	omior orrip.		. That board or devernors		2100
				5485004			(UK) SCSp	LUX	DS	of America	Influence		TIAA Board of Governors		1400
				0100001			(dit) 000p			Teachers Insurance and Annuity Association	THI TUCHOO.		That board or devernors		1100
							GreshamQuant Systematic Fixed Income Fund	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
							ar contained art of ordinate of the art of t			Teachers Insurance and Annuity Association	omior omp.		That board or devernors		
			81-0737062	4952750			Growth Capital Fund I, L.P.	DE	DS	of America	Ownership.	94.000	TIAA Board of Governors		
			01 0101002	1002700			di diretti dapi tari i ana 1, E.i.			Teachers Insurance and Annuity Association	omior omp.		. That board or devernors		
				4860556			Inception GP LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
				1000000			mooperon a LEO			Teachers Insurance and Annuity Association	omior omp.		That board or devernors		
			27-4149157	4860846			Infra Alpha, LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
			27 1110107	1000010			mira mpia, LEO			Teachers Insurance and Annuity Association	omior omp.		That board or devernors		
			85-4309290	5615892			L.A. Teak Holdings, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
				5510002					50	Teachers Insurance and Annuity Association					
1			84-2323824				Landed Educator Retention Fund, LP	DE	DS	of America	Influence		TIAA Board of Governors	1	1
			O. LOLOOLT							Teachers Insurance and Annuity Association			The sould of dovortion o		
1			47-4169877	4874656			Lewis & Clark Timberlands, LLC	DE	DS	of America	Ownership	57.400	TIAA Board of Governors	1	1
			47-4187541	4876436			L&C Log Co, LLC	DE	DS.	Lewis & Clark Timberlands, LLC	Ownership.	100.000	TIAA Board of Governors		
			47-4196668	4945967			L&C Tree Farms, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership.	100.000	TIAA Board of Governors		
			47-5300478	4946384			L&C TRS LLC	DE	DS	L&C Tree Farms, LLC	Ownership.	100.000	TIAA Board of Governors		
			0000173							Teachers Insurance and Annuity Association			500.0 01 0070111010		
				4601852			Mansilla Participacoes LTDA	BRA	DS	of America	Ownership.	100.000	TIAA Board of Governors		
				4634654			Radar Propriedades Agricolas S.A.		DS	Mansilla Participacoes LTDA	Ownership.	65.770	TIAA Board of Governors		2200
				4643320			Nova Agricola Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership.	100.000	TIAA Board of Governors	1	2200
				4643049			Nova Amaralina Propriedades Agrícolas S.A		DS	Radar Propriedades Agricolas S.A.	Ownership.	100.000	TIAA Board of Governors		
l				4643058			Nova Santa Barbara Agrícola S.A.		DS	Radar Propriedades Agricolas S.A.	Owner ship.	100.000	TIAA Board of Governors	1	
				4644523			Terras da Ponte Alta S.A.		DS	Radar Propriedades Agricolas S.A.	Ownership.	100.000	TIAA Board of Governors		
				4634645			Radar II Propriedades Agricolas S.A.		DS	Mansilla Participacoes LTDA	Influence	100.000	TIAA Board of Governors		
				4644309			Aguas da Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors		1
				4644318			Bioinvestments Negocios e Participacoes		DS	Radar II Propriedades Agricolas S.A	Owner ship.	99.990	TIAA Board of Governors		
				4643085			Proud Participacoes S.A.		DS	Radar II Propriedades Agricolas S.A	Ownership	99.990	TIAA Board of Governors		1
				4634654			Radar Propriedades Agricolas S.A.		DS	Radar II Propriedades Agricolas S.A.	Owner ship.	15.310	TIAA Board of Governors		2200
				4644336			Vale De Ponte Alta S.A.		DS	Radar II Propriedades Agricolas S.A.	Owner ship.	99.990	TIAA Board of Governors		2200
				000 111 01			Trait De Fuille Mila S.A	Ana		mauai ii riupiieuaues Agricolas S.A	owner girth	∪88.85	וותה טטמוע טו טטעפוווטוצ		

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
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Code	Oroup Name	Code	Number	ROOD	OIIX	international)	Of Allillates	tion	Littly	Teachers Insurance and Annuity Association	Other)	tage	Littity(les)/i erson(s)	(163/140)	4
			13-1624203	5077137			MM Funding, LLC	DE	DS.	of America	O-marahi-	100.000	TIAA Board of Governors		
			13-1624203	50//13/			MM Funding, LLC	UE		Teachers Insurance and Annuity Association	Ownership	100.000	TIAA Board of Governors		
			47-0902011	5043075			Mark Oracontina	DE	DS	of America	0	100 000	TIAN December 1 Commence		
			47-0902011	5043075			MyVest Corporation	UE		Teachers Insurance and Annuity Association	Ownership	100.000	TIAA Board of Governors		
							ADDT A A LLO	DE	DS.	of America	0 1:	100.000	TIM B 1 6 0		
							NBPT Aggregator LLC	DE		Teachers Insurance and Annuity Association	Ownership	100.000	TIAA Board of Governors		
			44 0004750	4000700			ID D. III	DE	D0	of America	0 1:	400 000	TIM B 1 6 0		
			11-3034756	4600789			ND Properties, Inc.		DS		Owner ship.	100.000	TIAA Board of Governors		
				4634917			Norteshopping Retail and Leisure Centre BV	NLD	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Governors		
J				4004000				DDT	200	Norteshopping Retail and Leisure Centre BV		400 000	TIM B 1 ()	- 1	
				4634926			Norteshopping - Centro Commercial, S.A	PRT	DS.		Ownership.	100.000	TIAA Board of Governors		·
				4611824			ND Europe S.a.r.I.	LUX	DS	ND Properties, Inc.	Ownership.	100.000	TIAA Board of Governors		
				4912781			ND Europe Office Holding S.à r.l.	LUX	DS	ND Europe S.a.r.I.	Ownership	100.000	TIAA Board of Governors		
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l	Influence	····	TIAA Board of Governors		2300
				4925530			Cityhold Propco 11 S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l	Influence		TIAA Board of Governors		
				5596807			OVG Cloud S.à r.l.	LUX	DS	Cityhold Propco 11 S.à r.l	Ownership	10 . 100	TIAA Board of Governors		2400
				4914776			Cityhold Euro S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l	Influence		TIAA Board of Governors		2500
				4913416			Cityhold Office Partnership S.à r.l	LUX	DS	ND Europe Office Holding S.à r.l	Influence		TIAA Board of Governors		
				5354829			CHOP OPCI	FRA	DS	Cityhold Office Partnership S.à r.l	Ownership	100.000	TIAA Board of Governors		
			98-1435873	5356373			Cityhold Iconic Holding SAS	FRA	DS	CHOP OPCI	Ownership	100.000	TIAA Board of Governors		
			98-1433967	5371554			Cityhold Iconic Hotel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors		
			98-1433956	5371563			Cityhold Iconic Office SCI	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors		
			98-1433960	5371572			Cityhold Iconic Retail SNC	FRA	DS	Cityhold Iconic Holding SAS	Owner ship	100.000	TIAA Board of Governors		
			98-1433975	5371590			Cityhold Iconic Youth Hostel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership.	100.000	TIAA Board of Governors		
				5585128			Cityhold EST Investment S.à r.I.	LUX	DS	Cityhold Office Partnership S.à r.l	Ownership	100.000	TIAA Board of Governors		
							Cityhold Prinses Coöperatief U.A.	NLD	DS	Cityhold EST Investment S.à r.I.	Ownership.	100.000	TIAA Board of Governors		
							Cityhold Prinses AcquiCo B.V	NLD	DS	Cityhold Prinses Coöperatief U.A	Ownership	100.000	TIAA Board of Governors		
							Ark Portfolio Owner Prinses B.V.	NLD	DS	Cityhold Prinses AcquiCo B.V.	Ownership.	100.000	TIAA Board of Governors		
							Cityhold Jobbe SAS	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership.	100.000	TIAA Board of Governors		
							Cityhold Jobbe SCI	FRA	DS	Cityhold Jobbe SAS	Ownership	100.000	TIAA Board of Governors		
				4925558			Cityhold Nymphe S.à r.I.	LUX	DS	Cityhold Office Partnership S.à r.l	Owner ship.		TIAA Board of Governors		2300
				4920094			Cityhold Propco 6 S.à r.I.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
			98-1433939	5354847			Cityhold Iconic Hotel OPCO SAS	FRA	DS.	Cityhold Propco 6 S.à r.I.	Ownership.	100.000	TIAA Board of Governors		
			98-1435880	5354856			Cityhold Iconic Investment S.à r.I.	LUX	DS.	Cityhold Propco 6 S.à r.I.	Ownership	100.000	TIAA Board of Governors		
]			l	4925521			Cityhold Propco 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l	Ownership.	100.000	TIAA Board of Governors		I
				4612746			36 Rue La Fayette SAS	FRA	DS	Cityhold Propco 9 S.à r.I.	Owner ship.	100.000	TIAA Board of Governors		
]			l	4613828			SAS Roosevelt	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership.	100.000	TIAA Board of Governors		I
				4914767			Roosevelt Participation S.à r.I.	LUX	DS.	Cityhold Propco 9 S.à r.I.	Owner ship.	100.000	TIAA Board of Governors		1
			l	4615578	1		SNC Roosevelt	FRA	DS.	SAS Roosevelt	Owner ship.	99.990	TIAA Board of Governors		2600
				4615578			SNC Roosevelt	FRA	DS.	Roosevelt Participation S.à r.I.	Owner ship.	0.010	TIAA Board of Governors		2600
				4612876			Courcelles 70 SAS	FRA	DS.	Cityhold Propco 9 S.à r.I.	Owner ship.	100.000	TIAA Board of Governors		
				4914776			Cityhold Euro S.à r.l.	LUX	DS.	Cityhold Propco 9 S.à r.I.	Owner ship		TIAA Board of Governors		2500
				4925549			Cityhold Propco 7 S.à r.I.	LUX	DS	Cityhold Euro S.à r.I.	Ownership.	100.000	TIAA Board of Governors		
				4925615			Cityhold Propos 10 S.à r.l.	LUX	DS	Cityhold Euro S.à r.I.	Ownership.	100.000	TIAA Board of Governors		
				5612501			Cityhold Gouden Bocht B.V.	NLD	DS.	Cityhold Propco 9 S.à r.I.	Ownership.	100.000	TIAA Board of Governors		
				5486962			Cityhold Gouden Bocht Monumenten B.V.	NLD	DS	Cityhold Propos 9 S.à r.I.	Ownership.	100.000	TIAA Board of Governors		
			98-1438380	5354838			Redevelopment Property II B.V.	NLD	DS	Cityhold Propco 9 S.à r.I.	Owner ship	100.000	TIAA Board of Governors		
			00 ITOUOUU	4925633			Cityhold Propco 12 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Owner ship.		TIAA Board of Governors		1
				5593178			Cityhold GC Investment S.à r.I.	LUX	DS.	Cityhold Propco 12 S.à r.I.	Ownership.	100.000	TIAA Board of Governors		
				5596807			OVG Cloud S.à r.l.	LUX	DS	Cityhold Propos 12 S.à r.I.	Owner ship		TIAA Board of Governors		2400
				JJ3000/			Cityhold Grand Central Berlin SCS	LUX	DS	OVG Cloud S.à r.I.	Ownership	100.000	TIAA Board of Governors		2400
				4914785				LUX					TIAA Board of Governors		-
							Cityhold Sterling S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership				·····
				4914758			Cityhold UK Holding S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Governors		

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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
							Cityhold Belgrave Operational Investment S. à								
							r.l	LUX	DS	Cityhold UK Holding S.à r.l	Owner ship	100.000	TIAA Board of Governors		
							Cityhold Belgrave Operational Holding S. à	1.117/	D0			400 000	TIAN B. I. CO.		
							r.I	LUX	DS	Cityhold UK Holding S.à r.l Cityhold Belgrave Operational Holding S. à	Ownership	100.000	TIAA Board of Governors		
							Belgrave House Operational Unit Trust	JEY	DS.	r i	Ownership.	100.000	TIAA Board of Governors		
							Belgrave House Operational Trustee 1 Limited	JL1		1.1.	owner strip	100.000	. ITAM BOATO OF GOVERNORS		
							Doignate todos operational tractor i Elimited	GBR	DS.	Belgrave House Operational Unit Trust	Ownership.	100.000	TIAA Board of Governors		
							Belgrave House Operational Trustee 2 Limited			3					
							-	GBR	DS	Belgrave House Operational Unit Trust	Ownership	100.000	TIAA Board of Governors		
				4919753			Cityhold UK Investment S.à r.I.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		ļ
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Owner ship	99.800	TIAA Board of Governors		2700
				4651343 4949198			London Belgrave Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Owner ship	0.200	TIAA Board of Governors		2700
				4949198			CLOF Victoria Nominee 1 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Governors		
				4949228			CLOF Victoria Nominee 2 Limited New Fetter Lane Unit Trust	JEY	DS DS.	London Belgrave Unit Trust Cityhold UK Holding S.à r.l.	Ownership	99.900	TIAA Board of Governors		2800
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Owner ship.		TIAA Board of Governors		2800
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Holding S.à r.I.	Owner ship.	99.400	TIAA Board of Governors		2900
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Investment S.à r.I.	Owner ship.	0.600	TIAA Board of Governors		2900
				4920076			SMA Holding S.à r.l.	LUX	DS	Cityhold UK Investment S.à r.I.	Ownership	100.000	TIAA Board of Governors		2000
				4919744			70 St Mary Axe Unit Trust	JEY	DS.	SMA Holding S.à r.l.	Ownership	99.900	TIAA Board of Governors		3000
				4919744			70 St Mary Axe Unit Trust	JEY	DS.	Cityhold UK Investment S.à r.I.	Ownership	0.100	TIAA Board of Governors		3000
				4920067			HV Properties S.à r.I.	LUX	DS	Cityhold UK Holding S.à r.l.	Owner ship	100.000	TIAA Board of Governors		
				4925763			HV Freehold S.à r.l.	LUX	DS	HV Properties S.à r.I.	Ownership.	100.000	TIAA Board of Governors		
				4614704			TIAA Lux 9 S.à r.I.	LUX	DS	Cityhold Office Partnership S.à r.l	Owner ship	100.000	TIAA Board of Governors		
				4615738			SAS Malachite	FRA	DS	TIAA Lux 9 S.a.r.l	Ownership	100.000	TIAA Board of Governors		
				4616847			SNC Garnet-TIAA	FRA	DS	SAS Malachite	Ownership	100.000	. TIAA Board of Governors		
				4616856			SNC La Defense	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors		
				4616865			SNC Lazuli	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors		
				4616874			SNC Peridot	FRA	DS	SAS Malachite	Owner ship	100.000	TIAA Board of Governors		
				4613015 4617497			T-C Pep Holding S.a.r.l.	LUX LUX	DS	ND Europe S.a.r.l.	Owner ship	51.000	TIAA Board of Governors		
				4617488			T-C Pep Property S.a.r.I.	LUX	DSDS.	T-C Pep Holding S.a.r.l. T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Governors		
				4614674			TIAA Lux 11 S.a.r.I	LUX	DS	ND Europe S.a.r.I.	Owner ship	51.000	TIAA Board of Governors		
				4615635			Gropius Passagen Verwaltungs GmbH	DEU	DS.	TIAA Lux 11 S.a.r.I	Owner ship.		TIAA Board of Governors		·····
				4615644			Gropius S.a.r.l	LUX	DS	TTIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Governors		
		l		4615626			Gropius Passagen GmbH & Co KG	DEU	DS.	Gropius S.a.r.l	Ownership.	99.800	TIAA Board of Governors		3100
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS.	TIAA Lux 11 S.a.r.I	Ownership.	0.160	TIAA Board of Governors		3100
				4611842			TIAA Lux 5 S.a.r.I.	LUX	DS	ND Properties, Inc.	Ownership.	100.000	TIAA Board of Governors		
				4612906			Erlangen Arcaden Verwaltungs GmbH	DEU	DS	TIAA Lux 5 S.a.r.I.	Ownership	100.000	TIAA Board of Governors		ļ
			20-1364650	4617590			U.S. Cities Fund Operating GP, LLC	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors		
			20-1371235	4617602			U.S. Cities Fund Operating, LP	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors		
			46-5061808	4702928			T-C Falls Center Townhouses LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Governors		
			27-4116676	4618092			T-C Potomac Promenade LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Governors		
				l						Teachers Insurance and Annuity Association	L			1	
			82-4183425	5613357			New York City Property Fund II LP	DE	DS	of America	Owner ship	86.300	TIAA Board of Governors		·
			87-4474636	5704134			15 Laight Street Holdings LLC	DE	DS	New York City Property Fund II LP	Influence	400 000	TIAA Board of Governors		
			87-4553231	5704394			15 Laight Street Lender LLC	DE	DS	15 Laight Street Holdings LLC	Ownership	100.000	TIAA Board of Governors		·····
			87-3846434 87-3847578	5704125			Cory Road Corretion LD	DE	DS	New York City Property Fund II LP	. Influence	98.620	TIAA Board of Governors		
			01-384/5/8	5704143			Cory Road Operating LP	DE	DS DS	Cory Road REIT LLC	Owner ship	100.000	TIAA Board of Governors		
			87-4032308	5704406			Cory Road TRS LP	DE	DS	Cory Road Associates LLC	Owner ship.	100.000	TIAA Board of Governors		
			87-3783569	5704406			NYCPF II 94th Street Pooling LP	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors		
			01 01000000				309 East 94th Street Holdings LLC	DE	DS	NYCPF II 94th Street Pooling LP	Owner ship.	98.670	TIAA Board of Governors		
					1		TOOD Last 34th Ottoct Holdings LLC	UL		INION IN STAN STATES FOULTING LF	. vmiici aiiip	010.06	4		

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						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	1
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		NAIC		F		if Publicly Traded	Names of	ciliary	to	Discoult Construit of the	Attorney-in-Fact,	Provide	LINE COLUMN	Re-	1
Group		Company	, ID	Federal	0114	(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	_ '
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
							309 East 94th Street Associates LLC	DE	DS	309 East 94th Street Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			. 83-4678924	. 5589537			New York City Property Fund REIT LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors		
			83-4701919	5588473			New York City Fund Operating GP LLC	DE	DS	New York City Property Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			. 83-4671194 84-3388831	. 5587841 5620690			New York City Property Fund Operating LP 125 West End Investors LLC	DE	DS DS	New York City Property Fund REIT LLC New York City Property Fund Operating LP	Ownership	98.620 97.500	TIAA Board of Governors TIAA Board of Governors		
			. 84-3408615	. 5620702			125 West End Holdings LLC	DE	DS	125 West End Investors LLC	Ownership.	97.500	TIAA Board of Governors		
			83-4653622	5694600			125 West End Associates LLC	DE	DS DS	125 West End Holdings LLC	Owner Strip.	100.000	TIAA Board of Governors		
			. 00-4000022	. 3034000			125 West Studio Holdings LLC	DE	DS	125 West End Holdings LLC	Owner ship	100.000	TIAA Board of Governors		
							Ridge Hill Holdings LLC	DE	DS.	New York City Property Fund II LP	Influence		TIAA Board of Governors		
							Ridge Hill Associates LLC	DE	DS.	Ridge Hill Holdings LLC	Owner ship.	83.330	TIAA Board of Governors		
			1							Teachers Insurance and Annuity Association			200.0 0. 00.0111010		
1		l	84-2320652	5486944	I		NGFF Holdco. LLC	DE	DS.	of America	Owner ship	100.000	TIAA Board of Governors		l !
			84-1895540	5535329			Nuveen Global Farmland Fund, LP	DE	DS.	NGFF Holdco. LLC	Ownership	100.000	TIAA Board of Governors		[
			84-1834824	5535347			Global Farmland Properties LLC	DE	DS	Nuveen Global Farmland Fund, LP	Ownership.	100.000	TIAA Board of Governors		
			85-3631808	5596740			NGFF FFI, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			. 84-1857338	. 5535383			US Horticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			84-1842298	5535374			US Row Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Owner ship	100.000	TIAA Board of Governors		ļ
			. 84-1880235	. 5535365			US Viticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					1
			. 46-2031403	. 4860800			NRFC Inception IV, LP	DE	DS	of America	Influence		TIAA Board of Governors		
										Teachers Insurance and Annuity Association					1
			. 46-2062147	. 4860819			NRFC Inception V, LP	DE	DS	of America	Influence		TIAA Board of Governors		
										Teachers Insurance and Annuity Association					1
							Nuveen CLO Issuance Fund LP	CYM	DS	of America	Management		TIAA Board of Governors		
			04 5400000				N 011 1 1 1 5 11B	DE	20	Teachers Insurance and Annuity Association			TIA B 1 0		1
			. 84–5180286				Nuveen Global Impact Fund LP	DE	DS.	of America	Management	-	TIAA Board of Governors		
			83-4357309	5400584			Nuveen High Yield Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	68.860	TIAA Board of Governors		1
			. 03-435/309	. 5400564			rund Lr	VE		Teachers Insurance and Annuity Association	Owner Strip	00.000	TIAA Board of Governors		
			83-4341275	5400511			Nuveen Municipal Opportunities Fund LP	DE	DS	of America	Ownership	74.420	TIAA Board of Governors		1
			. 00-4041270	. 5400511			Nuveen Real Estate U.S. Strategic	UL		Teachers Insurance and Annuity Association	Owner Sirip		TIAN BOATO OF GOVERNORS		
			86-1702891	5614260			Alternatives Fund LP	DE	DS	of America	Management		TIAA Board of Governors		1
							Nuveen Real Estate U.S. Strategic			Nuveen Real Estate U.S. Strategic	managomorre		Title Board of devertions		
I			87-4504685	5721476	l		Alternatives Fund Master Holdco LLC	DE	DS.	Alternatives Fund LP	Ownership	100.000	TIAA Board of Governors		l '
]	1			Nuveen Real Estate U.S. Strategic			Nuveen Real Estate U.S. Strategic					[
[86-1560063	5618736			Alternatives Fund I Holding Company LLC	DE	DS	Alternatives Fund Master Holdco LLC	Ownership	100.000	TIAA Board of Governors		l!
		1		1	1		Nuveen Real Estate U.S. Strategic			Nuveen Real Estate U.S. Strategic	1				1 7
			87-1132368	. 5618754			Alternatives Fund I SFR Holding Company LLC .	DE	DS	Alternatives Fund Holding Company LLC	Ownership	100.000	TIAA Board of Governors		ļ!
		1		1	1					Nuveen Real Estate U.S. Strategic	1				1
			. 87-3052744	. 5657315			SAF MOB South Jordan LLC	DE	DS	Alternatives Fund Holding Company LLC	Owner ship	100.000	TIAA Board of Governors		ļl
]		1	I					Nuveen Real Estate U.S. Strategic	1.				1
							SAF MP Venture Investor Member LLC	DE	DS	Alternatives Fund Holding Company LLC	Ownership	100.000	TIAA Board of Governors		l
]		1	I		0.5 0.50			Nuveen Real Estate U.S. Strategic	l	400.00-	I		1
							SAF SFR Investor Member LLC	DE	DS	Alternatives Fund Holding Company LLC	Owner ship	100.000	TIAA Board of Governors		
			07 0000040		1		OAE OO Jawashaa Maahaa 110	DE	Do	Nuveen Real Estate U.S. Strategic	0	100 000	TIAN Beard of Cour		1
			. 87–3223918				SAF SS Investor Member LLC	DE	DS	Alternatives Fund Holding Company LLC SAF SS Investor Member LLC	Ownership	100.000	TIAA Board of Governors		
							SAF SS Tranche 1 TRS LLC	DE	DS DS	SAF SS Investor Member LLC	Ownership	93.000	TIAA Board of Governors		
							SAF SS Franche I INS LLC	DE	DS	SAF SS Tranche 1 TRS LLC	Ownership	100.000	TIAA Board of Governors		
							SAF SS E1011 LP	DE	DS	SAF SS Tranche 1 TRS LLC	Owner strip	100.000	TIAA Board of Governors		
							SAF SS Woonsocket LP	DE	DS	SAF SS Tranche 1 TRS LLC	Ownership	100.000	TIAA Board of Governors		
			1				Nuveen Real Estate U.S. Strategic			The state of the s			200.0 0. 00.0111010		
]		1	I		Alternatives Fund I Holding Company (NR) LLC			Nuveen Real Estate U.S. Strategic	1				1
		l	. 87-3113236	. 5708785	l			DE	DS	Alternatives Fund Master Holdco LLC	Ownership	100.000	TIAA Board of Governors		l

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	•					ĺ			·	Nuveen Real Estate U.S. Strategic	,	Ť	, , , , , , , , , , , , , , , , , , ,	1	
										Alternatives Fund Holding Company (NR)					
			07 4500045	5040400			015 1105 4 111 14 1 110	DE	00		0 1:	400 000	T144 B 1 6 0		
			87-1593045	5619108			SAF MOB Amarillo Member LLC	DE	DS	LLC	Ownership	100.000	TIAA Board of Governors		
			87-1593124	5619117			SAFNX MOB Amarillo Venture LLC	DE	DS	SAF MOB Amarillo Member LLC	Owner ship		TIAA Board of Governors		
				5653616			SAFNX Amarillo MOB LLC	DE	DS	SAFNX MOB Amarillo Venture LLC	Ownership	100.000	TIAA Board of Governors		
										Nuveen Real Estate U.S. Strategic					
										Alternatives Fund Holding Company (NR)					
			87-3638758	5694495			CAT MOD Orange Marker LLC	DE.	DS.	IIIO	O-manah i	100.000	TIAA Board of Governors		
							SAF MOB Orange Member LLC	DE		LLU	Owner ship				
			87-3639427	5694534			SAFNX MOB Orange Venture LLC		DS	SAF MOB Orange Member LLC	Ownership	90.000	TIAA Board of Governors		
			87-3639698	5694570			SAFNX MOB Orange LLC	DE	DS	SAFNX MOB Orange Venture LLC	Ownership	100.000	TIAA Board of Governors		
1						1	Nuveen Real Estate U.S. Strategic Industrial	l		Teachers Insurance and Annuity Association					
			81-2429791	5194061	I	1	Fund I LP	DE	DS	of America	Management		TIAA Board of Governors		1
			01 2120701	0101001			Tuit I Li			Teachers Insurance and Annuity Association	managomorre		That board or devernors		
1			00 4750500	4600846		1	Ot AiI-B 11 110	DE .	D0		0	100.000	TIAA Doord of Com		
			26-4750562				Occator Agricultural Properties, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			46-1768969	4611860			AGR Agricultural Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
				5106475			Mandala Food Co-Investment Holdings II SPV	MUS	DS	Occator Agricultural Properties, LLC	Owner ship.	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			26-4248579	4313025			Canadian Infrastructure Investments, LLC	DE	DS.	of America	Ownership.	100.000	TIAA Board of Governors		
			20-42403/3	4010020			Canadian initiastructure investments, LLC	UL			Owner Sirry	100.000	TIAN DOULD OF GOVERNORS		
										Canadian Infrastructure Investments, LLC .					
			98-1523334				2234328 Alberta ULC	CAN	DS		Ownership	100.000	TIAA Board of Governors		
							Polar Star Canadian Oil and Gas Holding, Inc			Canadian Infrastructure Investments, LLC .					
				4313100				CAN	DS	·	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			85-1933477	5596731			Ottola Couth Vinguard IIC	DE	DC	of America	Ownership.	100.000	TIAA Board of Governors		
			00-19004//	5596751			Otto's South Vineyard, LLC	VE	DS		owner srrp	100.000	THAN BOATO OF GOVERNORS		
										Teachers Insurance and Annuity Association					
			26-3821015	4630133			Pinnacle Third Avenue, LP	DE	DS	of America	Influence		TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			45-2792614	4601142			Renewable Timber Europe, LLC	DE	DS	of America	Owner ship.	100.000	TIAA Board of Governors		
			10 2/02011	4990994			Renewable Timber Netherlands B.V.		DS	Renewable Timber Europe, LLC	Owner ship.	100.000	TIAA Board of Governors		
								P0L							
				4614713			Topola Lasy Spolka z.o.o.	PUL	DS	Renewable Timber Netherlands B.V	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			61-1640765	4601759		l	Renewable Timber Resources, LLC	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
							REP Coinvest III TEC, L.P.	DE	DS	of America	Influence		TIAA Board of Governors		
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			47-3994280	4865047			Shf-33d North Apts, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
					I	1		1		Teachers Insurance and Annuity Association					1
J .			47-4155469	4865056			Shf-Millennium One Apts, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
						l		l		Teachers Insurance and Annuity Association	. ,				
l			81-2450195	4990958	1	1	Shf-The Rocks Apts. LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		1
			0 1-2430 193	4330330			oili-lile nocks Apts, LLC	VE	ba		Owner Siffp	100.000	TIAM DUATE OF GOVERNORS		· · · · · · · · · · · · · · · · · · ·
					I	1		l		Teachers Insurance and Annuity Association	l				1
			03-0543113	4868637			Siguler Guff Third Avenue, L.P.	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		
						1		l		Teachers Insurance and Annuity Association					
		.1	l	4858629	l	l	Social Infra, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		l
		1					,			Teachers Insurance and Annuity Association					1
				4630601		1	Stighting Powgarder Ziamia Fund	MID	DS.	of America	Influence		TIAA Board of Governors		
		-		4030001			Stichting Bewaarder Ziemia Fund	NLD	DS		IIII I uence	 -	IIAA BOARD OF GOVERNORS		·····
J						1		l		Teachers Insurance and Annuity Association					
		.	46-4969690	4653972			T-C 699 Bourke Street LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
					1	1		1		Teachers Insurance and Annuity Association					1
			81-2490530	4998431	1	1	T-C Australia RE Holdings I, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		1
			81-2506975	5003426				DE	DS		Owner ship		TIAA Board of Governors		1
			01-20009/5				T-C Australia RE Holdings II, LLC			T-C Australia RE Holdings I, LLC					
				5084966			TIAA Australia Real Estate Trust	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors		· · · · · · · · · · · · · · · · · · ·
				5195255			TGA Miller Holding Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Governors		
		1		5201820	1	I	TGA Miller Street Trust	AUS	DS.	TGA Miller Holding Trust	Ownership	100.000	TIAA Board of Governors		1

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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No	.) *
Oouc	Croup Harrie	Couc	IVallibei	5085749	Oiix	international)	TIAA Melbourne Retail Holding 1 Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership.	100.000	TIAA Board of Governors	(103/140	4
				5087891				AUS	DS	TIAA Melbourne Retail Holding 1 Trust	Owner ship.	100.000	TIAA Board of Governors		
							TIAA Melbourne Retail Asset 1 Trust								
				5399969			TGA Australia Real Estate Trust 2	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership.	100.000	TIAA Board of Governors		
				5400481			TGA PBSA Hold Trust	AUS	DS	TGA Australia Real Estate Trust 2	Owner ship	100.000	TIAA Board of Governors		
				5424133			TGA PBSA Asset Trust 1	AUS	DS	TGA PBSA Hold Trust	Owner ship	100.000	TIAA Board of Governors		
				5596768			TGA PBSA Asset Trust 2	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors		
				5596777			TGA PBSA Asset Trust 3	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors		
							TGA PBSA Hold Trust 2	AUS	DS	TGA Australia Real Estate Trust 2	Ownership.	100.000	TIAA Board of Governors		
							TGA PBSA Asset Trust 4	AUS	DS	TGA PBSA Hold Trust 2	Ownership	100.000	TIAA Board of Governors		
1		1			1					Teachers Insurance and Annuity Association		1		1	1
l		1	47-2363168	4794503	İ		T-C Europe Holding Inc.	DE	DS	of America	Ownership	100.000	TIAA Board of Governors	1	1
			47-2369576	4794473			T-C Europe LP	DE	DS.	T-C Europe Holding Inc.	Ownership.	1.000	TIAA Board of Governors		3200
			41-2003010	4/344/0			1-0 Lui ope Li	UL		Teachers Insurance and Annuity Association	Owner Sirip		TIAN BOOK OF GOVERNORS		0200
l		1	47-2369576	4794473	İ		T-C Europe LP	DE	DS	of America	Ownership	99.000	TIAA Board of Governors	1	3200
			47-2369576												3200
				4843410			T-C Europe S.à r.I.	LUX	DS	T-C Europe LP	Owner ship	100.000	TIAA Board of Governors		
				4873501			Nightingale LuxCo S.à r.l.	LUX	DS	T-C Europe S.à r.I.	Ownership	100.000	TIAA Board of Governors		
				4874665			T-C Nordics Investment AB	SWE	DS	Nightingale LuxCo S.à r.l	Owner ship	100.000	TIAA Board of Governors		
				4908391			Sweden Nova Lund 1 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Governors		
				4908403			Sweden Nova Lund 2 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Governors		
				4841443			T-C Luxembourg Neptune Holdings S.à r.l	LUX	DS	T-C Europe S.à r.I.	Owner ship.	100.000	TIAA Board of Governors		
				4841993			T-C Neptune Holdings S. à r.I.	LUX	DS.	T-C Luxembourg Neptune Holdings S.à r.l	Owner ship.	100.000	TIAA Board of Governors		
				4843401			Neptune Property Venture S.à r.I.	LUX	DS	T-C Neptune Holdings S. à r.I.	Owner ship.	61.800	TIAA Board of Governors		
				5472901			Castel Guelfo SRL	ITA	DS	Neptune Property Venture S.à r.I.	Owner ship.	100.000	TIAA Board of Governors		
				4908364			Neptune Holding Spain, S.L.	. ESP	DS	Neptune Property Venture S.à r.I.	Ownership	100.000	TIAA Board of Governors		
				4912709			Promocat Alternativa, S.L.	ESP	DS	Neptune Holding Spain, S.L.	Ownership.	100.000	TIAA Board of Governors		
				5083651			Neptune Madrid Holdco S.L.	ESP			Ownership	100.000	TIAA Board of Governors		
								ESP	DS	Neptune Property Venture S.à r.I.					
				5085691			Neptune Nassica Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Owner ship	100.000	TIAA Board of Governors		
				5085703			Neptune Getafe Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors		
				5084920			Neptune Las Rozas Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors		
				5084939			Neptune San Sebastian Outlet S.L	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors		
				4948687			Neptune OPCI SAS	FRA	DS	Neptune Property Venture S.à r.I	Ownership	100.000	TIAA Board of Governors		
				4952648			Roppenheim Holding SAS	FRA	DS	Neptune OPCI SAS	Owner ship.		TIAA Board of Governors		
				4901383			Roppenheim Outlet SNC	FRA	DS	Roppenheim Holding SAS	Owner ship.		TIAA Board of Governors		3300
				5198779			Neptune Ursus SP. z.o.o.	POL	DS	Neptune Property Venture S.à r.I.	Ownership	100.000	TIAA Board of Governors		
			1	4912736			Neptune Krakow SP. z.o.o.	P0L	DS	Neptune Property Venture S.à r.I.	Owner ship.	100.000	TIAA Board of Governors		1
				4912745			Neptune Annopol SP. z.o.o.	P0L	DS	Neptune Property Venture S.à r.I.	Ownership.	100.000	TIAA Board of Governors		1
				5083633			Neptune Poznan SP. z.o.o.	P0L	DS	Neptune Property Venture S.à r.I.	Ownership.	100.000	TIAA Board of Governors		1
				5354865			Neptune Property Holding S.à r.I.	FUL	DS	Neptune Property Venture S.a r.I.	Owner ship.	100.000	TIAA Board of Governors		1
								LUX							1
				5356382			Neptune Amsterdam B.V.		DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Neptune Gliwice Sp. z o.o.	P0L	DS	Neptune Property Holding S.à r.l.	Owner ship	100.000	TIAA Board of Governors		·
				4949095			Neptune Roppenheim Holding S.à r.l	FRA	DS	Neptune Property Venture S.à r.I	Ownership	100.000	TIAA Board of Governors		
				4901383			Roppenheim Outlet SNC	FRA	DS	Neptune Roppenheim Holding S.à r.l	Owner ship	0.010	TIAA Board of Governors		3300
				5083642			Neptune Vicolungo I S.r.I.	ATA	DS	Neptune Property Venture S.à r.I	Ownership.	100.000	TIAA Board of Governors		
							T-C Storage Portfolio HoldCo S.à r.l	LUX	DS	T-C Europe S.à r.I.	Owner ship.		TIAA Board of Governors		
							T-C Storage HoldCo AB	SWE	DS.	T-C Storage Portfolio HoldCo S.à r.l.	Owner ship.	100.000	TIAA Board of Governors		
			1				T-C Storage BidCo AB	SWE	DS.	T-C Storage HoldCo AB	Ownership.	100.000	TIAA Board of Governors		1
							Green S AB	SWE	DS	T-C Storage HoldCo AB	Ownership	95.000	TIAA Board of Governors		1
							TC-Norway AS	NOR	DS	T-C Europe S.à r.I.	Ownership.	100.000	TIAA Board of Governors		1
										TC-Norway AS			TIAA Board of Governors		1
							Bilittveien 6 AS	NOR	DS		Ownership	100.000			· · · · · · · · · · · · · · · · · · ·
							Lonningsflaten 22 Eiendom AS	NOR	DS	TC-Norway AS	Owner ship	100.000	TIAA Board of Governors		·
							Skedsmo Logistikk AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Governors		
		1	1							Teachers Insurance and Annuity Association				- 1	1
		l	45-2877772	4601786			T-C GA Real Estate Holdings, LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
1			46-0959792	4611936	1	1	8 Spruce Street GA Investor, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	1	1

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						Name of Securities			Relation-		Board,	Owner-		SCA	
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						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
			46-1403221	4619567		, , , , ,	FC 8 Spruce Holdings, LLC	DE	DS	8 Spruce Street GA Investor, LLC	Influence		TIAA Board of Governors	, , , ,	+
			140 1400221	4511867			FC 8 Spruce Street Residential, LLC	NY	DS	FC 8 Spruce Holdings, LLC	Owner ship.	100.000	TIAA Board of Governors		
			84-2144204	5482311			2300 Broadway Storage Operator LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			82-1419222	. 5194360			Nuveen Global Cities REIT. Inc.			T-C GA Real Estate Holdings, LLC		100.000	TIAA Board of Governors		
								MD	DS		Management	400,000			
			47-1535030	4750022			T-C 2 Herald Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Owner ship.	100.000	TIAA Board of Governors		
			47-1650509	. 4751711			T-C 2 Herald Square Venture LLC	DE	DS	T-C 2 Herald Square Member LLC	Ownership	51.000	TIAA Board of Governors		
			47-1488131	4753573	1629144		T-C 2 Herald Square Owner LLC	DE	DS	T-C 2 Herald Square Venture LLC	Ownership	100.000	TIAA Board of Governors		
			27-2952349	. 4612045			T-C 1101 Pennsylvania Avenue LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			27-2952617	4651398			T-C 1101 Pennsylvania Avenue Venture LLC	DE	DS	T-C 1101 Pennsylvania Avenue LLC	Ownership	51.000	TIAA Board of Governors		
			27-2952860	. 4863472	1577584		T-C 1101 Pennsylvania Avenue Owner LLC	DE	DS	T-C 1101 Pennsylvania Avenue Venture LLC	Ownership	100.000	TIAA Board of Governors		
		.	46-1851206	4611954			T-C 33 Arch Street Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1805501	. 4613985			T-C 33 Arch Street Venture, LLC	DE	DS	T-C 33 Arch Street Member, LLC	Ownership	51.000	TIAA Board of Governors		
		l	45-2792699	4617198	1577586		T-C 33 Arch Street, LLC	DE	DS.	T-C 33 Arch Street Venture, LLC	Owner ship.	100.000	TIAA Board of Governors		.1
			46-1754709	4612018	1011000 1111111		T-C 470 Park Avenue South Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Owner ship.	100.000	TIAA Board of Governors		1
			46-1744112	4613994			T-C 470 Park Avenue South Venture LLC	DE	DS.	T-C 470 Park Avenue South Member LLC	Owner ship.	51.000	TIAA Board of Governors		
			46-1828055	4612036			T-C 475 Fifth Avenue Member, LLC	DE	DS.	T-C GA Real Estate Holdings, LLC	Owner ship	100.000	TIAA Board of Governors		
			46-1839003	. 4614889				DE					TIAA Board of Governors		
					1577564		T-C 475 Fifth Avenue Venture LLC		DS	T-C 475 Fifth Avenue Member, LLC	Ownership	51.000	TIAA Board of Governors		
			45-3229803	. 4617330	15//564		T-C 475 Fifth Avenue, LLC	DE	DS	T-C 475 Fifth Avenue Venture LLC	Ownership	100.000			
			47-2189075	4763312			T-C 800 17th Street NW Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2118640	. 4763787			T-C 800 17th Street NW Venture LLC	DE	DS	T-C 800 17th Street NW Member LLC	Ownership	50 . 100	TIAA Board of Governors		
			47-2069910	. 4767730	1629146		T-C 800 17th Street NW Owner LLC	DE	DS	T-C 800 17th Street NW Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-4665824	. 4904366			T-C 888 Brannan Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-4684031	. 4904955			T-C 888 Brannan Venture LLC	DE	DS	T-C 888 Brannan Member LLC	Ownership	50 . 100	TIAA Board of Governors		
			47-4674147	4908319			T-C 888 Brannan Owner LLC	DE	DS	T-C 888 Brannan Venture LLC	Owner ship.	100.000	TIAA Board of Governors		
			47-5605380	4971845			T-C 888 Brannan TRS, LLC	DE	DS.	T-C 888 Brannan Owner LLC	Ownership	100.000	TIAA Board of Governors		
			45-3479701	4612081			T-C 2300 Broadway, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100,000	TIAA Board of Governors		
			46-1220681	. 4612139			T-C Aspira LLC	DE	DS.	T-C GA Real Estate Holdings, LLC	Owner ship.	100.000	TIAA Board of Governors		1
			46-1791581	4612054			T-C Franklin Square Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		1
			46-1794486	4615569			T-C Franklin Square Venture LLC	DE	DS	T-C Franklin Square Member, LLC	Owner ship.	51.000	TIAA Board of Governors		
			26-0011770	4617611	1577581		TIAA Franklin Square, LLC	DE	DS	T-C Franklin Square Venture LLC	Ownership.	100.000	TIAA Board of Governors		
			47-2023405	4763303	13//361		T-C Hall of States Member LLC	DE	DS			100.000	TIAA Board of Governors		
										T-C GA Real Estate Holdings, LLC	Owner ship				
			47-2043468	. 4763796			T-C Hall of States Venture LLC	DE	DS.	T-C Hall of States Member LLC	Ownership	50 . 100	TIAA Board of Governors		
			47-2034237	. 4767749	1629145		T-C Hall of States Owner LLC	DE	DS	T-C Hall of States Venture LLC	Ownership	100.000	TIAA Board of Governors		
			45-4045658	. 4612148			T-C Kings Crossing, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			. 46-1120016	. 4601973			T-C Legacy Place Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Owner ship	100.000	TIAA Board of Governors		
			46-0876833	4628550			Legacy Place Associates, LLC	MA	DS	T-C Legacy Place Member, LLC	Owner ship	50.000	TIAA Board of Governors		
							300 Legacy Place Boulevard LLC	DE	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Governors		
		.	30-0769316				Legacy Place Properties, LLC	MA	DS	Legacy Place Associates, LLC	Owner ship	100.000	TIAA Board of Governors		
		I	47-2903922	4843326	l		T-C Republic Square Member LLC	DE	DS.	T-C GA Real Estate Holdings, LLC	Ownership.	100.000	TIAA Board of Governors		
			47-2867784	4843979			T-C Republic Square Venture LLC	DE	DS.	T-C Republic Square Member LLC	Owner ship.	50.100	TIAA Board of Governors		
			47-3033681	4844659			T-C Republic Square REIT LLC	DE	DS	T-C Republic Square Venture LLC	Owner ship.	100.000	TIAA Board of Governors		1
			47-3091198	4844798			T-C Republic Square Mezzanine LLC	DE	DS	T-C Republic Square REIT LLC	Owner ship.	100.000	TIAA Board of Governors		1
			47-2793452	4847735			T-C Republic Square Owner LLC	DE	DS.	T-C Republic Square Mezzanine LLC	Ownership.	100.000	TIAA Board of Governors		1
			88-0634999	5720134			TGA Adairsville DC LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership.	100.000	TIAA Board of Governors		
			87-3992388	5689660			TGA Cass White 75 LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		1
				0009000											
		-	. 88–1007987				TGA Forum on Peachtree Investor Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
										TGA Forum on Peachtree Investor Member LLC					
			. 88-1007587				TGA NAP Forum on Peachtree Venture LLC	DE	DS		Ownership	96.000	TIAA Board of Governors		
			. 88-1007172				TGA NAP Forum on Peachtree Owner LLC	DE	DS	TGA NAP Forum on Peachtree Venture LLC	Owner ship	100.000	TIAA Board of Governors		
			87-4019549	. 5689651			TGA Midway Distribution Center LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
		l	88-0655999	5720675	l		TGA MOB 5005 McConnell Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership.	100.000	TIAA Board of Governors		
			88-0656194	5720693			TGANX MOB 5005 McConnell Venture LLC	DE	DS.	TGA MOB 5005 McConnell Member LLC	Owner ship.	100.000	TIAA Board of Governors		
			88-0655748	5720705			TGA MOB 5005 McConnell LLC	DE	DS	TGANX MOB 5005 McConnell Venture LLC	Owner ship	100.000	TIAA Board of Governors		1
			88-0635252	5720125			TGA Speedway Distribution Center LLC	DE DE	DS	T-C GA Real Estate Holdings, LLC	Owner ship	100.000	TIAA Board of Governors		1
			. 2020000-00	621 0216			Trun opecuway Distribution Center LLC	JVC	ยง	I - un neal estate nutuings, LLU	Omiter 2011h	100.000	וות טטמוע טו שטעפוווטוא		<u></u>

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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Group Name	Code	47-1379500	4749969	OIIX	international)	The Flats Holding Company LLC		DS	T-C GA Real Estate Holdings, LLC	Owner ship	100.000	TIAA Board of Governors	(163/140)	├
								DE							
			47-1347366	4752503			The Flats 130 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	. TIAA Board of Governors		
			47-1363564	4752512			The Flats 140 DC Residential LLC	UE	DS	The Flats Holding Company LLC	Ownership	100.000	. TIAA Board of Governors		
			47-1367530	. 4751766			The Flats DC Grocery LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			46-4567368	. 4651473			T-C JK I, LLC	DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK I, LLC	Ownership	51.000	TIAA Board of Governors		3400
			1	I				1		Teachers Insurance and Annuity Association					1
ll .			46-4587620	4651482			T-C JK II, LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
[] `		l	I	4680316	I	l	Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK II, LLC	Ownership.	49.000	TIAA Board of Governors		3400
			1					1		Teachers Insurance and Annuity Association					
			47-4095803	4864022			T-C Lux Fund Holdings LLC	DE	DS.	of America	Ownership.	100.000	TIAA Board of Governors		
			1000000				T-C Lux Investments Special Limited			- · · · · · · · · · · · · · · · · · · ·	5		Dourd or dovornord		
				4896256			Partnership	LUX	DS.	T-C Lux Fund Holdings LLC	Ownership.	100.000	TIAA Board of Governors		
				4090200			rai thership	LUX	bə		owner strip	100.000	. ITAA board of Governors		
				F 171050			5 0 5	1.187		T-C Lux Investments Special Limited	l., .		T		4000
				5474053			European Cities Partnership SCSp	LUX	DS	Partnership	Management		. TIAA Board of Governors		1300
							Global Real Estate Debt Partners — Fund I			T-C Lux Investments Special Limited					
				4894805			(UK) SCSp	LUX	DS	Partnership	Owner ship	24.300	TIAA Board of Governors		2100
										Teachers Insurance and Annuity Association					
			81-4583865	. 5137956			T-C MV Member LLC	DE	DS	of America	Ownership.	100.000	. TIAA Board of Governors		
l			81-4599024	5147049		l	T-C M-T REIT LLC	DE	DS	T-C MV Member LLC	Owner ship	99.900	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
				5482281			T-C MV Member II LLC	DF	DS	of America	Ownership	100.000	TIAA Board of Governors		
			84-3224525	5492075			T-C M-T REIT II LLC	DE	DS	T-C MV Member II LLC	Ownership	51.000	TIAA Board of Governors		
			85-2937933	5586013			T-C MT II Originations TRS LLC	DE	DS	T-C M-T REIT II LLC	Ownership.	100.000	TIAA Board of Governors		
			05-295/955	. 5500015			1-0 MI II OTIGINATIONS THO LLC	UE		Teachers Insurance and Annuity Association	Owner Sirrp		. ITAA BOATU OT GOVETHOLS		
			47 4054000	4750005			T 0 W 0 0 1 U U U 0 110	DE	DO		0 1:	400.000	T144 B 1 6 0		
			47-1954609	. 4759605			T-C Mt. Ommaney Centre Holding Company LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
										T-C Mt. Ommaney Centre Holding Company LLC					
			47-1828871	. 4749905			T-C Mt. Ommaney Centre LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			82-1023309	. 5117800			T-C Permian Investor LLC	DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			46-3007720	. 4599874			T-C SBMC Joint Venture LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
				1						Teachers Insurance and Annuity Association					
ll			36-4620008	4599128	l		T-C SMA 2, LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
			36-4619998	4634029			PennMuni-TIAA U.S. Real Estate Fund, LLC	DE	DS	T-C SMA 2. LLC	Management		TIAA Board of Governors		
				1						Teachers Insurance and Annuity Association					
			81-2204918	4990976		1	T-C The Edge at Flagler Village, LLC	DE	DS	of America	Owner ship.	100.000	TIAA Board of Governors		
			01-2204310				1-0 IIIe Luge at Flagier VIIIage, LLC	UE	υδ	Teachers Insurance and Annuity Association	Owner 9111p		Doald of dovernors		·····
			04 0070004	F040070		1	TO UK DE Haldiana I IIIO	DE .	DS		0	400.000	TIAA Board of Governors		
-			81-2676934	5012370			T-C UK RE Holdings I, LLC	DE		of America	Owner ship	100.000			·····
			81-2691474	. 5014299			T-C UK RE Holdings II, LLC	DE	DS	T-C UK RE Holdings I, LLC	Ownership	100.000	. TIAA Board of Governors		
			81-3299073	. 5018635			T-C UK RE Holdings III, LLC	DE	DS	T-C UK RE Holdings II, LLC	Ownership	100.000	. TIAA Board of Governors		·
1				1		1				Teachers Insurance and Annuity Association					
			47-3148337	. 4894869			T-C U.S. Super Regional Mall Fund LP	DE	DS	of America	Management		. TIAA Board of Governors		ļ
			1	I			T-C Waterford Blue Lagoon General Partner,	1		Teachers Insurance and Annuity Association					1
			47-5379777	. 4925512			LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
			1					1		T-C Waterford Blue Lagoon General Partner,					1
1			47-5392075	. 4927785		1	Waterford Blue Lagoon LP	DE	DS	Ішс	Ownership	1.000	TIAA Board of Governors		3500
			5552575	1 .0200			and the same and t			Teachers Insurance and Annuity Association					
			47-5375805	4925503			T-C Waterford Blue Lagoon, LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		1
			47-5375605	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon, LLC	Ownership.	50.000	TIAA Board of Governors		3500
			41-0002010	. 4321100				UE	bo	1-0 materioru biue Layuuri, LLO	Owner out h	000.000			3300
1			04 0770047	4020200		1	Westland At Waterford REIT General Partner	DE	DO	Waterford Diva Larger 1D	O-marahi-	100 000	TIAA Board of Courses		
			81-0779817	4930226			LLV	VE	DS	Waterford Blue Lagoon LP	Owner ship	100.000	. TIAA Board of Governors		

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						Exchange		Domi-	ship		Management,	ship		Filing	'
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	'
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	'
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)) * '
							Waterford Blue Lagoon REIT General Partner								1
				4930244			LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	. TIAA Board of Governors		.
			47-5305678	4930208			Waterford Blue Lagoon REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors		. '
			47-5642524	4933067			5201-5301 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	. Ownership	100.000	. TIAA Board of Governors		'
			47-5541032	4933012			5201-5301 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		. '
			47-5672651	4933076			5200 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	. Ownership	100.000	. TIAA Board of Governors		'
			47-5498897	4933021			5200 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		. '
			81-0722154	4933085			1000 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	. Ownership	100.000	. TIAA Board of Governors		. '
			47-5479437	4933030			1000 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	. Ownership	100.000	TIAA Board of Governors		[!]
			47-5445045	4933115			701-703 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	. Ownership	100.000	. TIAA Board of Governors		¹
			47-5471474	4933049			701-703 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		ļ
			82-2631273	5165557			Waterford Core REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	. TIAA Board of Governors		ļ
			82-2646233	5165566 5483578			Waterford Core REIT LP	DE	DSDS.	Waterford Blue Lagoon LP Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors		ļ
			04 0544000	5483578											
			84-3541603 81-0733012	4930217			Waterford Core 800 REIT LPWaterford Core General Partner LLC	DE	DS DS.	Waterford Core REIT LP Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors		
											Ownership.	100.000			
			47-5587163 82-2672297	4928661 5165539			Waterford Core Operating LP Waterford Core II General Partner LLC	DE	DS DS.	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors		
			82-2663579	5165548		***************************************	Waterford Core II General Partner LLC	DE	DS	Waterford Core REIT LP	. Owner ship.	100.000	TIAA Board of Governors		
			02-2003379	5 100046			waterford core if operating LP	UE		Teachers Insurance and Annuity Association			. ITAA board of Governors		
			81-2146865	5041688			TEFF Holdco LLC	DE	DS.	of America	Ownership	100.000	TIAA Board of Governors		'
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	TEFF Holdco LLC	Ownership.	50.000	TIAA Board of Governors		300
			98-1310748	5042658			TIAA European Farmland Fund LP	CYM	DS	TEFF Holdeo LLC	Management		TIAA Board of Governors		500
			30-1310740	5042036			TEFF Holding S.a.r.l	LUX	DS	TIAA European Farmland Fund LP	Ownership	100.000	TIAA Board of Governors		
				5354810			Areal III Spolka z o.o.	P0L	DS	TEFF Holding S.a.r.l	. Ownership.	100.000	TIAA Board of Governors		
				3034010			Hodowla Zwierzat Zarodowych Choczewo Spolka z	0L		l initially c.a.r.r	- Office Strip.		THA BOATG OF GOVERNORS		
				5424151			0.0.	P0L	DS.	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors		'
				0121101			Hodowla Zwierzat Zarodowych Wierzchucino	02		/	Omici dirip.		That board or devernors		
				5425082			Spolka z o.o.	P0L	DS.	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors		'
							Hodowla Zwierzat Zarodowych Zarnowiec Spolka								
				5424094			Z 0.0.	P0L	DS.	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors		.1'
				5093856			Dangro Invest SA	DNK	DS.	TEFF Holding S.a.r.l	Ownership.	100.000	TIAA Board of Governors		
				5116456			AGAT Spolka z o.o.	P0L	DS	Dangro Invest SA	Ownership.	100.000	TIAA Board of Governors		
ļ				5117408			AGRA Spolka z o.o.	P0L	DS	Dangro Invest SA	Ownership.	100.000	TIAA Board of Governors		
				5116447			AGRAMAX Spolka z o.o.	P0L	DS	Dangro Invest SA	Ownership	100.000	. TIAA Board of Governors		.
				5116429			AGRIFARM Spolka z o.o.	P0L	DS	Dangro Invest SA	Owner ship	100.000	TIAA Board of Governors		. '
				5117332			AGRO - DUBLINY SP. z o.o.	P0L	DS	Dangro Invest SA	Ownership	100.000	. TIAA Board of Governors		.
				5117417			AGROLAND Spolka z o.o.	P0L	DS	Dangro Invest SA	Owner ship	100.000	. TIAA Board of Governors		.
				5117341			AGROSERVICE Spolka z o.o.	P0L	DS	Dangro Invest SA	Ownership	100.000	. TIAA Board of Governors		. '
				5117350			AMAL Spolka z o.o.	P0L	DS	Dangro Invest SA	Owner ship	100.000	. TIAA Board of Governors		
				5474763			CISY Spolka z o.o.	P0L	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		· '
				5117369			KOLNO Spolka z o.o.	P0L	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		. !
				5117378			MILKOWO Sp. Z o.o.	P0L	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		¹
				5117396			SATOPY Spolka z o.o.	P0L	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		· · · · · · · · · · · · · · · · · · ·
				5117387			SEE-AGRO SP. z o.o.	P0L	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		······
				5117695			SOBIERADZ Spolka z o.o.	P0L	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		ļ
				5104556 5117435			Pszenrol SA	P0L	DS	Dangro Invest SA	Owner ship.	100.000	TIAA Board of Governors		·
							BUDUS Spolka z o.o.	P0L	DS	Pszenrol SA	. Ownership	100.000	. TIAA Board of Governors		ļ
				5117798 5116492			LOZICE Sp. z o.o.	P0L	DS DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		ļ
				5116492			ROLA Spolka z o.o.	P0L	DS DS	Pszenrol SA Pszenrol SA	Ownership	100.000	TIAA Board of Governors		1
				5117640			ROLPOL Spolka z o.o.	P0L	DS DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		· · · · · · · · · · · · · · · · · · ·
				5117668			ROLZBUD Spolka z o.o.	P0L	DS	Pszenrol SA Pszenrol SA	Ownership.	100.000	TIAA Board of Governors		1
				5116465			SZAFIR SP. z o.o.	P0L	DS DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				J 1 10400			OLAFIN OF. Z U.U.	FUL	งง	FSZEIII UI OA	. Owner Strip		. TIMA DUATU DI GOVETTOIS		

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						Exchange		Domi-	ship		Management,	ship		Filing	
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Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
				5117761			WALICHNOWY Sp. z o.o.	P0L	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117770			WEZINY SP. z o.o.	P0L	DS	Pszenrol SA	Owner ship	100.000	TIAA Board of Governors		
				5117789			ZIEMROL Spolka z o.o.	P0L	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5098486			Adamas SA	P0L	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5116586			AMBER SP. z o.o.	P0L	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5117444			CIESZYSLAW SP z o.o.	P0L	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5116522			JAROSLAWSKO I SP. z o.o.	P0L	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5116513			JAROSLAWSKO II SP. z o.o.	P0L	DS	Adamas SA	Owner ship.	100.000	TIAA Board of Governors		
			-	5117462			JASIONNO Spolka z o.o.	P0L	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		·····
				5116483			OPAL SP z 0.0.	P0L	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
			-	5117677			TETYN SP. z o.o.	P0L	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		·····
				5354801			Gospodarstwo Okopy Sp. z o.o.	P0L	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors		
			-	5724115			Agrohop Bielice Sp. z o.o.	P0L	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		·····
				5473458			Agrohop Service Sp. z o.o.	P0L	DS	Agrohop Bielice Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5473467 5473476			Agrohop Sp. z o.o.	P0L	DS	Agrohop Bielice Sp. z o.o.	Owner ship	100.000	TIAA Board of Governors		
							Agrohop Bis Sp. z o.o.	P0L	DS	Agrohop Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5700613 5424085			Cieszanowice Solar Park sp. z o.o.	P0L	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5424085			Przedsiebiorstwo Rolne Okopy Sp. z o.o	P0L	DS	Gospodarstwo Okopy Sp. z o.o	Owner snip	100.000	ITAA Board of Governors		
			84-3332496	5482272			TGA 10th Street Business Park LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
			. 04-3332490	3402272			TOA TOTAL STREET BUSINESS FAIR LLC	UE		Teachers Insurance and Annuity Association	Owner Sirrp	100.000	TIAA BOATU OT GOVETHOLS		
			82-1645257	5183412			TGA 127-137 Franklin LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
			. 02-1040207	3 1004 12			TOA 127-137 TTAIRTTI LEC	UL		Teachers Insurance and Annuity Association	Owner Sirip	100.000	TIAN BOOK OF GOVERNORS		
			87-1739826	5653607			TGA 26600 26700 Aliso Viejo Parkway LLC	DE	DS.	of America	Ownership.	100,000	TIAA Board of Governors		
			. 07 1703020	3030007			Tun 20000 20700 ATTSO VICTO Farkway EEO			Teachers Insurance and Annuity Association	Owner Sirip.		TIAN DOUTE OF GOVERNORS		
			81-2769108	5012389			TGA 299 Franklin LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
			. 01 2/00/00	0012000			Ton 200 I Tuliki III EEO			Teachers Insurance and Annuity Association	omici omp.		That board or dovernors		
			83-2957526	5353747			TGA 3401 North Ashton Blvd LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			00 200, 020							Teachers Insurance and Annuity Association			The board of dorontors		
			82-4830474	5371899			TGA 3851 Grandpine Way LLC	DE	DS	of America	Ownership	100,000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			81-3988795	5049479			TGA 600 College Road LLC	DE	DS.	of America	Ownership	100.000	TIAA Board of Governors		l
										Teachers Insurance and Annuity Association					
			. 88-0637658	5720152			TGA 601D Operating Member LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			1		I					Teachers Insurance and Annuity Association	1				
			83-2548459	5474231			TGA 730 Third Avenue Owner LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			1		1					Teachers Insurance and Annuity Association					
			. 87-1740428	5653081			TGA 8500 8551 Research Way LLC	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		
			1		I					Teachers Insurance and Annuity Association	1				
			82-2225812	5353886			TGA APAC Fund Holdings, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
				5593169			Asia Pacific Cities Fund, FCP	LUX	DS	TGA APAC Fund Holdings, LLC	Management		TIAA Board of Governors		3600
							TGA APAC RE Holdings Pte. Ltd	SGP	DS	TGA APAC Fund Holdings, LLC	Owner ship	100.000	TIAA Board of Governors		ļ
			. 82-2311300	5477027			TGA Real Estate Fund Holdings, LLC	DE	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			-	5593169			Asia Pacific Cities Fund, FCP	LUX	DS	TGA Real Estate Fund Holdings, LLC	Management		TIAA Board of Governors		3600
			07 4007041	5007000	1		TO 101 5 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	DE		Teachers Insurance and Annuity Association	l	400.000	TIM B I CO		
			. 87-4097244	5687929			TGA ASI Eagles Landing Investor Member LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		·····
			00 1100507		I		TOA ACI Mississ Trails Issued to Monte 110	DE	DO	Teachers Insurance and Annuity Association	O	100 000	TIAA Doord of Covers		
			. 88–1120507				TGA ASI Mission Trails Investor Member LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			06 0670075	E606044	I		TOA ACI Manta Viata Investor North 120	DE	DO	Teachers Insurance and Annuity Association	O	100 000	TIAA Doord of Covers		
			. 86–3673675	5606014			TGA ASI Monte Vista Investor Member LLC	DE	DS	of America Teachers Insurance and Annuity Association	Ownership	100.000	TIAA Board of Governors		
			86-2376987	5609800	1		TGA ASI Riverstone Investor Member LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
				3009000			TOW NOT INVESTORE INVESTOR MEMBER LLC	VE	ba	Teachers Insurance and Annuity Association	Owner SITP	100.000	TIAM DUATE OF GOVERNORS		
			87-3063209	5657306	I		TGA ASI Sage Investor Member LLC	DE	DS.	of America	Ownership	100.000	TIAA Board of Governors		
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Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
Code	Oloup Name	Code	Number	NOOD	OIIX	international)	Of Allillates	tion	Littity	Teachers Insurance and Annuity Association	Other)	tage	Entity(les)/1 erson(s)	(163/140)	4
			88-1120056				TGA ASI Sierra Vista Investor Member LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		'
			00-1120000				TOA AST STETTA VISTA TRIVESTOF MEMBER LLC	UE			owner snrp		. ITAA BOATO OF GOVERNORS		
			04 0000005	FF00000			TOL 4 1	DE	00	Teachers Insurance and Annuity Association	0 1:	400 000	TILL D		'
			84-3830265	5500363			TGA Auburn Business Park LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
				5405407			TO			Teachers Insurance and Annuity Association		400 000			'
			84-3285557	5495487			TGA Aurora DC III LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association					'
			84-3475931	5515237			TGA Baltimore IC LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		'
1			Ì					1		Teachers Insurance and Annuity Association					1 '
			83-1851559	5353868			TGA Barnes Canyon Life Science LLC	DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		'
										Teachers Insurance and Annuity Association					1 '
			84-3303586	5482245			TGA Beckwith Farms LLC	DE	DS	of America	Ownership.	100.000	. TIAA Board of Governors		'
										Teachers Insurance and Annuity Association					1
1			84-3314123	5482236			TGA Bedford Park LLC	DE	DS.	of America	Ownership.	100.000	TIAA Board of Governors		1 '
			0. 0011120	0.02200			Ton Board of any EEO			Teachers Insurance and Annuity Association	011101		. The Board of dovortion of the state of the		1
			85-4073425	5592649			TGA Boulder Creek LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		'
			00-4070420	3332043			TON DOUTGET OF EEK LLO	UL		Teachers Insurance and Annuity Association	Owner Sirip		. ITAA DOGTO OF GOVERNORS		
			85-4073222	5592667			TOA Builder Constitution	DE	DS	of America	Ownership.	100,000	TIAA Board of Governors		'
			85-40/3222	0092007			TGA Bridge Creek LLC	UE	DS		Uwnersnip		. ITAA Board of Governors		
							TO D D			Teachers Insurance and Annuity Association		400 000			'
			84-3441362	5514119			TGA Bridge Point LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association					'
			84-2939313	5482209			TGA Cactus DC LLC	DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association					'
			84-2939493	5482900			TGA Cactus DC II LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					'
			84-3523623	5515228			TGA Capital Beltway CC LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		'
										Teachers Insurance and Annuity Association	•				'
			84-3487859	5515321			TGA Center Square DC LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		'
										Teachers Insurance and Annuity Association					1
			84-3314029	5482861			TGA Centerpointe LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		'
										Teachers Insurance and Annuity Association					1
			83-3799476	5424142			TGA Central Green LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		1 '
			30 0100410	V 127 172			Ton contrat droot LLC			Teachers Insurance and Annuity Association	Varior 6117P		Time board of dovornors		1
			84-4376282	5586385			TGA Central Square Investor Member LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		1 '
·····			84-4880676	5586394			TGACSE Central Square Holdings LLC	DE	DS	TGA Central Square Investor Member LLC	Ownership.	95.000	TIAA Board of Governors	l	· '
			84-4893448	5586433				DE	DS DS	TGACSE Central Square Holdings LLC		100.000	TIAA Board of Governors		
l							TGACSE Central Square LLC				Ownership				·}'
			84-4893383	5586406			TGACSE Morningside LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	. TIAA Board of Governors		· '
l			84-4924033	5586424			TGACSE Triangle LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	. TIAA Board of Governors		· '
				1			TGA Connections at Athens Investor Member LLC	i		Teachers Insurance and Annuity Association					1 '
			83-0780652	5375123				DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		.ļ'
										TGA Connections at Athens Investor Member					1 '
			61-1892161	5597989			PEP-TH Athens, LLC	DE	DS	LLC	Ownership		. TIAA Board of Governors		'
			83-1011298	5597998			PEP Athens, LLC	DE	DS	PEP-TH Athens, LLC	Ownership	100.000	. TIAA Board of Governors		
			Ì					1		Teachers Insurance and Annuity Association					1 '
			85-1065983	5592706			TGA Creekside Village Investor Member LLC	DE	DS	of America	Ownership.	100.000	. TIAA Board of Governors		
							,			Teachers Insurance and Annuity Association					
			84-3740496	5482964			TGA East Coronado Industrial LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		1
			S1 01 10 100				Last coronado madotriar LLC			Teachers Insurance and Annuity Association			Dould of dovoring		
			84-3740590	5482937			TGA East Miraloma Industrial LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		1
			04~0740000	J402301			TUN LAST MITATUMA HINUSTITAT LLU	UE	bo		Owner on th		. ITAA DOQI'U OI GOVEITIOIS		1
			07 4700000	FC0047C			TOA Foodsides James Assa Market 11.0	חר	DO	Teachers Insurance and Annuity Association	0	100,000	TIAA Doord of Communication		1
			87-1762569	5620476			TGA Eastridge Investor Member LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
							TGA King EastRidge Venture LLC	DE	DS	TGA Eastridge Investor Member LLC	Ownership		. TIAA Board of Governors		
							TGA King EastRidge Owner LLC	DE	DS	TGA King EastRidge Venture LLC	Ownership	100.000	TIAA Board of Governors		<u>. </u>

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Code	Group Name	Code	Number	RSSD	CIK	International)	Or Amiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	<u> </u>
										Teachers Insurance and Annuity Association					
			84-3740669	5482946			TGA Emerald Corporate Park LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
							TO 5 1 1 1 20 11 0	25		Teachers Insurance and Annuity Association		400 000	T		
			84-3502383	5515291			TGA Englewood DC LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					1
			85-4076202	5615883			TGA Enterprise Park Business Center LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					1
			83-2810033	5353774			TGA European RE Holdings I, LLC	DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		
				5371620			Eagle GPCo S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Governors		
				5371639			Eagle Partnership SCSp	LUX	DS	TGA European RE Holdings I, LLC	Owner ship.		. TIAA Board of Governors		
				5482348			Eagle JVCo S.à r.l.	LUX	DS	Eagle Partnership SCSp	Ownership	100.000	TIAA Board of Governors		
				5482375			CB Krieau Dzwei GmbH	AUT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	. TIAA Board of Governors		
				5493867			VIE Student House A GmbH & Co KG	AUT	DS	CB Krieau Dzwei GmbH	Ownership	6.000	TIAA Board of Governors		3700
				5486373			Eagle Austria Holdings S.à r.l.	LUX	DS	Eagle JVCo S.à r.l.	Owner ship	100.000	. TIAA Board of Governors		
				5493867			VIE Student House A GmbH & Co KG	AUT	DS	Eagle Austria Holdings S.à r.l.	Ownership	94.000	. TIAA Board of Governors		3700
							Eagle DevCo, Lda	PRT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Eagle Italy 1 S.r.l.	ITA	DS	Eagle JVCo S.à r.l.	Ownership	100.000	. TIAA Board of Governors		
				5482366			Studenthouse Rua Manuel Pereira, S.A	PRT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5654631			Wroclaw Fabryczna 22 sp. z o.o	P0L	DS	Eagle JVCo S.à r.l.	Ownership	100.000	. TIAA Board of Governors		
				5654622			Wroclaw Prusa 9 sp. z o.o.	P0L	DS	Eagle JVCo S.à r.l.	Owner ship.	100.000	TIAA Board of Governors		
							Preferred Housing Living Limited	GBR	DS	TGA European RE Holdings I, LLC	Owner ship	100.000	TIAA Board of Governors		
							PHL Leeds Limited	GBR	DS	Preferred Housing Living Limited	Ownership.	100.000	TIAA Board of Governors		
							PHL Nottingham Limited	GBR	DS	Preferred Housing Living Limited	Owner ship.	100.000	TIAA Board of Governors		.[
							PHL Telford Limited	GBR	DS	Preferred Housing Living Limited	Ownership.	100.000	TIAA Board of Governors		
							TGA Housing Holding S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Owner ship	100.000	TIAA Board of Governors		
							Blitz 21-1161 GmbH	DEU	DS	TGA Housing Holding S.à r.I.	Ownership	100,000	TIAA Board of Governors		
							Blitz H21-612 GmbH	DEU	DS.	TGA Housing Holding S.à r.l.	Owner ship.	100.000	TIAA Board of Governors		
							TK Living GPCo Sarl	_LUX	DS	TGA European RE Holdings I, LLC	Ownership	90.000	TIAA Board of Governors		
				5353812			TK Living Partnership SCSp	LUX	DS.	TGA European RE Holdings I, LLC	Owner ship.	90.000	TIAA Board of Governors		[
				5653803			TK Living JVCo Sarl	LUX	DS	TK Living Partnership SCSp	Owner ship	100.000	TIAA Board of Governors		[
				5653830			Lotomint S.L.	ESP	DS.	TK Living JVCo Sarl	Owner ship.	100.000	TIAA Board of Governors		[
				5653876			Carminsin S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		[
				5653867			Naralisno S.L.		DS.	Lotomint S.L.	Owner ship.	100.000	TIAA Board of Governors		
				5653858			Sanfergar S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		1
				5653885			Tinesen S.L.	ESP	DS.	Lotomint S.L.	Owner ship.	100.000	TIAA Board of Governors		1
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			1				TGA European RE Holdings II LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		1
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			I	5049497	1		TGA FC Investor Member LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		1
			82-2708488	0010101			Fenway Center Holding 1-2, LLC	DE	DS	TGA FC Investor Member LLC	Ownership.	50.000	TIAA Board of Governors		
			82-2708488				Fenway Center Owner 1-2, LLC	DE	DS	Fenway Center Holding 1-2, LLC	Ownership.	100.000	TIAA Board of Governors		1
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			84-3523773	5515282			TGA Franklin Square IC I LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		1
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			84-3523813	5533530	1		TGA Franklin Square IC II LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		1
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1			84-3332846	E400040			TCA Francest DC LLC	DE	De		O-manahi-	100 000	TIAA Beend of Covernors		1
			04-3332846	5482919			TGA Freeport DC LLC	UE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			04 0740740	E400000	1		TOA Commenters Invitation Co. 1, 110	D-	DO.	Teachers Insurance and Annuity Association	0	100 000	TIAA Daard of Cour		1
			84-3740749	5482928			TGA Greenstone Logistics Center LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			04 0400500	0007400	1		TO 11	D=	P.0	Teachers Insurance and Annuity Association		400 000	TIM B I CO		1
			84-3463522	3997186			TGA Hagerstown DC LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
			L	l	I			l		Teachers Insurance and Annuity Association	l		L		1
1			84-3475313	5515264	<u> </u>		TGA Hollins End LLC	DE	DS	of America	Owner ship.	100.000	TIAA Board of Governors		<u> </u>

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6-300072 500051 To Automate heldings LLC				. 04-3323721	. 5515512			10A 1-95 DC LLC	UE			Owner Sirrp	100.000	. ITAM BOATO OF GOVERNORS		
No. 27-9887 SM8/5 P.A. Investor letter LE C. C. C. d. derivative search with y favorable search Sec. 2. C. C. d. derivative search with y favorable search Sec. 2. C. C. C. C. C. C. C.				81-3602072	5040551			TGA Japan Holdings IIC	DF	DS		Ownership	100 000	TIAA Board of Governors		
Med 1978 1				01 0002072				Tan Supan norumgo, EES				omor on p		That board or dovernors		
10 10 10 10 10 10 10 10				. 84-3718861	5444908			TGA JL Investor Member LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		
10 10 10 10 10 10 10 10											Teachers Insurance and Annuity Association					
SP-09056 Sp. d.				. 84-4376472	. 5613320			TGA JL II Investor Member LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
S-100-991 Total List Finestor Person LLC E E Finestor Finestor LLC E E Finestor Finestor LLC E E Finestor Finestor LLC E E E Finestor Finestor LLC E E E Finestor Finestor LLC E E E Finestor Finestor LLC E E E Finestor Finestor LLC E E E E Finestor Finestor LLC E E E E Finestor Finestor LLC E E E E Finestor Finestor LLC E E E E Finestor Finestor LLC E E E E Finestor Finestor Red F																
65-1202-81				. 87–1280436				TGA JL III CT Investor Member LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		
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Fig. 4, CF				. 85-1292481				TGA JL MCF Investor Member LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		
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68-479986 550076				87-4248374					DE	b5		Ownersnip	100.000	. ITAA Board of Governors		
Packets Insurance and femulty Association Overdain 100,000 1144 Board of Sovernors				95_4075095	5502676			TOW Lakes at Indian Creek Investor Member LLC	DE	ne		Ownership	100,000	TIAA Board of Governors		
54-2009282 598999 TG Lorder 20 LLC DE DE On Patricia 100.000 TLA Baard of Governors 100.000 TLA Baard				. 00-40/0300	. 5532070				UL			Owner sirrp.		. ITAA BOATG OF GOVERNORS		
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Section Sect				87-3398451				TGA Los Tres Investor Member LLC	DE	DS		Ownership.	100.000	TIAA Board of Governors		
B4-477529 538854											Teachers Insurance and Annuity Association					
Section Sect				. 84-4773958	. 5592902			TGA Maryland Farms Holdings LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
Section Sect								U.S. Cities Office Fund Maryland Farms Co-								
Section Sect				. 84-4775239	. 5538834			Invest	DE	DS		Owner ship	49.000	TIAA Board of Governors		3800
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Se-2982671 TGA HFI III Investor Member LLC LE LB S of America Coveraging 100,000 TIAB Board of Governors 1748 Board of Governors				. 84–2765297	. 5483028			TGA MH Investor Member LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		
Task Per Insurance and Annuity Association Section 2				00 0000004				TO MILLION	DF	20			400.000	TIME B. L. CO.		
Scheme S				86-2908291				IGA MH III Investor Member LLC	UE			Ownership	100.000	. ITAA Board of Governors		
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				87-3883657	.			TGANX MOB Prescott LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		.
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S1-4232788 5075722				85-3566018	5615847			TGA MOB South Boerne LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		
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TGA Montrose Residences Investor Member, LLC B1-2872565 5047635 The Residences at La Colombe d'Or Investors LLC B3-1916152 5353877 TGA MS Self Storage Investor Member LLC B3-2379583 5354922 TGA Morringstar NRE Self Storage Portfolio LLC MSC Bentonville, LLC DE DS Teachers Insurance and Annuity Association of America DE DS TGA Montrose Residences Investor Member, LLC Teachers Insurance and Annuity Association of America Ownership Unership			81-4232788													
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Morningstar NRE Self Storage Portfolio LLC											Morningstar NRE Self Storage Portfolio LLC					
								MSC Boerne, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
			1								Morningstar NRE Self Storage Portfolio LLC	1		L		
								MSC Buda, LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		

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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
										Morningstar NRE Self Storage Portfolio LLC					
							MSC Carolinas, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC Dam Storage, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC Evans Rd, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC Greenhouse, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC Highway 521 Storage, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC Kemps Landing, LLC	DE	DS		Owner ship	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC Midtown Atlanta, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC MTP, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC Peachtree, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC South End, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC Spring Branch, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC SW Austin, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC Tallahassee, LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
							MSC Yorktown, LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			83-4153778	5482870			TGA Near East LLC	DE	DS	of America	Ownership.	100.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			85-1291326				TGA Nex Investor LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			83-4139835	5482889			TGA NJAHP Investor Member LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			I						1	Teachers Insurance and Annuity Association	1				
		.	84-4574378	5613263			TGA NJAHP II Investor Member LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			I						1	Teachers Insurance and Annuity Association	1				
		.	85-2859128	5585753			TGA NYCAHP I Investor Member LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
			1		1					Teachers Insurance and Annuity Association	1				
		.	84-3740851	5482898			TGA North Miller Industrial LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
			1		1					Teachers Insurance and Annuity Association	1				
			. 84-3759605	5482852			TGA North Orange Industrial LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
							-		1	Teachers Insurance and Annuity Association					
		.	. 84-4774106	5586965			TGA O'Hare Logistics Center IV LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
							-		1	Teachers Insurance and Annuity Association	1				
		.	. 83-1934291	5354454			TGA Oak View Mall LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			. 85-3510351	5595369			TGA Octave Apartments LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
									1	Teachers Insurance and Annuity Association					
l			. 87-3969114				TGA One Norman Square LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
			1				,		1	Teachers Insurance and Annuity Association					
			. 85-4396119	5596795			TGA Pacific Landing LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
			1							Teachers Insurance and Annuity Association	,				
I J			87-1595214		1		TGA Pacific Landing Phase II LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
						,				Teachers Insurance and Annuity Association	1 ,		3,(11,7)	, , , ,	
			84-3254652	5482982			TGA Park 355 LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
				. 0 .02002			1011 1011 000 220			Teachers Insurance and Annuity Association					
			84-3254103	5482991			TGA Park 55 LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			. 01 0201100	. 0 102001			Tan Tank 60 EE0			Teachers Insurance and Annuity Association	omor on p.		That board or dovornors		
			. 84-3254979	5482955			TGA Park 88 LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			. 01 0201010	. 0 102000			Tan Tank 30 EE0			Teachers Insurance and Annuity Association	omor on p.		That board or dovornors		
			. 87-3029971				TGA PC Charleston Club Investor Member LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			. 07 0023371				TO THE TO THE TEST OF THE THE STOP WE WINDOW LED			Teachers Insurance and Annuity Association	Owner strip.		. That board of dovernors		
		I	. 85-3076626	5586004			TGA PC MCF Investor Member LLC	DE	DS	of America	Ownership.	100.000	. TIAA Board of Governors		
			. 00-00/0020				TUAN TO MICE THINESTOT MEMBER LLC	UE		Teachers Insurance and Annuity Association	omioi sirip				
			87-2112453	1			TGA PC Richmond Investor Member LLC	DE	DS.	of America	Ownership.	100.000	TIAA Board of Governors		
			. 01-2112433				TUA TO MICHINORU TRIVESTOL MEMBEL ELC	UE	νο	Teachers Insurance and Annuity Association	Owner on the		. ITAA DUUTU UI GUVEITIUIS		
		1		1			TGA Peaceable Investor Member LLC	DE	DS	of America	Ownership.	100.000	. TIAA Board of Governors		
							TGA Feaceable Investor Member LLC	∪⊏	bə	** *****	owner strip	100.000	. ITAA BOATO OF GOVERNORS		
							TGA Peaceable Investor Member II LLC	DE	DS.	Teachers Insurance and Annuity Association of America	Ownership.	100.000	TIAA Board of Governors		
							IGA Peaceable Investor Member II LLC	UE	D5		Owner snip	100.000	. ITAA Board of Governors		
							TGA Peaceable Investor Member III LLC	DE	DO	Teachers Insurance and Annuity Association of America	Ownership.	100.000	TIAA Board of Governors		
							IGA Peaceable Investor Member III LLC	UE	DS		Owner snip	100.000	. ITAA BOARD OF GOVERNORS		
			00 0050000	E 40000E			TO DI 1 D 1 1 0 1 110	DE	D0	Teachers Insurance and Annuity Association	0 1:	400.000	T114 B 1 6 0		
			. 83-3250233	. 5400605			TGA Pleasant Prairie Center LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
			04 0005050	F 400070			TO A D D . A 11 0	DE	D0	Teachers Insurance and Annuity Association		400.000	T144 B 1 6 0		
			. 84-3285659	. 5482973			TGA Prairie Point LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
				5544070			TO . D	25		Teachers Insurance and Annuity Association		400.000	T		
			. 84–3830675	. 5514070			TGA Renton Park 405 LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
							TO D: 01 1 1 1 1 1 1 1	25		Teachers Insurance and Annuity Association		400.000	T		
			. 87-3533472				TGA River Club Apartments LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
			07 0500740				TO D: 01 1 T 1 110	25		Teachers Insurance and Annuity Association		400 000	T D		
			. 87-3533710				TGA River Club Townhomes LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
				5050705			TO	25		Teachers Insurance and Annuity Association		400 000	T D		
			. 83-2938932	5353765			TGA Sandy Commerce Park LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			. 84-3487605				TGA Somerset IC LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
				l						Teachers Insurance and Annuity Association	L				
			. 84-3476142	5515255			TGA Somerset IC II LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		ļ
		1						DE		Teachers Insurance and Annuity Association	l	40	T		
			85-2863856	5592694			TGA Sparrow Investor LLC	DE	DS	of America	Ownership.	100.000	. TIAA Board of Governors		ļ
			. 85-2574637	. 5616031			Sparrow Realty Investment LLC	DE	DS	TGA Sparrow Investor LLC	Ownership	95.000	TIAA Board of Governors		
			-				Sparrow Realty Investment WHF, LLC	DE	DS	Sparrow Realty Investment LLC	Owner ship	100.000	. TIAA Board of Governors		ļ
							SN Arizona LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	. TIAA Board of Governors		
			-				SN DFW LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Owner ship	100.000	. TIAA Board of Governors		
			. 86-1703020				SN SA LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	. TIAA Board of Governors		
							SN Tampa LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Owner ship	100.000	. TIAA Board of Governors		
			. 85-3330672				Sparrow Homes US LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	. TIAA Board of Governors		
				1						Teachers Insurance and Annuity Association					
			. 87-4748024	. 5704796			TGA Sparrow II Investor LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
				1						Teachers Insurance and Annuity Association	1				
			. 83-2063402	. 5353804			TGA SP-MPC Housing Investor Member LLC	DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		
			. 83-2147240	. 5354904			TGA-SP Housing Venture I LLC	DE	DS	TGA SP-MPC Housing Investor Member LLC	Owner ship	87.500	TIAA Board of Governors		
			. 83-2123785	. 5371611			TGA SP-MPC Housing Venture I LLC	DE	DS	TGA-SP Housing Venture I LLC	Ownership	97.000	TIAA Board of Governors		
		[. 83-1869400	. 5593208			MPSP Ashwood Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	. TIAA Board of Governors		ļ
										Morningstar NRE Self Storage Portfolio LLC					
			. 83-1869494	. 5593196			MPSP Ashwood MHC LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		l
			1	1						Morningstar NRE Self Storage Portfolio LLC					
l		l	84-2331138	5492963	l		MPSP Beltline Homes LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		L
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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	·					·				Morningstar NRE Self Storage Portfolio LLC					
			84-2345909	5492833			MPSP Beltline Lender LLC	DE	DS		Owner ship	100.000	. TIAA Board of Governors		
				- 400000			URAR R			Morningstar NRE Self Storage Portfolio LLC		400 000	T		
			84-2216330	5492860			MPSP Beltline MHC LLC	DE	DS	Marrimontos ADE Calá Ctarago Davidalia II C	Ownership	100.000	TIAA Board of Governors		
			83-1088601				MPSP Center Grove Homes LLC	DE	DS.	Morningstar NRE Self Storage Portfolio LLC	Ownership.	100.000	TIAA Board of Governors		
			03-1000001				WILST CETTER OF OVE HOMES LLC	bL		Morningstar NRE Self Storage Portfolio LLC	owner strip.	100.000	. ITAA BOATU OT GOVETHOLS		
			83-2290040				MPSP Center Grove Lender LLC	DE	DS	morningotal Till Corr Ctorage For Ctorag	Ownership.	100.000	TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
			83-1076792				MPSP Center Grove MHC LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
			84-2158715	5492824			MPSP Colinas South Homes LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
			84-2158791	5492851			MPSP Colinas South Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership.	100.000	. TIAA Board of Governors		
			04-2130791	. 3492031			MFSF COTTINGS SOUTH Lender LLC			Morningstar NRE Self Storage Portfolio LLC	owner strip	100.000	. ITAA BOATU OT GOVETHOLS		
			84-2169896	5492842			MPSP Colinas South MHC LLC	DE	DS.	morningstar was deri dedrage for trotto LED	Ownership.	100.000	TIAA Board of Governors		
				0 1020 12			or or mad doubt in a 220			Morningstar NRE Self Storage Portfolio LLC					
			84-2169973	5492712			MPSP Estancia Homes LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
			84-2277681	5492682			MPSP Estancia Lender LLC	DE	DS		Owner ship	100.000	. TIAA Board of Governors		
			04 4070400	E 400004			MDOD E 4 . MINO II O	DE.	20	Morningstar NRE Self Storage Portfolio LLC		400 000	TIAN D. I. CO.		
			84-1976109	5492691			MPSP Estancia MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	. TIAA Board of Governors		
			83-4260197	5493232			MPSP Fairlane Oaks Homes LLC	DE	DS.	Wolffingstal Nac Self Storage Fortion of LLC	Ownership.	100.000	TIAA Board of Governors		
			1200 107	0 100202			III OF FUTFUTO OURO FIGURO ELO			Morningstar NRE Self Storage Portfolio LLC	omior orrip.		. That board or dovernors		
			83-4283444	5493175			MPSP Fairlane Oaks Lender LLC	DE	DS		Owner ship.	100.000	TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
			83-4241248	5493308			MPSP Fairlane Oaks MHC LLC	DE	DS		Owner ship	100.000	. TIAA Board of Governors		
			04 0000400	E 4000E 4			MDOD I I : II II O	DE.	20	Morningstar NRE Self Storage Portfolio LLC		400 000	TIAN D. I. CO.		
			84-2290488	5492954			MPSP Lakeview Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2319726	5492972			MPSP Lakeview Lender LLC	DE	DS	Wolffingstal Nac Self Storage Fortion of LLC	Ownership.	100.000	TIAA Board of Governors		
				0102072			III of Editorion Editor EEO			Morningstar NRE Self Storage Portfolio LLC	omor omp.		That board or dovernors		
			84-2199063	5492703			MPSP Lakeview MHC LLC	DE	DS		Owner ship	100.000	TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC					
			83-1213262	5593226			MPSP Lemon Tree Homes LLC	DE	DS		Ownership	100.000	TIAA Board of Governors	.	
			00 0540450	5500047			MDOD I T MINO I I O	DE	D0	Morningstar NRE Self Storage Portfolio LLC		400.000	TIM B 1 6 0		
			83-2548459	5593217			MPSP Lemon Tree MHC LLC	DE	DS	Marningator NDE Calf Storage Dertfalia IIC	Owner ship	100.000	. TIAA Board of Governors	-	
			83-1230821	5593244			MPSP Mobile Gardens Homes LLC	DE	DS.	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			1200021				mil of mobile dalucits fluites LLC	UL		Morningstar NRE Self Storage Portfolio LLC	omici sirip	100.000	TIAN DOULD OF GOVERNORS	-	
<u> </u>			83-1230714	5593262			MPSP Mobile Gardens MHC LLC	DE	DS	g is a contract of the contract of	Ownership	100.000	. TIAA Board of Governors	.	<u> </u>
										Morningstar NRE Self Storage Portfolio LLC					
			84-2379528	5492646			MPSP Parker Homes LLC	DE	DS.		Owner ship	100.000	. TIAA Board of Governors		
							UD00 D	25		Morningstar NRE Self Storage Portfolio LLC	l	400 005			
			84-2389423	5493269			MPSP Parker Lender LLC	DE	DS	Manningston NDC Calf Ctonego Doutfell: 110	Ownership	100.000	. TIAA Board of Governors		
			84-2247177	5493250			MPSP Parker MHC LLC	DE	DS.	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	. TIAA Board of Governors		
			04-224/1//				mior fairei mio llo	UE		Morningstar NRE Self Storage Portfolio LLC	Owner Strip		TIAN DUALU UI GOVERNOIS		
			84-2277774	5493223			MPSP Seven Oaks Homes LLC	DE	DS.	gota. 132 con otolago i olitiono EEO	Ownership	100.000	. TIAA Board of Governors		<u> </u>
										Morningstar NRE Self Storage Portfolio LLC	,				
			84-2290439	5493241			MPSP Seven Oaks Lender LLC	DE	DS		Owner ship	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC	<u></u>				
			84-2198856	5493205			MPSP Seven Oaks MHC LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	/ *
										Morningstar NRE Self Storage Portfolio LLC] ,
			. 83–2700633	5593253			MPSP Shiloh Homes LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC] !
			. 83-2725391	5593235			MPSP Shiloh Lender LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		.
										Morningstar NRE Self Storage Portfolio LLC] ,
			. 83–2700544	5595529			MPSP Shiloh MHC LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
										Morningstar NRE Self Storage Portfolio LLC] ,
			. 84–2428644	5493214			MPSP South Concho Homes LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
		Ì	04 0400050	5400404			MDOD O H O I I I I I I	DE		Morningstar NRE Self Storage Portfolio LLC	l	400.000	TIM B I CO		1
			. 84–2436652	5493184			MPSP South Concho Lender LLC	DE	DS	Name in the ADE Cold Ottown Death II II Co	Owner ship	100.000	. TIAA Board of Governors		·····
			04 0004000	E400400			MDOD County County MIC 11 C	חר	DO	Morningstar NRE Self Storage Portfolio LLC	0	400 000	TIAA Daard of Com		
			. 84-2261982	5493193			MPSP South Concho MHC LLC	DE	DS	Management and Could be a second as a second and a second a second and a second and a second and a second and a second and	Ownership	100.000	TIAA Board of Governors		·····
			02 0726020	EE0EE47			MDCD Ctanageta Hamas II C	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIM Board of Covernors		
			. 83-2736822	5595547			MPSP Stonegate Homes LLC	DE	b5	Management and the second seco	Ownership	100.000	TIAA Board of Governors		
			83-2736936	5595538			MPSP Stonegate Lender LLC	DE	DS.	Morningstar NRE Self Storage Portfolio LLC	Ownership.	100.000	TIAA Board of Governors] ,
			. 83-2/36936	. 5595538			MPSP Stonegate Lender LLC	DE	b5	Management and the second seco	Ownersnip	100.000	. ITAA Board of Governors		
			83-2725560	5595510			MPSP Stonegate MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership.	100.000	TIAA Board of Governors] ,
			. 03-2/20000	. 5595510			MESE Stonegate MEG LLC	VE	ba	Manningston NDC Calf Ctanage Daytfalia II C	Owner Strip		. ITAA Board of Governors		
			84-2319873	5493296			MPSP TC GH Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership.	100.000	TIAA Board of Governors] ,
			. 04-2319073	. 3493290			MESE TO DE HOMES ELO	UE		Morningstar NRE Self Storage Portfolio LLC	Owner Sirrp	100.000	. ITAA BOATO OF GOVERNORS		
			84-2331064	5493317			MPSP TC GH Lender LLC	DE	DS	MOTHINGS (at Note Self Storage Portion of LLC	Ownership.	100.000	TIAA Board of Governors] ,
			. 04 200 1004				Will GI TO GIT ECHOCT EED			Morningstar NRE Self Storage Portfolio LLC	Owner Sirip.		That board of dovernors		
			84-2216156	5493278			MPSP TC GH MHC LLC	DE	DS	I WOTTINGS THE COTT OTOTAGE TO THOTTO LEC	Ownership.	100.000	TIAA Board of Governors] ,
				0 100270			III O TO GIT III IO EEO			Morningstar NRE Self Storage Portfolio LLC	omor omp.		That Board of dovornors		
			. 84-2389479	5493287			MPSP TC Sherman Homes LLC	DE	DS	morningstar real corr otorage for trotte alle	Ownership	100.000	TIAA Board of Governors] ,
				0.0020			THE CONTRACT FIGURE 220			Morningstar NRE Self Storage Portfolio LLC					
			84-2428588	5493027			MPSP TC Sherman Lender LLC	DE	DS	morningotal III2 corr otorage for trotte 220	Ownership	100.000	TIAA Board of Governors] ,
										Morningstar NRE Self Storage Portfolio LLC					
l			84-2247220	5493009		l	MPSP TC Sherman MHC LLC	DE	DS	, , , , , , , , , , , , , , , , , , ,	Ownership.	100.000	TIAA Board of Governors		.
										Morningstar NRE Self Storage Portfolio LLC	· ·] ,
			84-2345969	5492655			MPSP Wildwood Acres Homes LLC	DE	DS		Ownership.	100.000	TIAA Board of Governors		.
										Morningstar NRE Self Storage Portfolio LLC] ,
			84-2361787	5492664			MPSP Wildwood Acres Lender LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		.
										Morningstar NRE Self Storage Portfolio LLC					
			84-2239609	5492600			MPSP Wildwood Acres MHC LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		
		1								Morningstar NRE Self Storage Portfolio LLC	1				1
			84-2361842	5492619			MPSP Wildwood Village Homes LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		l
									_	Morningstar NRE Self Storage Portfolio LLC		1			
			. 84–2379481	5492589			MPSP Wildwood Village Lender LLC	DE	DS		Ownership	100.000	. TIAA Board of Governors		
		Ì		1						Morningstar NRE Self Storage Portfolio LLC	L				1
			. 84-2239646	5492598			MPSP Wildwood Village MHC LLC	DE	DS	H	Ownership	100.000	. TIAA Board of Governors		·
			00 00/2224				MDOD W. I II II C	DE	D2	Morningstar NRE Self Storage Portfolio LLC		400 000	TIM B I CO		
			. 83–2848324				MPSP Windsong Homes LLC	DE	DS	Name in the ADE Cold Ottown Death 12 110	Ownership	100.000	. TIAA Board of Governors	[·
		Ì	00.0040400				MDCD Windows London II O	חר	DO	Morningstar NRE Self Storage Portfolio LLC	0	100.000	TIAA Doord of Communication		1
			. 83–2848439				MPSP Windsong Lender LLC	DE	DS	Morningstor NDE Colf Ctores Doutfall: 110	Ownership	100.000	TIAA Board of Governors		1
		1	02 2061026				MPSP Windsong MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100 000	. TIAA Board of Governors		1
			. 83-2861026				TGA SS Self Storage Portfolio Investor Member	UE	ba	Teachers Insurance and Annuity Association	Ownership	100.000	. ITAM DUATU OF GOVERNORS		
			. 86-1741788	5606005			LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			. 00-1/41/00				LLV	UL		TGA SS Self Storage Portfolio Investor	omici sitip		TIAN DOGIN OF NOVELHOLD		
		1	. 87-2470916				TGA SS Self Storage Tranche I Venture LP	DE	DS	Member LLC	Ownership	96.000	. TIAA Board of Governors		1
			2470010				TGA T1 SC Durbin Park LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Owner ship	100.000	TIAA Board of Governors		
							TGA T1 SC Millenia LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Owner ship.	100.000	TIAA Board of Governors		
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Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
							TGA T1 SC San Marco LP	DE	DS	TGA SS Self Storage Tranche Venture LP	Ownership	100.000	TIAA Board of Governors		
							TGA T1 SC San Antonio LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Owner ship	100.000	. TIAA Board of Governors		
										TGA SS Self Storage Portfolio Investor					
			. 86-1714431	5606032			TGA SS Self Storage Portfolio Venture LP	DE	DS	Member LLC	Ownership	96.000	. TIAA Board of Governors		
			86-1676505	5608148			TGA SC Beaumont LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			. 86-1623164 86-1624012	5608166 5608157			TGA SC Bonita Springs LP	DE	DS	TGA SS Self Storage Portfolio Venture LP TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			. 86-1623724	5608175			TGA SC Columbus Ford LP	DE	DS DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1639097	5608205			TGA SC Erie Avenue LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Owner ship	100.000	TIAA Board of Governors		
			86-1623454	5608193			TGA SC Gainesville LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Owner ship.	100.000	TIAA Board of Governors		
			86-1639333	5608184			TGA SC Germantown LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Owner ship.	100.000	TIAA Board of Governors		
			86-1676901	5608287			TGA SC Glenn Heights LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		ļ
			86-1638763	5608278			TGA SC Global Indy I LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Owner ship	100.000	. TIAA Board of Governors		
			86-1677222	5608269			TGA SC Hansboro Avenue LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership.	100.000	. TIAA Board of Governors		
			. 86-1677082	5608250			TGA SC Houston LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	. TIAA Board of Governors		
			86-1638905	5608241			TGA SC Indianapolis 29th Street LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	. TIAA Board of Governors		
			. 86-1639231 . 86-1676331	5608232 5608223			TGA SC Kensington LPTGA SC Lancaster LP	DE	DS DS.	TGA SS Self Storage Portfolio Venture LP TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			. 00-10/0331	. 3000223			TOA SC Lancaster LF	UE		Teachers Insurance and Annuity Association	Owner Sirrp		. ITAM BOATO OF GOVERNORS		
			84-3255382	5482665			TGA Sterling DC LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
				0 102000			TGA TCA Durham Logistics Center Investor			Teachers Insurance and Annuity Association	omici dirip		That Board or dovernor o		
			87-1763260	5620485			Member LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
										TGA TCA Durham Logistics Center Investor					
							TGA TCA Durham Logistics Center LLC	DE	DS	Member LLC	Ownership	90.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			85-3509669	5601402			TGA The Apartments at Blakeney LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			84-3093962	5497614			TGA The Warehouse At CH Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership.	100.000	TIAA Board of Governors		
			. 04-3093902	. 3497014			TOA THE Waterlouse At OH Thivestor Member LLC.	UE		TGA The Warehouse At CH Investor Member LLC		100.000	. ITAM BOATO OF GOVERNORS		
			84-3055701	5582239			TGAP The Warehouse At CH LLC	DE	DS	TOA THE Waterloase At OIT HIVESTON WENDER LEG	Ownership	98.500	TIAA Board of Governors		
			84-3055465	5586273			TGAP The Warehouse At CH Owner LLC	DE	DS.	TGAP The Warehouse At CH LLC	Ownership.	100.000	TIAA Board of Governors		
							TGA The Warehouse At Ch II Investor Member			Teachers Insurance and Annuity Association					
			. 86-1749539	5609891			LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
										TGA The Warehouse At Ch II Investor Member					
			. 86-1548653 86-1548790				TGAP The Warehouse at CH II LLC	DE DE	DS	LLC	Ownership	90.000	. TIAA Board of Governors		
			. 80-1548/90				TGAP The Warehouse at CH II Owner LLC	UE	DS	TGAP The Warehouse at CH II LLC Teachers Insurance and Annuity Association	Ownership	100.000	TIAA Board of Governors		
			87-4300717	5691609			TGA The Yield Investor Member LLC	DE	DS.	of America	Ownership.	100.000	TIAA Board of Governors		
			. 01-4000111	5691560			CC TGA The Yield Venture, LLC	DE	DS	TGA The Yield Investor Member LLC	Owner ship.	75.000	TIAA Board of Governors		1
				5691645			CC TGA The Yield, LLC	DE	DS	CC TGA The Yield Venture, LLC	Owner ship.	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			88-0947969	5721618			TGA TMO Gladstone GP JV Investor Member LLC .	DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association	<u></u>		L		
			. 88–1150650	5721430			TGA TMO IN Portfolio Investor Member LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		
			84-3759437	5482601			TGA Tri-State Commerce Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			. 04-0109401	J402001			TUA II I State Commerce Center LLC	UĽ		Teachers Insurance and Annuity Association	owner surp		. IIIAA DUAIN UI NOVEINOIS		
l		l	85-3917654	5592685			TGA Twelve100 Apartments LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		<u> </u>
			1							Teachers Insurance and Annuity Association					
							TGA UMH Properties Investor Member LLC	DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		
							TGA UMH Venture Tranche 1 LLC	DE	DS	TGA UMH Properties Investor Member LLC	Owner ship	60.000	. TIAA Board of Governors		ļ
							Sebring Square MHC TGA, LLC	DE	DS	TGA UMH Venture Tranche 1 LLC	Ownership	100.000	TIAA Board of Governors		
			05 0554707	5045004			TOLUE IL DE LE LE	DE		Teachers Insurance and Annuity Association		400.000	T		
			. 85-3554787	5615904			TGA University Parcels LLC	DE	DS	of America	Owner ship	100.000	. TIAA Board of Governors		

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SPECIAL SPEC				87-4552535	5704198			TGA University Trails Investor Member LLC	DE	DS.		Ownership.	100.000	TIAA Board of Governors		
Section Sect					5704415				DE	DS	TGA University Trails Investor Member LLC .	Ownership.	97.000	TIAA Board of Governors		
\$4-00000 \$4-00000					5704424			TGAP University Trails Owner LLC	DE	DS	TGAP University Trails LLC	Owner ship	100.000	TIAA Board of Governors		
15 16 16 17 17 18 18 18 18 18 18								-			Teachers Insurance and Annuity Association					
Section Sect				. 84-3830895	. 5514098			TGA Van Dorens West LLC	DE	DS		Owner ship	100.000	. TIAA Board of Governors		
No. Past Implication Col. List																
94-50780 597072 159 Nathington D.O. C.U. L. D. D. C. D. D. Partiria 150-1001 1				. 84–3441798	. 5514100			TGA Vista Point South LLC	DE	DS		Owner ship	100.000	TIAA Board of Governors		
84-29898 SUSCIT Till Regirn I Distribution Center LLD LE Services Incurance and Amounty Association of Programs of Amounty Association of Programs of Amounty Association of Programs of Amounty Association of Programs of Amounty Association of Programs of Amounty Association of Programs of Amounty Association of Programs of Amounty Association of Programs of Amounty Association of Programs of Amounty Association of Programs of Amounty Association of Programs of Amounty Association of Programs of Amounty Association of Programs of P	1 1		1	04 0507000	FF4F070	1		TO 1 W 1 : 1 DO 00 11 C	DE	D2			400 000	T		
Section Sect				84-3527380	. 5515273			IGA Washington DC CC LLC	∪Է	DS		Owner ship	100.000	IIAA Board of Governors		
Sep-202911 S05114 Till Spart of Convents Conven	1 1]	04 2020502	E 400E71	I		TOA West-out Distribution Center I.C.	DE	De		O-manahi-	100 000	TIAA Board of Courses		
Section Sect				. 84-2939389	. 54825/1			IGA Westport Distribution Center LLC	DE			Owner sn i p	100.000	. ITAA BOARD OF GOVERNORS		
B-198477 501808 ToW Agribusiness Fand IP Set In an effective incurrence and incurrence				83_0723201	5375114			TGA Varktown Apartments IIC	DE	ne		Ownership	100,000	TIM Board of Governors		
ST-1562076 CRA by the Class				. 03-0723201	. 5575114			TUA TOTATOWIT APAIT LIBERTS LLC	DL			owner strip	100.000	TIAN BOOK OF COVERNORS		
Total				81-1994278	5018626			TGAM Agribusiness Fund LP	DE	DS		Ownershin	99 700	TIAA Board of Governors		
15-375/308 15-44.00 15-44.0				. 01 1001270	. 00 10020			Talin Agribasinoss Fana El				Office of the		. That board of dovornors		
16-4UF Palladian LLC				87-3750360				TGA-NJC NHC LLC	DE	DS.		Ownership.	100.000	TIAA Board of Governors		
ST-579010 TIA-UC Palladian LLC											Teachers Insurance and Annuity Association					
Total Color Van Alon LLC De				87-3750130				TGA-MJC Palladian LLC	DE	DS		Ownership.	100.000	TIAA Board of Governors		
Section Feathers Insurance and Amout by Association Controlling											Teachers Insurance and Annuity Association					
TIA Administrative Services LLC				87-3750414				TGA-MJC Van Alen LLC	DE	DS		Ownership	100.000	TIAA Board of Governors		
Transfers Insurance and Neurity Association S49696 TIAA CU Ltd CPM D6 Of America Blandgement TIAA Board of Governors TIAA CU Ltd Operating 100,000 TIAA Board of Governors TIAA CU Ltd Operating 100,000 TIAA Board of Severnors TIAA CU T																
Management				82-2826183				TIAA Administrative Services LLC	DE	DS		Owner ship	100.000	TIAA Board of Governors		
SAMPS SAMP																
Se-1986731																
TIAA CLO III Ltd.				04 4005704	5049965			TIAA CLO I LLC								
S157860				84-1905/31				TIAA CLU I Holding, LLC	DE			Owner snip	100.000	. ITAA BOARD OF GOVERNORS		
S554780					5157860			TIM CLO III I td	CVM	ne		Management		TIM Board of Governors		
TABLE TABL													100 000			
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TACKED T					5371910			TIAA CLO IV I td	CYM	DS		Management		TIAA Board of Governors		
13-4173396																
13-4173396 4602774									DE	DS	of America	Ownership				
A7-4570655 4900498	[13-4173396	4602774			TIAA CMBS I Trust	DE	DS		Owner ship	100.000	TIAA Board of Governors		
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System S	1 1]		1	I										
Sp-3531592 2735146 TIAA, FSB US. DS. TIAA, FSB Ownership. 100.000 TIAA Board of Governors 100.000 TIAA GBS Singapore 100.000 TIAA GBS Singapore 100.000 TIAA GBS Singapore 100.000 TIAA GBS Singapore 100.000 TIAA GBS Singapore 100.000 TIAA GBS Singapore 100.000 TIAA GBS Singapore 100.000 TIAA GBS Singapore 100.000 TIAA GBS Singapore 100.000 TIAA GBS Singapore 100.000 TIAA GBS Singapore 100.000 TIAA GBS Singapore 100.000 TIAA GBS S						1502749		TIAA FSB Holdings, Inc.	DE							
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TIAA Global Business Services (India) Private TIAA GBS Singapore Holding Company Pte.					5003789				SGP	DS		Ownership.	100.000	TIAA Board of Governors		
	1 1					1					TIAA GBS Singapore Holding Company Pte.					
					5006838	L			IND	DS	Ltd.	Owner ship	100.000	TIAA Board of Governors		

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						Name of Securities Exchange		Domi-	Relation- ship		Management,	Owner- ship		Filing	
		NAIC				if Publicly Traded	Names of		to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	ciliary Loca-	Reporting	Directly Controlled by	Influence,	Provide Percen-	Ultimate Controlling	quired?	
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			27-5551198	. 4599267			TIAA Global Ag Holdco LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			45-5044364	4627124			Global Agriculture AIV (US), LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	98.100	TIAA Board of Governors		
			45-1531685	. 4643580			Global Ag Properties USA LLC	DE	DS	Global Agriculture AIV (US), LLC	Management		TIAA Board of Governors		
			80-0843991	. 4644877			Loma del Rio Vineyards, LLC	DE	DS	Global Ag Properties USA LLC	Owner ship	55.000	TIAA Board of Governors		1900
			46-2577906	. 4643973			Sugarloaf Vineyard, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	100.000	TIAA Board of Governors		
			47-1083514	4753582			Global Agriculture II AIV (US) LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			. 47-1069783 27-5551341	. 4755438 4639994			Global Ag Properties II USA LLCTIAA-CREF Global Agriculture LLC	DE	DS DS	Global Agriculture II AIV (US) LLC TIAA Global Ag Holdco LLC	Ownership	50.000	TIAA Board of Governors TIAA Board of Governors		
			27-0001041	4643357			Global AG Properties Australia Pty, Ltd	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership.	100.000	TIAA Board of Governors		
				4643571			Global AG Properties Australia Trust	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors		
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture LLC	Owner ship.	99.990	TIAA Board of Governors		3900
				4644493			Tellus Brasil Participaco S.A	BRA	DS	Nova Gaia Brasil Participaco Ltda	Management		TIAA Board of Governors		4000
				4644484			Terraviva Brasil Participaco Ltda	BRA	DS	Nova Gaia Brasil Participaco Ltda	Owner ship	99.990	TIAA Board of Governors		4100
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Terraviva Brasil Participaco Ltda	Management		TIAA Board of Governors	.	4000
				4863490			Agrobio Investimentos e Participações S.A	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4646321 4725758			Cerpon Participações S.A	BRA	DS DS	Tellus Brasil Participaco S.A Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4653954			Tellus Bahia Propriedades Agricolas S.A		DSDS	Tellus Brasil Participaco S.A	Ownership	100.000	TIAA Board of Governors		
				4653981			Jatobá Propriedades Agricolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Owner Ship.	100.000	TIAA Board of Governors		
				4644505			Terra do Sol Propriedades Agrícolas S.A		DS.	Tellus Brasil Participaco S.A.	Owner ship.	100.000	TIAA Board of Governors		
				4644514			Terrainvest Propriedades Agrícolas S.A.	BRA	DS.	Tellus Brasil Participaco S.A.	Ownership.	100.000	TIAA Board of Governors		
				4646282			Tparone Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A	Ownership	100.000	TIAA Board of Governors		
				4646303			Toperone Agrícola S.A.	BRA	DS	Tparone Participações S.A.	Ownership	100.000	TIAA Board of Governors		
				4646291			Tpartwo Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A	Ownership	100.000	TIAA Board of Governors		
				4646312			Topertwo Agrícola S.A.	BRA	DS	Tpartwo Participações S.A.	Ownership	100.000	TIAA Board of Governors		
			45-1502187	. 4640011 4643094			TIAA-CREF Global Agriculture BR, LLC Nova Gaia Brasil Participaco Ltda.	DE BRA	DS DS	TIAA-CREF Global Agriculture LLC TIAA-CREF Global Agriculture BR, LLC	Ownership	100.000 0.010	TIAA Board of Governors		3900
				4644484			Terraviva Brasil Participaco Ltda.		DS	TIAA-CREF Global Agriculture BR, LLC	Ownership.	0.010	TIAA Board of Governors		4100
			47-0974399		1616610		TIAA-CREF Global Agriculture II LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Governors		4 100
			47-1062423	4755447	1010010		TIAA-CREF Global Agriculture II BR, LLC	DE	DS.	TIAA-CREF Global Agriculture II LLC	Ownership.	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			26-3594208	. 4863502			TIAA Global Public Investments, LLC	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			46-3881813	. 4599892			TIAA GTR HoldCo, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
		-	46-3210500 46-3909387	4724023 4868431			Global Timber Resources LLC	DE	DS.	TIAA GTR HoldCo, LLC Global Timber Resources LLC	Ownership.	50.000	TIAA Board of Governors		
			98-1206384	. 4803151			Forestal Monterrey Colombia SAS		DS DS	Global Timber SA LLC	Ownership	100.000	TIAA Board of Governors		1
			46-3899490	4801906			Global Timber International LLC	DE	DS	Global Timber SA LLC	Owner ship.	100.000	TIAA Board of Governors		1
				4802789			Global Timber Spain, SL	ESP	DS.	Global Timber International LLC	Owner ship.	100.000	TIAA Board of Governors		
				4868440			Forestal GTR Chile Limitada	<u>C</u> HL	DS	Global Timber Spain, SL	Ownership.	99.900	TIAA Board of Governors		
				5165454			Global Timber Resources Colombia, S.A.S	LOL	DS	Global Timber Spain, SL	Owner ship	100.000	TIAA Board of Governors	.	
							Monte Fresnos Asociacion Agraria de								
				5183458			Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Owner ship	100.000	TIAA Board of Governors		
		-		5183421			Monte Fresnos, S.A	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				5183430			LTDA	a URY	DS	Global Timber Spain, SL	Ownership.	100.000	TIAA Board of Governors		
				5183449			Taurion, S.A.	URY	DSDS	Global Timber Spain, SL	Owner ship.	100.000	TIAA Board of Governors		
				4866905			GT Europe Cooperatief U.A.	NLD	DS	Global Timber Sparn, SC	Owner ship	100.000	TIAA Board of Governors		
				4900425			Global Timber NL, B.V.	NLD	DS	GT Europe Cooperatief U.A.	Ownership.	100.000	TIAA Board of Governors		
				4901543			GTR Brasil Participacoes Ltda	BRA	DS	Global Timber NL, B.V.	Ownership.	100.000	TIAA Board of Governors		
				4902380			Brasilwood Reflorestamento S.A	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	75.000	TIAA Board of Governors		
		.		5484995			Brasilwood Terras Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership.	97.000	TIAA Board of Governors		.
				5481903			Khaya Woods Investimentos Florestais LTDA	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Governors	.	.

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						Name of Securities			Relation-		Board,	Owner-		SCA	
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Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Group Name	Code	Number		CIK	international)				GTR Brasil Participacoes Ltda		lage	TIAA Board of Governors	(165/110)	
				5481891			Mamoneira Agropastoril S.A.	BRA	DS		Influence				
				5198809			Jatoba Brasil Investimentos Florestais Ltda .	BRA	DS	GTR Brasil Participacoes Ltda	Owner ship	100.000	. TIAA Board of Governors		
				5198818			Paineira Investimentos Florestais S.A	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Governors		
							IPOPEMA 95 Closed Investment Fund of Non-								
				4801915			Public Assets	P0L	DS	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Governors		
										IPOPEMA 95 Closed Investment Fund of Non-					
				4868422			EKO Topola Sp. z.o.o.	P0L	DS	Public Assets	Ownership	50.000	TIAA Board of Governors		
										IPOPEMA 95 Closed Investment Fund of Non-					
ļ				4802800			Brusno Resort Sp. z.o.o.	P0L	DS	Public Assets	Ownership	100.000	TIAA Board of Governors		
1 1		İ	I		1			1		Teachers Insurance and Annuity Association					
<u> </u>			45-3479281	4599306	l		TIAA Infrastructure Investments, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		ļ
			87-3292924				730 Darwin Holdings LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	. TIAA Board of Governors		
				5683266			Glennmont Clean Energy Fund IV A SCSP	LUX	DS.	730 Darwin Holdings LLC	Ownership.	100.000	TIAA Board of Governors		
			81-5307354	5153983			730 Parking LLC	DE	DS.	TIAA Infrastructure Investments, LLC	Owner ship.	100.000	TIAA Board of Governors		L
			81-5302296	5157879			730 Interpark, LLC	DE	DS	730 Parking LLC	Ownership	100.000	TIAA Board of Governors		
				4936107			A-30 Canadian Transport Inc.	CAN	DS	TIAA Infrastructure Investments. LLC	Owner ship.	100.000	TIAA Board of Governors		
				4887571			1867 Infrastructure Holdings Inc.	CAN	DS	A-30 Canadian Transport Inc.	Ownership.	51.000	TIAA Board of Governors		
				4946843			1867 NA30 Holding Inc.	CAN	DS	1867 Infrastructure Holdings Inc.	Ownership	100.000	TIAA Board of Governors		
				4947327			1867 Nouvelle Autoroute 30 Inc.	CAN	DS.	Iridium Nouvelle Autoroute 30 Inc.	Ownership.	50.000	TIAA Board of Governors		
			38-3857916	4602813			595 Toll Road, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			30-3037310	4002010			North American Sustainable Energy Fund, L.P.	UL		TIAN IIII astructure liivestillelits, LLC	Owner Sirip		. ITAA DOGTO OF GOVERNORS		
			46-5279686	4810775			NOT THE AMELICAN SUSTAINABLE ENERGY FUND, L.F.	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			40-32/9000	46 107 / 5				UE			owner snrp	100.000	. ITAA BOATO OF GOVERNORS		
				4005000			N-O Dirett Heldings II O	DE	DS	North American Sustainable Energy Fund, I P	Intluence		TIM Deced of Commence		
				4895660			McCommas Bluff Holdings LLC				Influence		TIAA Board of Governors		
				4896331			Dallas Clean Energy, LLC	DE	DS	McCommas Bluff Holdings LLC	Ownership	51.000	. TIAA Board of Governors		
				4900407			Dallas Clean Energy McCommas Bluff, LLC	DE	DS	Dallas Clean Energy, LLC	Ownership	100.000	TIAA Board of Governors		
										North American Sustainable Energy Fund,					
				4946852			Energy Power Investment Company, LLC	DE	DS	L.P	Ownership	90.500	.TIAA Board of Governors		
				4947318			EPP Renewable Energy, LLC	DE	DS	Energy Power Investment Company, LLC	Owner ship	100.000	. TIAA Board of Governors		
				4810597			North American Sustainable Energy GP, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Owner ship	99.900	TIAA Board of Governors		
1 1		İ	I		1		North American Sustainable Energy Manager,	1							
				4810551			LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
					1			1		Teachers Insurance and Annuity Association					
			45-2665869	4601115			TIAA Oil and Gas Investments, LLC	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		
			45-1286237	4602877			Actgas, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Owner ship	100.000	. TIAA Board of Governors		
			46-3410649	4602925			Actoil Bakken, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Owner ship	100.000	TIAA Board of Governors		
			46-3628993	4602934			Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	. TIAA Board of Governors		l
					1			1		Teachers Insurance and Annuity Association					
l		l	11-3519531	4601133	I		TIAA Realty, LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		L
l		l	81-0902394	4949125			T-C 77 Central LLC	DE	DS.	TIAA Realty, LLC	Ownership.	100.000	TIAA Board of Governors		L
			47-2249307	4763161			T-C 680 Belleville LLC	DE	DS.	TIAA Realty, LLC	Ownership.	100.000	TIAA Board of Governors		L
			46-2678242	4611721			T-C Port Northwest Development, LLC	DF	DS.	TIAA Realty, LLC	Ownership.	100.000	TIAA Board of Governors		
			81-3961919	5047626			TGA 70 Federal Street LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors		[
										Teachers Insurance and Annuity Association	отположир		Sould of dovornord		
		l	82-2885306		1		TIAA RES. LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
			82-2335773				TIAA Advisory, LLC	DE	DS	TIAA RFS, LLC	Owner ship.	100.000	TIAA Board of Governors		
		l	20-2904312	4314479			TIAA-CREF Insurance Agency, LLC	DE	DSDS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Governors		·····
			20-2904312	4014479			TIMATONEE TRISULATIVE AGENCY, LLC	DE	ba		Owner stilp		. ITAM DUATU OF GOVERNORS		
			05 0040740	E604300	1		TIM Chared Carriage 110	DE	DO	Teachers Insurance and Annuity Association	O-marahi-	100 000	TIAA Boord of Courses		
			85-3343718	5601390			TIAA Shared Services, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			04 0755044	5044040	1		TIAL 004 04 4 1 110	DE	D2	Teachers Insurance and Annuity Association		400 000	TIM B 1 60		
			81-2755014	5011346			TIAA SMA Strategies, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			45 000	100115-	1				n-	Teachers Insurance and Annuity Association		46			
			45-3029655	4601197			TIAA-Stonepeak Investments I, LLC	DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		

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						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	1 1
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
										Teachers Insurance and Annuity Association					
			45-3030923	4601245			TIAA-Stonepeak Investments II. LLC	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		1
							, ===			Teachers Insurance and Annuity Association					[
			45-3164600	4601348			TIAA Super Regional Mall Member Sub, LLC	DE	DS	of America	Owner ship.	100.000	TIAA Board of Governors		1 1
			45-3164764	4644055			T-C Super Regional Mall Venture, LLC	DE	DS.	TIAA Super Regional Mall Member Sub, LLC	Ownership	51.000	TIAA Board of Governors		
			46-4623585	4801821	1614181		T-C International Plaza REIT LLC	VE	DS	T O O Designed Mall Venture 110	Ownership.		TIAA Board of Governors		
					1014181			DE		T-C Super Regional Mall Venture, LLC					
			46-4653326	4801830			T-C International Plaza Investor GP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership.	100.000	TIAA Board of Governors		ļ
			46-4680948	. 4801849			T-C International Plaza Investor LP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	. TIAA Board of Governors		
				1	1		Tampa Westshore Associates Limited	1							1 1
			38-3173536	. 2884259			Partnership	DE	DS	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Governors		IJ
			46-2713521	4604116	1595474		T-C Las Vegas Retail REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Owner ship	100.000	TIAA Board of Governors	l	tJ
l			46-2726147	4612979	l	l	T-C Las Vegas Retail Investor LLC	DE	DS	T-C Las Vegas Retail REIT LLC	Owner ship.	100.000	TIAA Board of Governors	[L
				4615617			Grand Canal Shoppes Holdings, LLC	DE	DS.	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Governors		[
			45-3165203	4644064	1544129		T-C Midwest REIT, LLC	DE	DS.	T-C Super Regional Mall Venture, LLC	Owner ship.	99.800	TIAA Board of Governors		[
			45-2211957	4644073	1044 123		T-C Midwest Retail, LLC	DE	DS	T-C Midwest REIT, LLC	Ownership.		TIAA Board of Governors		
			40-2211907	4644288				DE		T-C Midwest Retail, LLC		50.000			
							CBL/T-C, LLC		DS		Ownership.		. TIAA Board of Governors		
			45-3164998	4644082	1544127		T-C Montgomery Mall REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Owner ship	99.800	.TIAA Board of Governors		ļl
			27-4117159	. 4644091			T-C Montgomery Mall, LLC	DE	DS	T-C Montgomery Mall REIT, LLC	Ownership	100.000	. TIAA Board of Governors		
			95-4658637	. 4644886			Montgomery Mall of Maryland, LLC	MD	DS	T-C Montgomery Mall, LLC	Ownership	50.000	. TIAA Board of Governors		ļl
										Teachers Insurance and Annuity Association					1
			45-1286386	4601526			TIAA SynGas, LLC	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors		1
			13-1624203	4741758			730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Owner ship.	100.000	TIAA Board of Governors		[
			10 102 1200	4747835			Catalina Solar Lessee Holdco, LLC	CA	DS.	730 Catsolar, LLC	Owner ship.		TIAA Board of Governors		[]
				4749866			Catalina Solar Lessee, LLC	CA	DS	Catalina Solar Lessee Holdco, LLC	Ownership.		TIAA Board of Governors		[
				4743000			Catarria Sorar Lessee, LLC	un		Teachers Insurance and Annuity Association	Owner Sirip		. ITAM BOATO OF GOVERNORS		
			00 0000077	4599810			TIAL II : DI DI I II O	DE	20	of America	0 1:	100.000	TIAA Board of Governors		1
			20-8892977				TIAA Union Place Phase I, LLC	DE	DS	0	Ownership.				
			20-8281443	. 4640066			Union Place Phase I, LLC	DE	DS	TIAA Union Place Phase I, LLC	Ownership	100.000	. TIAA Board of Governors		
										Teachers Insurance and Annuity Association					1 1
			45-4486211	. 4602886			TIAA Wind Investments, LLC	DE DE	DS	of America	Ownership	100.000	. TIAA Board of Governors		ll
			45-3743502	4626136			Capistrano Wind Partners, LLC	DE	DS	TIAA Wind Investments, LLC	Influence		TIAA Board of Governors		l
							TIAA-CREF Individual & Institutional			Teachers Insurance and Annuity Association					1
			55-0856733	4314349	882928		Services, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		1 1
					002020		00111000, 220			Teachers Insurance and Annuity Association					[
			20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		1 1
			46-1191235	5018671	1611288		TIAA-CREF Real Property Fund GP, LLC	DE	DS	TIAA-CREF LPHC. LLC	Owner ship.		TIAA Board of Governors		
			40-1191235	. 30 186/1	1011288		TIMA-UNER Heal Property Fund GP, LLC	UE	po		owner sn1p		. IIAA DUATO OT GOVERNORS		ii
						1	T 0055 D		n-	Teachers Insurance and Annuity Association	L	400	T 5		1 1
			20-5591124	. 4314273			TIAA-CREF Redwood, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		ļl
ļ			20-5631854	4314282			TIAA Kapsick, LLC	DE	DS	TIAA-CREF Redwood, LLC	Owner ship	100.000	. TIAA Board of Governors		ļl
				1		1		1		Teachers Insurance and Annuity Association					1 1
			13-4026557	4314116	1627236		TIAA-CREF Tuition Financing, Inc.	DE	DS	of America	Owner ship	100.000	TIAA Board of Governors	[l ¹
			1	1				1		Teachers Insurance and Annuity Association					1
				4844163	İ		UK PPP Investments, LP	GBR	DS	of America	Ownership	100.000	TIAA Board of Governors		
				4848590			Wigg (Holdings) Limited	GBR	DS	UK PPP Investments, LP	Owner ship		TIAA Board of Governors		[
				4848983											
							Wigg Investments Limited	GBR	DS	Wigg (Holdings) Limited	Ownership	100.000	. TIAA Board of Governors		tl
				4849739			Merseylink (Holdings) Limited	GBR	DS	Wigg Investments Limited	Influence.		TIAA Board of Governors		tl
				4852298			Merseylink (Finance) Limited	GBR	DS	Merseylink (Holdings) Limited	Ownership	100.000	. TIAA Board of Governors	[ļl
				4860239			Merseylink Limited	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Governors		اا
				4858638			Merseylink (Issuer) plc	GBR	DS	Merseylink (Finance) Limited	Owner ship	100.000	. TIAA Board of Governors		ļ!
				1		1		1		Teachers Insurance and Annuity Association					
			87-1101091	1	1		Union Property Operations NRE III LLC	DE	DS	of America	Ownership.	100.000	TIAA Board of Governors		
				1			S Froporty operations will fir LLO			Teachers Insurance and Annuity Association	oo. oilip		50414 01 4040111013		
			36-4932527	. 5514614		1	U.S. Cities Industrial Fund LP	DE	DS	of America	Management		TIAA Board of Governors		1 '
				. 33 140 14			U.S. UTLIES INGUSTITAT FUNG LF	DE	ba		manayement		TIMA DUATU OF GOVERNORS		
			00 4466455	F445567		1	H 0 0:4: H 14:7 :: 5 ::5	D=	D2	Teachers Insurance and Annuity Association			TIAN D		1 1
			30-1108455	5115507			U.S. Cities Multifamily Fund LP	DE	DS	of America	Management		TIAA Board of Governors		t

						A - DE I AI	L OF INSURANC	<u> </u>	IOLL	ING COMI ANT	CICILIN				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	lf			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-			Management,	ship		Filing	
		NIAIO					Name of								
_		NAIC				if Publicly Traded	Names of	ciliary	to	5: " 6 . " 11	Attorney-in-Fact,	Provide		Re-	
Group		Company	ID.	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	<u> </u>
										Teachers Insurance and Annuity Association					
			. 38-4104483	. 5115516			U.S. Cities Office Fund LP	DE	DS	of America	Ownership		TIAA Board of Governors		
			. 61-1914684	. 5115945			U.S. Cities Office Fund REIT LLC	DE	DS	U.S. Cities Office Fund LP	Ownership	100.000	TIAA Board of Governors		
				5116595			U.S. Cities Office Fund Operating GP LLC	DE	DS	U.S. Cities Office Fund REIT LLC	Owner ship	100.000	TIAA Board of Governors		
			. 36-4919858	. 5116791			U.S. Cities Office Fund Operating LP	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			. 87-4526709	. 5704442			USCOF 5500 Jefferson LLC	DE	DS	U.S. Cities Office Fund Operating LP	Owner ship	100.000	TIAA Board of Governors		
			. 84-4773752	. 5515219			USCOF Maryland Farms Holdings LLC	DE	DS	U.S. Cities Office Fund Operating LP	Owner ship	100.000	TIAA Board of Governors		
			l				U.S. Cities Office Fund Maryland Farms Co-								1
			. 84-4775239	. 5538834			Invest	DE	DS	USCOF Maryland Farms Holdings LLC	Ownership	51.000	TIAA Board of Governors		3800
									_	U.S. Cities Office Fund Maryland Farms Co-					
			. 84-4775394	. 5585119			VRE-NRE Maryland Farms Venture	DE	DS	Invest	Owner ship	97.000	TIAA Board of Governors		
			. 87-1365205				USCOF Mobius Operating Member LLC	DE	DS	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			. 85-3371600	. 5613272			USCOF Optical Court LLC	DE	DS	U.S. Cities Office Fund Operating LP	Owner ship	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			. 82-3970010	. 5671991			U.S. Cities Retail Fund LP	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			. 82-4016503	. 5671982			U.S. Cities Retail Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Governors		
			82-4069923	. 5671973			U.S. Cities Retail Fund Operating GP LLC	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			. 82-4037905	. 5671058			U.S. Cities Retail Fund Operating LP	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership.	100.000	TIAA Board of Governors		
			. 46-0750331	. 4612111			T-C 919 N. Michigan Avenue Retail, LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
							USCRF KRG JV Investor Member LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership.	100.000	TIAA Board of Governors		
			37-1904986				KRG USCRF Retail Portfolio LLC	DE	DS	USCRF KRG JV Investor Member LLC	Ownership	100.000	TIAA Board of Governors		
							KRG 951 & 41, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership.	100.000	TIAA Board of Governors		
							KRG Livingston Center, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Owner ship.	100.000	TIAA Board of Governors		
			1				KRG-USCRF Plaza Volente, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership.	100.000	TIAA Board of Governors		
										Teachers Insurance and Annuity Association					
			82-3988257	5612417			U.S. Core-Plus Real Estate Debt Fund LP	DE	DS	of America	Management		TIAA Board of Governors		
			82-3760575	5612435			CRED REIT LLC	DE	DS	U.S. Core-Plus Real Estate Debt Fund LP	Ownership.	100.000	TIAA Board of Governors		
			47-1938723	5612444			CRED REIT Holdco LLC	DE	DS	CRED REIT LLC	Ownership	100.000	TIAA Board of Governors		
			84-2113010				CRED Glenhardie LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			85-1296109				CRED HQ LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			86-3290456				CRED REIT Holdco Alta LLC	DE	DS.	CRED REIT Holdco LLC	Owner ship.	100.000	TIAA Board of Governors		
			87-1440716				CRED REIT Holdco Hacienda LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			87-0979505	1			CRED REIT Holdco Phoenix Industrial LLC	DE	DS.	CRED REIT Holdco LLC	Owner ship.	100.000	TIAA Board of Governors		
			83-2024014				CRED REIT Holdco Seller LLC	DE	DS	CRED REIT Holdeo LLC	Ownership	100.000	TIAA Board of Governors		
			81-1392434	1			CRED REIT Holdco TRS LLC	DE	DS	CRED REIT Holdeo LLC	Ownership.	100.000	TIAA Board of Governors		
			86-2266688	1			CRED REIT Holdco Velocity LLC	DE	DS	CRED REIT Holdeo LLC	Ownership	100.000	TIAA Board of Governors		
			82-4800804				CRED REIT Manager LLC	DE	DS.	CRED REIT Holdeo LLC	Ownership.	100.000	TIAA Board of Governors		
			82-5347019				CRED REIT Member LP	DE	DS	CRED REIT Holdeo LLC	Ownership	100.000	TIAA Board of Governors		
			87-2932666	1			CRED SJA 555 Mangum LLC	DE	DS.	CRED REIT Holdeo LLC	Owner ship	100.000	TIAA Board of Governors		
			. 83-3184068	. 5613302			CRED Slabtown LLC	DE	DS	CRED REIT Holdeo LLC	Owner ship.	100.000	TIAA Board of Governors		
			83-4107560	5613290			CRED West Coast Industrial LLC	DE	DS	CRED REIT Holdeo LLC	Ownership	100.000	TIAA Board of Governors		
			. 00-410/000	. 30 13290			UNILD HEST COAST HIGHSTEFAT LLC	DE	ou	Teachers Insurance and Annuity Association	owiter 2011h	100.000	. I I AA DUAI U UU UUVEI IIUI S		
			85-2116787	5599723			U.S. Strategic Industrial Fund II LP	DE	DS	of America	Management		TIAA Board of Governors		1
			. 00-2110/6/				U.S. Strategic industrial rund if LP	VE	ου	Teachers Insurance and Annuity Association	manayenlerit		TIAM DUATU OF GOVERNORS		
			84-3440905	5514128			Western A Midwest TN. LLC	DE	DS		Ownership	100.000	TIAA Beerd of Covernors		
			. 04-3440905	. 55 14 128			western a midwest in, LLC	VE	ου	of America	Ownership	100.000	TIAA Board of Governors		
			00 4004450				Windle On the Online I I I I I	D=	DO.	Teachers Insurance and Annuity Association	0	100 000	TIAA Baard of Cour		1
			. 83-1931152				Winslow Growth Capital Fund II, L.P.	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
			E4 04::300	4500000			MDO D 4' 110	D=	P.0	Teachers Insurance and Annuity Association		400 000	T		1
			. 51-0141732	. 4599829			WRC Properties, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Governors		
		1		1		1		1			1		1	1	1

Asterisk	
200 MGR 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 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.	
0300 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.	
0400 Nuveen CP LLC is owned 79.2% by Nuveen CP Holdings 1 LLC and 0.8% by Nuveen CP Holdings 2 LLC.	
0500 TGAM APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA 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 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 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 Greenwood Resources Brasil, Ltda, is ultimately controlled and owned entirely by TIAA, with 99% owned by Greenwood Resources Forest Management, LLC and 1% owned by GreenWood Resources. Inc.	
1100 Clean Energy Partners HoldCo LLP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 1, Ltd.	
1200 Nuveen Investment Management Holdings Limited is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 3, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.	
1300 European Cities Partnership SCSp is owned 29.8% by T-C Lux Investments Special Limited Partnership and 1% by European Cities Partnership (GP) S.A.r.L.	
1400 Global Real Estate Debt Partners Fund II (UK) SCSp is ultimately controlled by TIAA, with 18.75% owned by TIAA and 0.5% owned by Nuveen Real Estate Debt Partners II (GP) S.à.r.I.	
1500 Westchester Group SRL is controlled and owned entirely by TIAA, with 99% owned by Westchester Group of Europe Ltd. and 1% owned by Westchester Group of Poland Sp. Z.o.o.	
1600 Westchester Group South America Gestao de Investimentos Ltda. is controlled and owned entirely by TIAA, with 99% owned by Westchester Group Investment Management, Inc. and 1% owned by Westchester Group Real Estate, Inc.	
1700 730 Texas Timberlands II, Ltd. is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%.	
1800 730 Texas Timberlands, Ltd. is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.	
1900 Loma del Rio Vinevards, LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.	
2000 1608 Chestnut Partners LP is ultimately controlled by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.	
2100 Global Real Estate Debt Partners Fund I (UK) SCSp is controlled by TIAA, which owns 36.3%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.	
2200 Radar Propriedades Agricolas S.A. is owned 65.77% by Mansilla Participacoes LTDA and 15.31% by Radar II Propriedades Agricolas S.A.	
2300 Cityhold Nymphe S.à r.l. (Nymphe) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.	
2400 OVG Cloud S.à r.I. (OVG) is owned by TIAA via a 25% ownership of Cityhold Propco 11 S.à r.I. (10.1% of OVG) and Cityhold Propco 12 S.à r.I. (89.9% of OVG).	
2500 Cityhold Euro S.à r.l. (CES) is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.	
2600 SNC Roosevelt is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns SAS Roosevelt (99.99% of SNC Roosevelt Participation S.à r.l. (0.01%).	
2700 London Belgrave Unit Trust (LBUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.I., which owns Cityhold UK Holding S.à r.I. (99.8% of LBUT) and Cityhold UK Investment S.à r.I. (0.2%).	
2800	
2900	
3000	
3100	
3200 T-C Europe LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by T-C Europe Holding, Inc.	
3300	
3400	
3500	
3600	
3700	
3800 U.S. Cities Office Fund Maryland Farms Co-Invest is ultimately controlled and owned entirely by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC	
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
	AUGUST FILING	
9.	AUGUST FILING Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? 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]	0 0 0 0 1
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]	

Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

6.



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Post retirement benefit obligation liability	(37,723,413)	(38,375,757)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(37,723,413)	(38,375,757)

Additional Write in a for Cuminary or Operations Line 6.6			
	1	2	3
	Current Year	Prior Year	Prior Year Ended
	To Date	To Date	December 31
08.304. Miscellaneous income	7,453,851	52,094,630	91,602,719
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	7,453,851	52,094,630	91,602,719

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,698,887,860	3,421,570,238
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		499,309,865
	2.2 Additional investment made after acquisition	9,822,678	121,830,983
3.	Current year change in encumbrances	255,389	(18,746,162)
4.			
5.	Total gain (loss) on disposals	34,926,974	428,504,713
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	4, 181, 951	
8.	Deduct current year's depreciation	26,630,071	100,543,905
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,646,026,101	3,698,887,860
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	3,646,026,101	3,698,887,860

SCHEDULE B - VERIFICATION

Mortgage Loans

	* *	1	2
		Varita Data	Prior Year Ended
-		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		34,646,674,869
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition 2.2 Additional investment made after acquisition Capitalized deferred interest and other	882,260,212	4,993,152,959
	2.2 Additional investment made after acquisition	113,927,665	457,034,567
3.	Capitalized deferred interest and other	1,311,230	1,693,358
4.	Accrual of discount	338,882	1,806,528
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals Deduct amounts received on disposals	744,504	(6,000,000)
7.	Deduct amounts received on disposals	767,672,923	3, 176, 527, 648
8.	Deduct amortization of premium and mortgage interest points and commitment fees	366,538	3,687,333
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(117,063,898)	(84,917,874)
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	36,942,708,559	36,829,229,425
12.	Total valuation allowance	(35,938,973)	(35,938,973)
13.	Subtotal (Line 11 plus Line 12)	36,906,769,585	36,793,290,452
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	36,906,769,585	36,793,290,452

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	Other Long-Term Invested Assets		
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	34,112,035,031	31, 147, 217, 543
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	768,651,701	2,357,019,941
	2.1 Actual cost at time of acquisition 2.2 Additional investment made after acquisition 2.3 Additional investment made after acquisition	1,308,053,278	3,965,133,652
3.	Capitalized deterred interest and other		L
4.	Accrual of discount	7,039	19,063
5.	Unrealized valuation increase (decrease)	280,377,250	1,554,577,729
6.	Total gain (loss) on disposals	(1,484,532)	96,753,654
7.	Unrealized valuation increase (decrease) Total gain (loss) on disposals Deduct amounts received on disposals	557,769,749	4,225,200,624
8.	Deduct amortization of premium and depreciation	46,971	173,851
9.	Total foreign exchange change in book/adjusted carrying value	66, 137, 505	(159, 197, 220)
10.	Deduct current year's other than temporary impairment recognized	331,592,500	624, 114, 855
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	35,644,368,052	34,112,035,031
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	35,585,439,912	33,955,025,247

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	207,832,138,280	203,871,911,201
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount		347,088,942
4.	Unrealized valuation increase (decrease)	(185,928,824)	443,256,230
5.	Total gain (loss) on disposals	319,380,638	1,029,437,512
6.	Deduct consideration for bonds and stocks disposed of	13,583,481,307	41,904,340,576
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value	(124,736,175)	(264,221,865)
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	21,836,183	300,408,365
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	210,423,967,841	207,832,138,280
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	210,343,125,076	207,726,280,460

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

Duni	g the Current Quarter to	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
	Beginning	During	During	During	Énd of	End of	End of	December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	117, 162, 960, 963	10,092,297,009	10,089,414,751	139,685,178	117,305,528,399			117, 162, 960, 963
2. NAIC 2 (a)	63,111,495,359	2, 173, 002, 466	1, 121, 710, 976	264,352,655	64,427,139,504			63, 111, 495, 359
3. NAIC 3 (a)	10,212,345,280	1,023,390,238	445,004,384	311,058,258	11,101,789,392			10,212,345,280
4. NAIC 4 (a)	5,861,107,409	689,378,139	217,716,489	(983,363,429)	5,349,405,630			5,861,107,409
5. NAIC 5 (a)	1,549,735,188	37,075,473	183,736,624	(30,905,550)	1,372,168,487			1,549,735,188
6. NAIC 6 (a)	416,454,066	511,333	29,956,056	92,081,645	479,090,988			416,454,066
7. Total Bonds	198,314,098,265	14,015,654,658	12,087,539,280	(207,091,243)	200,035,122,400			198,314,098,265
PREFERRED STOCK								
8. NAIC 1	978,790		978,790					978,790
9. NAIC 2	149,809,600			(5,229,287)	144,580,313			149,809,600
10. NAIC 3								
11. NAIC 4	82,429,339			(1,556,479)	80,872,860			82,429,339
12. NAIC 5	93,497,855			(6,625,990)	86,871,865			93,497,855
13. NAIC 6				510,544	18,318,994			17,808,450
14. Total Preferred Stock	344,524,034		978,790	(12,901,212)	330,644,032			344,524,034
15. Total Bonds and Preferred Stock	198,658,622,299	14,015,654,658	12,088,518,070	(219,992,455)	200,365,766,432			198,658,622,299

(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:

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
770999999 Totals	204,530,138	XXX	206,378,076	217,009	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	442,732,551	1,871,936,280
2.	Cost of short-term investments acquired	206,378,076	740 , 757 , 498
3.	Accrual of discount	(39,432)	100,767
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(4, 178, 420)	(29,425,219)
6.	Deduct consideration received on disposals	440,227,578	2,112,319,896
7.	Deduct amortization of premium	60,841	966,309
8.	Total foreign exchange change in book/adjusted carrying value	(74,217)	(27,350,571)
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)	204,530,139	442,732,551
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	204,530,139	442,732,551

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

	Options, Caps, Floors, Collars, Swaps and Forwards	
1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	849,212,774
2.	Cost Paid/(Consideration Received) on additions	195,440,981
3.	Unrealized Valuation increase/(decrease)	(135,432,315)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	52,302,021
6.	Considerations received/(paid) on terminations	52,338,871
7.	Amortization	(49,990,146)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	258,066,133
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,117,260,577
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1, 117, 260, 577
1. 2.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
	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 rough	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	

- 4.1 Cumulative variation margin on terminated contracts during the year

- - 4.21 Amount used to adjust basis of hedged item
 - 4.22 Amount recognized
 - 4.23 SSAP No. 108 adjustments ...
- 4.3 Subtotal (Line 4.1 minus Line 4.2)
- 5. Dispositions gains (losses) on contracts terminated in prior year:
 - 5.1 Total gain (loss) recognized for terminations in prior year
 - 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year
- 6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
- 7. Deduct total nonadmitted amounts ...
- 8. Statement value at end of current period (Line 6 minus Line 7)

SCHEDULE DB - PART C - SECTION 1

					Replicati	on (Synthet	ic Asset) Tra	Insactions Open as of Cu	irrent Statemen						
	T 0		thetic Asset) Tra			_	1 0	Declarity of			of the Repl	ication (Synthetic Asset) Tran			
1	2	3	4	5	6	/	8	Derivative In	nstrument(s) Oper	n I 11	10		sh Instrument(s) Held	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description CREDIT DEFAULT SWAP ON CDX.NA. 1629	10 Book/Adjusted Carrying Value		12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
12518* SW1	CDX.NA.IG29 SR. TRANCHE	1G	30,000,000	30,967,118	33,448,545	10/26/2017	12/20/2022	SR. TRANCHE, REC. 1% FIXED RATE		216,565	3136AJ-K9-6	FNR 2014-28 ZA Z SEQ	1A	30,888,130	33,231,980
12518* SV3	CDX.NA.IG29 SR. TRANCHE	1G	30,000,000	30,531,424	31,820,209	11/16/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE		216,565	3136AF-ZE-7	FNR 2013-80 ZV Z SEQ	1A		31,603,644
12518*VA5	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25, 105, 434	25,700,649	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE		180,471	3137B2-BB-5	FHR 4199 VZ Z SEQ	1A	25,036,670	25,520,178
12518*VG2	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	26,050,876	28,191,526	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	62, 169	180,471	3137BD-SR-8	FHR 4385 HZ Z SEQ	1A	25,988,707	28,011,055
12518*VD9	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,871,916	27,230,322	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	61,422	180,471	3137BV-XQ-4	FHR 4661 GZ Z SEQ	1A	25,810,494	27,049,851
12518*VC1	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,279,438	25,240,554	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	57,308	180,471	3137AV-3V-7	FHR 4122 ZJ Z SEQ	1A	25,222,130	25,060,083
12518*VB3	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,056,320	26,227,238	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG29	56,320	180,471	06051G-GM-5	BANK OF AMERICA CORP SR UNSEC	1GFE	25,000,000	26,046,767
12518*WD8	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	28,201,841	28,092,991	03/23/2018	12/20/2022	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	60,071	180,471	3136A6-R3-0	FNR 2012-75 CE PAC-11	. 1A	28 , 141 , 770	27,912,520
12518*ZL7	CDX.NA.HY31 SR. TRANCHE	1D	71,744,712	52, 140, 070	53,360,484	10/16/2018	. 12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE	4,892,068	5,875,437	3137B1-VG-4	FHR 4209 VZ Z SEQ	1A		47,485,047
12518*ZK9	CDX.NA.HY31 SR. TRANCHE	10	47.829.808	28,574,751	29,495,844	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	3,279,723	2 016 050	3136AF-FB-5 3137AP-EN-6	FNR 2013-67 VZ Z SEQ	1A		29,495,844
12518*ZN3	CDX.NA.HY31 SR. TRANCHE	10	71,744,712				12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE. REC. 5% FIXED RATE		, , , , , , , , , , , , , , , , , , , ,	478160-BV-5	JOHNSON & JOHNSON SR UNSEC	1AFE		79,056,699
12518*ZV5	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	46, 106, 982	47,416,051	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE			09659W-2C-7	BNP PARIBAS SR UNSEC	1GFE	39,580,722	39,582,134
				39,870,253	48,563,482						341099-CN-7 002824-AV-2	. DUKE ENERGY FLORIDA LLC 1ST MORTG ABBOTT LABORATORIES SR UNSEC	1FFE		48,563,482
12518*ZT0	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	19,966,228	25,970,991	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,526,260	7,833,917	002824-AV-2 00440E-AQ-0	CHUBB INA HOLDINGS INC CO.GUARNT	1FFE		25,970,991 41,510,742
				39,349,093	34, 121, 121						745332-CK-0	PUGET SOUND ENERGY INC 2.893% Due 9/15/2051 MS15	1FFE		34, 121, 121
				19,938,289	23,595,825						26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE	19,938,289	23,595,825
12518*ZX1	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,037,586	26,386,497	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.1G31 SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	110,593	314,560	3137BB-CR-9	FHR 4354 GL EXCH SEQUS TREASURY N/B United States	1A	24,926,993	26,071,937
12518*A34	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	6,799,936	8, 108, 535	10/23/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE	6,537,278	7,833,917	912810-FP-8	Treasury No 5.37	. 1A		274,618
				98,460,646	124,700,364			CREDIT DEFAULT SWAP ON CDX.NA.HY31	-		912810-QL-5	Treasury No 4.25US TREASURY N/B United States	. 1A	98,460,646	124,700,364
12518*A42	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	67,215,845		10/23/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE		7,833,917	912810-QT-8	Treasury No 3.12	. 1A	60,680,091	64,694,53
12518*A59	CDX.NA.HY31 SR. TRANCHE	10	95.659.616	40,839,954	47,028,125	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE. REC. 5% FIXED RATE	6.517.468	7 833 017	912810-QS-0 912810-QS-0	Treasury No 3.75US TREASURY N/B United States Treasury No 3.75	. 1A		47,028,125
12518*A67	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	29,353,065		10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	109.752	,,	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	29,243,313	29,896,485
12518*A83	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,742,764		10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE		,	3137BA-G6-3	FHR 4323 VZ Z SEQ	1A	25,634,693	27,814,358
12518*B41	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,099,714		10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	99,714		06051G-HA-0	BANK OF AMERICA CORP SR UNSEC	1GFE	25,000,000	25,302,665
12518*B25	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	38,031,068	40,047,953	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	3,235,906	3,916,958	478160-BU-7	JOHNSON & JOHNSON SR UNSEC	. 1AFE		36,130,995
12518*B58	CDX_NA_HY31_SRTRANCHE	16	47 . 829 . 808	14,981,740		10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE. REC. 5% FIXED RATE	3,231,327	3.916.958	02361D-AM-2 172967-LS-8	AMEREN ILLINOIS CO SR SEC	16FE		
12310 030	ODA.NA.IIIOT ON. INMINUTE			24,856,643	28,681,923	10/ 24/ 20 10	. 12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31			202795-JJ-0	. COMMON/EALTH EDISON CO 1ST MORTG .	1FFE		24,764,963
12518*B33	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	28,193,691 24,837,753	36,380,696 25,829,636	10/24/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE	3,235,906	3,916,958	002824-AV-2 79466L-AF-1	ABBOTT LABORATORIES SR UNSEC SALESFORCE.COM INC SR UNSEC	1EFE		32,463,738 25,829,636
12518*B66	CDX.NA.IG31 SR. TRANCHE	16	25,000,000	25,025,948	25,948,196	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	105,659	314,560	38377R-BJ-3	GNR 2010-158 DG PAC-11	1A	24,920,289	25,633,636
12518*B82	CDX.NA.HY31 SR. TRANCHE	1G	47.829.808	28,423,868	35,472,422	10/25/2018	12/20/2023	SR. TRANCHE. REC. 5% FIXED RATE	3.248.164	3.916.958	013716-AU-9	RIO TINTO ALCAN INC SR UNSEC	1FFE		31.555.464

SCHEDULE DB - PART C - SECTION 1

		D !! !! (0			Replicati	on (Synthet	ic Asset) Tra	ansactions Open as of Cur	rent Statemen						
1	2	Replication (Syr	nthetic Asset) Tra	insactions 5	6	7	8	Dorivotivo Inc	strumont(a) Onor		of the Repl	ication (Synthetic Asset) Tran			
1	2	3	4	5	ь	/	8	9	strument(s) Oper	1 11	12	13 Cas	h Instrument(s) Held 14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	Fair Value
				24,784,532	28,906,427			CREDIT DEFAULT SWAP ON CDX.NA.HY31			291011-BD-5	EMERSON ELECTRIC CO SR UNSEC	. 1FFE	24,784,532	28,906,427
12518*B74	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616			10/25/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE	6,499,380	7,833,917	95000U-2S-1 210518-CU-8 668074-AU-1	WELLS FARGO & COMPANY SERIES MTN CONSUMERS ENERGY CO 1ST MORTG NORTHWESTERN CORP 1ST MORTG	1EFE		37,824,004 40,893,024 21,072,35
12518*C24	. CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,235,508	26,029,553	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	98,924		38377N-GC-2	GNR 2010-151 DG PAC-1-11TSY INFL IX N/B United States	. 1A	25, 136, 584	25,714,99
12518*C32	. CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	77,850,157	81,140,097	10/25/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE	6,482,588	7,833,917	912810-RW-0	Treasury In .875	. 1A		73,306,18
12518*C40	. CDX.NA.HY31 SR. TRANCHE	1G	47,829,808		40,793,257	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	3,226,021	3,916,958	478160-BV-5 46647P-AJ-5	JOHNSON & JOHNSON SR UNSEC JPMORGAN CHASE & CO SR UNSEC	1AFE		40,793,25
				24,987,904	36,633,625			CREDIT DEFAULT SWAP ON CDX.NA.HY31			717081-CY-7	PFIZER INC SR UNSEC	. 1FFE	24,987,904	36,633,62
12518*D23	. CDX.NA.HY31 SR. TRANCHE		47,829,808	28,128,680 24,687,671	30,336,932	10/26/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE	3,241,441	3,916,958	740189-AN-5 743315-AT-0	PRECISION CASTPARTS CORP SR UNSEC . PROGRESSIVE CORP SR UNSEC	10FE	24,887,239	26,419,97 26,658,07
12518*D49	. CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	57,119,417	60,422,090	10/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	181, 187		912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A		59,792,96
12518*D31	. CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	27,748,097 23,784,022	29,727,781 23,963,071	10/27/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE	3,223,097	3,916,958	38378W-CM-3 38380C-K7-7	GNR 2013-122 BM EXCH PAC-1-11 GNR 2017-26 QL SC SEQ	1A1A	24,525,000 23,784,022	25,810,82 23,963,07
12518*D56	. CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,476,217	27,734,326	10/30/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.1G31 SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	100,869	314,560	912810-QY-7	US TREASURY N/B United States Treasury No 2.75 US TREASURY N/B United States	. 1A	25,375,348	27,419,76
12518*D64	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	100,550,754	109,388,605	10/30/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG31	6,487,645	7,833,917	912810-QY-7	Treasury No 2.75	1A	94,063,109	101,554,68
12518*D72	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,043,668	28,550,944	10/31/2018	12/20/2023	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	93,318			PUBLIC SERVICE EL & GAS SR SEC US TREASURY N/B United States	. 1EFE	24,950,350	28,236,38
12518*D80	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	52,656,140	63,639,614	10/31/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	3,239,274		912810-QK-7	Treasury No 3.87TSY INFL IX N/B United States	. 1A	49,416,866	59,722,65
12518*E22 12518*E30	CDX.NA.HY31 SR. TRANCHE	16	47,829,808		63,709,927 28,265,888	10/31/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	3,236,210	, , , , , , , , , , , , , , , , , , , ,	912810-RW-0 912810-RB-6	Treasury In .875US TREASURY N/B United States Treasury No 2.87	. 1A		59,792,96
12518*E30	. CDX.NA.IG31 SR. TRANCHE	16	25,000,000	25,110,265	28,162,365	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	120.963	,	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	14	24,999,038	27,951,32 27,847,80
12518*E48	CDX.NA.IG31 SR. TRANCHE	16	25,000,000	25, 198, 185	28,265,888	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA. IG31 SR. TRANCHE, REC. 1% FIXED RATE	121,811	,	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	25,076,374	27,951,32
12518*J50	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25, 152,588	28,265,888	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	118,420	314,560	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	. 1A	25,034,168	27,951,32
12518*J84	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	51,007,538	54,694,302	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	3,266,152	3,916,958	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	. 1A	47,741,386	50,777,34
12518*J92	. CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	50,909,088	54,694,302		12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG31	3,252,264	3,916,958		Treasury No 2.75TSY INFL IX N/B United States	. 1A		50,777,344
12518*K33	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	29,519,028			12/20/2023	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG31	92,348		912810-RW-0	Treasury In .875	. 1A	29,426,680	29,896,48
12518*K41 12518*K66	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,467,386	26,352,098 29,354,182	11/15/2018	12/20/2023	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	3.230.685	3.916.958	3137A3-4Y-2 74456Q-BQ-8	FHR 3763 ZW Z PAC-11 PUBLIC SERVICE ELECTRIC 1ST MORTG	. 1A		26,037,53
				24,943,764	27, 139, 326			CREDIT DEFAULT SWAP ON CDX.NA.IG31			74432Q-CE-3	. PRUDENTIAL FINANCIAL INC SR UNSEC TSY INFL IX N/B United States	1GFE	24,943,764	27 , 139 , 32
12518*K82	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	28,289,871		11/16/2018	12/20/2023	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG31	66,801		912810-RW-0	Treasury In .875	. 1A	28,223,070	29,896,48
12518*L24	CDX.NA.IG31 SR. TRANCHE	16	25,000,000	25,729,370		11/16/2018	12/20/2023	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	59,112		3136A4-3X-5	FNR 2012-38 ZB Z SEQ TSY INFL IX N/B United States	. 1A	25,670,258	25,776,83
12518*L32 12518*L57	. CDX.NA.HY31 SR. TRANCHE	1G	47,829,808 47,829,808	59,630,009	63,709,927	11/17/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	3,216,834		912810-RW-0 009158-BA-3	Treasury In .875	. 1A		59,792,96
				24,939,413	25,273,574			SIL HEROLE, HEO. ON TIMED HATE			049560-AL-9	ATMOS ENERGY CORP SR UNSEC	1EFE		25,273,57
12518*L73	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,023,900		11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.1G31 SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.1G31	31,803	314,560	233851-ED-2	DAIMLER FINANCE NA LLC SERIES 144A		24,992,097	22,770,55
12518*M23	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,720,962	27, 103,697	11/21/2018	12/20/2023	SR. TRANCHE, REC. 1% FIXED RATE	21,512	314,560	3137B1-KL-5	FHR 4194 ZE Z SEQ	. 1A	25,699,450	26,789,13

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Г		Destination (O	U.C.AD.T.		Replication	on (Syntheti	ic Asset) Tra	nsactions Open as of Cu	rrent Statemen		. (U . D I	See Proce (October Process According Trans			
1	2	Replication (Syr	thetic Asset) Tra	insactions 5	6	7	8	Dorivativo In	strument(s) Oper		of the Repl	ication (Synthetic Asset) Trans	h Instrument(s) Held		
'	2	3	4	5	О	/	0	Q Delivative in	10		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	11 Fair Value	12 CUSIP	Description	NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	Fair Value
1051011101	CDX.NA.HY31 SR. TRANCHE	40	47 000 000	00 100 001	00 004 007	11 (01 (0010	10 100 10000	CREDIT DEFAULT SWAP ON CDX.NA.HY31	0 404 050	0.040.050		ATMOS EMERGY CORD OR LANGES	4555	05 000 705	00 044 400
12518*M31	. CDX.NA.HY31 SR. IHANCHE	16	47,829,808	28,193,061 24,995,791	33,831,367 24,041,727	11/21/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	3, 184, 356	3,916,958	049560-AG-0 86562M-BP-4	ATMOS ENERGY CORP SR UNSEC SUMITOMO MITSUI FINL GRP SR UNSEC . US TREASURY N/B United States	. 1EFE	25,008,705 24,995,791	29,914,409 24,041,727
12518*M56	. CDX.NA.HY31 SR. TRANCHE	2A	95,659,616	100,801,070	127,279,229	11/27/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE	6,400,053	7,833,917	912810-QK-7	Treasury No 3.87	. 1A	94,401,017	119,445,312
12518*M80	. CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,072,033	29,987,933	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY31	4,327	314,560	595620-AE-5	MIDAMERICAN ENERGY CO 1ST MORTG US TREASURY N/B United States	. 1EFE	25,067,706	29,673,373
12518*M98	. CDX.NA.HY31 SR. TRANCHE	1G	71,744,712	75,795,414	95,459,421	11/28/2018	12/20/2023	SR. TRANCHE, REC. 5% FIXED RATE	4,762,638	5,875,437	912810-QK-7	Treasury No 3.87	. 1A	71,032,776	89,583,984
12518*N22	. CDX.NA.HY31 SR. TRANCHE	1G	23,914,904	26,339,534	30,347,291	11/28/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	1,587,546	1,958,479	91324P-BU-5	. UNITEDHEALTH GROUP INC SR UNSEC	1FFE	24,751,988	28,388,812
12518*N30	. CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	27,803,823	29,982,491	11/29/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	3,203,193	3,916,958		. SHELL INTERNATIONAL FIN CO.GUARNT .	. 1DFE	24,600,630	26,065,533
12607@BQ2	CDX.NA.IG33 SR. TRANCHE	10	50.000.000	24,707,371 54,988,086	27,436,588 59,460,293	09/26/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE. REC. 1% FIXED RATE	397.365	675 197	694476-AD-4 912810-QS-0	PACIFIC LIFECORP SR UNSECUS TREASURY N/B United States Treasury No 3.75	. 1GFE	24,707,371	27,436,588
12607@BR0	CDX.NA.1G33 SR. TRANCHE	1G	50,000,000	34,365,060	, , , ,	09/27/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA. IG33 SR. TRANCHE, REC. 1% FIXED RATE			60687Y-AX-7	MIZUHO FINANCIAL GROUP SR UNSEC	16FE	34,390,721	28,887,359
				20,874,303	27,017,037						665789-AW-3	NORTHERN STATES PWR-WISC 1ST MORTG	. 1FFE		27,017,037
12607@BU3	. CDX.NA.IG33 SR. TRANCHE	1G	100,000,000	49,487,029	58,917,227	09/28/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	724,893	1,350,274	912810-RE-0	US TREASURY N/B United States Treasury No 3.62	1A		57,566,953
				50,871,442	61,036,554			OPENIT DEFAULT OWAR ON ONLY MA LOOK			912810-QK-7	US TREASURY N/B United States Treasury No 3.87 US TREASURY N/B United States	. 1A	50,871,442	61,036,554
12607@BV1	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,648,012	55,075,860	10/01/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG33	360,384	675, 137	912810-QX-9	Treasury No 2.75US TREASURY N/B United States	1A	50,287,628	54,400,723
12607@CS7	. CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,337,343	55, 191, 465	10/03/2019	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG33	316,120	675, 137	912810-QU-5	Treasury No 3.12	. 1A	50,021,223	54,516,328
12607@CT5	. CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,637,981	66,553,066	10/03/2019	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG33	289,847	675, 137	912810-QA-9	Treasury No 3.5US TREASURY N/B United States	. 1A	50 , 348 , 134	65,877,929
12607@CV0	. CDX.NA.IG33 SR. TRANCHE	1G	25,000,000	20,212,774	22, 176, 486	10/04/2019	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE	126,587	337,569	912810-QU-5	Treasury No 3.12US TREASURY N/B United States	. 1A	20 ,086 , 187	21,838,917
400070010	CDX.NA.IG33 SR. TRANCHE		50,000,000	47,968,092	5,814,844	10/04/0040	40 /00 /0004	CREDIT DEFAULT SWAP ON CDX.NA. IG33	050 407	075 407	912810-RE-0	Treasury No 3.62	1A	4,932,266	5,814,844
12607@CU2	. CUX.NA.IG33 SH. IHANCHE		50,000,000			10/04/2019	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE	258,437	5/5, 13/	912810-QT-8 912810-QA-9	Treasury No 3.12 US TREASURY N/B United States Treasury No 3.5	1A		51,755,625
12607@CW8	CDX.NA.IG33 SR. TRANCHE	16	50,000,000	56,415,475	60,468,106	10/09/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	269,653	675 137	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	14		59,792,969
12607@DC1	CDX.NA.IG33 SR. TRANCHE	1G	100.000.000	100.670.002		10/10/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA. IG33 SR. TRANCHE. REC. 1% FIXED RATE			912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A		113.358.165
12607@DD9	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,143,341	, ,	10/11/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	330,612	, ,	912810-QU-5	US TREASURY N/B United States Treasury No 3.12	1A		53,976,563
12607@DE7	. CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,171,446	59,683,497	10/11/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	322,701	675, 137	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	49,848,745	59,008,360
12607@EJ5	. CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	100,800,098	126,326,836	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG33	1,023,369	1,350,274	912810-QL-5	US TREASURY N/B United States Treasury No 4.25 US TREASURY N/B United States	1A	99,776,729	124,976,562
12607@EK2	. CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,862,393	58,648,262	02/25/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.1G33	510,264	675, 137	912810-RB-6	Treasury No 2.87	1A	50, 352, 129	57 ,973 ,125
12607@EL0	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	114,426,050	120,936,212		12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG33	1,069,240	, ,	912810-RW-0	Treasury In .875 US TREASURY N/B United States	. 1A	113,356,810	119,585,938
12607@EM8	. CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	45,398,866		02/26/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE	511,960	675, 137	912810-QX-9	Treasury No 2.75	. 1A	44,886,906	46,774,453
				4,804,697	6,326,758			CREDIT DEFAULT SWAP ON CDX.NA.IG33			912810-FT-0	Treasury No 4.5US TREASURY N/B United States	. 1A	4,804,697	6,326,758
12607@EN6	. CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,430,317		02/26/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG33	463,779		912810-RB-6	Treasury No 2.87US TREASURY N/B United States	. 1A	49,966,538	56,937,891
12607@EP1	CDX.NA.1G33 SR. TRANCHE	1F	100,000,000	100,435,118	106,967,150		12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA. IG33	1,018,841	, ,	912810-QY-7	Treasury No 2.75	. 1A		105,616,876
12607@EQ9	. CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	48,317,386	52, 127,618	02/27/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE	928,097	1,350,274	912810-QY-7	Treasury No 2.75	1A	47,389,289	50,777,344

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					Replication	on (Syntheti	c Asset) Tra	insactions Open as of Cui	rent Statemen						
1	1 2	Replication (Syr	nthetic Asset) Tra		6	7		Dorit rational Inc	atrumant/a) Onan		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8	9	strument(s) Oper 10	11	12	13	Instrument(s) Held	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				52,417,209	60,043,594						912810-RB-6	US TREASURY N/B United States Treasury No 2.87	14		60,043,594
								CREDIT DEFAULT SWAP ON CDX.NA.IG33				US TREÁSURY N/B United States			
12607@ER7	. CDX.NA.IG33 SR. TRANCHE	. 1F	65,000,000	65,463,728	73,344,085	02/28/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG33	381,906	877,678	912810-RB-6	Treasury No 2.87	1A	65,081,822	72,466,407
12607@ES5	. CDX.NA.IG33 SR. TRANCHE	. 1F	55,000,000	55,601,232	63,891,948	02/28/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE	316,890	742,651	912810-RB-6	Treasury No 2.87	1A		
400070570	COV NA LOGO OD TRANSIE	45	50,000,000	FO 000 040	50 550 000	00 (00 (0000	10 (00 (0004	CREDIT DEFAULT SWAP ON CDX.NA. IG33	007.044	075 407	040040 07 0	US TREASURY N/B United States	4.	50,000,700	FO 07F 400
12607@ET3	. CDX.NA.IG33 SR. TRANCHE	.	50,000,000	50,928,643		02/28/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG33	327,914	5/5, 13/	912810-QX-9	Treasury No 2.75	IA	50,600,729	52,875,469
12607@EU0	. CDX.NA.IG33 SR. TRANCHE	. 1F	50,000,000	50,011,645	57,613,028	02/28/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE	322,225	675, 137	912810-RB-6	Treasury No 2.87	1A		56,937,891
12607@EV8	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,343,342	60,718,731	02/29/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	245,515	675 137	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	14	50,097,827	60,043,594
								CREDIT DEFAULT SWAP ON CDX.NA.1G33	·			US TREASURY N/B United States			
12607@EW6	. CDX.NA.IG33 SR. TRANCHE	. 1F	50,000,000	51,073,232	59,683,497	02/29/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG33	219,865	675, 137	912810-RB-6	Treasury No 2.87	1A	50,853,367	59,008,360
12607@EX4	. CDX.NA.IG33 SR. TRANCHE	. 1F	50,000,000	50,925,127	52,375,577	03/04/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE	194,640	675, 137	3136A6-P4-0	FNR 2012-76 DZ Z SEQ	1A	50,730,487	51,700,440
100070510	20V NA 1000 0D TDING!	45	50 000 000	50 000 000	54 400 400	00 (00 (0000	10 (00 (000)	CREDIT DEFAULT SWAP ON CDX.NA. IG33	100 510	075 407	040040 01/ 7	US TREASURY N/B United States		50 700 400	50 000 005
12607@FA3	. CDX.NA.IG33 SR. TRANCHE	. 11	50,000,000	50,883,993	54,499,122	03/06/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG33	160,513		912810-QY-7	Treasury No 2.75	1A	50,723,480	53,823,985
12607@EZ9	. CDX.NA.IG33 SR. TRANCHE	. 1F	50,000,000	50,406,800	52,525,560	03/06/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE	129,016	675, 137	655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC	2AFE	50,277,784	51,850,423
12607@FE5	. CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50.561.884	55 603 756	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE. REC. 1% FIXED RATE	54.507	675 137	539830-BN-8	LOCKHEED MARTIN CORP SR UNSEC	1GFE	50,507,377	54,928,619
				, ,				CREDIT DEFAULT SWAP ON CDX.NA.1G33	,	,		US TREASURY N/B United States	TOT E		
12607@FD7	. CDX.NA.IG33 SR. TRANCHE	. 1F	100,000,000	105,928,037	118,920,586	03/06/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY33	246,595	1,350,274	912810-QS-0	Treasury No 3.75	1A	105,681,442	117,570,312
12607@EY2	. CDX.NA.HY33 SR. TRANCHE	. 1F		55,727,467	56 , 169 , 128	03/06/2020	12/20/2024	SR. TRANCHE, REC. 5% FIXED RATE	5,727,467	6,082,102	06051G-GR-4	BANK OF AMERICA CORP SR UNSEC	1GFE	50,000,000	50,087,026
12607@FB1	. CDX.NA.HY33 SR. TRANCHE	10	49,311,539	55.720.691	E4 660 100	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	5,720,691	6 000 100	00775V-10-4	AEGON FUNDING CORP II NEW MONEY	2BFE	50,000,000	48,580,000
12007@FB1	. CDA.INA.FITSS Sh. THANCHE	. Ir	49,511,559	33,720,091		03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33		0,062,102	007731-10-4	AEGON FONDING CORF IT NEW WONET	ZDFC		40,300,000
12607@FC9	. CDX.NA.HY33 SR. TRANCHE	. 1F		55,661,036	54,922,212	03/06/2020	12/20/2024	SR. TRANCHE, REC. 5% FIXED RATE	5,661,036	6,082,102	539439-AQ-2	. LLOYDS BANKING GROUP PLC SR UNSEC .	1FFE	50,000,000	48,840,110
12607@FG0	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50.801.881	55.514.669	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	(302, 174)	675, 137	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	51, 104, 055	54,839,532
								CREDIT DEFAULT SWAP ON CDX.NA.HY33				·			
12607@FF2	. CDX.NA.HY33 SR. TRANCHE	. 11		55,448,024		03/07/2020	12/20/2024	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY33	5,489,858		49327M-2K-9	. KEY BANK NA SR UNSEC	1GFE		50,253,094
12607@FH8	. CDX.NA.HY33 SR. TRANCHE	. 1F	49,311,538	55,417,221	56,696,512	03/07/2020	12/20/2024	SR. TRANCHE, REC. 5% FIXED RATE	5,500,741	6,082,102	37045X-AS-5	GENERAL MOTORS FINL CO CO.GUARNT	20FE	49,916,480	50,614,410
12607@FJ4	CDX.NA.HY33 SR. TRANCHE	1*		55. 117.837	57 324 764	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE. REC. 5% FIXED RATE	5.500.741	6 082 102	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC	1EFE		51,242,662
				, ,				CREDIT DEFAULT SWAP ON CDX.NA.HY33	,	, ,					
12607@FL9	. CDX.NA.HY33 SR. TRANCHE	. 1F		54,952,663	56,247,639	03/11/2020	12/20/2024	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG33	5,039,423	6,082,102	855244-AT-6	STARBUCKS CORP SR UNSEC	2BFE		50, 165, 537
12607@FK1	CDX.NA.IG33 SR. TRANCHE	. 1F	50,000,000	48,894,249	45,901,108	03/11/2020	12/20/2024	SR. TRANCHE, REC. 1% FIXED RATE	(904,020)	675, 137	74251V-AS-1	6/15/2030 JD15	1GFE	49,798,269	45,225,971
				2,007,754	2.239.650						826200-AD-9	SIEMENS FINANCIERINGSMAT CO.GUARNT	1EFE	2.007.754	2,239,650
					,,			CREDIT DEFAULT SWAP ON CDX.NA.HY33						, , ,	
12607@FM7	. CDX.NA.HY33 SR. TRANCHE	. 1F	49,311,539	53,897,337	72,205,730	03/13/2020	12/20/2024	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG35	4, 100, 553	6,082,102	822582-AD-4	. SHELL INTERNATIONAL FIN CO.GUARNT .	1DFE	49,796,784	66, 123, 628
12607@KM1	. CDX.NA.IG35 SR. TRANCHE	. 1G	25,000,000	26,320,859	27,228,707	09/26/2020	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE	205,821	376,372	3137BG-FZ-7	FHR 4440 ZX SC Z PT	1A	26,115,038	26,852,335
12607@KN9	CDX.NA.IG35 SR. TRANCHE	10	25,000,000	25, 152, 736	25,788,897	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	182,267	276 270	3136AC-S8-5	FNR 2013-15 MZ Z SEQ	1/	24,970,469	25,412,525
12007@KN9	. CDA.INA.IGSS Sh. INANCHE	. 10	23,000,000	25, 152,750	23,700,097	09/20/2020	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG35	102,207		313040-30-3	FNN 2013-13 IIIZ Z 3EV	IA	24,970,409	23,412,323
12607@KP4	. CDX.NA.IG35 SR. TRANCHE	. 1G	50,000,000	51,019,109	51,967,489	10/16/2020	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE	306,676	752,743	38378M-BD-6	GNR 2013-23 ZC Z SEQ	1A	50,712,433	51,214,746
12607@KQ2	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51, 132, 121	53, 182, 504	10/20/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	325,416	752,743	3137BG-JS-9	FHR 4444 CZ Z SEQ	1A	50,806,705	52,429,761
		40			,,,			CREDIT DEFAULT SWAP ON CDX.NA.1G35	,	, ,			4555		
12607@KR0	. CDX.NA.IG35 SR. TRANCHE	. 16	50,000,000	25,457,430 24,897,128	30,218,109	10/27/2020	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE	312,043	/52,743	202795-HG-8 882508-BD-5	COMMONWEALTH EDISON CO 1ST MORTG TEXAS INSTRUMENTS INC SR UNSEC	1FFE		29,465,366
					, ,			CREDIT DEFAULT SWAP ON CDX.NA.1G35							
12607@KS8	. CDX.NA.IG35 SR. TRANCHE	. 1G	50,000,000	25,250,569	24,579,871	10/28/2020	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE	257,709	752,743	678858-BN-0	OKLAHOMA G&E CO SR UNSECTRAVELERS COS INC 3.05% Due	1GFE	24,992,860	23,827,128
				24,927,982	22,226,689						89417E-AR-0	6/8/2051 JD8	1FFE	24,927,982	22,226,689
12607@KT6	CDX.NA.HY35 SR. TRANCHE	1*	100,000,000	108.901.529	135,502,030	10/20/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.HY35 SR. TRANCHE. REC. 5% FIXED RATE	14.616.182	16 056 710	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	14	94.285.347	119.445.312
1200/81/10	. I ODA . NO . I II OO OO . I I I I I I I I I I I I	. []				10/ 43/ 4040	14/40/4040	JULI. HIMNOIL, NEO. JOI LINED NAIE	14,010,102	10,000,710	0 140 10 un 1		In		

SCHEDULE DB - PART C - SECTION 1

					Replicati	on (Synthet	ic Asset) Tra	nsactions Open as of Cui	rrent Statemen						
			nthetic Asset) Tra			_					of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		strument(s) Oper				h Instrument(s) Held	1	
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
12607@KU3	CDX.NA.IG35 SR. TRANCHE	16	50.000.000	50.878.551	65,253,211	10/31/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE. REC. 1% FIXED RATE	46,663	752 7/13	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	14		64,500,46
12607@KV1	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,841,842	64,058,758		12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	371,426	,	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A		63,306,01
12607@KW9	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,727,507	51,946,813	12/22/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	381,362	752,743	3137BW-HK-3	FHR 4665 NZ Z SEQ	1A	50,346,145	51, 194, 07
12607@KX7	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,024,004	53,390,370	12/22/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	411,286	752,743	3137BD-C5-3	. FHR 4377 LZ Z SEQ	1A	50,612,718	52,637,62
12607@KY5	CDX.NA.IG35 SR. TRANCHE	1G	100,000,000	40,648,215	41,535,828 42,356,000	12/23/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE		1,505,487	74456Q-BB-1 95000U-2L-6	PUBLIC SERVICE ELECTRIC SECURED WELLS FARGO & COMPANY SERIES MTN	1EFE		40,030,34 ⁻ 42,356,000
				20,029,229	24,229,726						695114-CB-2	PACIFICORP 1ST MORTG	1EFE	20,029,229	24,229,72
12607@KZ2	CDX.NA.IG35 SR. TRANCHE	1G	100,000,000	35,613,368	38,655,905	12/23/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	748,167	1,505,487	717081-EC-3	PFIZER INC SR UNSEC	1FFE	34,865,201	37, 150, 41
			·	35,000,000	35,888,891						60687Y-AT-6 459200-KB-6	. MIZUHO FINANCIAL GROUP SR UNSEC IBM CORP SR UNSEC	1GFE		35,888,89
38377WBA1	CDX.NA.IG35 SR. TRANCHE	1*	100,000,000	35,947,232	35,947,213	01/28/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	1,009,369	1,505,487	05964H-AF-2	BANCO SANTANDER SA SR UNSEC	1GFE		34,441,72
				34,172,656	37,588,146 30,802,393			OPENIA DEFENIA TOWN ON ON AN ADDE			797440-BM-5 06051G-HU-6	SAN DIEGO G & E 1ST MORTG	1FFE		37,588,14 30,802,39
3136ALDZ1	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000			01/29/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	497,297	752,743	110122-CP-1 87089H-AB-9	BRISTOL MYERS SQUIBB CO SERIES WI . SWISS RE TREASURY -US CO.GUARNT	1FFE		7,935,68 19,152,93
				26,126,736	23,806,087						15189X-AW-8	CENTERPOINT ENER HOUSTON SERIES AF	1FFE	26,126,736	23,806,08
								CREDIT DEFAULT SWAP ON CDX.NA.1G35							
38378MBJ3	. CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	32,510,461 20,931,079	32,000,624	01/29/2021	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG35	478,213	/52,743	110122-DE-5 02361D-AN-0	BRISTOL MYERS SQUIBB CO SERIES WI . AMEREN ILLINOIS CO SR SEC	1FFE		31,247,88 20,416,61
38377MTH9	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	50,214,068	, ,	01/30/2021	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG35	440,284	,	38377M-TH-9	GNR 2010-144 DC EXCH PAC-1-11	1A	49,773,784	52,278,78
3136AKS53	. CDX.NA.IG35 SR. TRANCHE	1*	100,000,000	36,205,305		02/23/2021	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE	1,120,764	1,505,487	842400-ES-8	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	35,084,541	
				30,000,000 34,941,138	30,337,490 42,226,079			CREDIT DEFAULT SWAP ON CDX.NA. IG35			172967-LD-1 149123-BS-9	CITIGROUP INC SR UNSEC	1GFE	30,000,000	30,337,49 42,226,07
TBD	. CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	30,545,350		02/23/2021	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE	561,225	752,743	341081-FB-8		1EFE	29,984,125	37,820,57
			400 000 000	20,000,000	23,735,409	00/00/0004	40 (00 (000)	CREDIT DEFAULT SWAP ON CDX.NA.1G35		4 505 407	95000U-2M-4	WELLS FARGO & COMPANY SERIES MTN	2AFE		23,735,40
1BD	. CDX.NA.IG35 SR. TRANCHE		100,000,000	38,725,211	40,533,975 44,951,616	02/23/2021	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE	1, 130, 186	1,505,487	837004-CF-5 149123-BL-4	DOMINION ENERGY SOUTH 1ST MORTG CATERPILLAR INC SR UNSEC GENERAL DYNAMICS CORP 4 1/4% Due	1FFE		39,028,48 44,951,61
				29,672,533	32,731,442			CREDIT DEFAULT SWAP ON CDX.NA.1G35			369550-BH-0	4/1/2040 A01US TREASURY N/B United States	1GFE	29,672,533	32,731,44
TBD	. CDX.NA.IG35 SR. TRANCHE	1*	50,000,000			02/24/2021	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE. REC. 1% FIXED RATE			912810-QK-7 377372-AJ-6	Treasury No 3.87	1A		72,861,64
	ODALINATION OF TRANSFER			20,274,915	19,849,066	02/24/2021	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG35			040555-CT-9	. ARIZONA PUBLIC SERVICE SR UNSEC	1GFE		19,849,06
TBD	. CDX.NA.IG35 SR. TRANCHE	1*	25,000,000	26,018,037		02/26/2021	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG35	271,935		3136A6-XD-1	FNR 2012-56 ZM Z SEQ	1A	25,746,102	26,045,818
TBD	. CDX.NA.IG35 SR. TRANCHE	1*	180,000,000	38,688,608 36,885,611 35,285,316	44,542,977 46,792,420 35,139,744	02/26/2021	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE	1,867,296	2,709,876	4042Q1-AB-3 98385X-AQ-9 209111-FC-2	HSBC BANK USA NA SUBORD XTO ENERGY INC CO.GUARNT CON EDISON CO OF NY INC SR UNSEC	1FFE 1DFE 2AFE		41,833,10 46,792,42 35,139,74
				35,285,316	32,825,312						62878U-2B-7	NBN CO LTD SERIES 144A	1EFE	35,982,783	32, 139, 74
				34,000,000	35, 190,000			CREDIT DEFAULT SWAP ON CDX.NA.IG35			87089N-AA-8	SWISS RE FINANCE LUX CO.GUARNT	1FFE	34,000,000	35, 190, 00
TBD	. CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	25,501,235		02/26/2021	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE	501,235	752,743	668074-AU-1	NORTHWESTERN CORP 1ST MORTG	1GFE	25,000,000	26,340,440
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50.000.000	25,141,305	22,431,352	03/05/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE. REC. 1% FIXED RATE	483.763	752.743	032654-AW-5 532457-BT-4	10/1/2041 A01 ELI LILLY & CO SR UNSEC	1GFE		22,431,35
				20.220.248	17.870.764			, , , , , , , , , , , , , , , , , , , ,			040555-DA-9	ARIZONA PUBLIC SERVICE 3 1/2% Due	1GFE	20, 220, 248	17.870.76

SCHEDULE DB - PART C - SECTION 1

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

					Replicati	on (Synthet	ic Asset) Tra	insactions Open as of Cu	irrent Statemen						
	1 0		nthetic Asset) Tra			7	0	Danis ation In			of the Repli	cation (Synthetic Asset) Tran			
1	2	3	4	5	6	/	8	Derivative in	nstrument(s) Oper 10	1 11	12	13 Cas	h Instrument(s) Held 14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description CREDIT DEFAULT SWAP ON CDX.NA. 1635	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
TBD	CDX.NA.IG35 SR. TRANCHE	1*	25,000,000	25,259,445	25,578,357	03/06/2021	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE	240,065	376,372	3136AW-KH-9	FNR 2017-31 GB PAC	1A	25,019,380	25,201,985
TRD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	30.400.836	31 055 5/2	03/06/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	491.812	752 7/13	594918-BS-2	MICROSOFT CORP SR UNSEC	1AFE	29.909.024	31,202,799
	ODA.NA. 1000 UT. TIMNUIL			19,890,997	18,992,443		12/20/2023			752,740	05578A-AN-8	BPCE SA SERIES 144A	1EFE	19,890,997	18,992,443
TBD	CDX.NA.IG35 SR. TRANCHE	1*	75,000,000	38,425,884	38,787,239	05/13/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	1,061,231	1, 129, 115	00913R-AE-6	AIR LIQUIDE FINANCE CO.GUARNT	1GFE		37,658,124
		-		37,391,148	44,338,859			CREDIT DEFAULT SWAP ON CDX.NA.IG35			68233J-AH-7	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	37,391,148	44,338,859
TBD	CDX.NA.IG35 SR. TRANCHE	. 1*	75,000,000	38,448,813	39,080,961	05/20/2021	12/20/2025	SR. TRANCHE, REC. 1% FIXED RATE	1,055,112	1, 129, 115	95709T-AH-3	WESTAR ENERGY INC 1ST MORTG	1FFE	37,393,701	37,951,846
			-	36,908,687	37,549,447			CREDIT DEFAULT SWAP ON CDX.NA.IG37			95709T-AJ-9	WESTAR ENERGY INC 1ST MORTG TSY INFL IX N/B United States	1FFE	36,908,687	37,549,447
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	58,497,166	60,144,477	09/25/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	839,867	351,508	912810-RW-0	Treasury In .875	1A	57,657,299	59,792,969
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	75,000,000		90,216,716	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,259,800	527,262	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	85,865,753	
TRD	CDX.NA.IG37 SR. TRANCHE	1*	100,000,000	116.018.170	120,288,954	00/05/0001	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE. REC. 1% FIXED RATE	1.679.733	702.016	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	11	114,338,437	119,585,938
100			, ,	, ,				CREDIT DEFAULT SWAP ON CDX.NA.IG37		.,		TSY INFL IX N/B United States	In		
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	75,000,000	85,835,105	90,216,716	09/25/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG37	1,219,190	527,262	912810-RW-0	Treasury In .875 CENTERPOINT ENER HOUSTON GENL REF	1A	84,615,915	89,689,454
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	200,000,000	53, 109, 447		09/25/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	3,251,175	1,406,031	15189X-AM-0	MORT	1FFE		48,884,841
				49,541,205 50,318,075	51,782,121						25468P-CR-5 438516-BS-4	TWDC ENTERPRISES 18 CORP SR UNSEC HONEYWELL INTERNATIONAL SR UNSEC	2AFE		51,782,121 53,839,198
				49,926,847	54,770,839			ODEDLE DEFLUE T ONLD ON ONL 1007			68233J-AT-1	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	49,926,847	54,770,839
TBD	CDX.NA.IG37 SR. TRANCHE	1*	50,000,000	57,266,674	60,144,477	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	812,794	351,508	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	56,453,880	59,792,969
TRD	CDX.NA.IG37 SR. TRANCHE	1*		58.205.488	60,144,477	00/20/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	810.662	251 509	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1/		59,792,969
100				, ,				CREDIT DEFAULT SWAP ON CDX.NA.IG37	,	,	-	•	In		
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	50,397,655	51,594,170	09/29/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG37	780,559	351,508	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC	1EFE	49,617,096	51,242,662
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	50,906,416	55,280,128	09/29/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	742, 121	351,508	539830-BN-8	LOCKHEED MARTIN CORP SR UNSEC	1GFE		54,928,620
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	50,934,476	45,266,520	10/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	714,593	351,508	575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144	1DFE		44,915,012
TBD	CDX.NA.IG37 SR. TRANCHE	1*		62, 107, 351	62 210 645	10/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE. REC. 1% FIXED RATE	715,725	251 509	254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI	1GFE	61,391,626	62,959,137
								CREDIT DEFAULT SWAP ON CDX.NA.IG37		,					
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	50,543,337	59,341,072	10/01/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG37	697,615	351,508	26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE		58,989,564
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	50,503,795	55,412,458	10/05/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE		351,508	546676-AU-1	LOUISVILLE GAS & ELEC 1ST MORTG	1FFE		55,060,950
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	50,386,028	61,254,776	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE		351,508	002824-AY-6	ABBOTT LABORATORIES SR UNSEC	1EFE	49,700,579	60,903,268
TRO	CDX.NA.IG37 SR. TRANCHE	1*		50.021.445	47.796.040	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE. REC. 1% FIXED RATE	666.847	351 508	82620K-AM-5	SIEMENS FINANCIERINGSMAT CO.GUARNT	1EFE	49.354.598	47 , 444 , 532
			, ,	, ,	, ,			CREDIT DEFAULT SWAP ON CDX.NA.IG37	,	,		ARIZONA PUBLIC SERVICE 3.35% Due			
IRD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	52, 116, 591	43,848,994	10/06/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG37	658,567	351,508	040555-DB-7	5/15/2050 MN15	1GFE	51,458,024	43,497,486
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	50,442,847		10/06/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG37	647,218	351,508	694476-AE-2	PACIFIC LIFECORP SERIES 144A WELLS FARGO & COMPANY VAR % Due	1GFE		45,708,437
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	50,632,591	45,300,265	10/06/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	646,083	351,508	95000U-2Q-5	4/30/2041 A030	2AFE		44,948,757
TRD	CDX.NA.IG37 SR. TRANCHE	1*		50,352,573	51 577 275	10/07/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	606,673	351,508	74456Q-AZ-9	PUBLIC SERVICE ELECTRIC 1ST REF	1EFE		51,225,767
								CREDIT DEFAULT SWAP ON CDX.NA.HY37							
TBD	CDX.NA.HY37 SR. TRANCHE	. '^	100,000,000	69,714,796 48,711,989	68,404,112 50,521,826	10/09/2021	12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	20,134,615	18,905,265	713448-DP-0 88579Y-AH-4	PEPSICO INC SR UNSEC	1EFE		49,498,847 50,521,826
TDD	CDX.NA.HY37 SR. TRANCHE	1*	100,000,000	, ,,	, ,	10/00/2001	10/00/0000	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE. REC. 5% FIXED RATE	20.134.615	10.005.005	049560-AM-7	ATMOS EMEDOV CODD OD LIMOTO	1EFE	, ,,	, ,
TBD				71,911,425 47,521,377	71,714,036 52,983,987	10/09/2021	12/20/2026			18,905,265	716442-AH-1	ATMOS ENERGY CORP SR UNSEC SUNCOR ENERGY INC SR UNSEC	2AFE		52,808,771 52,983,987
TBD	CDX.NA.HY37 SR. TRANCHE	1*	100,000,000	90.795.654		10/13/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE. REC. 5% FIXED RATE	20.104.834	10 005 005	05971K-AF-6	BANCO SANTANDER SA 3.49% Due 5/28/2030 MN28	1GFE		67, 125, 280
				30,795,654	33,864,773	10/ 10/ 202 1	12/20/2020		20, 104,034		842400-FA-6	SOUTHERN CAL EDISON 1ST REF MORT	2AFE		33,864,773
TBD	CDX.NA.HY37 SR. TRANCHE	1*		62.363.948	67 091 127	10/13/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE. REC. 5% FIXED RATE	10.050.158	9 452 633	585055-BU-9	MEDTRONIC INC CO.GUARNT	1GFE		57.638.494

SCHEDULE DB - PART C - SECTION 1

		D I' I' (0	. U C. A D. T		Replicati	on (Synthet	ic Asset) Tra	ansactions Open as of Cu	irrent Statemen		. f. tl D l	Section (O with the Asset) Toront			
1	2	Replication (Syr	nthetic Asset) Tra	insactions 5	6	7	8	Dorivativo In	actrument(a) Oper		or the Repi	ication (Synthetic Asset) Trans			
1	2	3	4	5	ь	/	8	9	nstrument(s) Oper 10	11	12	Tasr 13	Instrument(s) Held	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description CREDIT DEFAULT SWAP ON CDX.NA. 1637	Book/Adjusted Carrying Value		CUSIP	Description MASS MUTUAL LIFE INS CO SERIES 144A	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
TBD	CDX.NA.IG37 SR. TRANCHE	1*	75,000,000	51,901,486	45, 150, 326	10/13/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	878,672	527,262	575767-AQ-1	MASS MOTORE LIFE THS CO SERIES 144A	1DFE	51,022,814	44,623,064
												NEW YORK LIFE INSURANCE SERIES 144A			
		-		28,352,116	24,548,943			CREDIT DEFAULT SWAP ON CDX.NA.HY37			64952G-AT-5		10FE		24,548,943
TBD	CDX.NA.HY37 SR. TRANCHE	1*	100.000.000	68.665.636	79,217,187	10/14/2021	12/20/2026	SR. TRANCHE. REC. 5% FIXED RATE	20.097.084	18.905.265	694476-AA-0	PACIFIC LIFE CORP SR UNSEC	1GFE		60,311,922
				47,936,877	49,632,212						456837-AM-5	ING GROEP NV SR UNSEC	1GFE	47,936,877	49,632,212
				3,985,600	3,913,096			ODEDLT DESAULT OWAR ON ON MA LOOZ			93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC	1GFE	3,985,600	3,913,096
TRD	CDX.NA.IG37 SR. TRANCHE	1*		48.207.427	54,757,990	10/14/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	582,666	351.508	020002-AQ-4	ALLSTATE CORP SR UNSEC	1GFE		54,406,482
				2,411,091	3, 148, 125			on. Handle, hear in the line			478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	2,411,091	3, 148, 125
								CREDIT DEFAULT SWAP ON CDX.NA.IG37							
IBD	CDX.NA.IG37 SR. TRANCHE	. 1*	100,000,000	44,295,454	43,777,314 43,712,468		12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	1,312,346	703,016	93884P-DW-7 09659W-2K-9	WASHINGTON GAS LIGHT CO SR UNSEC BNP PARIBAS SERIES 144A	1GFE		43,074,298
				9,363,002	12,225,131						478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	9,363,002	
				, , ,	, , ,			CREDIT DEFAULT SWAP ON CDX.NA.IG37	'						, , ,
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	47,141,806	48,538,880		12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	693,820	351,508	02361D-AQ-3	AMEREN ILLINOIS CO SR SEC	1FFE		48, 187, 372
				3,766,548	3,841,583			CREDIT DEFAULT SWAP ON CDX.NA.1G37			049560-AL-9	WALMART INC 2 1/2% Due 9/22/2041			3,841,583
TBD	CDX.NA.IG37 SR. TRANCHE	1*	50,000,000	50,315,144	44,762,337	11/02/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	665,596	351,508	931142-EU-3	MS22	10FE		44,410,829
								CREDIT DEFAULT SWAP ON CDX.NA.HY37							
TBD	CDX.NA.HY37 SR. TRANCHE	. 1*	50,000,000	55,465,542 4,854,056			12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	10,051,770	9,452,633	64952G-AE-8 74432Q-CE-3	NEW YORK LIFE INSURANCE SUBORD PRUDENTIAL FINANCIAL INC SR UNSEC .	10FE		53,784,806
				4,004,000				CREDIT DEFAULT SWAP ON CDX.NA.1G37			74402Q-0L-0	HSBC HOLDINGS PLC 2.871% Due	Idi L		
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	100,000,000	51,383,252	46, 153, 364	11/23/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	1,383,252	703,016	404280-CY-3	11/22/2032 MN22	1GFE	50,000,000	45,450,348
				25.060.035	23.265.597						263534-CP-2	E I DU PONT DE NEMOURS 2.3% Due 7/15/2030 JJ15	4055		00 005 507
				25,060,035	23,265,597						459200-KB-6	IBM CORP SR UNSEC	1GFE	25,060,035	23,265,597
								CREDIT DEFAULT SWAP ON CDX.NA.IG37							
TBD	CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	37,373,161	40,549,619	11/24/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	652,399	351,508	89417E-AJ-8	TRAVELERS COS INC SR UNSEC	1FFE		40, 198, 111
				13, 128, 613	13,439,277			CREDIT DEFAULT SWAP ON CDX.NA.IG37			00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC PEPSICO INC 2 5/8% Due 10/21/2041	1FFE		13,439,277
TBD	CDX.NA.IG37 SR. TRANCHE	1*	100,000,000	40,423,478	36,546,908	11/24/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	1,300,139	703,016	713448-FF-0	A021	1EFE		35,843,892
				37,397,788	36,259,925						744448-CG-4	. PUBLIC SERVICE COLORADO 1ST MORTG .	1FFE	37,397,788	36,259,925
				22,861,611	23,493,281			CREDIT DEFAULT SWAP ON CDX.NA.IG37			00115A-AF-6	. AEP TRANSMISSION CO LLC SR UNSEC	1FFE	22,861,611	23,493,281
TBD	CDX.NA.IG37 SR. TRANCHE	1*	200,000,000	35,466,214	36,071,256	11/27/2021	12/20/2026	SR. TRANCHE. REC. 1% FIXED RATE	1,913,806	1.406.031	06051G-HM-4	BANK OF AMERICA CORP SR UNSEC	1GFE	33,552,408	34,665,225
				34,580,952	33,972,245						23338V-AE-6	DTE ELECTRIC CO GENL REF MORT	1EFE		33,972,245
				20 205 200	04 504 050						000045 44 0	FIVE CORNERS FND TR II SERIES 144A	4055	22 225 222	04 504 050
				33,325,000	31,581,259						33834D-AA-2	MAGNA INTERNATIONAL INC 2.45% Due	1GFE		31,581,259
				30,376,790	27,638,700						559222-AV-6	. 6/15/2030 JD15	1GFE	30,376,790	27,638,700
				33,475,000	33,771,909						61744Y-AL-2	MORGAN STANLEY SR UNSEC	1GFE		33,771,909
				34,940,460	37,978,485			CREDIT DEFAULT SWAP ON CDX.NA.1G37			907818-DU-9	UNION PACIFIC CORP SR UNSEC EVERGY KANSAS CENTRAL 3.45% Due	2AFE		37,978,485
TBD	CDX.NA.IG37 SR. TRANCHE	1*	100,000,000	23,338,652	20, 168, 407	11/27/2021	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE		703,016	30036F-AA-9	4/15/2050 A015	1FFE	22,386,416	19,465,391
				30,416,530	36,533,066						745332-CA-2	. PUGET SOUND ENERGY INC SR SEC	1FFE		36,533,066
				30, 121, 106	28,401,166						20030N-BU-4	COMCAST CORP CO.GUARNT	1GFE	30 , 121 , 106	28,401,166
				22,399,972	19,599,652			CREDIT DEFAULT SWAP ON CDX.NA.HY37			594918-BT-0	MITCHUSUFT CUMP SH UNSEC	IMFE	22,399,972	19,599,652
TBD	CDX.NA.HY37 SR. TRANCHE	. 1*		71,857,266	72,447,305		12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	39,494,140	37,810,530	20030N-BM-2	COMCAST CORP CO.GUARNT	1GFE		34,636,775
				31,902,866	40,118,845						136375-BN-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	31,902,866	40, 118, 845
			-	32,097,114	32,223,101						209111-FB-4 902613-AA-6	CON EDISON CO OF NY INC SR UNSEC UBS GROUP AG SR UNSEC	2AFE	32,097,114	32,223,101
				31,620,523	30,476,404						89417E-AL-3	TRAVELERS COS INC SR UNSEC	1FFE		30,476,404
				30,738,950	30,685,804						911312-AZ-9	UNITED PARCEL SERVICE SR UNSEC	1GFE		30,685,804
				11, 125, 804	0.050.000						200265 44 0	EVERGY KANSAS CENTRAL 3.45% Due	1000	44 405 004	0.050.000
					9,350,600			CREDIT DEFAULT SWAP ON CDX.NA.HY37			30036F-AA-9	4/15/2050 A015	1FFE	11, 125,804	9,350,600
TBD	CDX.NA.HY37 SR. TRANCHE	. 1*		74,870,270	78,996,918		12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	39,466,310	37,810,530	010392-EE-4	ALABAMA POWER CO SR UNSEC	1GFE		41, 186, 388
				34,871,837	35,702,515						23338V-AA-4	DTE ELECTRIC CO GENL REF MORT	1FFE	34,871,837	35,702,515
				35,707,924	36,478,371 40.845.514						459200-KA-8 478160-AL-8	IBM CORP SR UNSEC	1GFE	35,707,924	36,478,371 40.845.514
		.	. 	4,99۱,198 کد		1	.	.		k	1+1010U-AL-0	. JUI INOUN & JUTINOUN OH UNDEL	INI E	198 , ا 99 , 4د	41 C, C40, U4

SCHEDULE DB - PART C - SECTION 1

		Danlingting (Com	-4b -4:- A4) T		Replicati	on (Synthet	ic Asset) Tr	ansactions Open as of Cu	irrent Statemen		of the Doub	:+: (O:+:- A+) T			
1	2	Replication (Syr	nthetic Asset) Tra	ansactions 5	6	7	0	Dorivativo In	actrument(a) Oper		of the Repl	ication (Synthetic Asset) Tran			
1	2	3	4	5	б	/	8	9	nstrument(s) Oper		40		h Instrument(s) Held	1 45	10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
				35,851,634	34,930,508						68233J-BB-9	ONCOR ELECTRIC DELIVERY SR SEC	. 1FFE	35,851,634	34,930,508
TBD	CDX.NA.HY37 SR. TRANCHE	1*	100,000,000	29,929,644	26,768,667 29,163,576	11/30/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	19,968,786	18,905,265	842434-CJ-9 254687-EB-8	. SOUTHERN CALIF GAS CO 1ST MORTG WALT DISNEY COMPANY THE SERIES WI PROLOGIS LP 2 1/4% Due 4/15/2030	. 1GFE	23,360,428	26,768,667
				22,793,410	20,903,595						74340X-BM-2	A015	. 1GFE	22,793,410	20,903,595
				7,000,000	9,646,190						771367-CA-5 .		1FFE	7,000,000	9,646,190
				24,972,120	22,729,908						78016E-YH-4 .	ROYAL BANK OF CANADA SERIES GMTN	. 1EFE	24,972,120	22,729,908
				7,000,000	6,895,315						857477-BN-2	STATE STREET CORP SERIES WI	1EFE		6,895,315
				5,493,730 24,928,195	5,675,269 24,994,793						85771P-AL-6 . 94974B-GK-0	. EQUINOR ASA CO.GUARNT	1DFE	5,493,730 24,928,195	5,675,269
TRD	CDX.NA.HY37 SR. TRANCHE	1*	100.000.000		24,994,793	11/30/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE. REC. 5% FIXED RATE	19.968.786	18 905 265	00115A-AM-1 .	. AEP TRANSMISSION CO LLC SERIES M	1GFE	9, 996, 538	9,644,803
100	ODA.NA.IIIO/ GII. IIIANGIE			5,995,268	6,228,147	11/00/2021	. 12/20/2020	OII. HANOIE, HEO. SATTAED HATE			485134-BR-0	KANSAS CITY POWER & LT MORTGAGE	1FFE	5,995,268	6,228,147
				19,925,489	24,607,778 27,833,712						822582-AN-2 87089H-AB-9	SHELL INTERNATIONAL FIN CO.GUARNT SWISS RE TREASURY -US CO.GUARNT	. 1EFE		24,607,778
				29,805,939	32,976,686						82620K-AF-0 .	SIEMENS FINANCIERINGSMAT CO.GUARNT	1EFE		32,976,686
				8,989,741	9,286,804			CREDIT DEFAULT SWAP ON CDX.NA.IG37			85771P-AL-6 .	EQUINOR ASA CO.GUARNT	1DFE	8,989,741	9,286,80
TBD	. CDX.NA.IG37 SR. TRANCHE	1*	100,000,000		11,021,688	11/30/2021	. 12/20/2026	. SR. TRANCHE, REC. 1% FIXED RATE	1,164,082	703,016	85771P-AL-6 .	EQUINOR ASA CO.GUARNT	. 1DFE	9,988,601	10,318,672
				29,808,466	38,244,053						87305Q-CB-5	TTX CO SR UNSEC	. 1FFE	29,808,466	38,244,050
				29,907,486	31, 179, 249						927804-FT-6	VIRGINIA ELEC & POWER CO SR UNSEC	2AFE		31,179,249
TBD	CDX.NA.HY37 SR. TRANCHE	1*		29,855,968	38,150,226 24,917,190	12/01/2021	. 12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	9,947,828	9 452 633	983024-AN-0 136375-BW-1	WYETH LLC CO.GUARNT	. 1FFE		38, 150, 226
100	ODALINI OF GIL HUNGE			36,535,454	32,697,351	12/01/2021	. 12/20/2020	on. Handle, Heb. ON TIMES HATE		, 402, 000	64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144		36,535,454	32,697,35
								CREDIT DEFAULT SWAP ON CDX.NA.HY37							
TBD	. CDX.NA.HY37 SR. TRANCHE	1*		32,977,434	29, 178, 424 30, 776, 697	12/01/2021	. 12/20/2026	. SR. TRANCHE, REC. 5% FIXED RATE		9,452,633	459200-KL-4 491674-BG-1	IBM CORP 2.95% Due 5/15/2050 MN15 . KENTUCKY UTILITIES CO 1ST MORTG	. 1GFE	23,069,120	
T00	00V NA 1007 00 TOANGE	4.5	50 000 000	20 200 404	00 470 040	10 (0.1 (000.1	10 100 10000	CREDIT DEFAULT SWAP ON CDX.NA.IG37	404 000	054 500	200450 47 0	AIR PRODUCTS & CHEMICALS 2.7% Due	4555	00 000 005	00 405 00
TBD	. CDX.NA.IG37 SR. TRANCHE	1*	50,000,000	30,382,431	26,476,812	12/01/2021	. 12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	481,806	351,508	009158-AZ-9 136375-BW-1	. 5/15/2040 MN15	. 1FFE	29,900,625	26,125,30
				6,913,593	6,094,566						459200-KL-4	IBM CORP 2.95% Due 5/15/2050 MN15	1GFE		6,094,56
TBD	CDX.NA.HY37 SR. TRANCHE	1*			44,050,464	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	9,871,122	9,452,633		DOMINION ENERGY SOUTH 1ST MORTG	1FFE		34,597,83
				20,343,202	20,806,681						911312-AR-7	UNITED PARCEL SERVICE SR UNSEC	1GFE		20,806,68
TBD	. CDX.NA.IG37 SR. TRANCHE	1*	100,000,000		28,592,606	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,099,233	703,016	002824-BG-4	. ABBOTT LABORATORIES SR UNSEC	. 1EFE	23,874,708	27,889,59
				4,510,439	3,705,468						713448-EP-9	PEPSICO INC 2 7/8% Due 10/15/2049 A015	. 1EFE	4,510,439	3,705,468
				23,950,939	27,392,940						842434-CG-5	SOUTHERN CALIF GAS CO 1ST MORTG	. 1EFE		27,392,940
				23,934,158 23,842,318	28,622,102 26,873,182						89417E-AH-2 906548-BY-7	TRAVELERS COS INC SR UNSEC	. 1FFE	23,934,158 23,842,318	28,622,10
				20,042,010	0,073, 102 يو		-	CREDIT DEFAULT SWAP ON CDX.NA.HY37	·		JUU-0-U1-1	On on old			20,070, 10
TBD	. CDX.NA.HY37 SR. TRANCHE	1*	100,000,000		43,828,354	12/01/2021	. 12/20/2026	. SR. TRANCHE, REC. 5% FIXED RATE	19,825,925	18,905,265	12189L-AA-9	. BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	19,946,549	24,923,08
			-	19,931,988	25,567,862		-				12189T-AX-2	BURLINGTN NORTH SANTA FE SR UNSEC . DUKE ENERGY PROGRESS LLC 1ST MORTG		19,931,988	25,567,86
	-		.	19,921,230	20,601,073		.				144141-DB-1		1FFE		20,601,07
				19,994,023	24,846,601 20,004,425						171232-AQ-4 172967-LP-4	CHUBB CORP CO.GUARNT	. 1FFE		24,846,60
TRD	CDX.NA.HY37 SR. TRANCHE	1*				12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	9,953,082	0 450 600	1/296/-LP-4 032654-AV-7	ANALOG DEVICES INC 2.1% Due	IGFE		20,004,42
TBD	. IVA.INA. ITI O' ON. IMANUTE			47,450,082		12/02/2021	. 12/20/2020	. On. INANUNE, NEC. 3% FIXED KATE			717081-FA-6	PFIZER INC 2.7% Due 5/28/2050 MN28			
TDD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000			12/02/2021	10 (00 (0006	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	9,922,848	0 450 600	478160-AN-4	IOLINICONI © IOLINICONI CD I INICEC	. 1AFE		
TBD	. LODA.INA.INT3/ SM. IHANUHE	1°		45,473,483		12/02/2021	12/20/2026	. jon. IMANUME, MEG. 5% FIXED HATE		9,452,633	717081-FA-6 .	DONNSON & JOHNSON SR UNSEC			46,417,928
TBD	CDX.NA.IG37 SR. TRANCHE	1*				12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	491,420	251 E00	46647P-AV-8	JPMORGAN CHASE & CO SR UNSEC	. 1FFE		27,922,506

SCHEDULE DB - PART C - SECTION 1

		D. " " '-			Replicati	on (Synthet	ic Asset) Tra	Insactions Open as of Cui	rrent Statemen		. (0 . 5				
	T		nthetic Asset) Tra		1 0	-	•	Desire to			of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		strument(s) Oper		40		Instrument(s) Held	45	1 40
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
				23,612,093	23,671,747						89417E-AM-1	TRAVELERS COS INC SR UNSEC	1FFE	23,612,093	23,671,74
TBD	CDX.NA.IG37 SR. TRANCHE	1*	50,000,000	8,252,832 23,248,653	7,282,930 21,664,763		12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	482,062	351,508	717081-FA-6 976656-CE-6	PFIZER INC 2.7% Due 5/28/2050 MN28 WISC ELEC POWER SR UNSEC	1FFE	7,770,770 23,248,653	6,931,42 21,664,76
TBD	CDX.NA.IG37 SR. TRANCHE	1*		18,778,000	20, 182,825		12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE		351.508	30231G-AW-2 15189X-AU-2	EXXON MOBIL CORP SR UNSEC	1DFE		20, 182, 82
				27,484,332 16,256,821	27,647,432 17,341,935			CREDIT DEFAULT SWAP ON CDX.NA.HY37			66989H-AF-5 278865-BA-7	NOVARTIS CAPITAL CORP CO.GUARNT ECOLAB INC SR UNSEC	1DFE	27,484,332 16,256,821	27 ,647 ,432 17 ,341 ,935
TBD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	29,872,238 19,975,019	32,050,736 19,359,365		12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	9,872,238	9,452,633	20765Q-AH-8 209111-FH-1	CONNECTICUT NATURAL GAS SR UNSEC CON EDISON CO OF NY INC SR UNSEC	1FFE	20,000,000	
TBD	. CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	9,990,710	11,058,002		12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	9,888,529	9,452,633	02361D-AT-7 209111-FG-3	AMEREN ILLINOIS CO 1ST MORTG CON EDISON CO OF NY INC SR UNSEC	1FFE		11,058,002
				21,058,213	18,592,663			CREDIT DEFAULT SWAP ON CDX.NA.IG37			15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD BERKSHIRE HATHAWAY FIN 2.85% Due	1FFE	21,058,213	18,592,66
TBD	CDX.NA.IG37 SR. TRANCHE	1*	100,000,000	27,211,623 25,220,095	23, 126, 425 25, 668, 985		12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	922,498	703,016	084664-CV-1 693475-AW-5	10/15/2050 A015 PNC FINANCIAL SERVICES SR UNSEC KIMBERLY CLARK CORP 2% Due	1CFE		22,423,409 25,668,985
				24,900,387 23,753,974	22,823,602 24,655,915			CREDIT DEFAULT SWAP ON CDX.NA.HY37			494368-CD-3 478160-BU-7	. 11/2/2031 MN2 JOHNSON & JOHNSON SR UNSEC TSY INFL IX N/B United States	1FFE	24,900,387 23,753,974	22,823,60 24,655,91
TBD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	68,122,211 67,506,926		12/04/2021	12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	9,917,040		912810-RW-0 912810-RW-0	Treasury In .875 TSY INFL IX N/B United States Treasury In .875	1A		59,792,96 59,792,96
TBD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	60,042,195		01/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY37	10,078,581		05531G-AB-7	BB&T CORP SUBORD	1GFE	49,963,614	50,944,75
TBD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	35,021,817 24,975,865	38,148,844 25,061,239		12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY37	10,062,281	9,452,633	209111-EF-6 46625H-RX-0	CON EDISON CO OF NY INC SR UNSEC JPMORGAN CHASE & CO SUBORD	2AFE	24,959,536 24,975,865	28,696,21 25,061,23
TBD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	11,892,836 23,950,736	11,258,638 25,212,336		12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	10,025,358	9,452,633	059165-EH-9 207597-EH-4	BALTIMORE GAS & ELECTRIC SR UNSEC . CONNECTICUT LIGHT & PWR 1ST MORTG . DUKE ENERGY CAROLINAS 1ST REF MORT	1GFE	1,867,478	1,806,00 25,212,33
				23, 163, 309	29,565,719			CREDIT DEFAULT SWAP ON CDX.NA.HY37			26442C-AB-0	GENERAL DYNAMICS CORP 3 5/8% Due	1FFE	23, 163, 309	29,565,71
TBD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	33, 110, 351 27, 389, 295	33,475,003 30,572,251		12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.IG37	9,988,471	9,452,633	369550-BM-9 459200-AR-2	4/1/2030 A01	1GFE	23,121,880 27,389,295	24,022,37 30,572,25
TBD	CDX.NA.IG37 SR. TRANCHE	1*	100,000,000	82,093,509 18,746,661	22,797,732		12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.1G37	1,015,118		891160-MJ-9 904764-AH-0	TORONTO-DOMINION BANK SUBORD UNILEVER CAPITAL CORP CO.GUARNT FLORIDA POWER & LIGHT CO 1ST MORTG	1FFE		81,729,15 22,797,73
TBD	CDX.NA.IG37 SR. TRANCHE	1*	50,000,000	50,431,346		01/25/2022	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE. REC. 5% FIXED RATE	457,805 9.873.206		341081-FB-8 74435K-AA-3	PRUDENTIAL PLC 3 1/8% Due 4/14/2030 A014	1FFE		63,034,28
TBD	. CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	59,713,870			12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY37	9,864,801	, , , , ,	837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	49,849,069	60,650,85
TBD	CDX.NA.HY37 SR. TRANCHE	1*		59,400,999		01/27/2022	12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA. 1637 SR. TRANCHE, REC. 1% FIXED RATE	9,846,737	, , , , ,	904764-AH-0 03076C-AF-3	UNILEVER CAPITAL CORP CO.GUARNT AMERIPRISE FINANCIAL INC SR UNSEC	16FE		61,363,40 51,021,70
TBD	CDX.NA.1G37 SR. TRANCHE	1*	25,000,000	25,085,761			12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE		,	539830-BN-8	LOCKHEED MARTIN CORP SR UNSEC	1GFE		27,464,31
TBD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	60,028,880		01/28/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.HY37	9,760,707	9,452,633		CANADIAN NATL RAILWAY SR UNSEC	1FFE		63,040,31
TBD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000		68,980,081 154,326		12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE CREDIT DEFAULT SWAP ON CDX.NA.1G37	9,738,288	9,452,633	907818-CF-3 020002-AS-0	UNION PACIFIC CORP SR UNSEC	2AFE		59,527,444 154,320
TBD	CDX.NA.IG37 SR. TRANCHE	1*	50,000,000	40,331,452	40,143,418 12.355.854	02/04/2022	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	331,452	351,508	617446-8P-7 010392-FB-9	MORGAN STANLEY SERIES MTN	1FFE	40,000,000	39,791,910

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

					Replication	on (Synthet	ic Asset) Tra	Insactions Open as of Cur	rent Statemen						
		Replication (Syr	thetic Asset) Tra								of the Repli	cation (Synthetic Asset) Tran			
1	2	3	4	5	6	7	8		strument(s) Oper		40		n Instrument(s) Held	1	
		NAIC						9	10	11	12	13	14 NAIC	15	16
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted	
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
				10.00				CREDIT DEFAULT SWAP ON CDX.NA.HY37	7 414 5	T GIII T GIGG	000	FLORIDA POWER & LIGHT CO 1ST MORTG	2000.150.011	74.40	· an · varao
TBD	. CDX.NA.HY37 SR. TRANCHE	. 1*	50,000,000	54,576,583	63,455,281	02/05/2022	. 12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	9,653,707	9,452,633	341081-ES-2		1EFE	44,922,876	54,002,648
				4,639,793	5,935,609			OPENIT DEFAULT OWAR ON ONLY NA 1007			020002-AS-0	ALLSTATE CORP SR UNSEC	1GFE	4,639,793	5,935,609
TDD	CDX.NA.IG37 SR. TRANCHE	1*	50,000,000	45.162.859	51 900 760	02/05/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	208.490	251 500	842400-EV-1	SOUTHERN CAL EDISON 1ST REF MORT	2AFE		51,458,252
100	CDX.NA.1037 Sh. Thancil			4.997.320	5.089.510	02/03/2022	. 12/20/2020	on. Inamone, nec. 10 lineb hale	200,490		45138L-BA-0	IDAHO POWER CO 1ST MORTG	1EFE	4.997.320	5,089,510
				, , ,	, , ,			CREDIT DEFAULT SWAP ON CDX.NA.HY37						, , ,	
TBD	CDX.NA.HY37 SR. TRANCHE	. 1*	50,000,000	50,495,059		02/08/2022	12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	9,624,091	9,452,633	250847-DZ-0	DTE ELECTRIC CO GENL REF MORT	1FFE	40,870,968	46,864,925
	-				10,219,972		-	OPENIT DEFAULT OWAR ON ONLY NA 1007			91324P-BU-5	. UNITEDHEALTH GROUP INC SR UNSEC	1FFE		10,219,972
TRN	CDX.NA.IG37 SR. TRANCHE	1*	50,000,000	30.481.528	35 10/ 233	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE. REC. 1% FIXED RATE	287.013	351 508	244199-BD-6	DEERE & COMPANY SR UNSEC	1FFE	30, 194, 515	34.752.725
100	CDX.IN. TGOT GIT. THATGIE			19,994,760	25,562,216	02/11/2022		OII. HIANOIE, HEO. IN TIALD HATE	207,010		22541L-AE-3	CREDIT SUISSE USA INC CO.GUARNT	1FFE	19,994,760	25,562,216
					,			CREDIT DEFAULT SWAP ON CDX.NA.1G37							
TBD	. CDX.NA.IG37 SR. TRANCHE	. 1*	50,000,000	32,831,364	37,487,423	02/11/2022	12/20/2026	SR. TRANCHE, REC. 1% FIXED RATE	228,641	351,508	976656-BW-7	WISC ELEC POWER SR UNSEC	1GFE	32,602,723	37, 135, 915
				17,989,072	20.948.726						207597-DS-1	CONNECTICUT LIGHT & PWR 1ST REF	1EFE	17,989,072	20,948,726
				17,969,072	20,948,726			CREDIT DEFAULT SWAP ON CDX.NA.HY37			20/09/-05-1	MURI	ICFC	17,989,072	20,948,720
TBD	CDX.NA.HY37 SR. TRANCHE	1*	50.000.000	42,900,062	51.864.082	02/11/2022	12/20/2026	SR. TRANCHE. REC. 5% FIXED RATE	9.674.919	9.452.633	263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MORTG .	1FFE		42,411,449
				16,595,153	19,697,408						842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT	2AFE		19,697,408
				.=				CREDIT DEFAULT SWAP ON CDX.NA.HY37							
TBD	. CDX.NA.HY37 SR. TRANCHE	. 1*	50,000,000	47,300,844		02/11/2022	12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	9,627,365	9,452,633	202795-HK-9 842400-FP-3	COMMONWEALTH EDISON CO 1ST MORTG SOUTHERN CAL EDISON 1ST REF MORT	1FFE		45,783,288 14.281.538
				12,581,421	14,281,538			CREDIT DEFAULT SWAP ON CDX.NA.HY37			842400-FP-3	SOUTHERN CAL EDISON IST HEF MORT	IGFE	12,581,421	14,281,538
TBD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	46,878,962	45.712.558	02/12/2022	12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	9,481,174	9.452.633	744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG .	1FFE	37,397,788	36,259,925
				12,964,801	16,530,907						822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	12,964,801	16,530,907
								CREDIT DEFAULT SWAP ON CDX.NA.HY37							
TBD	. CDX.NA.HY37 SR. TRANCHE	. 1*	50,000,000	34,477,607		02/15/2022	. 12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	9,479,332	9,452,633	91159H-HW-3 949746-JM-4	. US BANCORP SUBORD	1FFE	24,998,275	24,499,577 28,758,751
				24,981,083	28,738,731			CREDIT DEFAULT SWAP ON CDX.NA.HY37			949/40-JM-4	SOUTHWESTERN PUBLIC SERV 1ST MORTG	ZAFE	24,981,083	28,738,731
TBD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	43,286,968	45,730,920	02/15/2022	12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	9,463,765	9,452,633	845743-BN-2	0001111201211111002110 02111 101 11101110	1GFE		36,278,287
												NORTHERN STATES PWR-MINN 1ST MORTG			
				15,685,755	15,228,456			OPENIT DEFAULT OWAR ON ONLY MA LIVOT			665772-CJ-6		1FFE	15,685,755	15,228,456
TDD	CDX.NA.HY37 SR. TRANCHE	1*	50,000,000	35,336,434	35,392,661	02/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	9,418,525	0 452 632	91324P-DT-6	. UNITEDHEALTH GROUP INC SR UNSEC	1FFE	25,917,909	25,940,028
10U	CDX.NA.H137 Sh. Thanche	. ''		23.850.000	24,606,629	02/ 13/ 2022	. 12/20/2020	on. INANCHE, NEC. 5% FIXED NATE	9,410,323	9,432,033	86562M-BG-4	SUMITOMO MITSUI FINL GRP SR UNSEC	1GFE	23,850,000	23,940,028
					, ,			CREDIT DEFAULT SWAP ON CDX.NA.HY37						, ,	, ,
TBD	. CDX.NA.HY37 SR. TRANCHE	. 1*	50,000,000	28,890,206		03/11/2022	12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	9,038,841	9,452,633	040555-CN-2	. ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	19,851,365	20,296,670
	-	-	 	19,857,085	26,458,978		-				195869-AD-4	COLONIAL PIPELINE CO SR UNSEC INTEL CORP 4 3/4% Due 3/25/2050	1GFE	19,857,085	26,458,978
				.9,989,257	11,645,345						458140-BM-1	MS25	1EFE		11,645,345
								CREDIT DEFAULT SWAP ON CDX.NA.HY37							
TBD	CDX.NA.HY37 SR. TRANCHE	. 1*	50,000,000	39,038,841		03/11/2022	12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	9,038,841	9,452,633	06051G-HU-6	BANK OF AMERICA CORP SR UNSEC	1FFE	30,000,000	30,802,393
				24,883,462	25,302,198		-	OPENIA DESIGNATIONAL DIVINO DI CONTROLLO			254687-EF-9	WALT DISNEY COMPANY THE SERIES WI.	2AFE		25,302,198
TRD	. CDX.NA.HY37 SR. TRANCHE	1*	25,000,000	24,478,300	27 704 202	03/12/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	4,486,867	A 706 046	737679-CY-4	POTOMAC ELECTRIC POWER 1ST MORTG	1FFE	19,991,433	23,067,886
טט ו	. ODA.INA.IIIO/ On. INMINORE		23,000,000	4.976.612	6,419,068	00/ 12/2022	12/20/2020	OIL INAMOLE, NEC. 3/6 FIXED NATE	4,400,007	4,120,310	69351U-AM-5	PPL ELECTRIC UTILITIES 1ST MORTG	1FFE	4.976.612	6,419,068
				, ,	5, 1.0,300			CREDIT DEFAULT SWAP ON CDX.NA.HY37						, ,	
TBD	. CDX.NA.HY37 SR. TRANCHE	. 1*	25,000,000	29,473,957	32,526,199	03/15/2022	. 12/20/2026	SR. TRANCHE, REC. 5% FIXED RATE	4,473,957	4,726,316	15405E-AA-6	CENTRAL MAINE POWER CO SR UNSEC	1GFE	25,000,000	27,799,883
								CREDIT DEFAULT SWAP ON 10yr U.S.				TOV INTO IN NUMBER OF STREET			
91283#AD5	. 10yr U.S. Treasury Note	1R	10,000,000	10.062.565	0 005 977	07/15/2016	. 07/15/2026	Treasury Note, REC. 0.125% FIXED RATE		(2 475 170)	912828-S5-0	TSY INFL IX N/B United States Treasury In .125	14		10,510,547
3 1200#AU0	. Toyl o.s. Heasury Note			10,002,303	0,030,377	017 13/2010	. 01/10/2020	CREDIT DEFAULT SWAP ON Pay SOFR			J12020-30-U	III Gasury III . 123	IA		
	Pay SOFR Receive 0.4565% due				1	1	1	Receive 0.4565% due 08/28/2030,			1	US TREASURY N/B United States			
81379LA@5	. 08/28/2030	1A	25,000,000	29,384,352	32,616,831	08/28/2020	08/28/2030	REC. 0.4565% FIXED RATE		(3,216,763)	912810-QK-7	Treasury No 3.87	1A	29,384,352	35,833,594
	D 0050 D : 0.470% d							CREDIT DEFAULT SWAP ON Pay SOFR				TIO TREAGURY NAME IN TAIL OF T			
81379LA*7	Pay SOFR Receive 0.476% due 08/28/2030	14	25.000.000	27.962.617	32.635.442	08/28/2020	. 08/28/2030	Receive 0.476% due 08/28/2030, REC. 0.476% FIXED RATE	•	(3 109 152)	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	14	27.962.617	35.833.594
999999999999999999999999999999999999999		in	23,000,000	13.641.350.101	14.619.949.326		XXX	XXX	775.308.267	795.914.549		XXX	XXX	12.866.041.834	13.824.034.777
222223399	· I Ulaio			13,041,330,101	14,019,949,326	^^^	^^^	^^^	110,308,261	790,914,549	^^^			12,000,041,834	13,824,034,777

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

			-1	oj					l .	
	First C	Quarter	Second	Quarter	Third (Quarter	Fourth	Quarter	Year T	o Date
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
Beginning Inventory	187	12,046,301,389							187	12,046,301,389
Add: Opened or Acquired Transactions	29	1,627,280,070							29	1,627,280,070
Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	xxx		xxx		xxx		xxx		xxx	
Less: Closed or Disposed of Transactions										
Less: Positions Disposed of for Failing Effectiveness Criteria										
Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	32,231,358	XXX		XXX		XXX		XXX	32,231,358
7. Ending Inventory	216	13,641,350,101							216	13,641,350,101

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carryin	ng Value Check
1.	Part A, Section 1, Column 14.	1,117,260,585	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,117,260,585
4.	Part D, Section 1, Column 6	1,310,689,264	
5.	Part D, Section 1, Column 7	(193,428,679)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value C	Check
7.	Part A, Section 1, Column 16	731,471,360	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		731,471,360
10.	Part D, Section 1, Column 9	1,387,381,505	
11.	Part D, Section 1, Column 10	(655,910,145)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposu	ıre Check
13.	Part A, Section 1, Column 21	12,710,394,598	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	12,710,394,597	
16.	Total (Line 13 plus Line 14 minus Line 15)		1

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	, , ,	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	91,467,222	393,041,740
2.	Cost of cash equivalents acquired	512,425,179	2,806,393,152
3.	Accrual of discount	3,420	13,457
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(1,445,428)	(5,973,082)
6.	Deduct consideration received on disposals	558,610,287	3,100,030,985
7.	Deduct amortization of premium	1, 105	64,035
8.	Total foreign exchange change in book/adjusted carrying value	1,160,021	(1,913,025)
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	44,999,022	91,467,222
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	44,999,022	91,467,222

SCHEDULE A - PART 2

1	1	Chowing All Iteal Esta	A VOCUINED AINE	O ADDITIONS MADE During the Current Quan	6	7	8	9
1	Location		4	5	б	/	ŏ	9
	2	3	\dashv					Additional
	2	3					Book/Adjusted	Investment
			Date		Actual Cost at	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Time of Acquisition	Encumbrances	Less Encumbrances	Acquisition
Otto's South Vineyard LLC	Napa	CA		TIAA	Time of Acquisition	Liteambranees	Ecss Effectivities	122,245
One Brickell Square	Miami	FL	08/28/2002	Various				(3,564,763)
Houston Industrial Group I	Houston	TX	12/31/2002	Various				
Rosslyn Overlook	Arlington	VA	08/25/2011	Various				(22,559)
Smart and Final Distribution Facility	Commerce	CA	12/29/2011	Various				214,035
240 Post Street	San Francisco	CA		Various				455
Cobia Distribution Center	Miami	FL		Various				705,000
Cyan PDX	Portland	OR.	05/21/2013	Various				10,920
8833 Beverly	Los Angeles	CA	07/22/2016	Various				9,597
Cactus Distribution Center I	Phoenix	AZ	10/04/2019	Various	(715,773)			(4,836)
Bridge Pointe		IL	10/04/2019	Various				200,894
Somerset Industrial Center II	Somerset	NJ	10/04/2019	Various				176,463
Englewood DC	Englewood	NJ		Various				136,446
Franklin Square II IC	Baltimore	MD.	10/04/2019	Various			-	12,904
Hollins End	Halethorpe	MD	10/04/2019	Various				229,688
Landover DC	Landover	MD	10/04/2019	Various				73, 102
Vista Point South	Coppell	TX	10/04/2019	Various				8,904
Freeport DC	Coppell	TX	10/04/2019	Various				14,736
Sterling DC	Ontario		10/04/2019	Various				804,848
Prairie Pointe	Naperville		10/04/2019	Various			-	191,435
3355 East La Palma Avenue & 1145 North Ocean Circle	Anaheim	CA	11/15/2012	Various			-	119,000
Renton Park 405 - Kent Valley IP	Renton	WA	12/30/2002	Various				227,437
Van Dorens West - Kent Valley IP	Ken	WA	12/30/2002	Various				187, 168
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				
Franklin 299	Redwood City			Various				(151,530)
600-650 College Road	Princeton	NJ.		Various				1,468,938
Yorktown Apartments	Dallas	TX	07/25/2018	Various				
Sandy Commerce Park	Sandy	UT	01/23/2019	Various				314,328
Central Green Distribution Center	Houston	TX	07/30/2019	Various				
730 Third Avenue	New York	NY		Various				3,112,464
Southern Service Center	Charlotte	NC.		Various				55,013
OHare Logistics Center IV	Elk Grove Village	II	05/08/2020	Various			-	623,014
Octave Apartments	Nashville	TN	10/30/2020	Various				
Apartments at Blakenev	Charlotte	NC NC	11/02/2020	Various				567,442
Twelve100 Apartments	Austin	TX	12/15/2020	Various				223.866
Enterprise Park Business Center	Denver	CO	12/18/2020	Various				120,355
Pacific Landing Industrial	Salt Lake City	UT	01/29/2021	First American Exchange Company LLC				856,815
Bridge Creek Apartments	Wilsonville	OR .	01/12/2021	Gemini Bridge Creek Fee Owner LLC				391,447
Boulder Creek Apartments	Wilsonville	OR.	01/12/2021	Gemini Boulder Creek Fee Owner LLC				615,015
One Norman Square	Cornelius	NC	12/23/2021	CCC One Norman Square LLC				19,358
GA Mobius Life Science East No Central	Middleton		08/05/2021	Peak 1031 Exchange Inc				11,478
0199999. Acquired by Purchase					(715,773)			8,398,145
Beckwith Farms Corporate	Mount Juliet	TN	10/04/2019	Various				1,058,344
33D North Apartments	Denton	TX	06/23/2015	Various		(85,91		27,394
Millennium One Apartments	Charlotte	NC	10/15/2015	Various		(169,47)))	
The Rocks Apartments	East Lansing	MI	05/10/2016	Various				338,795
0299999. Acquired by Internal Transfer						(255, 38	9)	1,424,533
0399999 - Totals	<u> </u>				(715.773)	(255.38)	9)	9,822,678

SCHEDULE A - PART 3

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

1	Location	on	4	5	6	7	8	Change in	Book/Adjusted	d Carrying Va	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/	Change in	Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	` on ´	` on ´	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
Southern Service Center	Charlotte	NC	01/11/2022	Cresent Acquisitions, LLC	607,842		607,842						607,842	4,500,000		3,892,158	3,892,158		
299 Madison Avenue	Morristown	NJ	03/23/2022	National Business Parks	6,900,000		11, 111, 146	29, 195			(4,211,146)		6,900,000						631,417
8833 Beverly	Los Angeles	CA	03/02/2022	Beverly Owner LP	23,894,592	9,597	23,932,349	37 , 757	'		(37,757)		23,904,189	23,552,431		(351,758)		262,512	589,897
***************************************	Phoeni x	AZ	12/16/2020											(25,457)		(25,457)	(25,457)	
0199999. Property Disposed	d				31,402,434	9,597	35,651,337	66,952	4,181,951		(4,248,903)		31,412,031	34,926,974		3,514,943	3,514,943	262,512	1,221,314
		· · · · · · · · · · · · · · · · · · ·																	
		·····				+	+	†			†	t	t	t	†	†	†	†	
0399999 - Totals		•			31,402,434	9,597	35,651,337	66,952	4,181,951		(4,248,903)		31,412,031	34,926,974		3,514,943	3,514,943	262,512	1,221,314

SCHEDULE B - PART 2

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

1	Location	7 til Mortgage Loans 7 to a	4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
0802401	Cambridge	MA		12/10/2021	3.510			
0803406 (GBP 18,356,250)	London	GBR		01/26/2022	2.730	24,800,212		45,650,534
0854600 (GBP 4,264,250)	London	GBR		02/20/2018	3.090		5,617,723	1,041,899,994
0877202	East Elmhurst	NY		03/01/2022	3.450	140,000,000		256,416,404
0909101	El Segundo	CA		12/23/2019	2.600		736,775	7, 167, 914
0920700 (EUR 12,500,000)	Frankfurt	DEU		10/07/2020	3.200		13,773,125	433,368,165
0922200	Shoemakersville	PA		12/02/2020	2.970			745,800,000
0928001	Riverside	CA		01/28/2022	3.000	112,000,000		199,000,000
0949300	Elyria	OH		09/02/2021	2.910		9,675,000	112,897,500
0958400	Austin	TX		01/31/2022				
0962901 (GBP 9,320,818)	Wakefield	GBR		12/01/2021	3.100		12,592,892	
0963200	Long Beach				3.000	91,260,000		156,000,000
0966600	Romeoville	IL		03/01/2022	3.270	107,000,000		170,600,000
0967000	Houston	TX		03/07/2022	2.500	54,300,000		
0967200	Carlsbad	CA		03/31/2022	3.770			51,000,000
0967400	Sanford	FL						
0968800	Ossining	NY				45,000,000		
0970300	Bethesda	MD		03/07/2022		48,000,000		
0599999. Mortgages in good	standing - Commercial mortgages-all other					848,910,212	110,357,558	4,006,403,824
0704801	Houston	TX		03/31/2022	10.000	3,000,000		
0940101	Bronx	NY			4.910			
0949301	Elvria	OH.		09/02/2021	2.910		3,225,000	
0967001	Houston	TX		03/07/2022				25,250,000
0967201	Carlsbad	CA		03/31/2022	3.770	12,250,000		17,000,000
0699999. Mortgages in good	standing - Mezzanine Loans					33,350,000	3,570,107	212,626,703
0899999. Total Mortgages in	good standing					882,260,212	113,927,665	4,219,030,527
1699999. Total - Restructured								
2499999. Total - Mortgages w	vith overdue interest over 90 days							
3299999. Total - Mortgages ir								
3399999 - Totals						882,260,212	113,927,665	4,219,030,527

SCHEDULE B - PART 3

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

1	Location	n	4	5	6	7	,			e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type /	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0626400	LANSDOWNE			.05/30/2007	03/16/2022	28,533,062							28,339,597	28,339,597			
0699300	DENVER			.10/30/2013	03/16/2022	69,236,574							68,764,852	68,764,852			
0700800	BROOMFIELD			11/08/2013	02/04/2022	98,505,515							98,304,060	98,304,060			
0711100	BEL AIR	MD		12/05/2014	03/31/2022	45,518,946							45,264,583	45,264,583			
0802400	Cambridge			09/28/2016	01/26/2022	80,000,000							80,000,000	80,000,000			
0833800	ATLANTA	GA		.12/20/2016	01/27/2022	42,406,886							42,334,034	42,334,034			
0879400	London	GBR		04/15/2019	03/31/2022	75,203,238						(2,752,998)		73, 194, 744	744,504		744,504
0888000	Miami	FL		08/15/2019	02/17/2022	80,000,000							80,000,000	80,000,000			
0916600	Cary	NC		.08/04/2020	02/10/2022	6,236,462							6,236,462	6,236,462			
EB1144000183	NEW YORK			.12/18/2015	01/15/2022	468,243		(2,759)			(2,759)		465,484	465,484			
EB1216003433	CORAL GABLES	FL		12/16/2016	01/15/2022	125,609		539			539		26,148	26, 148			
EB1221065212	JACKSONVILLE	FL		12/18/2015	02/12/2022	456,308		(940)			(940)		455,368	455,368			
EB1221068366	PONTE VEDRA BEA	FL	ļ	.10/07/2016	02/12/2022	406,065		(2,450)			(2,450)		401,617	401,617			
EB1222532592	. CHATHAM	MA		.12/18/2015	02/12/2022	530 , 169		(3,799)			(3,799)		525,259	525,259			
EB1223010648	MALABAR	FL.		11/20/2015	01/15/2022	429.500		(1.712)			(1,712)		427.788	427.788			

					All Mortgage L	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T. ()		Recorded		F:		
						Investment		0	Year's Other-	0 - 21 - 21 1	Total	T. (.) F	Investment		Foreign	Doglizad	Total
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Gain
			Loon	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid	Gain	Gain	
Loon Number	Oit.	04-4-	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number EB1249002270	City NAPLES	State FL	Туре	Acquired11/20/2015	Date	Prior Year526,522	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal521,737	eration	Disposal	Disposal	Disposal
EB 1249002270 EB 1249003962	NAPLES	FL		12/16/2016	01/15/2022 01/15/2022	407.677		(4,785)			(4,785			521,737			
EB1349001031	MIAMI	FL.		12/18/2015	03/17/2022	389,617		(2,801)			(2,801		385, 190	385, 190			
EB1351004235	HOWARD BEACH	NY		12/18/2015	03/17/2022	378,723		(778)			(778)	375,533	375,533			
EB1351005342	NEW YORK	NY		08/19/2016	01/15/2022	575,054		(2, 174)			(2, 174		572,880	572,880			
EB1352003839 EB1352004379	REMSENBURG	NY		07/17/2015 06/24/2016	01/15/202203/17/2022			(4,817)			(4,817			852,170 884,499			
EB 1352004646	LLOYD HARBOR	NY		08/19/2016	03/17/2022			(3,657)									
EB1353006638	MADISON	N.J		12/16/2016	01/15/2022	393,422		(407)			(407		393,015	393,015			
EB1373011773	BRONX	NY		11/20/2015	01/15/2022	663,597		(6,022)			(6,022		657,574	657,574			
EB1382003292	AUSTIN	TX		12/16/2016	01/15/2022	485,594		(1,462)			(1,462		482,091	482,091			
EB1393009198	MOUNT LAUREL	NJ	ļ	08/19/2016	01/15/2022	434,484		504			504		434,988	434,988			
EB1400004234 EB1538516620	PHOENIX	AZTX	·	12/16/2016 07/30/2015	03/17/2022	581,118426,123		695			695		579,365	579,365			
EB 1540092432	ELLICOTT CITY	MD		08/07/2015	03/17/2022			(1,000)			(1,540						
EB1540092960	HOLLISTON	MA		06/24/2016	02/12/2022	64,701		(238)			(238		58,090	58,090			
EB1540093103	ARLINGTON	VA	ļ	10/09/2015	01/15/2022	508,288		(1,622)			(1,622)	506,666	506,666			
EB1540093119	WILMINGTON	DE	ļ	12/18/2015	02/12/2022	105,230		(260)			(260		1,484	1,484			
EB1540093571 EB1540094407	FRISCO ANNAPOLIS	TX	·	06/24/2016	03/17/2022	645,227		(5,019)			(5,019		636,330	636,330			
EB 1540094632	WINDERMERE	FI		12/16/2016 12/16/2016	03/17/2022	1,080,070 . 852,271		(7,701)			(7,701		1,065,807 827,316	1,065,807			
EB1541039039	NASHVILLE	TN		10/09/2015	03/17/2022	949,218		(3, 135)			(3, 135		941,954	941,954			
EB1541039869	SCOTTSDALE	AZ		12/18/2015	02/12/2022	561,851		(6,876)			(6,876)	552,517	552,517			
EB1541040527	AUSTIN	TX	· · · · · · · · · · · · · · · · · · ·	08/17/2016	01/15/2022	474,789		(6,047)			(6,047		468,743	468,743			
EB1541040740	NASHVILLE	TN		12/16/2016	01/15/2022	613,977		(5,258)			(5,258)	608,720	608,720			
EB1564000519 EB1596050829	DENVER FOLSOM	CO	· · · · · · · · · · · · · · · · · · ·	12/18/201509/25/2015	02/12/202203/17/2022	486,341 .429,121		(3,485)			(3,485		481,837 422,850	481,837 422,850			
EB1596050979	PARKTON	MD		10/09/2015	03/17/2022	192,377		(2,242)			(2,242		89,252				
EB1596053434	SANTA BARBARA	CA		10/12/2016	01/15/2022			650			650						
EB1596053496	AGUA DULCE AREA	CA		12/16/2016	01/15/2022	654,536		(5,547)			(5,547		648,989	648,989			
EB1596053717	NEWPORT BEACH	CA	· · · · · · · · · · · · · · · · · · ·	12/16/2016	03/17/2022	894,936		(11,404)			(11,404		881,773				
EB1771001118 EB1784002563	SAN JUAN CAPISTRANO	CA.		08/17/2016	01/15/2022	807,990 500.144		(4,028)			(4,028			802,211 501,475			
EB1784003477	SAN FRANCISCO	CA CA		03/24/2016	01/15/2022	577,234		(3,869)			(3,869		573,364	573,364			
EB1784004248	SAN FRANCISCO	CA		12/16/2016	02/12/2022	745,532		5,542			5,542		746,364	746,364			
EB1785003252	NEWARK	CA		10/09/2015	03/17/2022	396,862		(3, 143)			(3, 143)	391,718	391,718			
FR125693742	ALAMO	CA	ļ	09/23/2016	01/07/2022	734,744		605			605		735,348	735,348		ļ	
FR125699483 FR125704978	NOVATO	CACA	·····	11/04/2016	01/07/2022	575,511 . .502,686		2,777			2,777		578,288	578,288			
FR125716451	PLEASANTON	CA.		09/23/2016	01/07/202202/08/2022			800 2,298			2,298		535,452	503,486			
FR125762810	MILL VALLEY	CA		11/04/2016	02/08/2022	921,968		3,524			3,524		923,532	923,532			
FR125776182	OAKLAND	CA		12/22/2016	03/05/2022	596,956		1,041			1,041		595,500	595,500			
FR125875240	SAN FRANCISCO	CA		06/08/2017	03/05/2022	709,463		3,344			3,344		710,121	710,121			
PEB1027606171 PEB1221069390	HALF MOON BAY	CA	·····	07/23/2021	03/17/2022	1,073,383 . 600.908		/C 000\			(6,292	·}	1,065,119 589.976	1,065,119 589,976			
PEB1221072736	ATLANTIC BEACH	FL	ļ	07/23/2021	03/17/202202/12/2022			(6,292)									
PEB1221073076	JACKSONVILLE BEACH	FL		07/23/2021	02/12/2022	642,289		5,304			5,304		646,147	646,147			
PEB1222558699	ALAMO	CA		07/23/2021	01/15/2022	771,636		(4,929)			(4,929)	766,707	766,707			
PEB1259003767	TELLURIDE	00	ļ	07/23/2021	01/15/2022	665,541		348			348		664,631	664,631			
PEB1351005698	POTOMACWAYLAND	MD	<u> </u>	07/23/2021	03/17/2022	854,641 . .745,618 .		20,176			20, 176			870,500		·	
PEB1357001870 PEB1393010787	NEW CANAAN	MA	·	07/23/2021	01/15/2022	1,723,472					6,609		752,227				
PEB1540095888	WASHINGTON	DC.		07/23/2021	03/17/2022	388,875		218			218						
PEB1540096224	FRISCO	TX		07/23/2021	01/15/2022	854,288		16,269			16,269		870,558	870,558			
PEB1541040562	TAMPA	FL		07/23/2021	02/12/2022	432,211		(3,264)			(3,264)	427,200	427,200			
PEB1541041306	FRANKTOWN	00	·	07/23/2021	03/17/2022	473,538 .		(15,367)			(15,367)	456,538	456,538			
PEB1541041419	HOUSTON	TX	····	07/23/2021	02/12/2022	782,584 896,379		(17,884)			(17,884			760,775 863,789		·	
PEB1541041426PEB1541041542	DALLAS	TX	ļ	07/23/2021	02/12/2022			(29,534)			(29,534						
PEB1541041574	AUSTIN	TX		07/23/2021	03/17/2022	835,464		(18,863)			(9,960		813.613				
. 20.071071017	[v	ι						(10,000)			(10,000	/				h	<u> </u>

				Showing A		oans DISPO	SED, Transf	erred or Repa									
1	Location		4	5	6	7			in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				5.		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
PEB1541042348 PEB1541042398	SOLON	H		07/23/2021 07/23/2021	01/15/2022 02/12/2022			(3,504) (8,017)			(3,504)		607,148 1,114,945	607, 148 1, 114, 945			
PEB1541042561	SOMERVILLE	AMAMA	· · · · · · · · · · · · · · · · · · ·	07/23/2021	03/17/2022	539,021		(7,213)			(7,213)		529,877	529,877			
PEB1541042656	SEATTLE	WA		07/23/2021	02/12/2022	884,291		(5,428)			(5, 428)		878.862	878.862			
PEB1541043092	SAN DIEGO	CA		07/23/2021	01/15/2022	702, 188		19,591			19,591		721,780	721,780			
PEB1541043129	ELMHURST	IL		07/23/2021	01/15/2022	558,910		11,050			11,050		569,960	569,960			
PEB1564001127	DENVER	00		07/23/2021	01/15/2022	551,796		7,508					559,304	559,304			
PEB1567001820 PEB1596053370	WESTCHESTER	CACA		07/23/2021	02/12/202202/12/2022	1, 187, 692 486, 137		(10,324)			(10,324)		1,174,963	1, 174, 963			
PEB1596055380	JUPITER	FL		07/23/2021	01/15/2022			(3,947)			(3,947)		559,766				
PEB1596055658	PHOENIX	AZ		07/23/2021	01/15/2022	589,278		(3,316)			(3,316)		585,962	585,962			
PEB1784004570	HINGHAM	MA		07/23/2021	01/15/2022	590,800		6, 197			6, 197		596,997	596,997			
PEB1787003507	SAN BRUNO	CA		07/23/2021	02/12/2022	1,071,050		9,624			9,624		1,076,036	1,076,036			
PEB1789004761 PEB1789004774	PLEASANT HILL SAN FRANCISCO	CACA	· · · · · · · · · · · · · · · · · · ·	07/23/2021 07/23/2021	01/15/2022 01/15/2022			1,638			1,638		668,498	668,498			
PH7130919397	SUMMIT	NJ		08/28/2014	01/16/2022	606,316		(3,994)			(3,994)		600.988	600.988			
PH7133340690	AUST IN	TX		06/05/2015	02/08/2022	664,986		(3,068)			(3,068)		659,021	659,021			
PH7133461942	CRANBURY	NJ		02/12/2016	01/06/2022	607,543		(3,222)			(3,222)		603, 102	603, 102			
PH7133467899	BELLAIRE	TX		05/22/2015	02/08/2022			(2,833) 2,512			(2,833)		646,471	646,471			
PH7134271498 PH7134674477	STAMFORD	FL		09/18/2015	02/08/2022	781,036		6,217			6,217		404,048	404,048			
PH7135019193	ARLINGTON	VA		01/15/2016	01/06/2022	837,516		(242)			(242)		835,500	835,500			
PH7135211105	PLEASANTON	CA		12/11/2015	01/06/2022	674,519		3,019			3,019		676,074	676,074			
0199999. Mortgages clo	sed by repayment					582,255,867		(141,634)			(141,634)	(2,752,998)		578,463,958	744,504		744,504
0416002	BOSTON	MA		07/23/2014		37,956,902							229,294	229,294			
0433901 0433902	ST PETERSBURGST PETERSBURG	FLFI		12/13/2002									199, 118	199, 118			
0433903	ST PETERSBURG	FI		01/30/2004										554,248			
0450203	CORALVILLE	IA		08/03/2012		92,595,876							601,164	601, 164			
0463803	ARLINGTON	TX		08/03/2012		225,839,401							1, 151, 932	1, 151, 932			
0473203 0499002	FRIENDSWOOD	TX		08/03/2012		225,650,290							1, 159, 175	1, 159, 175			
0524201	SACRAMENTO	CA		04/26/2011		67,562,246							791,973 595,432	791,973 .595,432			
0534705	PALMYRA	PA		10/15/2013		48.738.336							251.445	251,445			
0534706	DALLAS	TX		10/15/2013									189,223	189,223			
0545702	SAN DIEGO	CA		02/11/2013		69, 156, 742							454,934	454,934			
0548901 0552604	Atlanta RICHMOND	GAVA		05/03/2013 08/30/2013		64,678,807 89,065,714							445,708 487,013	445,708 487,013			
0552701	NEW YORK	NY	····	08/30/2013	····			·					487,013				
0553801	COLUMBUS	OH		02/11/2013		217,839,995							1,063,269	1,063,269			
0553802	COLUMBUS	OH		03/04/2016		15,073,954							66,677	66,677			
0582812	DFW Airport	TX	ļ	06/03/2014	ļ	53,408,290							297,890	297,890			ļ
0582813 0582814	Southaven	MS		06/03/2014		17,079,143							95,261 262,587	95,261 262,587			
0582815	San Bernardino	CA		06/03/2014									239,976	239,976			
0584501	Seattle	WA		12/29/2011		67,859,398							441,746	441,746			
0584502	Seattle	WA		12/29/2011		34,759,141							283,540	283,540			
0606801 0611500	Willow Grove	PA		09/21/2015		74,559,253 5,207,385							478, 152 308, 260				
0613100	LAS VEGAS	NVNV.	·	12/20/2006		7,024,105							299,294				
0624600	CHICAGO	IL		01/03/2006		91, 132, 224							448,460	448,460			
0626400	LANSDOWNE	VA		05/30/2007									193,466	193,466			
0628401	SECAUCUS	NJ		11/12/2015		63,855,326							293,382	293,382			
0635601 0642800	SAN ANTONIO	TXTX.		09/05/2007		6,675,829						·	199,382 282,474	199,382 282,474			·
0642801	HOUSTON	TX		09/2//2007								·	282,474	282,474			·
0661801	Potomac	MD		01/29/2019									75,684	75,684			
0663700	NEW YORK	NY		04/01/2008		25,738,725							512,972	512,972			
0677101	San Diego	CA	ļ	08/27/2013	ļ	84,893,798					ļ	ļ	557,495	557,495			ļ
0677102	San Diego	CA	1	12/20/2017	1			1		I .	1	1	147.960	147.960			1

					All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
0683100	NORFOLK	VA		05/06/2011								355,361	355,361			
0688600	Ventura	CA		03/30/2012		'						893,210				
0689300 0689800	Durham HOUSTON	NCTX		04/06/2012	111, 103, 415 74, 206, 658							735,402	735,402			
0690400	POTOMAC	MD.		09/14/2012								103,288	103,288			
0691200	CHERRY HILL	NJ		08/15/2012	127,920,819	9						878, 129	878, 129			
0691300 0691700	HOUSTON	TXCA		02/21/2013								619,368	619,368			
0693900	Los Angeles	TX		12/21/2012	31,499,025							237,584	244.989			
0694300	NEW YORK	NY		03/06/2013		,						167,584	167,584			
0694400	FAIRFAX	VA		02/28/2013		3						509,304	509,304			
0695000 0696400	FORT WORTH	TXNY		04/08/2013								260,313 498,628	260,313 498,628			
0696500	NEW YORK	NY NY	· · · · · · · · · · · · · · · · · · ·	07/31/2013								498,628	498,628			
0696900	Los Angeles	CA		06/27/2013		5						667,894	667,894			
0697600	New York	NY		08/01/2013								129,205	129,205			
0698000 0698800	Annapolis	MDVA		10/01/2013 08/30/2013								386,997	386,997			
0699300	DENVER	vava.		10/30/2013									471.721			
0699800	BLOOMF IELD	CT.		01/13/2014	31,559,853	3						137, 160				
0700300	ANDOVER	MA		12/20/2013								191,042				
0700800 0701500	BROOMFIELD			11/08/2013		j						201,455	201,455			
0702500	WARWICK	RI	· · · · · · · · · · · · · · · · · · ·	01/13/2014	21,039,902							91,440				
0703700	MCLEAN	VA		04/29/2014		3						579, 138	579, 138			
0703900	Glenview	<u>IL</u>		07/01/2014								70,746	70,746			
0704700 0706100	STAMFORD	CTGBR	·	06/19/2014 07/10/2014								330,360	330,360			
0706800	Boston	UDN		08/20/2014								562,335	562,335			
0708400	Manteca	CA		08/19/2014	4,632,306	3						25,773	25,773			
0708401	San Juan Capistrano			08/19/2014	1,577,298							10,949	10,949			
0708402 0708403	Los Angeles	CACA		08/19/2014								13,930	13,930			
0708404	San Diego	CA		08/19/2014								7,821				
0708405	Heal sburg	CA		08/19/2014	301,853	3						14,796	14,796			
0708406	Sanger	CA		10/16/2014	412,988							4,777	4,777			
0708407 0708408	Van Nuys	CA GA		10/16/2014	4,422,765 2,072,802							23,589	23,589			
0708800	Austin	TX.		10/14/2014								466,042				
0711100	BEL AIR	MD		12/05/2014	45,518,946	6						254,363	254,363			
0712900	Fountain Valley	CA		06/05/2015	110,545,294							538, 105				
0713000 0713700	Alexandria	VANY	-	02/17/2015 02/05/2015								176,535				
0714100	Newton	MA		07/31/2015	131,781,273	3						622,581	622,581			
0714201	Charlotte	NC		07/10/2017	79,165,846	3						438,674	438,674			
0715100 0715200	AustinKEARNY	TXNJ	-	06/09/2015		}						100,616	100,616			
07 15200	Walnut Creek	NJ.	· · · · · · · · · · · · · · · · · · ·	08/26/2015									248,253			
0716600	Frisco	TX		08/10/2015	43,118,831							219, 185	219, 185			
0717000	Bellevue	WA		09/24/2015	219,387,254							927 , 185	927 , 185			
0717300 0717700	Coppell ARLINGTON	TXVA		08/28/2015								294,376	294,376			
0717700	AHLINGION Mandan	VAND	· · · · · · · · · · · · · · · · · · ·	11/04/2015								294,360	294,360			
0717900	Austin	TX		08/11/2015		3						145,038	145,038			
0718200	Or lando	FL		09/16/2015		l 						142,961	142,961			
0719000 0719200	San Antonio Manhasset	TXNY		09/30/2015								140,296	140,296			
0719200	Woodland Hills	NY	·	11/20/2015												
0719600	BOSTON	MA		11/17/2015								1,559,201				
0719700	CAMBRIDGE	GBR		12/11/2015	62.251.557							710.815			[

				Showing A	All Mortgage L	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				D.11	D:	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
0719800 0719900	Glendale	AZCA	· · · · · · · · · · · · · · · · · · ·	01/06/2016		133,333,334							190,403	190,403			
0720000	Cerritos PORTLAND	CAOR		10/30/2015		174,747,857							912,388	912,388			
0721000	Seattle	WA		01/20/2016		51,722,698							238, 190	238, 190			
0721300	THE COLONY	TX		03/15/2016									298,020	298,020			
0722400	Kansas City	M0		03/28/2016		304,069,095							1,578,949				
0722500	Alpharetta	GA		05/20/2016		47,311,118							249, 145				
0722700 0802500	AtlantaFalls Church	GAVA		06/29/2016		34,742,564							156,488	156,488			
0802801	YORK	PA		09/26/2019		100,000,000							23,442,295				
0803200	Pottstown	PA		11/02/2016		55,916,546							308,433	308,433			
0803900	Mountain View	CA		11/21/2016		103,000,000							482,647	482,647			
0804101	London	GBR		11/09/2021		47,374,250							9,580,911	9,580,911			
0833600 0833800	Harrisburg	PAGA		12/29/2016 12/20/2016		46,753,650 42,406,886							237,267	237,267			
0837000	Tysons	VA		06/05/2017		195,521,428							821,493				
0837900	Austin	TX		05/11/2017		111,524,478							495, 169	495, 169			
0838000	Austin	TX		05/11/2017		58,893,946							256,966	256,966			
0838500 0839500	Frederick	MD		05/11/2017		113,372,121							592,306	592,306			
0843500	Englewood	NJ		05/22/2017		99,207,808 52,778,188							35,780,095	35,780,095			
0843600	Mt Arlington	NJ NJ		09/19/2017									315,907	315,907			
0847100	Rockaway	NJ		11/15/2017		27,800,000							125,344	125,344			
0847400	Middletown	NJ		11/15/2017		31,400,000							141,575	141,575			
0849600 0849901	Scarsdale	NY WA		12/28/2017		196,377,781 33.587.970							781,535	781,535			
0849902	Bakersfield	CA		06/12/2018		201,766,646							916,737	916,737			
0850500	Charlotte	NC		12/22/2017		42,435,366							212,600				
0851000	Metuchen	NJ		12/29/2017		68,852,123							320,234				
0853300 0854100	Novi Newark	MI		03/14/2018		94,218,784											
0856300	Hackensack	NJ		05/12/2018		96,789,528 40,211,902							5,909,686				
0857000	Hopk ins	MN		06/26/2018		49,287,314							221,709				
0857100	New York	NY		06/28/2018		63,550,424							273,522	273,522			
0860800 0863400	Philadelphia	PA	· · · · · · · · · · · · · · · · · · ·	07/10/2018		84,541,566							348,257	348,257			
0869600	Kirkland Brooklyn Park	WA		08/01/2018 01/31/2019									242,751 124,656	242,751 124,656			
0902400	Neptune City	NJ		12/16/2019		57,000,000							179,673	179,673			
A881619	NORMAN	OK		04/18/1997		42,057							2,083	2,083			
EB1027549259	CHARLOTTE	NC	·	12/16/2016		459,674							2,794	2,794			
EB1104004417 EB1143010341	FORT WORTH	TXNJ.		12/18/2015 08/07/2015		378,829 582,683		ļ				·	2,525 4,042				·
EB1143010864	WARREN	NJ		08/07/2015									3,700				
EB1143012022	OLD TAPPAN	NJ		12/18/2015		426,444							2,670	2,670			
EB1143013484	WYCKOFF	NJ		12/16/2016		573,649							3,837	3,837			
EB1144000089	NEW YORK	NYNY		08/07/2015		944, 111							6,363				
EB1144000106 EB1144000136	NEW YORK	NYNY	·····	06/24/2016		230,276							3,475 2,413				
EB1144000252	WOODLAND HILLS	CA		06/24/2016									3,666	3,666			
EB1144000257	NEW YORK	NY		12/18/2015		677,071							9,746	9,746			
EB1144000435	NEW YORK	NY		06/24/2016		461,830							2,889	2,889			
EB1171010551 EB1171010808	BELLEVUE			10/09/2015 07/17/2015		529,501 272,507							3,519	3,519			
EB1171010943	SEATTLE	WA		07/17/2015		742, 186											
EB1171012158	BOTHELL	WA		12/18/2015		383,468							2,527	2,527			
EB1171012415	BOTHELL	WA		12/18/2015		285,849							6,238				
EB1171012482	BELLEVUE			12/18/2015		484,397							6,326	6,326			
EB1171013196 EB1171013474	SEATTLE			06/24/2016		588,481		ļ					3,701 3,170	3,701 3,170			
EB1171014557	BELLEVUE	WA		08/19/2016									2.987				
LD 0 17007	DELECTOR	h						h			h					h	h

					All Mortgage Loans DISPO	SED, Transf						,				
1	Location		4	5	6 7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3			Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
EB1171015379	GREENBANK	WA		12/16/2016								3,253	3,253			
EB1171015609 EB1215002936	KIRKLAND	WAFL		12/16/2016 11/20/2015								5,947 3,316	5,947 3,316			
EB 12 15002950	MIAMI BEACH	FI		03/24/2016	544.561							3.474	3,316			
EB1216002421	CORAL GABLES	FL.		09/25/2015	120,053							82,740	82,740			
EB1216002726	CORAL GABLES	FL		12/18/2015	714,585							6,597	6,597			
EB1216002733	TAVERNIER	FL		12/18/2015								17,734	17,734			
EB1216002934 EB1216003216	CORAL GABLES	FL		06/24/2016 08/19/2016								1,581 3,086	1,581			ļ
EB1216003216	CORAL GABLES	FL		08/19/2016	414,976							2,646	2,646			
EB1216003433	CORAL GABLES	FL		12/16/2016	125,609							100,000	100,000			
EB1216003655	COCONUT GROVE	FL		12/16/2016	411,286		.					2,503	2,503			ļ!
EB1216003667	MIAMI	FL		12/16/2016	965,284		.					6,260	6,260			ļ
EB1221060742 EB1221062495	PONTE VEDRA BEACH JACKSONVILLE BEACH	FL		09/18/2015								4,810 2,803	4,810			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015	574,146							6,481	6,481			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015								2,522	2,522			ļ
EB1221064560	SAINT AUGUSTINE	<u>F</u> L		12/18/2015	579,546							51,877	51,877			
EB1221064860 EB1221065631	SAINT AUGUSTINE	FL	·	12/18/2015 12/18/2015								4,237 2,496	4,237 2,496			
EB1221066003	JACKSONVILLE JACKSONVILLE	FL		06/24/2016	315,995							2,496				
EB1221066207	JACKSONVILLE	FL.		06/24/2016	.539,698							3,922	3,922			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016	564,648							3,655	3,655			
EB1221066985	JACKSONVILLE	FL		06/24/2016	534,632							3,370	3,370			ļ
EB1221067634 EB1221068366	JACKSONVILLE PONTE VEDRA BEA	FLFI		08/19/2016								9,645 1,997	9,645			ļ
EB 122 1068 300 EB 122 1068 300	FERNANDINA BEACH	FLFI		12/16/2016	134,342											
EB1221070134	ATLANTIC BEACH	FL.		12/16/2016	460,424							1,939	1,939			
EB1222516505	SAN GABRIEL	CA		12/18/2015	671,458							13,755	13,755			ļ
EB1222530332	CEDAR HILL	TX		07/17/2015								8,654				
EB1222531773EB1222531963	WESTPORT	CTFL		08/07/2015								3,800 5,971	3,800 5,971			
EB1222532592	CHATHAM	MA		12/18/2015	530, 169							1.111	1.111			
EB1222534409	MORRISTOWN	NJ		12/18/2015								3,322	3,322			
EB1222535686	TENAFLY	NJ		12/18/2015	468,555							8,292	8,292			
EB 1222535958	NEW ORLEANS	LACA		12/18/2015	408,962							3,609	3,609			
EB1222540366 EB1222541566	SEATTLE	WA		10/12/2016								3, 137 3, 493	3, 137 3, 493			
EB1222545020	SAN DIEGO	CA		08/17/2016								3,494	3,494			
EB1222546150	CARLSBAD	CA		08/17/2016								3,709	3,709			
EB 1222546556	GLENDALE	CA		10/12/2016			.					5,534	5,534			ļ
EB1223010400 EB1223010541	COCOA	FL		12/18/2015 06/24/2016	423, 428							2,670 9,388	2,670 9.388			}
EB 12230 1054 1 EB 12230 1067 1	COCOA BEACH	FL	·····	12/18/2015	312,757							9,388				
EB1223012170	OAK HILL	VA		12/16/2016	856, 104							5,624	5,624			
EB1223012229	INDIALANTIC	FL		10/12/2016	453,459							2,840	2,840			ļ
EB1223013138	ORLANDO	F		12/16/2016	420, 124							4,303	4,303			ļI
EB1247002613 EB1247002667	BOCA RATON		·····	10/09/2015 07/17/2015								2,507 2,567	2,507 2,567			
EB1247002767	BOCA RATON		·	11/20/2015			-									·
EB1247002781	PARKLAND	FL		07/17/2015	586,469							3,830	3,830			
EB1247003086	DAVIE	FL		12/18/2015	393,965							3,221	3,221			
EB1249003192	LAFAYETTE	CA	ļ	12/16/2016	997,919		.					7,338	7,338			}I
EB1249003388 EB1249003492	NAPLESSHELTER ISLAND	FLNY		12/16/2016			-					6,043 4,580	6,043	·	·	}I
EB 1249003492 EB 1249003962	NAPLES	NY	·····	12/16/2016			-					4,580				
EB1249003968	PUNTA GORDA	FL		12/16/2016								9,021	9,021			
EB1259001254	VAIL	00	ļ	09/25/2015	1,104,966		.			ļ		7,253	7,253			ļ
EB1259001363	ASPEN	00		08/07/2015								5,824	5,824			ļ!
EB1259001548	EAGLE	CO	1	12/18/2015	381.788	1	1	1	1	1	1	2.445	2.445	l .	1	

			1		All Mortgage Loans DISPO	USED, Transf						, , , , , , , , , , , , , , , , , , , ,				
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value. Recorded Investment Excluding Accrued		9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)) Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
EB1259002243	. ASPEN			08/19/2016	1,746,47							10,765	10,765			
EB1259002337 EB1259002374	PARK CITY	LUTDC	· · · · · · · · · · · · · · · · · · ·	08/19/2016								2,480 2,793	2,480 2,793			
EB1259002723	NAPERVILLE	и		12/16/2016	407.44							2,686	2,793			
EB1259002799	. MOUNTAIN VILLAGE			12/16/2016								4, 139	4, 139			
EB1259002907	EAGLE	00		12/16/2016	524,58							3,335	3,335			
EB1341001587	PARKLAND	FL		12/18/2015								2,644	2,644			
EB1341001770 EB1341001773	PARKLAND	FL		12/18/2015									3, 184			
EB1349001031	MIAMI	FL		12/18/2015	389,61							1,627	1,627			
EB1351002030	NEW YORK	NY		07/30/2015	638,25	6						4,338	4,338			
EB 1351002305	. EAST MEADOW	NY	.	07/30/2015			-	.		.		3, 122	3, 122			ļ
EB1351002957 EB1351003265	BROOKLYN	NYNY		10/09/2015			- }					3,354	3,354			
EB 135 1003205 EB 135 1003327	BROOKLYN	NY NY		08/07/2015	1,020,23							4,304	4,304			
EB1351003676	NEW YORK	NY.		11/20/2015		7						3,327	3,327			
EB1351003762	. SOUTH ORANGE	NJ		10/09/2015	510,55		.					4,633	4,633			
EB1351003811	MANHASSET	NY		08/07/2015	1,057,84							6,986	6,986			
EB1351003819 EB1351003899	LONG ISLAND CITY	NYNY	·	10/09/2015								6,290 7,767	6,290 7,767			
EB1351003995	NEW YORK	NY		08/07/2015								3, 190				
EB1351003915	NEW YORK	NY		12/18/2015	966,24								6,297			
EB1351003930	NEW YORK	NY		11/20/2015	2,279,41	5						23,510	23,510			
EB1351004235	. HOWARD BEACH	NY	·	12/18/2015	378,72							2,412	2,412			
EB1351004353	. NEW YORK	NYNY		12/18/2015	1,117,19							7,055	7,055			
EB1351004649 EB1351004683	BROOKLYN BELLMORE	NYNY		06/24/2016								4,872 20,235	4,872			
EB1351004817	STATEN ISLAND	NY NY		08/19/2016	747,79							4,519	4,519			
EB1351005094	. NEW YORK	NY		06/24/2016	893,71	5						5,686	5,686			
EB1351005144	. NEW YORK	NY		08/19/2016	1,673,71							10,522	10,522			
EB1351005791 EB1351005922	ARLINGTON	VANY		12/16/2016								3,698	3,698			
EB 1352003839	REMSENBURG	NY NY		12/16/2016	858.83							1.851				
EB1352003934	SETAUKET	NY		11/20/2015								2,832	2,832			
EB1352004188	QUIOGUE	NY		12/18/2015	858,73	2						5,470	5,470			
EB1352004267	LARCHMONT	NY	·	12/18/2015								7,845	7,845			
EB1352004379 EB1352004398	DOUGLASTON	NYNJ	-	06/24/2016								1,840	1,840 9.344			
EB 1352004398	LLOYD HARBOR	NY	·	06/24/2016	601.68			-		-		9,344	9,344			
EB1353003379	BRIDGEWATER	.NJ		12/18/2015		6						2,478	2,478			
EB1353005061	SUMMIT	NJ.		07/17/2015	1,001,14	2						6,747	6,747			
EB1353005122	. DENVILLE	NJ	.	12/18/2015	568,99		-	.		.		3,676	3,676			
EB 1353005230 EB 1353005303	. ALBERTSON	NYNJ	·	11/20/2015			-					24,632	24,632			
EB1353006687	TOWACO	NJ	· · · · · · · · · · · · · · · · · · ·	12/18/2015	629,04							4,205	4,205			
EB 13540 12258	. RIVERSIDE	CT.		11/20/2015	553,48	3						3,501	3,501			
EB1357000849	MARSHFIELD	MA		12/18/2015	370,05	8						6,551	6,551			
EB1357000907	BEDFORD	MA	. 	12/18/2015	454,62		-					3,031	3,031			
EB1357000975 EB1357001084	SOUTHBOROUGH BROOKLINE	А МА	·	08/19/2016			-					5,650 4,196	5,650 4,196			·
EB1357001084	BROOKLINE	MA	·	12/16/2016	569,09		- }	-		-						·
EB1365004217	LUCAS	TX.		09/18/2015								4,370	4,370			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015	1, 158, 19	3						7,911	7,911			
EB1367012826	SAN DIEGO	CA	.	03/24/2016			-	.		.		3,368	3,368			
EB1367013146	CARLSBAD	CACA		03/24/2016			-	-				2,968	2,968			
EB1367014476 EB1367014488	SAN DIEGO	CACA		08/17/2016 08/17/2016		4						4,458 4,196	4,458 4,196			
EB 1367014513	VISTA			10/12/2016	523,43							3,453				
EB1367015025	SAN DIEGO	CA		08/17/2016		9						5,088	5,088			
EB1367015277	SAN DIEGO	CA		12/16/2016	557 . 41	8						3.462	3.462			

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1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
EB 1369002397	SARASOTA	FL		07/17/2015		425,284							1,983	1,983			
EB1369002572	SARASOTA	FL		12/18/2015		466,703							2,875	2,875 .			
EB1369003121 EB1369003522	SARASOTA	FL		08/19/2016 12/16/2016		427,941 467,501							2,806 2,833	2,806 2,833			
EB 1369003702	LAKEWOOD RANCH	FI		12/16/2016									5,089	5,089			
EB1371004891	CHATHAM	NJ		11/20/2015		458,926							3,290	3,290			
EB1373010876	NORWALK	CT		12/18/2015		644,724							4,542	4,542			
EB 1380002340	MOUNTAIN LAKES	NJ		12/18/2015		580,930							4,944	4,944			
EB 1380003155	LAVALLETTE	NJ.	·	12/16/2016		689,845							4,342	4,342 .			
EB1381010364 EB1382002217	SAN DIEGO	NJ. CA.		06/24/201612/18/2015		1,310,199 603,791							8, 197 5, 086				
EB 1382002656	CARDIFF BY THE SEA	CA		09/25/2015		877,927							5,641	5,060			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		832,526							5,399	5,399			
EB1382002872	SAN DIEGO	CA.		03/24/2016		561,525							3,700	3,700			
EB 1382003035	WALNUT CREEK	CA	·	03/24/2016		550,220							4,025	4,025			
EB1382003273 EB1382003292	PHOENIX AUSTIN	AZTX	·	12/16/2016 12/16/2016		491,087 485,594						·	4, 198	4, 198 2,040		·	
EB1389003067	RICHBORO	PA	·	12/16/2016									2,040	2,040			
EB 1393008998	BROOKLYN	NY		06/24/2016		616.249							3.900	3.900			
EB1395005332	WALPOLE	MA.		12/18/2015		369, 126							2,481	2,481			
EB1400000584	GILBERT	AZ		09/18/2015		669,742							4,452	4,452			
EB1400003481	CAVE CREEK	AZ		06/24/2016		442,937							2,802	2,802			
EB1400003619 EB1400003749	CAVE CREEK	AZAZAZ.	· · · · · · · · · · · · · · · · · · ·	08/19/2016 08/19/2016		499,004 465,410							3,060 2,979	3,060 2,979			
EB1400003819	FLAGSTAFF	AZ		10/12/2016									2,499	2,499			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		243,751							4, 161	4, 161			
EB1400004234	PHOENIX	AZ		12/16/2016		581,118							2,447	2,447			
EB 15385 16620	HOUSTON	TX		07/30/2015		426 , 123							2,853	2,853			
EB1540091888 EB1540092407	NORWELL	MANV		09/18/2015		733,893							4,999 5,698	4,999 5,698			
EB 1540092432	ELLICOTT CITY	MD		08/07/2015		570,466											
EB1540092761	PHILADELPHIA	PA.		12/18/2015		643,628							3,922	3,922			
EB1540092773	MCKEES ROCK	PA		09/25/2015		301,574							8,493	8,493			
EB1540092836	BOTHELL	WA		10/09/2015		490,732							7,045	7,045			
EB1540092960 EB1540093119	HOLLISTON	MADE		06/24/2016		64,701 105,230							6,373	6,373			
EB1540093153	WHITE STONE	UEVA		12/18/2015 08/07/2015		477,032							103,485				
EB1540093154	CANTON	MA		10/07/2016		590,617							34,762	34,762			
EB1540093178	MARS	PA		09/25/2015		590,894							3,858	3,858			
EB1540093211	SHARON	MA		10/09/2015		513,000							3,353	3,353			
EB1540093222 EB1540093224	LAKEWOOD RANCH	FL	}	08/07/2015 08/07/2015		455,288 577,869						·	3,064	3,064		·	
EB1540093224 EB1540093251	NEW YORK	NY	·	08/07/2015									3,789	3,789			
EB 1540093258	NEW YORK	NY NY		10/09/2015		579,816							3,650	3.650			
EB1540093290	SWARTHMORE	PA		08/07/2015		409,325							4,227	4,227			
EB 1540093300	CANONSBURG	PA	ļ	08/07/2015		458,927							2,985	2,985			
EB1540093310	EAST GREENWICH	RI	·····	08/07/2015		374,919							4,022	4,022			
EB1540093368 EB1540093370	SPANISH FORT	MNAL.		11/20/2015		107,940 386,858							10,141	10,141 2,524			
EB1540093412	CHANTILLY	VA	<u></u>	11/20/2015		860.563							7,762	7.762			
EB1540093419	NAPLES	FL		10/09/2015		512,849							38,379	38,379			
EB1540093571	FRISCO	TX		06/24/2016		645,227							3,878	3,878			
EB 1540093780	ANDOVER	MA		12/18/2015		775,664							4,866	4,866			
EB1540093798 EB1540093863	GLEN ALLEN	VA	·	08/19/2016 08/17/2016		444 , 157 694 , 148						·	3,438	3,438 4,472		·	
EB 1540094196	WINTER PARK	FL		06/17/2016		390,339								4,472			
EB 1540094353	NEW YORK	NY.		08/19/2016													
EB1540094366	AVON	NC		08/19/2016		436,304							6,730	6,730			
EB 1540094368	INDIALANTIC	<u>FL</u>	ļ	08/19/2016		687,817							4, 106	4, 106			
EB1540094372	DALLAS	TX		08/19/2016		980 , 158							6,263	6,263			

	_				All Mortgage Loans DISPC	SED, Transf										
1	Location		4	5	6 7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3			Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization) Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
EB1540094392	DALLAS	TX		08/19/2016	729,804							4,647	4,647			
EB1540094402	. BRADENTON	FL		08/17/2016	467,948							4, 176	4, 176			
EB1540094405	EAST HAMPTON	NY		08/19/2016								2,395	2,395 6,561			
EB 1540094622	TAMPA	FL		12/16/2016								4,927	4,927			
EB1540094632	WINDERMERE	,		12/16/2016								3,230	3,230			
EB1540094649	. CARROLLTON	TX		12/16/2016	405, 160							2,484	2,484			
EB1540094665	. BERNARDSVILLE	NJ		12/16/2016								9,415	9,415			
EB1541037934 EB1541038051	MONTGOMERY	TXCA		09/18/2015								5,659	5,659 2,533			
EB 1541038421	DALLAS	TX		10/09/2015								4,536	4,536			
EB1541039039	NASHVILLE	TN		10/09/2015	949,218							4, 129	4, 129			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015	439,526							6,097	6,097			
EB1541039088	. DEERFIELD	<u> L</u>		08/19/2016	825,872							7, 135	7, 135			
EB1541039250 EB1541039265	HOUSTON BRENTWOOD	TXTN	·	08/07/2015			-	-				3,692	3,692 2,432			
EB 154 1039265 EB 1541039282	ARCADIA		·	10/09/2015			-	-		·						
EB1541039287	WILMETTE	IL.		10/09/2015	1,241,190							9,045	9,045			
EB1541039289	KATY	TX		08/07/2015	610,068							3,981	3,981			
EB1541039365	WAXHAW	NC		08/07/2015	774,898							5, 137	5, 137			
EB1541039497	. ROXBORO	NCPA		08/19/2016	723,585							4,229	4,229			
EB1541039627 EB1541039644	MONACA LAKE FOREST	PA		11/20/201512/18/2015								4,715	4,715 4,008			
EB1541039674	SPICEWOOD	TX		12/18/2015	477 . 459						***************************************	3.006	3.006			
EB1541039693	LONGWOOD	FL.		12/18/2015	739,952							4,705	4,705			
EB1541039743	. FREDERICKSBURG	TX		12/18/2015	507,079							3, 192	3, 192			
EB1541039746	. DOWNERS GROVE	IL		12/18/2015	530,813							3,366	3,366			
EB1541039760 EB1541039816	PITTSBURGH	PA		12/18/2015 12/18/2015	518,484 539,693							3,264	3,264 7,645			
EB 1541039869	SCOTTSDALE	A7		12/18/2015								2,458	2,458			
EB1541040031	MAGNOLIA	TX		12/18/2015								3,030	3,030			
EB1541040297	CLEMMONS	NC		06/24/2016	518,286							3, 101	3, 101			
EB1541040302	PLANO	TX		06/24/2016	798, 139							13,266	13,266			
EB1541040428 EB1541040437	RIDGEFIELD	CTTX		08/19/2016								1,682	1,682			
EB 1541040459	SUGAR LAND	TX	· · · · · · · · · · · · · · · · · · ·	08/19/2016								2,860	2,860			
EB1541040460	VESTAVIA	AL.		08/19/2016	480,997							2,961	2,961			
EB1541040473	LEAGUE CITY	TX		08/19/2016	558,263							3,500	3,500			
EB1541040501	SARASOTA	FL		08/17/2016	628,840		-					6,612	6,612			
EB1541040502 EB1541040509	DOWNERS GROVE FAIRVIEW	ILTN	·	08/19/2016 08/19/2016			-					3,884	3,884 3,160			
EB 1541040520	FOUNTAIN HILLS	AZ		10/12/2016	940,084							4,590	4.590			
EB1541040688	SARASOTA	FL		12/16/2016	517,884							2,043	2,043			
EB1541040698	PROSPER	TX		12/16/2016								157,678	157,678			
EB1541040757	FAIRFIELD	CT		12/16/2016	705,364		-	-		-		4,605	4,605			
EB1541040767 EB1541040778	FRANKLIN	TNPA	·	12/16/2016				-		-		3, 131	3, 131			
EB 1541040861	THE WOODLANDS	TX		12/16/2016	635,239							3,462	3,462			
EB1564000519	DENVER			12/18/2015								1,019	1,019			
EB1564000618	DENVER	00		08/07/2015	701,948		.					4,473	4,473			
EB1564000716	FRASER	00	· · · · · · · · · · · · · · · · · · ·	12/18/2015	317,397							3,863	3,863			
EB1564000993 EB1564001065	DENVER DENVER		·	08/19/2016			-					3,113	3, 113 3,932			
EB 156400 1105	DENVER		·	12/16/2016			-	-					14,119			
EB1564001170	ERIE			12/16/2016												
EB1567001606	MANHATTAN BEACH	CA		03/24/2016	571, 152							4,747	4,747			
EB1596049353	TAHOE CITY	CA	.	06/24/2016	453, 179		.			.		2,822	2,822			
EB1596050604	SAN RAMON	CA	· 	10/09/2015	1, 187, 278		-	.		.			7,268			ļ
EB1596050829 EB1596050926	FOLSOM	CACA		09/25/2015								2,417	2,417			
ILD 1000000000000	.IER VARIADA LETRIBIDUE			IU/ UJ/ 4U IJ		L										

				Showing A	All Mortgage L	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
EB1596050979	PARKTON	MD		10/09/2015		192,377							100,883	100,883			
EB1596051083	REDWOOD CITY	CA	· · · · · · · · · · · · · · · · · · ·	09/25/2015		695,803							6,034	6,034			
EB1596051124 EB1596051197	ARROYO GRANDE	CATX		08/07/2015		452,111							2,877 9,985	2,877 9,985			
EB 159605 1479	THOUSAND OAKS			10/09/2015									6, 135	6, 135			
EB1596051978	SEATTLE	WA.		12/18/2015		573,543							4,670	4,670			
EB1596052367	SEATTLE	WA		12/18/2015		554,449							3,378	3,378			
EB1596052803	UNION CITY	CA		10/12/2016		902,653							5,498	5,498			
EB1596052956	NAPLES	FL		06/24/2016		431,885							5,913	5,913			
EB1596053283 EB1596053391	MALIBUBLUFFDALE	CA		10/12/2016 08/17/2016		1,342,196 399,727							8,380 2,500	8,380 2,500			
EB 1596053407	SANTA MONICA	CA.		08/17/2016		1,083,609							6,445	6,445			
EB1596053514	CARMEL	CA		08/17/2016		486,243							2,866	2,866			
EB1596053717	NEWPORT BEACH	CA		12/16/2016									1,759	1,759			
EB1596053750	EL SEGUNDO	CA		10/07/2016		628,803							13,704	13,704			
EB1596053766 EB1596053821	DUCK	NC		12/16/2016 12/16/2016								·	4,495 3,137	4,495 3,137			
EB 1596053821	LONG BEACH	CA.		12/16/2016													
EB 1596053910	DENVER	CO		12/16/2016		1.074.260							8.452	8.452			
EB1596053911	BOTHELL	WA		12/16/2016		635,728							4,383	4,383			
EB 1596053960	PACIFICA	CA		12/16/2016		608,243							3,771	3,771			
EB1596053974	PHOENIX	AZ		12/16/2016		632,494							4, 148	4,148			
EB1596054004 EB1596054021	DENVER	CO		12/16/2016									5, 197 5,744	5, 197 5, 744			
EB 1596054080	SOLANA BEACH	CA	· · · · · · · · · · · · · · · · · · ·	12/16/2016													
EB1706505057	BEVERLY	MA		12/18/2015		442,879							2,682	2,682			
EB1723001151	ENCINITAS	CA.		08/07/2015		560,100							6,506	6,506			
EB1723001246	LOS ANGELES	CA		06/24/2016		977,805							4,466	4,466			
EB1725002346 EB1725002360	PALM SPRINGS	CA		11/20/2015 06/24/2016		391,087							2,532	2,532 11,512			
EB1725002836	LOS ANGELES	CA		06/24/2016									4.784	4.784			
EB1725002907	COSTA MESA	CA		03/24/2016										7,065			
EB1771000666	SANTA ANA	CA		09/18/2015		598 , 128							3,953	3,953			
EB1771001118	SAN JUAN CAPISTRANO	CA		08/17/2016		807,990 .							1,751	1,751			
EB1771001235 EB1784001925	HUNTINGTON BEACH	CACA	·	10/12/2016 .06/24/2016		876,603							5,716 7,280	5,716 7,280			
EB1784002217	SAN FRANCISCO	CA.		09/24/2016		465,483							4,058	4,058			
EB1784002268	SAN FRANCISCO	CA		09/25/2015									6,735	6,735			
EB1784002309	LAFAYETTE	CA.		10/12/2016		1,149,786							10,106	10,106			
EB1784002358	EMERALD HILLS	CA.		07/17/2015		595,998							5,535	5,535			
EB1784002431 EB1784002442	SAN FRANCISCOPALO ALTO	CACA.	·	03/24/2016 08/07/2015		1,017,632						<u> </u>	6,593 7,303	6,593 7,303			ļ
EB 1784002442 EB 1784002449	SAN FRANCISCO	CA		08/07/2015													
EB1784002535	SAN FRANCISCO	CA		08/07/2015		737,502							4,712	4,712			
EB1784002958	MENLO PARK	CA.	ļ	06/24/2016		484,346							3,096	3,096			
EB1784003436	SANTA ROSA	CA		06/24/2016		454,430 .							2,724	2,724			
EB1784003927 EB1784004040	SAN JOSE	CACA		06/24/2016 08/17/2016		906,239621,408							6,003	6,003 .3,938			
EB1784004040	SAN FRANCISCO	CA.		08/1//2016									3,938	3,709			
EB1784004180	SAN FRANCISCO	CA		10/12/2016									3,730	3,730			
EB1784004245	TIBURON	CA		12/16/2016		665, 144							4,227	4,227			
EB1784004248	SAN FRANCISCO	CA		12/16/2016		745,532							4,710	4,710			
EB1784004587	CORTE MADERA	CA		12/16/2016		320,680							4,245	4,245			
EB1784004738 EB1784004775	SAN FRANCISCO	CACA		12/16/2016									4,379 9,798	4,379 9,798			<u> </u>
EB1784004773	SAN RAFAEL	CA		12/16/2016									3,798	3,599			
EB1784004785	BURL INGAME	CA		12/16/2016		1,217,890							7,704	7,704			
EB1784004858	SAN FRANCISCO	CA	ļ	12/16/2016		516,088							4,492	4,492			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		650,543 .							4,715	4,715			
EB1784004870	SAN RAFAEL	CA		12/16/2016		1,035,203							6,727	6,727			

						oans DISPO	SED, Transf										
1	Location		4	5	6	7	_		e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
EB1784004962	SAN FRANCISCO	CA	Type	12/16/2016	Date	457,960	(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value	2,842	2,842	Dispusai	Dispusai	Dispusai
EB 1785002536	SAN FRANCISCO	CA CA		07/30/2015									4,929	4,929			
EB1785003246	LOS ANGELES	CA CA		03/24/2016		467,210							2,952	2,952			
EB1785003252	NEWARK		· · · · · · · · · · · · · · · · · · ·	10/09/2015		396,862							2,001	2,001			
EB1785003407	SAN JOSE	CA.		07/17/2015									4,668	4,668			
EB1785004180	FREMONT	CA.		06/24/2016		695.607							4,380	4,380			
EB1786002179	HALF MOON BAY	CA.		07/30/2015		1,034,577							2,099	2,099			
EB 1786002424	LOS ALTOS	CA		09/25/2015		1,544,463							13,466	13,466			
EB1786002708	TRUCKEE	CA		11/20/2015		504,016							3,440	3,440			
EB1786002719	MENLO PARK	CA		07/17/2015		679,043							4,623	4,623			
EB1786002720	EL GRANADA	CA		11/20/2015		815,845							5,538	5,538			
EB1786003297	LOS ALTOS	CA		10/07/2016	ļ			.		.	-		5,067	5,067	ļ		
EB1786003545	CASTRO VALLEY			10/12/2016		694,510							4,414	4,414			
EB1786003598	FOSTER CITY	CA		08/17/2016		845,722							6,421	6,421			
EB1786003623	SAN MATEO	CA		12/16/2016		1,153,021							7,566	7,566			
EB1786003928	SAN FRANCISCO	CACA	·-	12/16/2016	····	605,037		-		- }	- }		3,696	3,696	·	·	
EB1786003970	PALO ALTO	CA	·	12/16/2016		860,965							5, 190 113, 148	5, 190			
EB1786004135 EB1787002755	CASTRO VALLEY	CA		12/16/2016 07/17/2015									113, 148	113,148			
EB1787002772	NOVATO	CA CA		07/17/2015		560,755							3,655	3,655			
EB1787002827	CASTRO VALLEY			08/07/2015		547,250							9,386	9,386			
EB1787003214	WALNUT CREEK			03/24/2016		733, 159							4,550	4.550			
EB1787003346	DANVILLE	CA.		06/24/2016									2,344	2,344			
EB1787003434	UNION CITY	CA		10/12/2016		609,351							3,892	3,892			
EB1787003834	SAN BRUNO	CA.		12/16/2016		1,023,375							7,945	7,945			
EB1787003938	SAN JOSE	CA		12/16/2016		397,272							1,674	1,674			
EB1787003973	DUBLIN	CA		12/16/2016		558,371							3,628	3,628			
EB1787004002	PENNGROVE	CA		12/16/2016		621,648							4,021	4,021			
EB1787004136	DUBLIN			12/16/2016		390,690							2,472	2,472			
EB1789003029	REDWOOD CITY	CA		06/24/2016									4,284	4,284			
EB1789003354	LOS ALTOS	CA		03/24/2016		1,278,912							8,423				
EB1789003401	MOUNTAIN VIEW	CA	··	09/25/2015		459,789							3, 153	3, 153			
EB1789003454 EB1789003531	APTOS		·· ·····	06/24/2016									4,017 3,569	4,017			
EB 1789003549	SAN MATEO	CA	···	06/24/2016													
EB1789003621	MOUNTAIN VIEW	CA	···	03/24/2016		880,331							6,783	6,783			
EB1789003629	BELMONT			11/20/2015		652.196							5.300	5.300			
EB1789003711	SANTA CRUZ	CA.		10/12/2016									3,890				
EB1789004398	REDWOOD CITY	CA		06/24/2016		938 , 152							7,884				
EB1789004486	ALCOA	TN		08/19/2016		477,802							3,062	3,062			
EB1789004521	BURL I NGAME	CA		08/17/2016	ļ	906,002	.			.	.		6,847	6,847			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016						.			3,957	3,957			
EB1789004848	SAN JOSE	CA		12/16/2016		781,621							5,054	5,054			
EB1789004889	REDWOOD CITY		·-	12/16/2016		258 , 186				.			1,817	1,817			
EB1789004944	SAN JOSE	CA		12/16/2016		572,435				.			3,997	3,997			
EB1789004950	SAN JOSE			12/16/2016	}	521,908		·		·	·		3,318	3,318	·	·	
EB1791002786	MCLEAN	VA	···	08/07/2015		648,756							5,049	5,049			
EB1793000960 EB1793001664	DARIEN	VACT	·	07/17/2015 12/16/2016									4,516 3,686	4,516 3,686			
EB1794002606	ARLINGTON	VA		09/18/2015		798,402		·		·	·			10,809			
EB 1794002606	ANNANDALE	VAVA.		09/18/2015	<u> </u>	501,573				.			5,215	5,215	ļ	·	
EB1794003584	ANNANDALE	VA		06/24/2016		476,887							3,082	3.082			
EB1795000799	WESTFIELD	NJ		09/18/2015		536,291							3,545	3,545			
EB1795001038	STATEN ISLAND	NY		12/18/2015									2,887	2,887			
EB 179500 1225	UPPER MONTCLAIR	NJ.		07/17/2015									3,425	3,425			
EB 179500 1267	GLEN RIDGE	NJ		11/20/2015									3,953	3,953			
EB1795001933	ROCKAWAY	NJ		12/16/2016		623,598							3,863	3,863			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015	ļ			.		.	.		7,255				L
FR125686555	. SAN RAFAEL	CA		09/09/2016		900,275				.			5,739	5,739			
ED105690476	DAM/III E	CA	1	10 /07 /2016	1	102 801	l	1	1	1	1	1	2 512	2 512	l .	1	l .

					All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3			Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	`/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
FR125690953	LEXINGTON	MA		09/09/2016	532,736							3,434	3,434			
FR125692496	SAN FRANCISCO	CA		10/07/2016								5,573	5,573			
FR125693379 FR125694955	SAN FRANCISCO	CAMA		09/09/2016	794,346							5, 122	5, 122			
FR125695028	KENSINGTON	CA		09/23/2016								7,182 6,055				
FR125697404	SAN FRANCISCO	CA.		11/04/2016								3,938	3,938			
FR125697446	WELLESLEY	MA		10/07/2016								4,280	4,280			
FR125698956	BURL I NGAME	CA		11/18/2016	795,725							5, 108	5, 108			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016	606,746							3,895	3,895			
FR125700737	SAN FRANCISCO	CAMA		11/18/2016	1,044,580							6,596 4,809	6,596			
FR125708359 FR125709076	SONOMA	MA		12/02/2016 11/18/2016								4,809	4,809 4,219			
FR125709688	PASADENA	CA		11/18/2016								3,850	3,850			
FR125713748	LOS ANGELES	CA		11/04/2016	619,643							3,878	3,878			
FR125713839	SAN FRANCISCO	CA		10/21/2016								5,489	5,489			
FR125716451	PLEASANTON	CA		11/04/2016	534,289		.					1, 135	1, 135			
FR125716923	NEWTON	MA		11/18/2016	735,627		.					4,676	4,676			
FR125717244FR125718499	LOS ANGELES VEN	CA	· · · · · · · · · · · · · · · · · · ·	11/04/2016								5,736 2,260	5,736 2,260			
FR125718499FR125718697	SANTA MONICA	CA		12/22/2016												
FR125718747	SAN JOSE	CA		12/02/2016	968.912							6,394	6.394			
FR125718754	SAN JOSE	CA		10/21/2016	1,076,335							7,171	7,171			
FR125722053	DANVILLE	CA		11/04/2016	582,556							3,712	3,712			
FR125725346	SAN FRANCISCO	CA		11/18/2016	713,156							4,525	4,525			
FR125727805	TIBURON	CA		11/04/2016	1,662,314							10,596	10,596			
FR125727854FR125751169	NEEDHAM BOSTON	MA	· · · · · · · · · · · · · · · · · · ·	11/04/2016	357,679							18,794	18,794			
FR125760210	VALLEY VILLAGE			11/18/2016								16,918	16,918			
FR125762810	MILL VALLEY	CA		11/04/2016	921,968							1,960	1,960			
FR125768932	POUND RIDGE	NY		12/22/2016								3,974	3,974			
FR125769161	EL CERRITO	CA		12/02/2016	613,250							3,915	3,915			
FR125772785	CORTE MADERA	CA		12/22/2016	1,182,362							7,549				
FR125773668	BOSTON	MA		12/02/2016	750,085							4,766	4,766			
FR125774310 FR125776182	SAN FRANCISCO	CACA		12/02/2016 12/22/2016								4,461 2,498	4,461 2,498			
FR125799077	CAMBRIDGE	MA		12/22/2016								3,730	3,730			
FR125875240	SAN FRANCISCO	CA		06/08/2017	709,463							2,686	2,686			
FR225706346	WATER MILL	NY		10/21/2016	1,777,876							11,416	11,416			
PEB1027557902	DENVER	00		07/23/2021								4,486	4,486			
PEB1027558076	MOUNT JULIET	TNNC		07/23/2021	587,542							3,284	3,284			
PEB1027558435 PEB1027559460	CINCINNATI	LOH.		07/23/2021			-					2,771 2,606	2,771 2,606			
PEB1027509400 PEB1027602715	PONTE VEDRA BEACH	r		07/23/2021								2,606	4.437			
PEB1027606171	HALF MOON BAY	CA		07/23/2021	1,073,383							8,264				
PEB1027606900	POTOMAC	MD.		07/23/2021	674,826							5,808	5,808			
PEB1028559327	MOORPARK	CA		07/23/2021	396,634		.					2, 145	2, 145			
PEB1143017039	WATCHUNG	NJ	·	07/23/2021	472,474							2,751	2,751			
PEB1143017692 PEB1171015045	LONG VALLEY	NJ. WA		07/23/2021			-					2,813 3,922	2,813 3,922			
PEB1171015052	SAMMANISH	WA WA		07/23/2021			·					4,723	4,723			
PEB1171015311	SAMMAMISH	WA		07/23/2021								3,707	3,707			
PEB1171015499	BELLEVUE	WA		07/23/2021	871,386							6,242	6,242			
PEB1171016677	SEATTLE	WA		07/23/2021	439, 113							2,843	2,843			
PEB1215003188	AVENTURA	FL		07/23/2021	415,657		.					2,575	2,575			
PEB1215003457	LIGHTHOUSE POINT	FL		07/23/2021	600,680							3,514	3,514			
PEB1216003388	DAVIE CORAL GABLES	FL	· · · · · · · · · · · · · · · · · · ·	07/23/2021 07/23/2021								5,249	5,249			
PEB1216003564PEB1216003634	MIAMI	FI		07/23/2021								4,362 4,076	4,362 4,076			
PEB1216004178	BOYNTON BEACH	FI		07/23/2021								2.940	2.940			
PEB1221067205	JACKSONVILLE BEACH	FL		07/23/2021	314.282							4.831	4.831			

				Showing A	All Mortgage Loans DISPC	SED, Transf	erred or Rep	aid During the	e Current Qu	ıarter						
1	Location		4	5	6 7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3			Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
PEB1221067400	PONTE VEDRA BEACH	FL		07/23/2021	519, 199							3,397	3,397			
PEB1221067823	FERNANDINA BEACH	<u>F</u> L		07/23/2021	439,377							2,847	2,847			
PEB1221068090 PEB1221068567	FERNANDINA BEACH	FL	·	07/23/2021 07/23/2021								6,218 3,701	6,218			
PEB1221068664	JACKSONVILLE	FI		07/23/2021	416,388							5, 103				
PEB1221068700	SAINT AUGUSTINE	FL.		07/23/2021	494,758							3,745	3,745			
PEB1221069074	SAINT AUGUSTINE	FL		07/23/2021	423,672							3,033	3,033			
PEB1221069390	PONTE VEDRA	FL		07/23/2021	600,908							4,640	4,640			
PEB1221071980	PALM BEACH GARDENS	FL		07/23/2021	779,502							5,821	5,821			
PEB1221072736 PEB1221073076	JACKSONVILLE BEACH	FI		07/23/2021								1,580 1,446	1,580 1,446			
PEB1221073313	JACKSONVILLE	FL		07/23/2021	574,481						***************************************	4.479	4,479			
PEB1221074267	SAINT AUGUSTINE	FL		07/23/2021	323,633							9,407	9,407			
PEB1222558023	FAIRFIELD	CT		07/23/2021	412,310							3,609	3,609			
PEB1222600811	RIPON	CA		07/23/2021	503,228							1,944	1,944			
PEB1222602001PEB1222608127	MAGNOLIA CHESTNUT HILL	TXMA	·	07/23/2021			-			-			8,286 5,260			
PEB1222609215	BROOKLYN	NY		07/23/2021								3,200	3,200			
PEB1248002639	TAMPA	FL		07/23/2021								4,219	4,219			
PEB1249003049	NORTH VENICE	FL		07/23/2021	191,326							10,273	10,273			
PEB1249004719	NAPLES	FL		07/23/2021	461,056							2,582	2,582			
PEB1259002479	MOUNTAIN VILLAGE	00		07/23/2021	895,745							7,594	7,594			
PEB1259002556 PEB1259002806	WASHINGTON	DCMD		07/23/2021 07/23/2021								3,606	3,606 3,657			
PEB1259002817	BRECKENRIDGE			07/23/2021												
PEB1259002856	OLNEY	MD.		07/23/2021								3,579	3,579			
PEB1259003608	BOYDS	MD		07/23/2021	455,588							2,564	2,564			
PEB1259003719	WELLESLEY	MA	. 	07/23/2021	600,061							3,434	3,434			
PEB1259003732	PARK CITYTELLURIDE	UT		07/23/2021	812,719							4,774	4,774			
PEB1259003767 PEB1341002296	PALM BEACH GARDENS	FL		07/23/2021								1,259 5,428	1,259			
PEB1351005698	POTOMAC	MD.		07/23/2021	854,641							4,317	4,317			
PEB1351006203	NEW YORK	NY		07/23/2021								3,041	3,041			
PEB1351006250	NEW YORK	NY		07/23/2021	434, 197							2,690	2,690			
PEB1351006403	STATEN ISLAND	NY		07/23/2021	600,091							3,391	3,391			
PEB1351006742 PEB1351006820	STATEN ISLAND	NYNY	· · · · · · · · · · · · · · · · · · ·	07/23/2021 07/23/2021								2,641 2,388	2,641 2,388			
PEB1351006877	HOLMDEL	N.I		07/23/2021	810.648							8.376				
PEB1351007129	BROOKLYN	,NY		07/23/2021	1, 176, 123							6,528	6,528			
PEB1352004687	EAST QUOGUE	NY		07/23/2021								5,568	5,568			
PEB1352004738	EASTPORT	NY	·	07/23/2021	416,687		.			.		2,406	2,406		ļ	
PEB1352005237 PEB1352005431	BROOKLYN	NYNY	· 	07/23/2021								7,779	7,779 2,721		·	
PEB1352005445	CUTCHOGUE	NY NY		07/23/2021								2,721 2,506	2,721			
PEB1352005522	MANHASSET HILLS	NY.		07/23/2021	843,086							6,663	6,663			
PEB1352005531	FIRE ISLAND PINES	NY		07/23/2021	617,216							3,684	3,684			
PEB1353006108	FRANKLIN LAKES	NJ		07/23/2021								5,321	5,321			
PEB1353007262	MORRISTOWN	NJ.		07/23/2021	490,548							3,705	3,705			
PEB1353007397 PEB1353007702	WAYNE	NJNJ.	·	07/23/2021			-			-		2,906 4,246	2,906 4,246			
PEB1353007702PEB1353007729	MORRISTOWN	NJ	·	07/23/2021								3,819				
PEB1353007772	FAIRFIELD	.NJ		07/23/2021	419,295							2,429	2,429			
PEB1354016435	JERSEY CITY	NJ		07/23/2021	599,941							3,474	3,474			
PEB1354016668	POUND RIDGE	NY	.	07/23/2021	528,660		.			.	ļ	3,004	3,004		ļ	
PEB1357001137	NEEDHAM	MA		07/23/2021	280,095		-			-		6,711	6,711			
PEB1357001231	BOSTON	MAMA	·	07/23/2021 07/23/2021								5,437	5,437			
PEB1357001273PEB1357001953	CAMBRIDGE	MA	·	07/23/2021	536,475							2,981	2,981		·	
PEB1357001962	MARSHF IELD	MA.		07/23/2021	432.560							2,469	2,469			
PEB1357001972	SEATTLE	WA		07/23/2021	611.158							3.733				

						oans DISPUS	SED, Transt	erred or Repa									
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				5.	5:	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
PEB1367015141 PEB1367015596	SAN DIEGO	CA		07/23/2021		616,753 . .967,454							3,985 5,487	3,985 5,487			
PEB 13670 15807	HAWI	HI		07/23/2021									4,599	4,599			
PEB1367015941	SAN FRANCISCO	CA		07/23/2021		728,176							4,238	4,238			
PEB1369002667	LAKELAND	FL		07/23/2021		437,901							2,792	2,792			
PEB1369003125	NAPLES	FL		07/23/2021		811,396							5,054	5,054			
PEB1369003269	LONGBOAT KEY	FL		07/23/2021		588,084							3,586	3,586			
PEB1369003319 PEB1371007074	NAPLES	FLTX		07/23/2021		417,801395,305							2,533 2,575	2,533 2,575			
PEB1382003151	PASO ROBLES			07/23/2021									5,634	5,634			
PEB1382003168	CLOVIS	CA.		07/23/2021		904,086							7,565				
PEB1382003178	REDLANDS	CA		07/23/2021		611,775							3,878	3,878			
PEB1382003232	CLOVIS	CA		07/23/2021		466,712							3,049	3,049			
PEB1382003271	SAN DIEGO	CA		07/23/2021		561,896							3,491	3,491			
PEB1382003283	TEMECULA	CAPA	·	07/23/2021 07/23/2021		1, 152,645 411,954							9, 150 3, 423	9, 150 3, 423			
PEB1389005611	TUPPER LAKE	NV		07/23/2021		269,891							5,042	5,042			
PEB1393010534	FOREST HILLS	NY		07/23/2021		733,344							4, 180	4, 180			
PEB1393010787	NEW CANAAN	CT		07/23/2021		1,723,472							3,362	3,362			
PEB1400004533	CAVE CREEK	AZ		07/23/2021		677,886							4,048	4,048			
PEB1400005055	CEDAR RAPIDS	IA		07/23/2021		400,372							2,683	2,683			
PEB1538557053 PEB1538606265	JUPITER	FL		07/23/2021 07/23/2021		404,011 . .543,470							2,305 5,660	2,305 5,660			
PEB1540093538	PONTE VEDRA BEACH	FL.		07/23/2021		481,662							5,003	5,003			
PEB1540093740	COHASSET	MA		07/23/2021		794, 155							4,887	4,887			
PEB1540093879	MARV IN	NC		07/23/2021		556,146							5,709	5,709			
PEB1540094412	PARKLAND	FL		07/23/2021		865,240							5,369	5,369			
PEB1540094504	PALM HARBOR	FL		07/23/2021		624,939							2,887	2,887			
PEB1540094529 PEB1540094569	COROLLA ORMOND BEACH	NCFL.		07/23/2021		534,318432,154											
PEB1540094659	ALLENTOWN	PA		07/23/2021		522.356							9.758	9,758			
PEB1540094684	SAN FRANCISCO	CA		07/23/2021		757,784							21,276	21,276			
PEB1540095063	FRISCO	TX		07/23/2021		429,498							2,335	2,335			
PEB1540095082	NEW YORK	NY		07/23/2021		662,547							6,364	6,364			
PEB1540095141	VIRGINIA BEACH	VANY		07/23/2021 07/23/2021									2,964 2,436	2,964 2,436			
PEB1540095159	HENRICO	VA		07/23/2021		535,969							4,433	4,433			
PEB1540095181	ALLENDALE	NJ.		07/23/2021		646,109							4,614	4,614			
PEB1540095253	SAN RAMON	CA		07/23/2021		577,358							3, 104	3, 104			
PEB1540095305	REISTERSTOWN	MD		07/23/2021		472,759							2,952	2,952			
PEB1540095376	COOPER CITY	FLNJ	ļ	07/23/2021 07/23/2021		454,451		ļ				·	9,752 4,708	9,752 4,708			
PEB 1540095404PEB 1540095405	SUGAR LAND	TX		07/23/2021									4,708	3,259			
PEB1540095427	WASHINGTON	DC.		07/23/2021		621,114							3,511	3,511			
PEB1540095441	THE WOODLANDS	TX		07/23/2021		425,777							2,533	2,533			
PEB1540095491	READING	MA		07/23/2021		330,282							10,280	10,280			
PEB1540095567	MAHWAH	NJ		07/23/2021		410,371							2,231	2,231 .			
PEB1540095581	TAMPA SAN JUAN CAPISTRANO	FLCA	·	07/23/2021 07/23/2021									153,726	153,726 6,669			
PEB1540095676	BROOKLYN	NY	ļ	07/23/2021		1, 190, 933							6, 147	6,147			
PEB1540095693	BALTIMORE	MD		07/23/2021		736,467							20,248	20,248			
PEB1540095759	GREAT NECK	NY		07/23/2021		1,211,311							6,684	6,684			
PEB1540095771	STATEN ISLAND	NY	ļ	07/23/2021		1,090,014							10,518	10,518			
PEB1540095842	SPRINGFIELD	VA	-	07/23/2021		593,658		ļ				<u> </u>	3,278	3,278			
PEB1540095870 PEB1540095886	BROOKLYN	VANY		07/23/2021		481,297 449,145							2,691 3,457	2,691 3,457			
PEB 1540095888	WASHINGTON	DC		07/23/2021		388.875							5. 104	5, 104			
PEB1540096030	REISTERSTOWN	MD		07/23/2021		463,814							3,067	3,067			
PEB1541040485	SAN FRANCISCO	CA		07/23/2021		832,654							52,527	52,527			
PEB1541040558	OKLAHOMA CITY	OK		07/23/2021		531,443							10,586	10,586			

				Showing A	All Mortgage L	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		-		
						Investment			Year's Other-		Total		Investment		Foreign	D. P. J.	T. (.)
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				Dete	Diseasel	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
Lasa Niverbas	0.1	01.1.	Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number PEB1541040562	City TAMPA	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
PEB1541040620	FRISCO	FLTX		07/23/2021 07/23/2021		432,211 592,620							1,747	1,747 7,779			
PEB1541040715	GREAT FALLS	VA		07/23/2021		726,366							4,938	4,938			
PEB1541040721	AUST IN	TX		07/23/2021		944,370							5,480	5,480			
PEB1541040724	HOUSTON	TX		07/23/2021		429,095							2,575	2,575			
PEB1541040745PEB1541040872	WINNETKA	IL	· · · · · · · · · · · · · · · · · · ·	07/23/2021 07/23/2021		1,056,983 445,211							6,015 2,693	6,015 2,693			
PEB1541041266	SPICEWOOD	TX		07/23/2021		502, 137							2,619	2,619			
PEB1541041306	FRANKTOWN			07/23/2021		473,538							1,633	1,633			
PEB1541041408	HOUSTON	TX		07/23/2021		961, 183							5,371	5,371			
PEB1541041419	HOUSTON	TX		07/23/2021		782,584							3,926	3,926			
PEB1541041426 PEB1541041449	AUST IN	TXTX.	····	07/23/2021		896,379 610,946							3,055	3,055 3,005			
PEB1541041458	AUSTIN	TX	<u></u>	07/23/2021		919,960							5,117				
PEB1541041542	DALLAS	TX		07/23/2021		491,636							1,763	1,763			
PEB1541041574	AUST IN	TX	ļ	07/23/2021		835,464							2,987	2,987			
PEB1541041609	NICHOLS HILLS	OK	····	07/23/2021		1,207,045							13,745	13,745			
PEB1541041620 PEB1541041724	BROOMF I ELD	IL	·····	07/23/2021		697,287 403,260							4,577 4,749	4,577 4,749			
PEB1541041865	LOCUST GROVE	VA.		07/23/2021		418,021							1,515	1,515			
PEB1541041866	UPLAND	CA		07/23/2021		474,055							2,481	2,481			
PEB1541041914	AUSTIN	TX		07/23/2021		449, 168							2,325	2,325			
PEB1541041994	LAKE ZURICH MINNEAPOLIS	IL		07/23/2021		435,491							2,321	2,321			
PEB1541042093 PEB1541042102	TAHLEQUAH	MN OK		07/23/2021		501,092 687.859							3,089 3,251	3,089			
PEB1541042184	SEATTLE	WA.		07/23/2021		420,450							2,350	2,350			
PEB1541042229	CARENCRO	LA		07/23/2021		504,068							3, 147	3, 147			
PEB1541042245	AUST IN	TX		07/23/2021		481,330							2,676	2,676			
PEB1541042295 PEB1541042305	HOUSTONPARK CITY	TX		07/23/2021		1,176,254 678,466							6,388	6,388 3,577			
PEB 154 1042303	BODEGA BAY	CA		07/23/2021		807.564											
PEB1541042348	SOLON	OH		07/23/2021		611,777							1, 125	1, 125			
PEB1541042368	NASHVILLE	TN		07/23/2021		460,964							3,313	3,313			
PEB1541042390	NASHVILLE	TN		07/23/2021		796,537							7,110	7,110			
PEB1541042398 PEB1541042433	LIBERTYVILLE	MA		07/23/2021		1,125,028 467,349							2,065 3,398	2,065 3,398			
PEB1541042438	WILMETTE	IL		07/23/2021		995,398							5,424	5,424			
PEB1541042447	TOMS RIVER	NJ.		07/23/2021		753,060							4,376	4,376			
PEB1541042455	BRENTWOOD	TN		07/23/2021		469,420							2,607	2,607			
PEB1541042494 PEB1541042506	SEATTLE	WATX	· · · · · · · · · · · · · · · · · · ·	07/23/2021 07/23/2021		830,011 467,480							4,615 2,588	4,615 2,588			
PEB1541042536	SOLON	OH	<u></u>	07/23/2021		423,231						<u></u>	2,389	2,389			
PEB1541042550	KENMORE	WA		07/23/2021		690,234							3,811	3,811			
PEB1541042561	SOMERVILLE	MA		07/23/2021		539,021							1,930	1,930			
PEB1541042600	EDMOND	OK	}	07/23/2021		405,546							2, 183	2, 183			
PEB1541042662 PEB1541042714	PLYMOUTH	MNTN	····	07/23/2021		435,880							2,359	2,359 11,673			
PEB1541042714	SANTE FE	NM.		07/23/2021		438,811							2,760	2,760			
PEB1541042840	DAVIDSON	NC.		07/23/2021		705,286							3,929	3,929			
PEB1541042885	REDWOOD CITY	CA	ļ	07/23/2021		409,645							2, 165	2, 165			
PEB1541042998 PEB1541043008	HOUSTONEL MACERO	TX	·	07/23/2021									4,571	4,571 10,451			
PEB1541043008	NASHVILLE	TN.		07/23/2021		1,564,980							10,451	10,451			
PEB1541043036	NASHVILLE	TN		07/23/2021		505,840							3,758	3,758			
PEB1541043061	DALLAS	TX		07/23/2021		907,022							5,710	5,710			
PEB1541043143	FRANKLIN	TN		07/23/2021		540,501							2,855	2,855			
PEB1564001096	DENVER	00	····	07/23/2021		459,426							2,803	2,803			
PEB1564001129 PEB1564001298	PARKER		·	07/23/2021		402,347							2,468 4,622	2,468 4,622			
PEB 156400 1298	GREENWOOD VILLAGE			07/23/2021									5.645				
I LD 100700 1000	GILLINIOUS VILLAGE																<u> </u>

	T					oans DISPOS	SED, Transfe										·
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				I
						Recorded			Current		T. (.)		Recorded		F:		I
						Investment			Year's Other-		Total		Investment		Foreign	Daaliaad	Tatal
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total Gain
			Loan	Date	Disposal	Accrued	Valuation	Year's	Temporary	Deferred	in Daala Valera	Exchange	Accrued	Consid-	Gain	Gain	
Loan Number	O:h ·	04-4-			Disposai	Interest Prior Year	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on		(Loss) on Disposal	(Loss) on Disposal	(Loss) on
PEB1567001820	City SCOTTS VALLEY	State CA	Туре	Acquired07/23/2021	Date	1,187,692	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal 2,405	eration 2,405	Disposai	Disposai	Disposal
PEB1567001879	FORT COLLINS	CA.		07/23/2021									4,325	4,325			
PEB1596053342	RANCHO MIRAGE	CA		07/23/2021		416,223							22,349	22,349			L
PEB1596053362	KINGS BEACH	CA		07/23/2021		605, 141								3,964			·
PEB1596053389	BARR INGTON	IL		07/23/2021		514,947								3,229			
PEB1596053405 PEB1596053483	LAKE HAVASU CITY	AZ WΔ		07/23/2021 .07/23/2021		642,648 746,519							3,756	3,756			[
PEB1596053565	MURRIETA	CA		07/23/2021		453.028							3, 120	3. 120			
PEB1596053567	LA SELVA BEACH	CA		07/23/2021		927,820							6,256	6,256			L
PEB1596053656	MADISON	CT.		07/23/2021		522,592							4, 142	4, 142			·
PEB1596053725	BRENTWOOD	TN		07/23/2021		600,719								4, 153			ļ
PEB1596053737 PEB1596053769	PINECREST	FL CA		07/23/2021 07/23/2021		554,287 753,465				·			3,545	3,545			 [
PEB1596053792	LONG BEACH	CA		07/23/2021									3,910	3,910			 I
PEB1596053852	FORT LAUDERDALE	FL.		07/23/2021									5,629	5,629			L
PEB1596053902	CORNELIUS	NC		07/23/2021		516,316							2,081	2,081		ļ	ļ
PEB1596053924	LOS ANGELES	CA		07/23/2021		1,053,603								6,331			[
PEB1596054631 PEB1596054702	LOS ANGELES	CAOH		07/23/2021										3,558			ſ
PEB1596054803	MIAMI			07/23/2021									14,713	14,713			I
PEB1596054811	BURBANK	CA		07/23/2021		615,386							3,235	3,235			L
PEB1596054934	NORTHRIDGE	CA		07/23/2021		715,959							3,779	3,779			ļ
PEB1596054999	SANTA CLARA	CA	···	07/23/2021									4,610	4,610			h
PEB1596055089 PEB1596055132	DENVER		·	07/23/2021										4,596 3,954			ſ
PEB 1596055141	LOS ANGELES	CA		07/23/2021		734.859											I
PEB1596055185	BROOKLYN	NY.		07/23/2021		.508,447							2,612	2,612			L
PEB1596055287	BAINBRIDGE	OH		07/23/2021		407,314							2,478	2,478			
PEB1596055295	DAVIE	FL		07/23/2021		361,659								7,009			ļ
PEB1596055307 PEB1596055350	DENVER	CO		07/23/2021										2,204			[
PEB1596055330	THOUSAND OAKS	CA.		07/23/2021		713,336							3,716	3,716			
PEB1596055415	CARBONDALE	00		07/23/2021									4, 192	4, 192			L
PEB1596055434	DALLAS	TX		07/23/2021		582,689							3,072	3,072			
PEB1596055531 PEB1596055536	ISSAQUAH	WAFL		07/23/2021 .07/23/2021		584,417 .547,570							3,080	3,080 2,887			ſ
PEB1596055570	REDWOOD CITY	CA		07/23/2021		1,778,620							9,880	9,880			[
PEB1596055586	SAN DIEGO	CA CA		07/23/2021									4,207	4,207			I
PEB1596055590	SEATTLE	WA		07/23/2021		518,873							2,753	2,753			·
PEB1596055669	SAN FRANCISCO	CA		07/23/2021									4,834	4,834			h
PEB1596055708 PEB1596055717	HAYWARDCARNATION	CAWA	· -	07/23/2021		504, 108				·			2,790	2,790			[
PEB1596055947	PALM CITY	FI		07/23/2021						·				3,488			 I
PEB1596055990	PHOENIX	AZ.		07/23/2021									5,761	5,761			L
PEB1596056115	SAN RAFAEL	CA.		07/23/2021		378,061							4,989	4,989			ļ
PEB1596056200	TUCSON	AZ		07/23/2021		628,645				ļ			3,570	3,570			
PEB1596056268	SUNNYVALE FORESTHILL	CACA.		07/23/2021		780,871							4,236	4,236			ſ
PEB1596056279 PEB1706602876	BRONX	CANY		07/23/2021		560,258 .431,518								2,053 2,529			I
PEB1706607177	ROCKVILLE	MD		07/23/2021		429,029							2,433	2,433			L
PEB1706608395	HOLMDEL	NJ.		07/23/2021		502,115							2,951	2,951			·
PEB1706611082	AUST IN	TX		07/23/2021		569,621							3,300	3,300			l
PEB1723001568	PACIFIC PALISADES	CACA	·	07/23/2021		458,871				·			2,697	2,697			[
PEB1725003797 PEB1771001604	DANA POINT	CA		07/23/2021		2,450,670 593,478											 I
PEB1771002679	SAN JUAN CAPISTRANO	CA.		07/23/2021		973,913							5,801	5,801			L
PEB1784003870	MILL VALLEY	CA		07/23/2021		1,278,714								8,117			ļ
PEB1784004135	WOOD INVILLE	WA		07/23/2021		455,654							2,974	2,974			·
PEB1784004165	SAN ANSELMO	CA		07/23/2021		603,568							2,436	2,436			l
PEB1784004521	SAN FRANCISCO	CA		07/23/2021		734,386							4,865	4,865			<u></u>

				Showing A	All Mortgage L	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				5.	5:	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
1			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
PEB1784004556 PEB1784004560	SAN ANSELMO SAN FRANCISCO	CACA.	· · · · · · · · · · · · · · · · · · ·	07/23/2021 07/23/2021									5,064 5,689	5,064 5,689			
PEB1784004692	MILL VALLEY	CA CA		07/23/2021		792,304							5, 198	5, 198			
PEB1784004714	SAN FRANCISCO	CA		07/23/2021		882,389							5,615	5,615			
PEB1784004763	SAN FRANCISCO	CA		07/23/2021		891,314							5,672	5,672			
PEB1784005838	SAN FRANCISCO	CA		07/23/2021									4,629	4,629			
PEB1784005854	SCOTTSDALE	AZ		07/23/2021		479,695							2,820	2,820			
PEB1784005994 PEB1784006089	SCOTTSDALE	AZCA		07/23/2021		1,553,853							14,655	14,655			
PEB1784006269	SANTA CLARA	CA.		07/23/2021		541,408							3,011	3,011			
PEB1785004451	SAN JOSE	CA		07/23/2021		761,240							4,867	4,867			
PEB1785004717	SAN JOSE	CA	ļ	07/23/2021		1,105,620						ļ	6,968	6,968			ļ
PEB1785004743 PEB1785004746	MONTEREY	CA	·	07/23/2021		571,404 . .581,742							3,830	3,830			
PEB1785005454	SANTA CRUZ	CA.		07/23/2021									3,548	3,548			
PEB1785005644	SOUTHAMPTON	NY.		07/23/2021		859,938							4,901	4,901			
PEB1785005793	REDWOOD CITY	CA		07/23/2021		537,391							3,494	3,494			
PEB1786003594	SUNNYVALE	CA		07/23/2021		1, 175,825								7,502			
PEB1786003653	PALO ALTO	CACA	·	07/23/2021 07/23/2021		610,366 .862,831							3,679 7,095	3,679 7,095			
PEB1787003477	SAN BRUNO	CA CA		07/23/2021		503,977							10,908	10,908			
PEB1787003507	SAN BRUNO	CA		07/23/2021		1,071,050							4,638	4,638			
PEB1787003974	ALAMO	CA		07/23/2021		682,448							4, 125	4, 125			
PEB1787004442	DUBLIN	CA		07/23/2021		639,348							3,497	3,497			
PEB1787004615 PEB1787005042	WALNUT CREEK	CACA		07/23/2021		506,657 .573,768							2,856 6,717	2,856 6,717			
PEB1789004748	SARATOGA	CA.		07/23/2021		1,340,799								8,573			
PEB1789004768	MENLO PARK	CA		07/23/2021		852,718							7,071	7,071			
PEB1789004772	REDWOOD CITY	CA		07/23/2021		770,984							4,874	4,874			
PEB1789004833 PEB1789005269	SAN ANSELMO	CA		07/23/2021		1,125,838 . 599,468							7,642	7,642 3.378			
PEB1789005436	SUNNYVALE	CA		07/23/2021		572,850							6,354	6,354			
PEB1789005670	LOS ALTOS	CA		07/23/2021		607,393							2,420	2,420			
PEB1790003029	OAK HILL	VA		07/23/2021		890,910							6,244	6,244			
PEB1790003058	WASHINGTON	DC	· · · · · · · · · · · · · · · · · · ·	07/23/2021		611,848 .							4,054	4,054			
PEB1790003255 PEB1790004069	WASHINGTON	CADC.		07/23/2021 07/23/2021									7,145 2,816	7,145 2,816			
PEB1794004055	NAGS HEAD	NC		07/23/2021		480.748							3,384	3,384			
PEB1794004229	ARLINGTON	VA		07/23/2021		831,388							4,654	4,654			
PEB1795002131	SEASIDE HEIGHTS	NJ		07/23/2021		409,913							2,394	2,394			
PEB1795002215 PH7118585004	NEW YORK	NYNY	····	07/23/2021								·	17,709 2,983	17,709 2,983			
PH7118593339	GROTON			12/29/2014		433,913							2,983	2,829			
PH7118595441	ACTON	MA		12/29/2014		400,757							2,785	2,785			
PH7118598668	BLAINE	MN		01/29/2015		696,900							5,215	5,215			
PH7118677595	MINNETONKA	MN	ļ	02/26/2015		523,571 .							7,109	7,109			
PH7118770002 PH7118858740	DOWNERS GROVE	CAIL	·····	06/19/2015 07/24/2015									2,886 2,494	2,886 2,494			
PH7118865950	SAN MATEO	CA		08/21/2015									5,347	5,347			
PH7118866214	GILROY	CA		09/18/2015		607,200							3,637	3,637			
PH7118931331	FAIRFAX	VA		09/26/2014		494,828							3,283	3,283			
PH7118953657 PH7119015258	POTOMAC NORTHBOROUGH	MD		01/28/2016		909,657 .316,990							5,740 7,180	5,740 7,180			
PH7119108293	LAKE BLUFF	IL		01/29/2015									4,459	4,459			
PH7119111347	CALABASAS	CA		03/13/2015		170,452							21,991	21,991			
PH7119119472	LOS GATOS	CA		04/24/2015									5,762	5,762			
PH7119133564	LA JOLLA	CAMD	····	09/18/2015		425,806							10,330	10,330			
PH7119305063 PH7129144932	CERRITOS	MDCA	ļ	12/11/2015									4,059	4,059 21,000			
PH7130919397	SUMMIT	NJ		08/28/2014									1,334	1,334			
	Venent 1							h			h	h		1,004			<u> </u>

						oans DISPOS	ED, Transf							1	1		
1	Location 4		4	5	6	7 Change in Book Value/Recorded Investment 14								15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value		eration	Disposal	Disposal	Disposal
PH7131264066	HOUSTON	TX		08/01/2014		449,112								11,019			
PH7131272168	SHREWSBURY	MA		10/24/2014		513,969							4,541	4,541			
PH7131356037 PH7131399508	SIERRA MADRE	CA	·· ····	09/12/2014		597,329								3,950 25,613			
PH7131431731	SOUTHLAKE	TX		09/12/2014										4,006			
PH7131433901	WEXFORD	PA		08/28/2014		471,139							3,268	3,268			
PH7131438264	PALMETTO BAY	FL		08/28/2014		457,386							3,100	3,100			
PH7131574340	LARCHMONT	NY		09/26/2014		620,776							4,082	4,082			
PH7131648391	NEEDHAM	MANV		09/26/2014		435,720								2,839			
PH7131649415 PH7131649795	OLD BROOKVILLE	NYPA		09/26/2014										5,923			
PH7131736733	MAHWAH	NJ	·-	06/19/2015									4,570	4,570			
PH7131846680	EVERGREEN			09/26/2014										3,949			
PH7131930971	PHILADELPHIA	PA		10/24/2014		392,746							2,583	2,583			
PH7132237574	WESTFORD	MA		10/24/2014		445,308								3,861			
PH7132279568	SOUTHLAKE	TX		11/07/2014		961,750		ļ		ļ		ļ	6,640	6,640			ļ
PH7132314662 PH7132365243	COLLEYVILLE	TXNJ	-	11/07/2014									3,696	3,696			
PH7 1323938855	SOUTHBURY			12/29/2014									2,582				
PH7132439873	PITTSBURGH	PA PA		12/29/2014		407,410							3,781	3,781			
PH7132441713	RYE BROOK	NY		12/12/2014		692,262								4,500			
PH7132483319	KELLER	TX		01/16/2015		767,476							4,873	4,873			
PH7132517579	SEATTLE	WA		12/29/2014		545,078								3,823			
PH7132522348	WESTFIELD	NJ.	·-	12/29/2014		615,326								4,456			
PH7132698379 PH7132732681	PHILADELPHIA	PANY	··	01/16/2015										2,892 3,175			
PH7132735130	WASHINGTON	DC.		01/29/2015									4, 167	4.167			
PH7132833976	PELHAM	NY.		02/13/2015									3,762	3,762			
PH7132846259	NAPERVILLE	IL		04/10/2015		455,633								3,013			
PH7132968541	COLUMBUS	OH		02/26/2015		401,694								6,647			
PH7132976726	GLENSIDE	PA		05/08/2015		627,235								4,094			
PH7133124458 PH7133128608	NATICK		···	04/24/2015		478,235 .483,973								4,093			
PH7133170196	UPTON			04/24/2015		377,355											
PH7133303037	NAPERVILLE	ÏL.		08/21/2015		.423,901								3, 152			
PH7133305354	SEATTLE	WA		05/08/2015		751,836								5, 145			
PH7133340690	AUST IN	TX	-	06/05/2015		664,986		ļ		ļ				2,897			ļ
PH7133461942 PH7133467899	CRANBURY	NJ. TX	·- 	02/12/2016		607,543				·			1,218	1,218			·
PH7133467899 PH7133513403	SAN DIEGO	IX		05/22/2015		652,145 524,900								2,841 3,362			
PH7133549670	MONTCLAIR	NJ		06/19/2015		440,332							2,922	2,922			
PH7133701495	ACTON	MA		09/18/2015		594, 108								3,708			
PH7133739461	MILLBRAE	CA		07/10/2015		875,622							41,356	41,356			
PH7133741137	MEDFORD	NJ		08/21/2015		412,161							2,616	2,616			
PH7133785928 PH7133823513	WESTFIELD	NJ	-	08/21/2015		473,724 356.638		·		·			3,019	3,019 11,595			·
PH7133823513 PH7133827191	MANHASSET	NY		06/05/2015										11,595			·
PH7133829791	FLOWER MOUND	TX.		07/10/2015										2,585			
PH7133871447	NORTH CALDWELL	NJ.		08/07/2015		473,692							3,606	3,606			
PH7134019533	HOLMDEL	NJ		09/18/2015		697,316								4,425			
PH7134020176	TROPHY CLUB	TX		07/24/2015		430,301							2,769	2,769			
PH7134065601	DAVIE MOUNT LAUREL	FL	·	08/21/2015		623,243								5,614			
PH7134066039 PH7134107569	WEST CHESTER	NJ PA	·-	09/18/2015		365,741								2,527 2,638			
PH7134162812	REDMOND			08/21/2015										3,348			
PH7134163687	RYE BROOK	NY		09/18/2015		787,528							4,987	4,987			
PH7134254395	WESTMINSTER			12/11/2015		442,706							2,670	2,670			
PH7134271498	WINTER GARDEN	FL		09/18/2015		403,302								1,767			
PH7134272678	PARAMUS	NJ.	·	09/18/2015		641,338							4,511	4,511			
PH7134275929	FREMONT	CA		10/29/2015		482,210							2,925	2,925			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				ļ
		-				Recorded			Current				Recorded				ŀ
						Investment			Year's Other-		Total		Investment		Foreign		ŀ
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's		Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Dianagal	Interest			Temporary		Deels Velse			Consid-			(Loss) on
1 N1 l	0"	0			Disposal		Increase	(Amortization)	Impairment	Interest and		Change in	Interest on		(Loss) on	(Loss) on	
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	SAN RAMON			10/16/2015		665,556							4,058	4,058			
PH7134457956	RALE I GH ANDOVER	NC		09/18/2015		513,702 274,184							3,233 5.391	3,233 . 5.391			
PH7134522817	STAMFORD	MA		02/12/2016										5,391			
PH7134674477 PH7134676589	CENTENNIAI			11/13/2015		781,036 544.952							1,715				
PH7134714778	TUCSON			10/16/2015							•		4,805	4,805			
PH7134723019	WESTPORT	^T		12/23/2015		780.078							5,085	5.085			
PH7134723431	PARKER	CO		10/29/2015		416,303							2,698	2.698			
	ARLINGTON	VA		11/13/2015		495.545							3,606	3.606			
PH7134953244	MALVERN	PA.		12/11/2015		476.180							3,017	3.017			
PH7135019193	ARL I NGTON	VA		01/15/2016		837,516							1,775	1,775			
PH7135056070	TRAFFORD	PA		04/22/2016		466,821							6,381	6,381			
	PLEASANTON	CA		12/11/2015		674,519							1,465	1,465			
	FLEMINGTON	NJ.		04/08/2016		555,932							6,433	6,433			
PH7135399710	SUMMIT	NJ.		01/15/2016		639,627							4,098	4,098			
PH7135549470	GREENWOOD VILLAGE	00		01/28/2016		673,854							4, 125	4, 125			
	CAMBRIA	CA		04/08/2016		590,723							3,492	3,492			
0299999. Mortgages with partial repayments 9,951,303,379													130,333,972	130,333,972			
0958800	Austin	TX		12/23/2021	03/24/2022	58,875,000							58,875,000	58,875,000			
0399999. Mortgages disposed 58,875,000													58,875,000	58,875,000	_		
0599999 - Totals 10,592,434,246								(141,634)			(141,634)	(2,752,998)	766,928,426	767,672,930	744,504		744,504

		Showing Other	Lona-Term	Invested Assets ACQUIRED AND ADD	DITIONS MAD	E Durina th	e Current	Quarter				
1	2	Location	g . .	5	6	7	8	9	10	11	12	13
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OLIOID				No. of March	Admini-	Date	Туре	Actual Cost	Additional	A	for	D
CUSIP			.	Name of Vendor	strative	Originally	and	at Time of	Investment Made	_ Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington Affiliated	DE	TIAA		01/31/2009			51,396,941 51,396,941			100.000 XXX
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	TIAA		07/16/2015			20.048.685			100.000
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	TIAA		11/25/2020			42,388,714			100.000
	Venture Interests - Fixed Income - NAIC Designation N								62,437,399			XXX
	ACIS (Common Equity)	New York	NY	ACIS		01/28/2022	3	4,053,000	02,407,000			782.000
000000-00-0	ACIS (Preferred Equity)	New York	NY	ACIS		01/28/2022	3	16,689,900				782.000
000000-00-0	ACP Charger Co-Invest, LLC	Wilmington	DE.	ACP Charger Co-Invest LLC		02/24/2020	3		(5,910,192)			14.103
000000-00-0	AFC Acquisitions, Inc.	WILMINGTON	DE	AFC Industries		04/09/2021	3		197, 133			8.051
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Apis Partners LLP		10/17/2018			2,754,390		11,310,027	18.158
000000-00-0	ARCH Venture Fund X Overage, L.P.	Wilmington	DE	ARCH Venture Partners		08/28/2020	1		125,000		1,950,000	0.910
	ARCH Venture Fund X, L.P.	Wilmington	DE	ARCH Venture Partners		09/23/2020	1		125,000		2,075,000	0.910
	Aavishkaar Venture Management Services Private Limited	Mumbai George Town	IND CYM	Aavishkaar-Intellecap Group		11/05/2018	·····		600 48.996		245,053	23.680
	Altas Partners Holdings II LP.	Grand Cayman		Altas Partners LP		04/09/2019	3		1, 162, 738			
	American Industrial Partners V	Wilmington	DE.	American Industrial Partners GP, LLC		12/29/2011			202.144		444.609	6.121
	Atalava Asset Income Fund III L.P.	Wilmington	DE.	Atalaya Capital Management LP		08/26/2020			1.410		14.085.690	4.235
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Atalaya Capital Management LP		08/26/2020			32,998		1,405,500	3.275
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		08/30/2019	3		2,990,534		10,482,302	2.342
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		07/26/2021	2		3,885,779		12, 180, 072	12.500
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Aurora Capital Group		11/15/2012	3		7,028		5,917,605	7.949
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		121,292		9,770,104	5.050
000000-00-0 000000-00-0	Aurora Equity Partners VI L.P. Avance Investment Partners, L.P.	Wilmington	DE DE	Aurora Capital Partners Management VI L.P.,		04/23/2021			1,875,834 398.595		34,322,659	100.000
	Avista Capital Partners V, L.P.	Wilmington	DEDE	Avista Capital Holdings		03/07/2021	3		6,611,745		26,463,377	5.161
	Axinfra US LP	Wilmington	DE	Axium Infrastructure		12/19/2018			250,689		10,000,007	7.550
	Bain Capital Venture Fund 2021 LP	George Town	CYM.	Bain Capital		03/19/2021	11		362,500		2, 175, 160	0.551
	Bamboo Financial Inclusion Fund II	Luxembourg	LUX	Bamboo Finance SA		12/01/2015			570,000		195,000	37 . 175
	Bansk Fund I-A, L.P.	Wilmington		Bansk Management I, L.P.		11/12/2021	3		1,705,425		29,946,531	5.000
	Bison Capital Partners V, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		09/18/2017	2		1,395,345		4,701,400	7.810
	Blackstone Life Sciences Yield, LP	Wilmington	DE	Blackstone Life Sciences Yield Associates L.P.		03/25/2022	1	5,099,548	0.077.054		95,000,000	6.700 6.740
	Blue Sea Capital Fund II. LP	Wilmington	DE DE	Blue Point Capital Partners, LLC		08/24/2018	3		3,077,851 4,640,155		3,205,645 7,849,253	7.143
	Brentwood Associates Private Equity V, L.P.	Wilmington		Brentwood Associates		10/07/2014	3		817,631			5.385
	Bridge Growth Partners II, LP	Wilmington		Bridge Growth Partners, LLC	. [04/29/2021	3		17.425.923		17,227,317	6.670
	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management	. [09/18/2019	[876,766		9,982,429	0.150
	CG EQUITY INVESTORS, LP	Wilmington	DE	Gridiron Capital LLC		04/30/2019	3		1,716,516			2.540
	CV Holdco, LLC	Wilmington	DE	Class Valuation		03/31/2021	2		932,917			3.290
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		08/14/2020	3		23,868		178,995	3.725
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		69,669		3,919,932	11.299
	Carousel Capital Partners V, L.P. Carousel Capital Partners VI, L.P.	Charlotte	NC DE	Carousel Capital Management Company, L.P. Carousel Capital Management Company, L.P.		02/15/2017	33		81,383 6,889,172		2,134,712 32,441,996	7.500 5.714
	Catalyst Fund Limited Partnership V	Toronto	CAN	Catalyst Capital Group Inc., The		08/26/2020	s.					1.200
000000-00-0	Center Rock Capital Partners Fund 1, LP	Wilmington	DE	Center Rock Capital Partners, LP		06/26/2020	3		14,589		1,007,886	0.600
	CenterOak Equity Fund II, L.P.	Dover	DE.	CenterOak Partners, LLC		01/14/2021	3		1.911.685			8.696
	Centre Lane Partners III, L.P.	Wilmington	DE	Centre Lane Partners LLC		12/28/2011			1,030,220		6,048,523	15.432
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3		203,933		18,626,685	5.000
000000-00-0	Common Equity (ITI)	Chicago	IL	ITI Intermodal		01/28/2022	3	2,708,194				20.390
	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		117,632		1,904,486	2.682
	Court Square Capital Partners IV, L.P	Wilmington	DE	Court Square Capital Partners		11/04/2019	3		8,538,494		23,394,045	1.429
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSo	Amsterdam	NLD	DIF Management B.V.		03/31/2020			3.980.661		35.079.169	2.000
	DigitalBridge Partners II	WILMINGTON	NLU DE	Digital Bridge		03/31/2020	2		2,501,863			0.833
	EQT Infrastructure V	Luxembourg	LUX	EQT Partners AB		08/13/2021			5,580,306		33,683,651	0.400
	Ecosystem Investment Partners IV, L.P.	Wilmington		Ecosystem Investment Partners	. [07/16/2020	[947,500		5,598,269	2.430
	Flavar India V I P	George Town	CAM	Flavar Fauity		01/11/2022		1 400 000	,300		18 600 000	20 /12

		Showing Other	Long-Term	Invested Assets ACQUIRED AND ADD	ITIONS MAD	E During th	e Current (Quarter				
1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-	Date	Type	Actual Cost	Additional		Commitment for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	EnerVest Management Partners		07/06/2020			28,346		1,809,975	0.935
000000-00-0 000000-00-0	Energy & Minerals Group Fund IV, L.PFFL Capital Partners IV, LP	Wilmington	DE	The Energy & Minerals Group		10/29/2015	3		159,220 160.974		4,682,130 46,605,295	2.290 4.350
000000-00-0	Falcon Strategic Partners V. L.P.	Grand Cayman	DE	Falcon Investment Advisors, LLC		03/2//2015	2					4.350
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		08/14/2020	2		5.866.431		7,363,456	3.200
000000-00-0	Falfurrias Capital Partners V, LP	Wilmington	DE	Falfurrias Management Partners, LP		09/20/2021	3		3,360,000		27, 125, 000	4.118
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp	Luxembourg	GBR	Foresight Energy Infrastructure Partners GP S.A R.L		02/18/2021	3		2,878,560		43,538,980	10.000
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fortress Credit Opportunities Advisors LLC		08/04/2010			306,946		2,830,947	1.449
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Freedom 3 Capital, LLC		03/21/2018	2		731,113			10.482
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	Frontier Capital	·	03/30/2015	3		287,825		1,149,758	6.396
000000-00-0 000000-00-0	GRIDIRON CAPITAL FUND IV, L.P	Wilmington	DE DE	Gridiron Capital, LLC		05/06/2020	3		6,459,126 28.974		10,034,824 1,727,277	4. 103 6. 535
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3		3,545,459		15,041,400	8.330
000000 00 0	Global Renewable Power Infrastructure Fund III (A), L.P.	Willington		delikkood management dompany, LLO		10/01/2010						
000000-00-0	(Blackrock)	Grand Cayman	CYM	BlackRock Global Renewable Power		08/20/2020			853.343		19.962.840	33.310
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Goldner Hawn LP		04/29/2019	3		94, 173		12,963,576	10.000
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Group		12/14/2018	3		369,010		9,455,364	11.200
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Greenbriar Equity Group		08/02/2021	3		43,375		19,665,766	3.000
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC		06/08/2016			80,321		2,896,526	13.265
000000-00-0 000000-00-0	Gryphon Partners VI, L.P	Wilmington	DEDE.	Gryphon Advisors, LLC		12/18/2020	2		1,282,427 157.873		15,876,906	1.091
00000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Harvest Partners, Inc.		06/28/2018	2		175.639			7.630
000000-00-0	Harvest Partners VI. L.P.	Wilmington	DE DE	Harvest Partners, Inc.		11/28/2011	3		61,633		3.591.355	4.495
000000-00-0	Harvest Partners VII. L.P.	Wilmington	DE	Harvest Partners, Inc.		09/28/2016	3		135.018		2,350,503	2.217
000000-00-0	Harvest Structured Capital Fund III, L.P.	Wimington	DE	Harvest Partners, Inc.		12/18/2020	2		130,549		46,619,305	6.000
000000-00-0	HealthQuad Fund II	New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd		07/07/2020			2,541,876		7,287,044	20 . 492
000000-00-0	ICV Partners III, LP	Wilmington	DE	ICV Capital Partners, LLC		04/17/2014	3		23,859		242,408	5.000
000000-00-0	ICV Partners IV, LPIMG HP SCF Investor, LP	Wilmington	DE	ICV Capital Partners, LLC		05/31/2018			61,878		13,521,808	5. 128
000000-00-0 000000-00-0	Industrial Growth Partners IV. L.P.	Wilmington	DE DE	IGP Capital Partners		09/25/2019	33		50,810 19,213		219,729 4,234,628	50.800
00000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners		07/01/2016	3		1,564,939			3.750
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama		Investcorp Investment Advisers LLC		02/01/2022		7,573,674			33,559,373	3.200
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Kaizen Management Advisors		03/23/2017			493,462		1,622,639	18.209
000000-00-0	Kayne Anderson Energy Fund VI IP	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020			200		14,793,416	0.940
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020			53,058		4,361,293	0.260
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Kayne Anderson Capital Advisors, L.P.	.	07/09/2020			165,936		4,516,213	0.900
000000-00-0 000000-00-0	Kedaara Capital I Limited	Ebene	MUS DE	Kedaara Capital Advisors LLP Kelso & Company	-	07/21/2020	3				743,328 14,725,715	1.000 2.050
000000-00-0	Kelso Fund VIII Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company Kelso & Company		11/29/2007	3				3,858,715	2.060
00000-00-0	Kelso Investment Associates X. L.P.	Dover	DE	Kelso & Company		12/13/2018	3		4.811.588		14.710.244	1.890
000000-00-0	Khosla Ventures Seed D. L.P.	Dover	DE	Khosla Ventures		08/26/2020	1		20.000		125,721	0.333
000000-00-0	Khosla Ventures VI, L.P.	Dover	DE	Khosla Ventures		08/21/2020	1		540,000		534,239	1.111
000000-00-0	Kleiner Perkins Caufield & Byers XVIII, LLC	Wilmington	DE	Kleiner Perkins Caufield & Byers		07/20/2020	1		50,000		900,000	0.830
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Kohlberg & Company, LLC		03/27/2013	3		1,276,366		561,600	12.950
000000-00-0 000000-00-0	Kohlberg Investors VIII, L.P. LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE DE	Kohlberg & Company, LLC Leeds Equity Associates VI, LP	·	08/30/2017	33		6,131,946 316,912		2,722,225	14.313
000000-00-0	LeapFrog Emerging Consumer III. LP	Wilmington	DE MUS	LeapFrog Investments Ltd		05/30/2018			316,912		3,385,050 7,568,557	5.260 4.038
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013			130, 174		126,366	5.263
000000-00-0	Leeds Equity Partners VII, LP	Wilmington	DE	Leeds Equity Associates VII, LP	[]	09/08/2021	3		3,523,955		36,476,046	4.000
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Levine Leichtman		05/12/2021	3		274,773		26, 183, 303	3.000
000000-00-0	Lightyear Fund V, L.P.	Wilmington	DE	Lightvear Fund V GP. L.P.		06/28/2021	3		2,750,820		23,063,452	3.200
000000-00-0	Lime Rock Resources IV-A, L.P.	George Town	CYM	Lime Rock Resources	ļ	06/13/2016			46,075	ļ	1,232,736	5.740
000000-00-0 000000-00-0	Lime Rock Resources IV-C, L.P	Wilmington	DE DE	Lime Rock Management LP	·	07/06/2020	2		23,038 2,166,745		911,547 1,689,633	1.660
000000-00-0	MIDDLEGROUND FORCE CO-INVEST PARTNERS, L.P.	Wilmington Wilmington	DEDE	Plasman Holdings		07/08/2020	3		2, 166, 745		1,689,633	8.000 14.730
000000-00-0	Madison Dearborn Cap Part V (A/B/C), L.P.	Wilmington	ре DE	Madison Dearborn Partners, Inc.		09/30/2021	3		2, 170,213		20,532,592	2.447
000000-00-0	Madison Dearborn Capital Partners VII. L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3		492,231		5,940,168	0.902

			Showing Othe	r Long-Tern	n Invested Assets ACQUIRED AND AD	DITIONS MAD	DE During th	e Current	Quarter				
Companies Comp	1	2	Location		5	6	7	8	9	10	11	12	13
Name of Decision			3	4		NAIC							1
Commission Cap						Designation,							1
Company Comp						NAIC							1
Name of New York Name of Description Name of New York Name of						Designation							1
Custom Name or Uses Page Name or Observed Supplement Page Name or Observed Supplement Page Name or Observed Supplement Page						Modifier							1
Company Property						and							1
Cuestion Name of Description Name of D						SVO						Commitment	1
CUSP Numer or Peters Cusp Cu						Admini-	Date	Type	Actual Cost	Additional		for	1
Semilland Summar Description Ogy State October Octob	CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
	Identification	Name or Description	Citv	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	
Section Section Peter 1 1 200	000000-00-0	Marcone Yellowstone Intermediate, LLC	wilmington	DE	Marcone		02/14/2022		12,247,269			312,500	83.330
Section Commonweal Common					Marcone				2,511,954				
March Conference L.F.												2,583,000	
Material Company Compa		Meriturect Holdings, LP			MeritDirect, LLC			3				0.050.174	
Second Color					MiddleGround Management IP								
Section Sect	000000-00-0												
1.000000000000000000000000000000000000				DE	Nautic Partners		02/21/2020			5,945,940		11,550,554	3.200
Section Process Proc	000000-00-0	Nautic Partners X, L.P.							3,878,275				1.333
0.0000-0-0-0 Se Bechan Strategic Early Ford L.P. Viteragins D. Se Bechan Strategic Early Ford L.P. Viteragins D. Se Bechan Strategic Early Ford L.P. D. D. Se Bechan Strategic Early Ford L.P. D. D. Se Bechan Strategic Early Ford L.P. D. D. Se Bechan Strategic Early Ford L.P. D. D. Se Bechan Strategic Early Ford L.P. D. D. Se Bechan Strategic Early Ford L.P. D. D. Se Bechan Strategic Early Ford L.P. D. D. Se Bechan Strategic Early Ford L.P. D. D. Se Bechan Strategic Early Ford L.P. D. D. Se Bechan Strategic Early Ford L.P. D. D. Se Bechan Strategic Early Ford L.P. D. D. Se Bechan Strategic Early Ford L.P. D. D. Se Bech							11/29/2017	3					
1000000-0-0-0 See The News Contail Factors VII LET													
Minima		New Mountain Strategic Equity Fund I, L.P											
March Marc			Wilmington							191.559			
Month Capital Partners Westerley LP Sorge from CR SC SC SC SC SC SC SC	000000-00-0	Nutra-Med Equity	Newark	NJ	Nutra-Med		01/28/2022	3	5,300,000				15.500
0000000-00000000000000000000000000000					OHCP GenPar IV, L.P.								
000000-000000000000000000000000000000													
	000000-00-0	PALLADIUM FOULTY PARTNERS V P			Palladium Equity Partners								2 570
								2					
Part Part								3					5.623
Aprilic Option Parties Cipital IV L.P. Sinington E. Parties Cipital I Management, L.P. 1220/2007 3 1,470,911 3,777,128 4,386 3,0000 19,470 19,00000 19,0000 19,0000 19,0000 19,0000 19,0000 19,0000 19,0000 19,0000 19,0000 19,0000 19,0000 19,0000 19,00000 19,00000 19,00000 19,00000 19,00000 19,00000 19,00000 19,00000 19,00000 19,00000 19,00000 19,00000 19,000000 19,000000 19,000000 19,000000 19,000000 19,000000 19,000000 19,0000000 19,0000000 19,0000000 19,0000000 19,0000000 19,0000000 19,00000000 19,00000000 19,00000000 19,000000000 19,000000000 19,000000000 19,000000000 19,000000000 19,000000000 19,000000000 19,000000000 19,0000000000 19,0000000000 19,0000000000 19,0000000000 19,000000000000 19,00000000000000 19,000000000000000000000000000000000000					PPC Partners								
Patent Page 11 P Grand Cayma CM Patent C	000000-00-0												
Description Pagasar Partner V. L.P. Willington DE Pagasar Capital Advisors, L.P. 95/10/2012 3 13/219 9 6 / 413 13/2000 9 13/2000	000000-00-0	Patamar Fund IIIP						3					
Description Description	000000-00-0	Penasus Partners V I P						3				,0,000,000	
Description Plans Furd V-A, L.P.	000000-00-0	Pen-Link Preferred Equity							12,288,500				
Description Common Equity CA													
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MILMINGTON Project Black, LP MILMINGTON DE Ariel Alternatives, LLC 51/18/2022 3 762,28 99,27/72 0.000													
Description Providence Equity Partners VII LP George Tom CMI Providence Equity Partners 0,5/09/2012 3 785, 303 3,465, 182 0.980 0.00000-00-0 Providence Equity Partners Description De					Ariel Alternatives IIC							99 237 772	
Description Providence Equity Partners VII P					Providence Equity Partners			3		785.303			
Description Description		Providence Equity Partners VIII LP	Grand Cayman	CYM			07/17/2019	3		3,959,221		19,985,830	
O00000-00-0 Oudri a Capit a Fund LP Singapore SSP Oudri a Capit a Investment Management Pte Ltd O.6/27/2019 D. 0.6/28/2013 D. 0.6/27/2019 D	000000-00-0												
D00000-00-0 Duadr is Capital Fund L.P.	000000-00-0	Quad-C Partners IX LP						3					
000000-00-0 RPE Ventures VII					Quadria Capital Investment Management Pte. Ltd			+					
DODODO-DO-DO RIVE Common Equity DE Race Winning Brands DI /31/2022 3 3 3.536,600 5.340								1				2 ମନ୍ୟ ଅଧ୍ୟ	
000000-00-0 RedBird Series 2019, IP Willington DE RedBird Capital Partners Management LLC 0.99/17/2020 3. 0.90	000000-00-0	RWB Common Equity			Race Winning Brands			3	3,536.600			2,000,000	5.340
Description Description	000000-00-0	RedBird Series 2019, LP		DE	RedBird Capital Partners Management LLC			3		536,985		5,774,858	0.030
Note					Repipe Specialists				770,000				
000000-00-0 Ridgemont Equity Partners Energy Opportunity Fund, L.P. Willmington DE Ridgemont Equity Partners II, LP Willmington DE Ridgemont Equity Partners II, LP Willmington DE Ridgemont Equity Partners II, LP Willmington DE Ridgemont Equity Partners II, LP Willmington DE Ridgemont Equity Partners II, LP Willmington DE Ridgemont Equity Partners II, LP Willmington DE Ridgemont Equity Partners II, LP Willmington DE Ridgemont Equity Partners II, LP Willmington DE Ridgemont Equity Partners II, LP Willmington DE Ridgemont Equity Partners II, LP Willmington DE Ridgemont Equity Partners II, LP Willmington DE Ridgemont Equity Partners III, LP Willmington DE Ridgemont Equity Partners III, LP Willmington DE SkyKnight Capital II GP, LLC DI/2/16/2019 Sept. Description Shoreline Equity Partners Fund, L.P Willmington DE Romer III, LP Willmington DE SkyKnight Capital Fund III, LP Willmington DE Skymight Capital Fund III, LP Willmington DE Skymight Capital Fund III, LP Willmington DE Skymight Capital Description Shoreline Equity Partners Fund, LP Willmington DE Skymight Capital Description Shoreline Equity Partners Fund, LP Willmington DE Skymight Capital Description Shoreline Equity Partners Fund, LP Willmington DE Skymight Capital Description Shoreline Shore	000000-00-0	Revelstoke Capital Partners Fund II, L.P.						. 3					
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000000-00-0 Riverside Strategic Capital Fund I, L.P. Wilmington DE Riverside Co. 1,564,749 1,564,749 1,564,749 1,000000-00-0 SYKYNLGHT CAPITAL FUND II, L.P. Wilmington DE SkyKnight Capital II GP, LLC D00000-00-0 SP Fund - 2019 1,276,2018 3 3 3,417 1,200,000 2,600,000 2,600,0000-00-0 Shoreline Equity Partners Fund, L.P. Wilmington DE Shoreline Equity Partners Fund, L.P. Wilmington DE Skyknight Capital Fund III, L.P. Wilmington DE Skynight Capital Fund III, L.P. Wilmington DE Skynight Capital D4/29/2021 3 D4/29/2021 3 D4/29/2021 3 D4/29/2021 3 D4/29/2021 D4/29/					Ridgement Equity Partners								
000000-0-0 SKYKNIGHT CAPITAL FUND II, L.P. Wilmington DE SkyKnight Capital II GP, LLC 09/12/2018 3 3 34,177 5,267,959 1.0.000 1.000000-0-0 SP Fund - 2019 Ebene MJS Sabre Partners Managers Limited 12/16/2019 980,000 4.200,000 26.042 000000-0-0 Shore line Equity Partners Fund, L.P. Wilmington DE Shore line Equity Partners Fund, L.P. Wilmington DE SkyKnight Capital Fund III, L.P. Wilmington DE Skynight Capital Fund III, L.P. Wilmington DE Skynight Capital Deep Shore Prince State Deep Shore Fund Capital Deep	000000-00-0	Riverside Strategic Capital Fund I, L.P.			Riverside Co								
000000-00-0 SP Fund - 2019 Ebene MLS Sabre Partners Managers Limited 1,27/6/2019 980,000 4,200,000 26.042 000000-00-0 Shorel ine Equity Partners Fund, L.P. Willimington DE Shorel ine Equity Partners Fund, L.P. 01/21/2020 3 2,33,311 12,574,112 76,942 000000-00-0 SkyKnight Capital Fund III, L.P. Willimington DE Skynight Capital 04/29/2021 3 107,631 29,284,393 8.889 000000-00-0 Snow Phipps III, L.P. Dever DE Snow Phipps Group, LLC 08/23/2016 3 59,109 6,466,568 4.380 000000-00-0 Spendlend (Comon Equity) MI MI MI MI Spendlend 03/01/2022 1,600,000 51,600,000 620.000	000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	. Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3		34,177		5,267,959	10.000
000000-0-0 SkyKnight Capital Fund III, L.P. Wilmington DE Skynight Capital 000000-0-0 Snow Phips III, L.P. Dover DE Snow Phips Group, LLC 000000-0-0 Southern HVAC Parent 011/02/2021 3 051,132 561,000 00000-0-0 SpendMend (Common Equity) MI SpendMend 0 03/01/2022 1,600,000 521,600,00					Sabre Partners Managers Limited								
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									1,600,000				
				DE	Star America Fund GP, II LLC			<u> </u>	· · ·	1,441,184		48,205,877	

		Showing Other L	ong-Terr	m Invested Assets ACQUIRED AND ADD	TIONS MAD	E During th	ne Current	Quarter				
1	2	Location		5	6	7	8	9	10	11	12	13
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Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
	Sterling Group Partners V, LP	Wilmington	DE	Sterling Group Partners V GP, L.P.		08/19/2021			4,456,360 159.294		31,793,027	
	Stonepeak Grobal Henewables Fund	Wilmington	DE DF	Stonepeak Infrastructure Partners Stonepeak Associates II		05/19/2020 02/12/2016					28,021,189	
	Stonepeak Intrastructure Fund II, L.P.	Dover	DEDE	Stonepeak Associates II Summit Park, LLC		02/12/2016	3				3,726,476 2,922,972	
000000-00-0	TDL V USD Corporation Feeder SCA-RAIF	Wilmtington	DE	Tikehau Investment Management SAS		04/01/2021			4,900,000			
	TZP Capital Partners III, L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3		936, 191		1,537,781	2.00
	TZP Small Cap Partners I. L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3		748.563		148,452	
	Tailwind Capital Partners III. L.P.	Wilmington	DE	Tailwind Capital Partners	[09/27/2018	3		751.056		11,178,300	
000000-00-0	The Resolute Fund V. LP	Wilmington	DE	The Jordan Company		09/07/2021			543,370		27,378,209	0.89
	TorQuest Partners Fund (U.S.) V, L.P.	Ontario	OH	TorQuest Partners		07/02/2021	3		5,994,569		19,550,641	
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners		08/31/2016	3		242,721		927,207	
	TranSystems Holdings, Inc.	Wilmington	DE	TranSystems		03/31/2021			80,087			2.85
	Trident VII, LP	Grand Cayman	CYM	Stone Point Capital LLC		12/18/2017			1,398,508		259,922	
	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners		11/05/2012			23,141		4,604,502	
	Trinity Hunt Partners V, LP	Wilmington	DE	. THPV, LP		01/17/2018	3		1,410,328		4,075,823	
000000-00-0	Trinity Hunt Partners VI, LP	Worthington	DE	. Trinity Hunt Partners		02/15/2022		577,585			29,422,415	
	Tritium I, L.P. TruArc Fund IV, L.P.	Dover Wilmington	DE DE	Tritium I Partners, L.P.		12/19/2014			1,356,037		2,634,996	
	True Wind Capital II. L.P.	Wilmington	DE DE	TruArc Fund IV GP, LLC		06/17/2021	3		3, 189, 480 6, 748, 668		27,739,725	
	True Wind Capital, L.P.	Wilmington	µ⊑	True Wind Capital Management, LLC		03/10/2017	3		4,298,104		5,118,519	
	Upfront IV. L.P.	Wilmington	DE	Upfront Ventures		07/24/2020	1		4,296,104		3,116,319	
	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures		07/08/2020	1		72,233			
000000-00-0	Valicor PPC FT Investor LLC	Wilmington	DE	PPC Partners		07/24/2019	3		183, 186			1.43
000000-00-0	Vertical Ventures Partners III L.P	Wilmington	DE	Vertical Venture Partners, LLC		06/02/2021	11		1.000.000		7.000.000	
	WCAS XIII, L.P.	Wilmington	DE	WCAS XIII ASSOCIATES LLC		03/14/2019	3				11,061,530	
	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy		03/22/2013			167,698		2,617,858	
	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3		3,242,684		19, 129, 145	
000000-00-0	Wind Point Partners VIII	Wilmington	DE	. Wind Point Partners		01/03/2017			359,800		9,920,584	
	XIFIN (ACP CHARGER) CLASS B	CA	CA	ACP Charger Co-Invest LLC		02/01/2022		5,910,192				10,000.00
	ZMC II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014			16,382		2, 128, 183	
	Zone - Common Equity	Wilmington	DE	Zone Climate Services, Inc.		03/09/2022	3	8,255,000				955.00
	Venture Interests - Common Stock - Unaffiliated							117,799,808	259,622,024		2,070,223,678	
	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Teachers Advisors, Inc.		09/21/2020			67,679,052		15,495,094	
	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC		12/21/2010			370			100.00
	Nuveen Global Impact Fund LP	Wilnington	DE	Nuveen Alternatives Advisors LLC		09/25/2020			29,729,507		91,444,391	66.66
	TIAA Stonepeak Fund I, LLC	Wilmington	DE DE	Stonepeak Associates, LLC		09/08/2011			703,848		4 445 704	100.00
	TIAA SMA Strategies LLC	Wilmington	DE	Teachers Advisors, Inc.		06/30/2016			8,240,150 171,558		1,415,781	
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DEDE	TIAA		09/08/2011					29.700.000	100.00
000000-00-0	TIAN GHALEU GELVICES, LLC	#TTIIITIIgtoil	μΕ	ACS Infrastructure Development, Inc. / EPP Horizon LFG,		04/20/2021					29,700,000	100.00
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DF	ILLC / EPP		11/04/2011			828.214			100.00
	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA		12/27/2012	T		30,000,000			100.00
000000 00 0	TIAN OILE HIGHVIGGE & HISTITUTIONEL OCTVICES, LLC	New York		ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings.		12/21/2012						100.00
				LLC / Capistrano Wind Partners, LLC / Triangle Petroleum /								
				Great Western Oil and Gas Company / EMG AE Utica Holdings,								
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	LLC		07/11/2011						100.00
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Winslow Capital Management, LLC		10/11/2019	11		8,506,343		87,928,118	
				AE Investor II LLC / SG Solutions / Catalina Solar Lessee,			1					
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	LLC		03/31/2011	.					100.00
	Energy Capital Partners SMA	Wilmington	DE	TIAA		11/18/2020			266,511			99.00
	Canadian Infrastructure investments LLC	Wilmington	DE	TIAA		09/02/2021			290			100.00
	730 Transmission LLC	Wilmington	DE	TIAA		07/27/2020			362,216			100.00
	UK PPP Investments LP	London	GBR	TIAA		09/26/2016			16,015			100.00
	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016	+		70,658,169			100.00
	730 Power Development LLC	Wilmington	DE	. CCE Holdings / CVEC LLC		12/24/2014			1,282,236			100.00
000000-00-0	730 Telecom, LLC	Wilmington	DE	. TIAA		10/19/2015			47,730			100.00

SCHEDULE BA - PART 2

		Showing Other	Long-Tern	n Invested Assets ACQUIRED AND ADD	ITIONS MAD	E During th	ie Current	Quarter				
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					SVO						Commitment	
					Admini-	Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
	No	0''										
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC		08/02/2013			95,893			100.000
000000-00-0	TIAA Wind Investments LLC	Wilmington	DE	Capistrano Wind Partners, LLC		01/23/2012			464,991			100.000
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Glennmont Clean Energy Fund		09/23/2021		67,972,791				100.000
000000-00-0	730 Fiber LLC	Wilmington	DE	Arcadian Infracom, LLC		09/22/2021		500,370				100.000
2099999 Joint	Venture Interests - Common Stock - Affiliated							68,473,161	399.304.694		225,983,384	XXX
000000-00-0	TGA Peaceable Investor Member LLC	Wilmington	DF	Peaceable Street Capital		02/05/2021	2	00,470,101	15,000,000		363,032	14.200
00000-00-0	A&E Real Estate Partnership II LLC	Dover	DE	A&E Asset Management, LLC		08/26/2020			101.039			2.270
000000-00-0	Activum SG Fund VI L.P.	Channel Islands	µ∟	Activum SG	·	07/23/2020	·		1, 143, 130		3,671,856	2.230
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Avanath Capital Management	-	04/17/2017			1, 143, 130		2,235,629	15.724
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management	·	12/03/2019	·		130,248		9,375,881	
000000-00-0	DIF Core Infrastructure Fund II Copperatief U.A. & DIF Core	#11mmgton	μΕ	Avanatii oapitai manayement	·	12/03/2019	·		10,790,725		9,3/3,881	∠1.966
000000-00-0		Amsterdam	NI D	DIF Management B.V.		06/10/2021			6, 118, 584		29,788,790	4 044
	Infrastructure Fund II SCSp		NLD MD		-				b, 118,584			4.941
000000-00-0 000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia Wilmington	MD DE	Enterprise Community Investments, Inc	-	08/10/2020 10/02/2020			282.052		26,180,599	29.762
	Hudson Valley Preservation Fund II, LLC	WILMINGTON										
000000-00-0	Landed Homeownership Impact Fund, LP		DE	Landed Management Company, LLC		09/14/2021	2		16,600,000		6, 125, 000	
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Northwood Investors LLC		07/31/2020			59,952		4,049,084	1.130
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Northwood Investors LLC		08/26/2020			15,231		2,595,853	0.610
	Redcar Fund I LP	Dover	DE	Redcar Properties, Ltd.		08/26/2020			694,737		2,740,715	2.470
000000-00-0	Rose Affordable Housing Preservation Fund V, L.P.	Dover	DE	Rose Housing Preservation Investors V, LLC		11/22/2019			2,000,000		22,500,000	27.180
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital		06/23/2016			150,992		1,381,242	3. 185
	Venture Interests - Real Estate - Unaffiliated								59,092,690		123,726,888	XXX
	NRFC Inception IV, LP	Wilmington	DE	Northstar		07/31/2016			90,902			49.000
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA		10/27/2005						100.000
000000-00-0	TGA UMH Properties Investor Member LLC	N/A	DE	TIAA		12/21/2021			12,263		23,693,513	100.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			82,751			100.000
000000-00-0	TGA The Yield Investor Member LLC	N/A	DE	TIAA		12/23/2021		255,364	195,571		37,900,489	100.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			21,713			100.000
000000-00-0	TGA University Trails Investor Member LLC	N/A	DE	TIAA		01/21/2022		51,904,870	38,918			100.000
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA		06/28/2011			370			100.000
000000-00-0	TGA 601D Operating Member LLC	N/A	DE	TIAA		03/01/2022		5. 109. 239	L [100.000
000000-00-0	NGFF Holdco LLC	Wilmington	DE	TIAA		07/01/2019			9, 182, 230			100.000
000000-00-0	U.S. Cities Retail Fund LP	Various		U.S. Cities Retail Fund GP LLC		06/28/2018			L		12,155,759	100.000
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	TIAA	. LI	09/03/2008	.LI		9,357			100.000
000000-00-0	New York City Property Fund LP	N/A	DE	New York City Property Fund LP		10/24/2019					19.677.091	
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE.	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			2,500,895			100.000
000000-00-0	U.S. Cities Office Fund LP	N/A	DE	TIAA		01/04/2021			32,847,222		16,065,821	100.000
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.		06/03/2011			26,664			100.000
000000-00-0	Nuveen RE US Strategic Industrial Fund II	N/A	DE	TIAA	[09/03/2021			5,498,283		37.514.318	11.723
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC	[]	07/29/2016			370			100.000
000000-00-0	Nuveen RE US Strategic Alternative Fund	N/A	DE.	TIAA		03/23/2022			17,503,192		32,496,808	27.030
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA		12/17/2013			3,000,370			100.000
000000-00-0	TIAA Super Regional Mall Member Sub LLC	N/A	DE DE	TIAA		08/24/2011	T	•••••				100.000
000000-00-0	TIAA Timberlands I. LLC	Wilmington	DE	TIAA		11/19/1998	·		505			100.000
000000-00-0	TIAA Union Place Phase I LLC	N/A	DEDE	TIAA	·	01/18/2007	-		119.369			100.000
000000-00-0	TIAA OHIOH FIACE FIASE I LLC	Wilmington	DE	TIAA		11/15/1999	·		370			100.000
000000-00-0	T-C JK LLC	N/A	DEDE	TIAA	·	01/13/2014	-		50.589			100.000
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DEDE	TIAA	·	09/27/2011	·		30,369			100.000
000000-00-0	T-C JK II LLC	N/A	DEDE	TIAA	·	01/13/2014	·		48.605			100.000
000000-00-0	Renewable Timber Resources LLC	Wilmington	DEDE	TIAA	·	05/26/2011	·		48,603			100.000
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA	·		· 		6,397,519			100.000
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	TIAA	·	04/29/2016	+					57.430
000000-00-0	T-C Europe LP	N/A		TIAA	-	07/01/2015			9,738		25,657,994	57.430
			DE	TIAA	·	11/18/2014	· 	36,302,934				
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	·	03/19/2015			12, 157,856		11,495,708	100.000
000000-00-0	T-C UK RE Holdings LLC	N/A	DE		·	06/17/2016			898			100.000
000000-00-0 000000-00-0	TGA Montrose Residences Member LLC	N/A	DE DF	TIAA	-	08/03/2016			139,575 344.400			100.000
	LIBB DRALLY III.	LIV/ A	1.00	1 I I MA								. 100 000

SCHEDULE BA - PART 2

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

		Showing Other	r Long-Term Investe	ed Assets ACQUIRED AND AL	DITIONS MAD	During th	e Current	Quarter				
1	2	Location		5	6	7	8	9	10	11	12	13
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CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0	TGA Montague Investor Member LLC	N/A	DE TIAA	0. 000.0		10/21/2016	Chalogy	7.0040.010011	42,226	2.104.112.41.1000		100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE TIAA			10/12/2016			159,378			100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DETIAA			07/20/2017			112.650.000		15.000.000	100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DETIAA			06/04/2018			72,720			100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE TIAA			09/26/2018					15.696.060	100.000
000000-00-0	TGA SP-WFC Housing investor Member LLC	N/A	DE TIAA			09/14/2018			245,448		13,090,000	100.000
000000-00-0	TGA European RE Holdings LLC	N/A	DETIAA			12/11/2018	ļ	15.019.536	9,522,881	·····	140.699.115	100.000
000000-00-0	TGA European HE Holdings I LLC	N/A	DETIAA			10/01/2019	ļ		9,522,881	·	140,039,113	100.000
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE TIAA			03/05/2020	·		32,645		20.073.884	100.000
000000-00-0	TGA Central Square investor Member LLC	N/A	DE TIAA								20,073,884	
		N/A			···· ·············	11/30/2020	·				101,270,485	100.000
000000-00-0	TGA EastRidge Investor Member LLC					09/29/2020	·		1,331,187		00.000.000	100.000
000000-00-0 000000-00-0	TGA TCA Durham Logistics Ctr Inv Mbr LLC	N/AN/A	DE TIAA			12/22/2020 02/03/2021		14,632,637	3, 168, 884 350, 805		30,682,838	100.000
		N/A									05.040.000	
000000-00-0	T-C GA Real Estate Holdings LLC	N/A				07/27/2011		277,374,257	3,438,535		35,216,028	100.000
000000-00-0	TGA The Warehouse at CH II Inv Mbr LLC	N/A				02/05/2021		4 070 704	685, 126		4,002,745	100.000
000000-00-0	TGA European RE Holdings II LLC	N/A	DETIAA			03/01/2022		1,076,764	95,859 10,292			100.000
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE TIAA			05/19/2021 04/28/2021		12,636,551				
000000-00-0 000000-00-0		N/A	DE TIAA			04/28/2021			296, 160			100.000
	TGA ASI Riverstone Investor Member LLC											
000000-00-0	TGA MH Investor Member LLC	N/A	DE			07/01/2021			77,055 15,445			100.000
000000-00-0 000000-00-0	TGA JL II Investor Member LLC TGA JL Investor Member LLC	N/A				07/01/2021						100.000
000000-00-0	TGA JL INVESTOR MEMBER LLC	N/A	DE TIAA			07/01/2021						100.000
000000-00-0	TGA JL MCF Investor Member LLC	N/A				07/01/2021						100.000
000000-00-0	TGA NJCAHP II Investor Member LLC	N/A				07/01/2021						100.000
000000-00-0	TGA NYCAHP I Investor Member LLC	N/A	DETIAA			07/01/2021			48.763			
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE TIAA			07/01/2021			40,763			100.000
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DETIAA			07/01/2021			478,742			100.000
000000-00-0	TGA FC MCF Investor Wember LLC	N/A	DETIAA			07/01/2021			476,742			100.000
000000-00-0	TGA JL III CT Investor Member LLC	N/A	DE TIAA			07/01/2021			2,903			100.000
000000-00-0	TGA SL TIT CT INVESTOR Member LLC	N/A	DE TIAA			10/14/2021			258.014			100.000
000000-00-0		N/A	DETIAA			10/26/2021			110.413			100.000
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DETIAA			10/26/2021	ļ		1,687,104			100.000
000000-00-0	TGA PC RICHMOND Investor Member LLC	N/A	DETIAA			11/12/2021						100.000
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE TIAA			12/08/2021	·		31,971			100.000
000000-00-0	TGA ASI Eagles Landing investor Member LLC	N/A	DETIAA		···· ·············	01/18/2022		41,239,640				100.000
000000-00-0	TGA JL MCF II INVESTOR MEMBER LLC	N/A	DETIAA			02/28/2022	ļ	21,024,970	294,526	·		100.000
000000-00-0	TGA ASI Mission Trails Investor Member LLC	N/A	DETIAA			03/10/2022	ļ	9,794,338	5,000			100.000
000000-00-0	TGA ASI MISSION TRAITS INVESTOR Member LLC	N/A	DE TIAA			03/10/2022		9,794,338	5,000			100.000
		1V /1	µ		···· ·········	00/ 10/ 2022	h		·		F70 004 050	XXX
	Venture Interests - Real Estate - Affiliated	lwee	ne I			07/04/		494,914,108	347, 208, 095		579,304,656	
000000-00-0	Impact Community Capital LLC	Wilmington		unity Capital	3	07/31/2016	ļ		57,074	ļ ļ-	1,012,909	18.220
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DEImpact Comm	unity Capital		04/15/2021	·		1,884,800	······	30,817,051	20.000
000000-00-0	PCCP Credit IX, LP	Dover		I :_: i - d	3	07/17/2017	·		10,000,000		43,416,000	8.000
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover		nagement Limited		07/28/2020	·		87,813 417.514		1,336,893 14.625.510	0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DETCT Fund Ma	nagement Limited	3	07/28/2020	ł		, , , , , , , , , , , , , , , , , , , ,		, , , ,	
	Venture Interests - Mortgage Loans - Unaffiliated		,						12,447,201		91,208,363	XXX
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp	Luxembourg	LUX Nuveen Real	Estate	3	01/25/2018			2,660,813		23,891,543	34.880
000000-00-0	U.S. Core-Plus Real Estate Debt Fund LP	Various	CRED GP LLC			06/01/2018			30,564,400		14,063,440	26.060
000000-00-0	T-C MV Member II LLC	N/A	DETIAA			08/28/2020					158,336,790	100.000
2499999. Joint	Venture Interests - Mortgage Loans - Affiliated								33,225,213		196,291,773	XXX
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DECvprium Inv	estment Partners, LLC		08/15/2019	2		2,886,307		14,281,668	18.519
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington		eet Partners Debt Fund IV GP LP		03/27/2017	2		591,301			2.336
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington		al Asset Management, LLC		04/25/2012	2				1,512,050	13.720
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DEBlackstone			04/06/2021			21,438,534		60,740,366	2.500
000000-00-0	Cyprium Investors IV, L.P.	Wilmington		estment Partners, LLC		12/30/2013	2		36,764		2,872,255	8.709
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DEFalcon Inve	stment Advisors, LLC		12/17/2012	2		787,735		2,499,889	4.397

SCHEDULE BA - PART 2

Showing Other Long-T	orm Invocted Ac	cote ACOLIDED AN	D ADDITIONS M	MDE During the Cur	ront Quarter
SHOWING OTHER LONG-1	enn mvesteu As	SEIS ACQUIRED AN	ID ADDITIONS IVI	IADE DUITIU UTE CUI	reni Quantei

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC							
					Designation,							
					NAIC							
					Designation							
					Modifier							
					and							
											0	
					SVO	D.1.	-	A . ((O)	A 1.222 1		Commitment	
					Admini-	Date	Туре	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	_ Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0	Nuveen Churchill Direct Lending Corp.	Wilmington	DE	Churchill		12/01/2021	2		1,248,468		92,952,679	0.000
000000-00-0	RF HP SCF Investor, LLC	Wilmington	DE	Harvest Structured Capital Fund I		12/22/2016	2		11,200			22.400
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners		11/04/2014	2		204,971		2,605,591	
	Venture Interests - Other - Unaffiliated								27,270,760		177,464,498	
000000-00-0		Wilmington	DE	Churchill Asset Management		09/16/2020			6,949,268		13,235,097	31.380
000000-00-0		Wilmington	DE	TCAM DOF GP, LLC		01/28/2009						50.000
000000-00-0	GreshamQuant Systematic Fixed Income Fund	Wilmington	DE	Gresham Investment Management LLC		03/29/2022		25,000,000				12.250
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			121			100.000
000000-00-0	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)	Wilmington	DE			12/22/2009 10/21/2020			40.005.045			100.000
000000-00-0 000000-00-0	LA Teak Holdings LLC TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016			42,885,645 6,213,227			100.000
	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund GP, LLC		03/31/2016						
000000-00-0	Nuveen Ag Infrastructure Fund LP	Wilmington	DE	Nuveen Ag Infrastructure Fund LP		05/28/2021						50.000
	t Venture Interests - Other - Affiliated	William groun	pc	naveen ng mir astructure rund Li		400/20/2021		25.000.000	56.048.261		13.235.097	XXX
000000-00-0		Wilmington	DF			03/31/2022		62,464,624	30,040,201		10,200,001	0.000
	-collateral Loans - Affiliated		,pc	1	····			62,464,624				XXX
4899999. Tota								117,799,808	358,432,675		2,462,623,427	
4999999. Tota								650,851,893	949,620,603		1,014,814,910	
5099999 - Tota	als							768,651,701	1,308,053,278		3,477,438,337	

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 i	in Book/Adjı	usted Carryi	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						1
							Book/	-		Current				Book/					1
							Adjusted			Year's		Total	Total	Adjusted					1
							Carrying		Current	Other				Carrying					1
							Value				0:4-1	Change in				Faraian			1
									Year's	Than	Capital-	Book/	Exchange	Value		Foreign			1
							Less	Unrealized	(Depre-	Temporary	ized		Change in			Exchange			1
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	1
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	`	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal			Income
000000-00-0	ACIS (Preferred Equity)	New York	NY	Fund Distribution	01/28/2022	01/28/2022	417,248							417,248	417,248				
000000-00-0	Aavishkaar India II Company Ltd.	Port Louis	MUS	Fund Distribution	07/26/2013	03/07/2022	550,000							550,000	550,000			<u> </u>	L
000000-00-0	Advent International GPE VII-B, L.P	Wilmington	DE	Fund Distribution	08/27/2012	01/06/2022	597,004							597,004	597,004				
000000-00-0	American Industrial Partners V	Wilmington	DE	Fund Distribution	12/29/2011	03/11/2022	18,733							18,733	18,733				
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Fund Distribution	08/26/2020	03/21/2022	630,704							630,704	630,704				
000000-00-0	Audax Private Equity Fund V-A, L.P	Wilmington	DE	Fund Distribution	01/25/2016	03/31/2022	2,214,486							2,214,486	2,214,486			ļ !	
000000-00-0	Audax Private Equity Fund VI-A, L.P	Wilmington	DE	. Fund Distribution	08/30/2019	03/22/2022	2,292,800							2,292,800	2,292,800				
000000-00-0	Audax Private Equity IV CF, L.P	Wilmington	DE	Fund Distribution	03/22/2021	02/07/2022								99,767	99,767				
	Audax Private Equity Junior Capital Fund-A,																		í
000000-00-0	L.P	Wilmington	DE	Fund Distribution	07/26/2021	03/28/2022	1,554,477							1,554,477	1,554,477				t
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	. Fund Distribution	06/10/2016	01/05/2022	6,238,968							6,238,968					
000000-00-0	Avance Investment Partners, L.P.	Wilmington	DE	Fund Distribution	05/07/2021	03/02/2022	6,643							6,643	6,643				
000000-00-0	Avance Univista Co-Investors, LLC	WILMINGTON	DE	Fund Distribution	06/18/2021	01/03/2022	166,870							166,870	166,870				
000000-00-0	AxInfra US LP	Wilmington	DE	Fund Distribution	12/19/2018	03/08/2022	126,048							126,048	126,048			L	<u> </u>
000000-00-0	Bain Capital Venture Fund 2014, L.P	Grand Cayman		Fund Distribution	08/26/2020	03/31/2022	18.723	L		L	L	L	L	18,723	18.723	L	L	L	4

			Sh	nowing Other Long-Term Inve	ested Assets	DISPOSE), Transfe	rred or Re	paid Durir	ng the Curr	ent Quar	ter							
1	2	Location		5	6	7	8		Change	in Book/Adju	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	Citv	State	Nature of Disposal	Acquired	Disposar	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	Bansk Fund I-A. L.P.	Wilmington	DE	Fund Distribution	11/12/2021	01/18/2022	9,701,753	ciease)	Accietion	HIZEU	Other	11712)	value	9,701,753	9,701,753		Disposai	Disposai	IIICOIIIE
000000-00-0	Beecken Petty O'Keefe Fund IV LP	Wilmington	DE	Fund Distribution	12/13/2013	03/09/2022	2,015,577							2,015,577	2,015,577				
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Fund Distribution	03/25/2022	03/25/2022	226,427							226,427	226,427				
000000-00-0	Blades Acquisition Holdings, LP	Wilmington	DE	Fund Distribution	08/01/2019	03/31/2022	794,739							794,739	794,739				
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Fund Distribution	08/15/2014	03/28/2022	205,810							205,810	205,810				
000000-00-0	Bridge Growth Partners II, LP	Wilmington	DE	Fund Distribution	04/29/2021	03/31/2022	207,985							207,985	207,985				
	CCMP Capital Investors III, LP	Wilmington	DE	Fund Distribution	08/14/2014	03/25/2022	2,709,726	ļ				ļ		2,709,726	2,709,726				
	CV Holdco, LLC	Wilmington	DE	Fund Distribution	03/31/2021	03/31/2022	100,000							100,000	100,000				
	Capital Today Evergreen Fund, L.P Carousel Capital Apex SPV, L.P	Grand Cayman	CYMDE	Fund Distribution	08/26/2020	01/03/2022	234, 182 23, 868							234, 182	234, 182				
	Carousel Capital Partners V, L.P.	Charlotte	NC	Fund Distribution	08/14/2020	02/18/2022	23,868	l											
	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	02/18/2022	149,380	ļ						149,380	149,380				
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Fund Distribution	07/16/2020	03/16/2022	260 , 167							260 , 167	260 , 167				
	Centre Lane Partners III, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	03/11/2022	167, 112							167,112	167, 112				
	Clayton, Dublier & Rice X, L.P	George Town	CYM	Fund Distribution	03/27/2018	03/30/2022	366,444							366,444	366,444				
	Colony Valhalla Partners I-A, L.P	Wilmington	DE	Fund Distribution	07/20/2020	02/07/2022	770,013							770,013	770,013				
	Corrona Group Holdings, L.P.	Wilmington	DE	Fund Distribution	01/29/2020	02/04/2022	2,241,177							2,241,177	2,241,177				
	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	02/09/2022	3,474,968							3,474,968	3,474,968				
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/04/2019	02/11/2022	6,470,236							6,470,236	6,470,236				
000000-00-0	Creation Investments Social Ventures Fund II	Wilmington	DE	Fund Distribution	12/14/2012	01/18/2022	122,449							122,449	122.449				
000000-00-0	Creation Investments Social Ventures Fund IV	#TTIIITIIgtoil	DL	Tuna Distribution	12/ 14/2012	01/10/2022	122,443							122,443	122,443				
000000-00-0	oreaction investments doctal ventures rund iv	Wilmington	DE	Fund Distribution	04/09/2018	01/31/2022	2,500,000							2,500,000	2,500,000				
	DUNES POINT CAPITAL FUND II, LP	Georgetown	CYM	Fund Distribution	03/29/2019	02/28/2022	5,031,516							5,031,516	5,031,516				
000000-00-0	DigitalBridge Partners II	WILMINGTON	DE	Fund Distribution	02/12/2021	02/04/2022	3,020,650							3,020,650	3,020,650				
	Domain Entertainment Fund-A, LP	Wilmington	DE	Fund Distribution	10/29/2020	02/22/2022	1,268,392							1,268,392	1,268,392				
	EQT Infrastructure V	Luxembourg	LUX	Fund Distribution	08/13/2021	03/01/2022	305,920						7,873	313,793	305,920			(7,873)	
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Fund Distribution	07/16/2020	03/28/2022	312,248							312,248	312,248				
000000-00-0	EnerVest Energy Institutional Fund XIV-C,	D	DE	Fund Distribution	07/06/2020	03/31/2022	3,360,936							3,360,936	3,360,936				
	Falcon Strategic Partners V, L.P.	Dover Wilmington	DE	Fund Distribution	06/13/2016	03/31/2022	2,770,381							2,770,381	2,770,381				
	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Fund Distribution	08/14/2020	03/24/2022	1,728,450							1,728,450	1,728,450				
000000 00 0	Fengate Core Infrastructure Fund III (U.S.)	"Timington		Tuna Distribution			, , , , , , , , , , , , , , , , ,							, 120, 400	, , , , , , , , , , , , , , , , ,				
000000-00-0	L.P.	Oakville		Fund Distribution	06/05/2019	02/28/2022	1							1	1				
000000-00-0	First Reserve Fund XII, L.P	George Town	CYM	Fund Distribution	11/14/2008	01/14/2022	1,017,131							1,017,131	1,017,131				
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fund Distribution	08/04/2010	03/30/2022	2, 172, 504	ļ				ļ		2, 172, 504	2, 172, 504				
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Fund Distribution	03/21/2018	03/18/2022	1,087,258	ļ						1,087,258	1,087,258				
	GGC Neustar Investors, LP	Dover Wilmington	DE	Fund Distribution	08/26/2020	02/02/2022	846,956							846,956	846,956				
	Gaoling Fund, L.P.	Grand Cayman	DE CYM	Fund Distribution	10/08/2020	03/31/2022	1,999,321							24,000,000	1,999,321				
	Gaoling Fund, E.P	Wilmington	DE	Fund Distribution	10/31/2018	02/09/2022	24,000,000	<u> </u>				ļ		24,000,000	24,000,000		·····		1
	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/14/2018	03/23/2022	2,269,830							2,269,830	2,269,830				
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Fund Distribution	08/02/2021	01/28/2022	445,936							445,936	445,936				
	Gryphon Heritage L.P.	Wilmington	DE	Fund Distribution	12/17/2020	03/30/2022	2,084,294							2,084,294	2,084,294				
	Gryphon Partners V, L.P	Wilmington	DE	Fund Distribution	08/30/2018	02/15/2022	2,930,658							2,930,658	2,930,658				
	Gryphon Partners VI, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	03/28/2022	900,329							900,329	900,329				
	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE DE	Fund Distribution	06/17/2008	01/31/2022	645,330	·						645,330	645,330				
	Harvest Partners Structured Capital Fund I Harvest Partners Structured Capital Fund II.	Wilmington		Fund Distribution	04/15/2015	03/04/2022	4,543,105	····				·		4,543,105	4,543,105		·····		
000000-00-0	L.P.	Wilmington	DE	Fund Distribution	06/28/2018	01/24/2022	313,638	1				I		313,638	313,638				
	Harvest Partners VI, L.P.	Wilmington	DE	Fund Distribution	11/28/2011	03/08/2022	2,580,203							2,580,203	2,580,203				
000000-00-0	Harvest Partners VII, L.P.	Wilmington	DE	Fund Distribution	09/28/2016	01/14/2022	1,296,559							1,296,559	1,296,559				
	Harvest Structured Capital Fund III, L.P	Wimington	DE	Fund Distribution	12/18/2020	02/04/2022	11,067,853	ļ						11,067,853	11,067,853				
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	Fund Distribution	10/18/2011	02/10/2022	3,475,717						1,496,545		3,475,717			(1,496,545)	
	ICV Partners IV, LP	Wilmington	DE	Fund Distribution	05/31/2018	03/17/2022	1,309,490							1,309,490	1,309,490				
	IFHA-II Cooperatief U.A.	Amsterdam	NLD	Fund Distribution	06/25/2015	03/16/2022	31,816	ļ						31,816	31,816				
000000-00-0	IMG HP SCF Investor, LP	Wilmington	DE	Fund Distribution	09/25/2019	02/16/2022	496,592	L		ļ			L	496,592	496,592	ļ			

			S	howing Other Long-Term Inve	ested Assets	DISPOSE		red or Re											
1	2	Location		5	6	7	8			in Book/Adju	, , , , , , , ,			15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,										Gain	Gain	Invoct
OLIOID				Name (B)		D'		Increase	(Amorti-	ment	Interest	Value	Adjusted	brances	0	(Loss)			Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	Fund Distribution	07/01/2016	01/05/2022	12,097,535							12,097,535	12,097,535				
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	01/14/2022	93,651							93,651	93,651				
000000-00-0	Kayne Anderson Energy Fund VIII, L.P	Dover	DE	Fund Distribution	07/09/2020	01/14/2022	183,206							183,206	183,206				
000000-00-0	Kedaara Capital I Limited	Ebene	MUS	. Fund Distribution	07/21/2020	03/18/2022	533,462							533,462	533,462				
000000-00-0	Kelso Fund VIII	Wilmington	DE	Fund Distribution	11/29/2007	03/18/2022	102,489							102,489	102,489				
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Fund Distribution	12/13/2018	03/02/2022	7,357,974			ļ				7,357,974	7,357,974				
000000-00-0	Khosla Ventures V, L.P.	Dover	DE	Fund Distribution	08/26/2020	02/02/2022	2,608,303			ļ				2,608,303	2,608,303	 			
000000-00-0	Kofile Group Holdings, LP	Wilmington	DEMUS	Fund Distribution	01/29/2020	03/31/2022	120,740							120,740	120,740				
000000-00-0 000000-00-0	LeapFrog Emerging Consumer III, LP Leeds Equity Partners VII, LP	Ebene Wilmington	MUS DE	Fund Distribution	12/28/2017	03/02/2022	2, 171, 629							2, 171, 629	2, 171,629				
000000-00-0	Leeds Equity Partners VII, LP	WILMINGTON	DE	Fund Distribution	09/08/2021	03/08/2022	14.415							2, 1/1,629	14.415				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	01/28/2022	2,226,483							2,226,483	2,226,483				
000000-00-0	Madison Dearborn Cap Part V (A/B/C), L.P	Wilmington	DE.	Fund Distribution	07/31/2006	03/08/2022	2,226,483							2,226,483	2,226,483				
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	mi imington	UL	Tunu Distilibution										24,409					
000000-00-0	madison bearborn capital farthers viii, E.i.	Wilmington	DE	Fund Distribution	12/17/2015	03/04/2022	3,255,667							3,255,667	3,255,667				
000000-00-0	Merit Energy Partners I, L.P.	Dover	DE	Fund Distribution	08/26/2020	01/31/2022	277.535							277.535	277.535				
000000-00-0	Merit Energy Partners J. L.P.	Dover	DE	Fund Distribution	08/26/2020	01/31/2022	6,258,151							6,258,151	6,258,151				
000000-00-0	Mesa Acquisition Corp, LLC	Wilmington	DE	Fund Distribution	03/22/2019	03/10/2022	1.441.630							1,441,630	1.441.630		***************************************		
000000-00-0	Mr Greens Add on (Common Equity) SER A	Wilmington	DE.	Fund Distribution	09/01/2021	03/31/2022	60,090							60,090	60,090				
000000-00-0	NMSEF I Holdings V L.P	WILMINGTON	DE	Fund Distribution	11/10/2021	02/14/2022	194,304							194,304	194,304				
000000-00-0	NSA International, LLC	Wilmington	DE	Fund Distribution	11/20/2018	03/01/2022	354,953							354,953	354,953				
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/27/2014	02/25/2022	8,553,812							8,553,812	8.553.812				
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	Fund Distribution	12/10/2014	02/11/2022	2,289,984							2,289,984	2,289,984				
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	Fund Distribution	11/29/2017	03/14/2022	12,627							12,627	12,627				
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	Fund Distribution	03/10/2021	03/28/2022	1, 139							1, 139	1, 139				
000000-00-0	New Mountain Strategic Equity Fund I, L.P	Wilmington	DE	Fund Distribution	03/04/2021	03/25/2022	322,331							322,331	322,331				
000000-00-0	North Haven Capital Partners VII LP	Wilmington	DE	Fund Distribution	10/28/2020	02/18/2022	1,230,605							1,230,605	1,230,605				
000000-00-0	OCM Opportunities Fund VII, LP	George Town	CYM	.Fund Distribution	03/12/2007	03/15/2022	30,000							30,000	30,000				
000000-00-0	OCM Opportunities Fund VIIb, LP	George Town	CYM	.Fund Distribution	06/03/2008	03/17/2022	29,483							29,483	29,483				
	Oak Hill Capital Partners IV (Onshore), L.P.																		
000000-00-0		George Town	CYM	.Fund Distribution	05/12/2017	01/18/2022	3,931,236							3,931,236	3,931,236				
000000-00-0	Omni_Investor Holdings, LLC	Wilmington	DE	Fund Distribution	12/01/2020	01/18/2022	482,215							482,215	482,215				
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	Fund Distribution	04/17/2019	03/17/2022	880,571							880,571	880,571				
000000-00-0	One Equity Partners VIII, LP	WILMINGTON	DE	Fund Distribution	11/19/2021	01/26/2022	12,938							12,938	12,938				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	03/16/2022	83,005			ļ				83,005	83,005	·			
000000-00-0 000000-00-0	PALLADIUM EQUITY PARTNERS V, L.PPG Aggregator, LLC	Wilmington	DEDE	Fund Distribution	09/28/2018	03/03/2022	625,535							625,535	625,535				
000000-00-0	PG Aggregator, LLC	Wilmington	DE	Fund Distribution	03/02/2020	03/31/2022	138,880							138,880	138,880				
000000-00-0	Pacific Equity Partners VI, L.P.	Wilmington	DE.	Fund Distribution	09/22/2021	01/24/2022	1,550,965						(5,011)	1,545,954	1,550,965	5,011		5,011	
000000-00-0	Pamlico Capital IV. L.P.	Wilmington	DEDE.	Fund Distribution	12/20/2017	03/16/2022	1,330,963						(3,011)	1,345,934	1,330,903				
000000-00-0	Pine Brook Capital Partners, L.P.	Wilmington	DE	Fund Distribution	10/08/2008	02/28/2022	1, 108, 095							1, 108, 095	1. 108.095				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	03/07/2022	187,683		[[187.683	187.683				
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Fund Distribution	07/17/2019	02/14/2022	4,456,218							4,456,218	4,456,218				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	03/29/2022	603							603	603				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	01/07/2022	2,310,416							2,310,416	2,310,416				
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Fund Distribution	04/26/2017	01/14/2022	30,713							30,713	30,713				
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	.Fund Distribution	06/19/2015	01/04/2022	1,997,848							1,997,848	1,997,848				
000000-00-0	REL Acquisition Holdings, LP	Wilmington	DE	Fund Distribution	07/22/2016	01/07/2022	11,267,470							11,267,470	11,267,470				
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	Fund Distribution	09/26/2017	03/16/2022	465,071							465,071	465,071				
000000-00-0	RWC European Focus Fund Inc.	George Town	CYM	.Fund Distribution	04/24/2020	01/14/2022	2,236,163							2,236,163	2,236,163				
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	Fund Distribution	09/17/2020	02/08/2022	1,601,477							1,601,477	1,601,477				
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/07/2018	03/24/2022	11,451			ļ			ļ	11,451	11,451				
000000-00-0	Resource Capital Fund VI, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	02/23/2022	549,441							549,441	549,441				
000000-00-0	Revelstoke Capital Partners Fund II, L.P	Wilmington	DE	Fund Distribution	07/23/2018	03/30/2022	173,954							173,954	173,954				
000000-00-0	Revelstoke III	Wilmington	DE	Fund Distribution	12/29/2021	03/15/2022	434,219							434,219	434,219				
000000-00-0	Revision Skincare Common Equity	Wilmington	DE DE	Fund Distribution	12/01/2021	03/31/2022	1.00,000							1.00,000	1.00,000				
000000-00-0	Ridgemont Equity Partners II, LP	LWILLINI DOLON	. i.)⊢	LEURI (JISTETOHLION	1.17.30/2015	1 02/02/2022	1 483 134		1		ì		i	1 483 134	1 483 134	1			

			S	howing Other Long-Term Inve	ested Assets	DISPOSE	D, Transfe	rred or Rep											
1	2	Location		5	6	7	8			in Book/Adju	usted Carry			15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Llaradiaad						Less		Exchange			
								Unrealized	(Depre-	Temporary	ized	Adjusted	Change in					Tatal	
					. .		Encum-		ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	Riverside Strategic Capital Fund I, L.P	Wilmington	DE	Fund Distribution	10/20/2015	01/26/2022	131,922							131,922	131,922				
000000-00-0	SW Ingredients Blocker LLC	Wilmington	DE	Fund Distribution	07/02/2018	03/31/2022	228,033							228,033	228,033				
000000-00-0	Sierra Ventures XII, L.P.	. Wilmington	DE	Fund Distribution	01/07/2020	01/14/2022	80,633							80,633	80,633				
000000-00-0	Southern HVAC (Preferred Equity)	. WILMINGTON	DE	Fund Distribution	10/01/2021	03/01/2022	5,008							5,008	5,008				
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Fund Distribution	06/23/2020	03/25/2022	10,687,612							10,687,612	10,687,612				
000000-00-0	Stonepeak Infrastructure Fund II, L.P	Wilmington	DE	Fund Distribution	02/12/2016	03/25/2022	2, 174, 686							2, 174, 686	2, 174, 686				
	TPG Public Equity Partners Long		25		00/04/0005	00/04/0005	040 :	(040 (55)				(040 :==				1	1		
000000-00-0	Opportunities-A, L.P.	. Wilmington	DE	Liquidation	03/01/2020	03/31/2022	643,493	(643,493)				(643,493)		705.004	705.004				643,494
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	03/08/2022	785,091							785,091	785,091				
000000-00-0	Tailwind Capital Partners II, L.P.	. Wilmington	DE	Fund Distribution	05/15/2015	03/18/2022	2,036,914	·					(40.004)	2,036,914	2,036,914	18.901	·	40 004	
000000-00-0	TorQuest Partners Fund IV, LP	. Wilmington	DE	Fund Distribution	08/31/2016	02/28/2022	772,067						(18,901)	753, 166	772,067 89	18,901	·	18,901	
000000-00-0	TranSystems Holdings, Inc.	. Wilmington	DE	Fund Distribution	12/03/2020	01/28/2022 03/31/2022	140,780							140 , 780	140,780				
000000-00-0	Trident VII. LP	Grand Cavman	CYM	Fund Distribution	12/03/2020	03/31/2022	1,236,238							1,236,238	1,236,238				
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Fund Distribution	11/05/2012	03/31/2022	2,870,077							2,870,077	2.870.077				
000000-00-0	Trinity Inclusion Limited	Ebene	MUS	Fund Distribution	03/15/2018	01/03/2022	21.641							2,670,677	2,670,677				
000000-00-0	Upfront VI. L.P.	Wilmington	DE.	Fund Distribution	07/08/2020	02/08/2022	20,363							20,363	20,363				
000000-00-0	Valicor PPC FT Investor LLC	Wilmington	DE	Fund Distribution	07/24/2019	02/02/2022	1,531							1,531	1,531				
000000-00-0	Vestar Capital Partners V, L.P.	George Town	CYM	Fund Distribution	12/19/2005	01/25/2022	2,142,414							2,142,414	2.142.414				
000000-00-0	WCP S-One Holdings LLC	Dover	DE	Fund Distribution	02/01/2018	03/31/2022	500.000							500,000	500.000				
000000-00-0	WLR Recovery Fund IV, LP	Wilmington	DE	Fund Distribution	12/14/2007	01/20/2022	484,879							484,879	484,879				
000000-00-0	Wellspring Capital Partners VI, L.P	Ugland House	CYM	Fund Distribution	04/27/2018	03/21/2022	599,986							599,986	599,986				
000000-00-0	ZMC II, L.P.	Wilmington	DE	Fund Distribution	09/03/2014	01/26/2022	16,364,183							16,364,183	16,364,183				
1999999. Joi	int Venture Interests - Common Stocl	k - Unaffiliated					262,727,676	(643, 493)				(643,493)	1,480,506	263,564,689	262,084,183	(1,480,506))	(1,480,506)	643,494
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	03/02/2022	724,084							724,084	724,084				
000000-00-0	Canadian Infrastructure investments LLC	Wilmington	DE	TIAA	09/02/2021	03/18/2022	19,065,013							19,065,013	19,065,013				
000000-00-0	Landed Educator Retention Fund	Dover	DE	Fund Distribution	10/21/2019	01/31/2022	1,365,225							1,365,225	1,365,225				
000000-00-0	730 Transmission LLC	. Wilmington	DE	TIAA	07/27/2020	03/01/2022	21,302							21,302	21,302				
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Fund Distribution	09/21/2020	02/28/2022	1,806,330							1,806,330	1,806,330				
000000-00-0	730 Power Development LLC	Wilmington	DE	. CCE Holdings / CVEC LLC	12/24/2014	01/12/2022	2,200,000							2,200,000	2,200,000				
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Fund Distribution	06/30/2016	03/09/2022	2,717,986							2,717,986	2,717,986				
	int Venture Interests - Common Stock						27,899,940							27,899,940	27,899,940				
000000-00-0	TGA Peaceable Investor Member LLC	Wilmington		Fund Distribution	02/05/2021	02/11/2022	523,378							523,378	523,378				
000000-00-0	RAHF IV Shore Hill Member, LLC	. N/A	DE	_ TIAA	07/01/2021	03/31/2022	463,609	ļ		ļ				463,609	463,609		J		
000000-00-0	Activum SG Fund VI L.P.	. Channel Islands		Fund Distribution	07/23/2020	03/24/2022	56,871						3,583	60,455	56,871	(3,583))	(3,583)	
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DF	Fund Distribution	04/17/2017	01/03/2022	163,498							163,498	163,498				
000000-00-0	Community Reinvestments Partners II, LP Enterprise Multifamily Opportunity Fund II,	. Wilmington	DE	Fund Distribution	07/31/2016	03/24/2022	2,726	····						2,726	2,726		·		
000000-00-0	LLC	. Columbia	MD	Fund Distribution	12/22/2017	02/01/2022	3,659,029							3,659,029	3,659,029	1	1		
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MDMD	Fund Distribution	12/22/2017	02/01/2022	3,659,029							405,768	405,768				
000000-00-0	GT18 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	01/28/2022	23,206							23,206	23,206				
000000-00-0	GT19 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	01/28/2022								37 .486			ļ		
000000 00 0	Heartwood Forestland Fund VII, Limited	0001 90 10 1111	VIII	Tuna Distribution	30/21/2011		, ,400												
000000-00-0	Partnership and Subsidiaries	Raleigh	NC	Fund Distribution	06/29/2011	02/28/2022	310, 158							310 , 158	310, 158				
000000-00-0	Hines India Fund	Wilmington	DE	Fund Distribution	07/31/2016	03/29/2022	1,000,000							1,000,000	1.000.000				
000000-00-0	Hudson Valley Preservation Fund II, LLC	Wilmington	DE	Fund Distribution	10/02/2020	02/09/2022	1,593,113							1,593,113	1,593,113				
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/04/2022	147,619							147,619	147,619				
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/04/2022								81,164	81, 164				
	Northwood Real Estate Partners LP Series II																		
000000-00-0		Wilmington	DE	Fund Distribution	07/31/2020	03/30/2022	774, 148	ļ		ļ				774 , 148	774, 148		ļ		
	Northwood Real Estate Partners LP Series IV				I	I										1	1		
000000-00-0		Wilmington	DE	Fund Distribution	08/26/2020	03/11/2022													
1	Rose Affordable Housing Preservation Fund IV	<u> </u>														1	1		
000000-00-0		Dover	DE	Fund Distribution	07/12/2016	01/03/2022	836 , 178	ļ		ļ				836 , 178	836, 178		ļ		
1	Rose Affordable Housing Preservation Fund,	_														1	1		
000000_00_0	HIC	Hlovor	DE	Fund Distribution	07/31/2016	01/11/2022	6 668 283			1		1	1	6 668 283	6 668 283	1	1	1	1

			S	howing Other Long-Term Inve	ested Assets	DISPOSED	D. Transfe	rred or Rer	paid Durir	na the Curi	ent Quart	er							
1	2	Location		5	6	7	8			in Book/Adiu				15	16	17	18	19	20
•	_	3	4	-				9	10	11	12	13	14			• • •			
		· ·	•				Book/	Ů		Current				Book/				, ,	
							Adjusted			Year's		Total	Total	Adjusted				, ,	
									0									, ,	
							Carrying		Current	Other		Change in	Foreign	Carrying				, ,	
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign		, ,	
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange		, ,	
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year		Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	Stonelake Opportunity Partners II, L.P	Wilmington	DE	Fund Distribution	08/11/2020	03/31/2022	660,550	cicase)	Accietion	TilZeu	Other	11112)	value	660,550	660,550	Біорозаі	Disposai	Disposai	moonic
000000-00-0	Stonelake Opportunity Partners IV, LP	Dover	DE	Fund Distribution	08/26/2020	03/31/2022	1,374,046							1,374,046	1,374,046				
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	Fund Distribution	06/03/2020	03/22/2022	4,110,240							4, 110, 240	4,110,240				
000000 00 0	Turner-Agassi Charter School Facilities Fund			Tuna Distribution	00/00/2020	00/ 22/ 2022								, 110,240					
000000-00-0	II	Wilmington	DE	Fund Distribution	06/23/2016	03/24/2022	464,086							464,086	464,086			, ,	
	DIF Core Infrastructure Fund II Coöperatief			. I did 210ti i dati di	20, 20, 20, 20, 20, 20, 20, 20, 20, 20,														
	U.A. & DIF Core Infrastructure Fund II SCSp												I					, ,	
000000-00-0	334	Amsterdam	NLD	Fund Distribution	06/10/2021	01/03/2022	14, 168						444	14,612	14, 168	(443)		(443)	
	int Venture Interests - Real Estate - U						23.455.655						4.027	23,459,683	23.455.655	(4.026)		(4,026)	
000000-00-0	NRFC Inception IV. LP	Wilmington	DE.	Fund Distribution	07/31/2016	03/01/2022	469,776			1		1	7,027	469,776	469,776	(7,020)		(7,020)	
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE.	Fund Distribution	03/07/2013	03/01/2022	42,885,645							42,885,645	42,885,645			L	
000000-00-0	TGA University Trails Investor Member LLC	N/A	DE.	TIAA	01/21/2022	03/31/2022	25,705,000					[[25,705,000	25.705.000				
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	01/12/2022	93,967,215							93,967,215	93,967,215				
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	03/31/2022	496,323							496,323	496,323				
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	03/31/2022	8, 162, 000							8,162,000	8, 162,000				
000000-00-0	TIAA Realty LLC	N/A	DE	. TIAA	01/01/2013	03/31/2022	449,641							449,641	449,641			_}	
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Fund Distribution	06/03/2011	02/23/2022	11,353,585							11,353,585	11,353,585			,	
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018	03/31/2022	1 , 980 , 000							1,980,000	1,980,000				
000000-00-0	TGA European RE Holdings LLC	N/A	DE	TIAA	12/11/2018	03/31/2022	1,042,778							1,042,778	1,042,778			,	
	TGA The Warehouse at CH Investor Member LLC																	, ,	
000000-00-0		N/A	DE	_ TIAA	10/01/2019	03/31/2022	270,875							270,875	270,875			, J	
000000-00-0	CPF UIR JV Member LLC	N/A	DE	. TIAA	01/01/2020	03/31/2022	3,015,000							3,015,000	3,015,000			J	
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA	03/05/2020	03/31/2022	114,880							114,880	114,880				
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE DE	TIAA	09/29/2020	03/31/2022	825, 166							825, 166	825, 166			<u> </u>	
000000-00-0 000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC TGA ASI Monte Vista Investor Member LLC	N/A	DEDE	TIAA	02/03/2021	03/31/2022	900,978							900,978	900,978 157,700				
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DEDE	TIAA	04/28/2021	03/31/2022	1.343.300							1.343.300	1.343.300				
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA	04/29/2021	03/31/2022	994.650							994,650	994.650				
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA	07/01/2021	03/31/2022	2,545,211							2,545,211	2,545,211				
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA	07/01/2021	03/31/2022								85,500					
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	03/31/2022	843.600							843,600	843.600				
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DE.	TIAA	10/26/2021	03/31/2022	170,850							170,850	170,850				
000000-00-0	TGA PC Richmond Investor Member LLC	N/A	DE	TIAA	10/27/2021	03/31/2022	802,483							802,483	802,483				
	int Venture Interests - Real Estate - A	ffiliated					198,582,156							198,582,156	198,582,156				
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Fund Distribution	04/15/2021	03/31/2022	181,975			1				181,975	181.975			,——	
000000-00-0	PCCP Credit IX. LP	Dover	DE	Fund Distribution	07/17/2017	03/24/2022	2,673,423							2,673,423	2,673,423				
000000-00-0	PCCP Credit VI, LP	Wilmington	DE.	Fund Distribution	06/30/2015	03/23/2022	7,540							7,540	7,540			L	
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	03/16/2022		L				L		96,094	96,094				
	RICHMAC Mortgage Assets Company II, LLC -	,																	
000000-00-0	Series A	Dover	DE	Fund Distribution	07/31/2016	03/16/2022												,	
000000-00-0	TCI Real Estate Partners Fund II L.P	Dover	DE	Fund Distribution	07/28/2020	03/22/2022	3,514,320							3,514,320	3,514,320			,	
000000-00-0	TCI Real Estate Partners Fund III L.P	Dover	DE	Fund Distribution	07/28/2020	03/28/2022	20,160	ļ						20 , 160	20 , 160			,	
	TRUE NORTH High Yield Investment Fund II,												1					, ,	
000000-00-0	LLC	Wilmington	DE	Fund Distribution	05/17/2010	03/22/2022	525,954							525,954	525,954				
	int Venture Interests - Mortgage Loans	s - Unaffiliated					7,102,262			<u> </u>				7, 102, 262	7,102,262				
	T-C MV Member LLC	N/A	DE	. TIAA	12/02/2016	03/31/2022	4,433,073							4,433,073	4,433,073				
2499999. Joi	int Venture Interests - Mortgage Loans	s - Affiliated					4,433,073							4,433,073	4,433,073				
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE_	Fund Distribution	08/15/2019	03/03/2022	10,695			L			L	10,695	10,695				
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Fund Distribution	03/27/2017	02/15/2022	130,428							130,428	130,428				
	Blackstone Strategic Capital Holdings II	•					·					1							
000000-00-0	L.P.	Wilmington	DE	Fund Distribution	04/06/2021	03/30/2022	5,080,417							5,080,417	5,080,417			,	
000000-00-0	Clearwater Capital Partners Fund IV, L.P	George Town	CYM	Fund Distribution	12/29/2011	03/30/2022	750,000							750,000	750,000			,	
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Fund Distribution	12/30/2013	03/28/2022	696,733	ļ				ļ		696,733	696,733			,I	
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/17/2012	02/04/2022	1,247,877							1,247,877	1,247,877				
000000-00-0	HarbourVest Int'l PEP IV Direct Fund. L.P.	Wilmington	DE	Fund Distribution	07/20/2001	03/25/2022	102.187			1		1	1	102.187	102.187	1		. ,	1

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			in Book/Adj				15	16	17	18	19	20	
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized		Temporary						Exchange			
							Encum-	Valuation		Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Disposal	Year	· -	Accretion		Other	11+12)	Value	Disposal	eration	Disposal	Disposal		Income
	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	03/11/2022	563.697	crease)	Accretion	Hizeu	Other	11+12)	value	563,697			Dispusai	Dispusai	IIICOIIIE
	Nuveen Churchill Direct Lending Corp.	Wilmington		Fund Distribution	12/01/2021	03/11/2022	1,428,560							1,428,560					
	Providence Debt Fund III	Wilmington	DF	Fund Distribution	01/31/2014	02/15/2022	291.680							291.680	291.680				
	t Venture Interests - Other - Unaffilia			Tana Stott Batton			10.302.274							10,302,274	, , ,				
	Churchill Middle Market Senior Loan Fund, LP						,							,,	,				
000000-00-0		Wilmington	DE	Fund Distribution	07/21/2016	03/07/2022	439,266							439,266	439,266				
000000-00-0	LA Teak Holdings LLC	Wilmington	DE	TIAA	10/21/2020	03/31/2022	563,756							563,756	563,756				
	Nuveen High Yield Municipal Opportunities																		
	Fund LP	. Wilmington	DE	Fund Distribution	05/06/2019	02/02/2022	21,933,003							21,933,003					
	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016		163,813							163,813	163,813				
	T-C SBMC Joint Venture LLC	Wilmington	DE	Fund Distribution	06/19/2013	01/24/2022	810,368							810,368	1				
	t Venture Interests - Other - Affiliate	ed					23,910,206							23,910,206	23,910,206				
4899999. Tota	al - Unaffiliated						303,587,867	(643, 493)				(643, 493)	1,484,533	304,428,908	302,944,374	(1,484,532)		(1,484,532)	643,494
4999999. Tota	al - Affiliated			_		•	254,825,375							254,825,375	254,825,375				
5099999 - Tot	als						558,413,242	(643,493)				(643,493)	1,484,533		557,769,749			(1,484,532)	643,494

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10 NAIC Designation,
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation Modifier and SVO Admini- strative Symbol
02665W-EB-3	AMERICAN HONDA FINANCE SERIES MTN 2.250% 01/12/29		03/15/2022	BANK OF AMERICA					1.A
3617H1-ZD-2	GN BH4340 4.530% 02/15/46		03/21/2022	WELLS FARGO		11,949,094	11,657,653	32,272	
3617WU-NK-8	GNMA POOL CH3094 3.025% 09/15/49		03/21/2022	WELLS FARGO		6,626,810	6,626,810	12,909	
3617X4-6B-4 38373M-YJ-3	GMNA POOL C10866 2.580% 06/15/40		03/12/2022	KEYBANC CAPITAL MARKETS Interest Capitalization		47,673,528 .111,840	47,342,500 111.840	101,786	1.A
38374M-B2-4	GNR 2007-12 Z GSTN DLY Z SEQ 4.337% 02/10/47		03/01/2022	Interest Capitalization					1.A
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ		03/01/2022	Interest Capitalization		165,413	165,413		1.A
38375C-PC-8	GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42		01/01/2022	Interest Capitalization		92,778	92,778		1.A
38375C-RN-2	GNR 2012-48 Z Z SEQ 3.500% 04/20/42		03/01/2022	Interest Capitalization		268, 196	268, 196		1.A
38375G-QP-9 38375G-RK-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42 GNR 2012-92 Z SC Z SEQ 3.500% 04/20/42		03/01/2022	Interest Capitalization Interest Capitalization		363,680 263,678	363,680 263.678		1.A
38376C-ZH-5	GNR 2012-92 Z SC Z SEQ		03/01/2022	Interest Capitalization					1 A
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		03/01/2022	Interest Capitalization		1,374	1,374		1. A
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		03/01/2022	Interest Capitalization		257, 169	257, 169		1.A
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		03/01/2022	Interest Capitalization		317,633	317,633		1.A
38377N-SS-4 38377N-VD-3	GNR 2010-167 AZ Z AD PAC-11		03/01/2022	Interest Capitalization Interest Capitalization		240,873 153,300	240,873 153.300		1.A
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 09/10/40		03/01/2022	Interest Capitalization		91.940	91.940		1.A
38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.500% 02/20/42		03/01/2022	Interest Capitalization		283,289	283,289		1.A
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		03/01/2022	Interest Capitalization		148,584	148,584		1.A
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		03/01/2022	Interest Capitalization		190,616	190,616		1.A
38378E-BU-6 38378G-DU-9	. GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42 GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		03/01/2022	Interest Capitalization Interest Capitalization					1.A
38378G-HR-2	GNR 2012-140 ZT SEQ 3.000% 02/20/42		03/01/2022	Interest Capitalization		130,611	130.611		1.A
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		03/01/2022	Interest Capitalization			97,375		1.A
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		03/01/2022	Interest Capitalization			687,893		1.A
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ		03/01/2022	Interest Capitalization		339, 147			1.A
38378M-UE-3 38378P-CB-2	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		03/01/2022	Interest Capitalization Interest Capitalization		91,408 133,105	91,408 133,105		1.A
38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.500% 12/20/43		02/01/2022	Interest Capitalization		114, 181	114, 181		1. A
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		03/01/2022	Interest Capitalization		143,378	143,378		1.A
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		03/01/2022	Interest Capitalization		113,018	113,018		1.A
38378T-XH-8 38378T-YM-6	. GNP 2013-90 Z Z SEQ 3.500% 06/20/43		03/01/2022	Interest Capitalization		127,489	127,489		1.A
38378V-V6-9	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		03/01/2022	Interest Capitalization					1.A
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		03/01/2022	Interest Capitalization		211,646	211,646		1.A
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		03/01/2022	Interest Capitalization		410,460	410,460		1.A
38378Y-ZL-6 38379C-WH-5	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		03/01/2022	Interest Capitalization Interest Capitalization		181,351	181,351 146,904		1.A
38379U-WH-5	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44		03/01/2022	Interest Capitalization		146,904	146,904		1.A
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		03/01/2022	Interest Capitalization		108,039	108,039		1. A
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47		03/01/2022	Interest Capitalization		84,347	84,347		1.A
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		03/01/2022	Interest Capitalization		115,228	115,228		1.A
38381B-E5-9 38383G-6U-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		03/01/2022	Interest Capitalization CANTOR FITZGERALD & CO.		22,369	22,369	272,689	1.A
38383G-UC-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-123 CLASS AT 5.500% 00/20/38		01/03/2022	JP MORGAN SECURITIES				475,453	
38383G-VA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS BI 4.500% 05/20/41		01/11/2022	JP MORGAN SECURITIES		24,873,889			
38383M-E5-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS AI 5.000% 03/20/40		03/01/2022	JP MORGAN SECURITIES		19,535,147		543,776	
38383M-F7-8 38383M-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS Z 2.500% 01/20/52		03/09/2022	JP MORGAN SECURITIES JP MORGAN SECURITIES	ļ	44,210,692	49, 122, 991 15, 184, 847	98,928 36.697	
38383M-G3-6 38383M-R2-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS ZE 3.000% 12/20/51		03/10/2022	JP MORGAN SECURITIES		15,051,980 13,311,313	15, 184, 84/	36,697	
38383M-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-49 CLASS 1Q 4.300% 04/20/41 GOVERNMENT NATIONAL MORTGAGE SERIES 2022-28 CLASS DI 5.000% 09/20/35		03/14/2022	CREDIT SUISSE SECURITIES US LL		9,638,344			
38383P-RC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-46 CLASS SA 4.650% 04/20/40		02/22/2022	GOLDMAN SACHS & COMPANY		11,252,029		168,509	1.A
912810-TC-2	US TREASURY N B 2.000% 11/15/41		02/17/2022	Various		106,408,331	111,754,000	561,993	
912810-TF-5 91282C-DJ-7	US TREASURY N B 2.375% 02/15/42 WI TREASURY SEC 1.375% 11/15/31		02/17/202202/07/2022	Various		548,696,624	544,643,100 2,070,000,000		
91282C-DJ-7 91282C-DY-4	US TREASURY N.B. 1.875% 11/15/31		02/07/2022	Various Various		1,995,961,563 2,093,078,472	2,070,000,000		
012020 DI-4	400 Hallootti ii D 1.010/0 02/10/02		06/ 66/ 6066	141 1040		2,000,010,412	4, 111, 55, 000	100, 100	1.0 1 E

Show All Long-Term	Danda and Staal	Acquired During the	Current Quarter

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10
		-							NAIC
									Designation
									NAIC
									Designation
									Modifier
									and
									SVO
								5	
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	WI TREASURY SEC 1.875% 02/28/29	1 oroigii	03/03/2022	Various	Ctook	59,509,594	59,269,000	12,079	
	Subtotal - Bonds - U.S. Governments		03/ 03/ 2022						_
		In I	00 (00 (0000	ALTIADAID ALADII HIDIETA INA		5,062,058,626	5,051,690,301	9,478,748	
000000-00-0	BIO FINANCE 7.500% 12/16/27	В	02/09/2022	CITIGROUP GLOBAL MARKETS INC		11,428,500	11,428,500		4.B FE
168863-DV-7	REPUBLIC OF CHILE 3.500% 01/31/34	D	01/27/2022	HSBC SECURITIES USA INC		9, 193, 744	9,200,000		1.F FE
25714P-EN-4	DOMINICAN REPUBLIC SERIES 144A 6.000% 02/22/33	D	02/16/2022	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000		3.C FE
455780-DK-9	REPUBLIC OF INDONESIA 4.300% 03/31/52	D	03/22/2022	. CITIGROUP GLOBAL MARKETS INC		14,394,090	14,515,000		2.B FE
699149-AL-4	REPUBLIC OF PARAGUAY SERIES 144A 3.849% 06/28/33	D	01/20/2022	. CITIGROUP GLOBAL MARKETS INC		6,099,634	6, 100,000		3.A FE
77586R-AK-6	ROMANIA SERIES 144A 3.000% 02/27/27	D	01/19/2022	HSBC SECURITIES USA INC		8,567,504	8,620,000		2.C FE
91087B-AS-9	UNITED MEXICAN STATES 4.400% 02/12/52	D	01/04/2022	BANK OF AMERICA		6,922,617	6,950,000		2.B FE
Y6972H-LP-9	REPUBLIC OF PHILIPPINES 4.200% 03/29/47	D	03/21/2022	DEUTSCHE BANK SECURITIES INCOR		9,850,000	9,850,000		2.B FE
	Subtotal - Bonds - All Other Governments					76,456,089	76,663,500		XXX
167486-M6-3	CHICAGO IL SERIES E 6.050% 01/01/29	1 1	01/14/2022	Taxable Exchange		135,985	130,000	201	3.A FE
167486-M7-1	CHICAGO IL SERIES E 6.050% 01/01/29		01/14/2022	Taxable Exchange Taxable Exchange		3,006,228	2,755,000		3.A FE
								0,019	
472430-ER-4	JEFFERSON CA SCH DIST SAN JOAQ SERIES B 3.535% 08/01/52		01/28/2022	RBC DAIN RAUSCHER INC.		5, 150,000	5, 150, 000		1.C FE
616871-MF-3	MORENO VLY CA UNIF SCH DIST 3.819% 08/01/44		02/16/2022	PIPER JAFFRAY & CO		6,075,000	6,075,000		1.D FE
0709999999. S	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Poss	sessions				14,367,213	14,110,000	6,303	
072024-XW-7	BAY AREA CA TOLL AUTH TOLL BRI SERIES F-3 3.126% 04/01/55		01/27/2022	U.S. BANCORP LIBRA			8,500,000		1.C FE
13032U-D8-8	CALIFORNIA ST HLTH FACS FING A 4.190% 06/01/37		03/30/2022	RAYMOND JAMES		29,900,000	29,900,000		1.D FE
13032U-D9-6	CALIFORNIA ST HLTH FACS FING A 4.353% 06/01/41		03/30/2022	RAYMOND JAMES		25,540,000	25.540.000		1.D FE
13034A-M9-8	CALIFORNIA ST INFRASTRUCTURE & SERIES A 2.716% 10/01/40		01/27/2022	U.S. BANCORP LIBRA		1,515,617	1,595,000	14 440	1.A FE
13077D-NK-4	CALIFORNIA ST UNIV REVENUE SERIES E 2.897% 11/01/51		01/28/2022	U.S. BANCORP LIBRA		9,185,803	9,700,000		1.D FE
20753X-AF-1	FANNIE MAE CAS SERIES 2022-R03 CLASS 1B1 144A 6.349% 03/25/42		03/21/2022	BANK OF AMERICA		5,415,000	5,415,000	10,232	3.C FE
20754A-AF-0	FANNIE MAE CAS SERIES 2021-R03 CLASS 1B1 144A 0.349% 03/23/42		03/21/2022	BANK OF AMERICA		3,325,000	3,500,000	2,722	
20754L-AF-6									
	FANNIE MAE CAS SERIES 2022-R01 CLASS 1B1 144A 3.249% 12/25/41		02/02/2022	BANK OF AMERICA		22,774,550	22,789,000		
3132FC-F2-6	FHLMC POOL Z40185 5.500% 01/01/52		01/07/2022	WELLS FARGO		151,118,976	135,884,994	622,806	
3132FC-F4-2	FHLMC GOLD POOL Z40187 6.500% 08/01/36		01/27/2022	GOLDMAN SACHS & COMPANY		56,934,036	51,047,609	248,857	
3132FC-FY-6	FHLMC POOL Z40183 5.500% 01/01/52		01/05/2022	MORGAN STANLEY & CO. INC.		289,359,063	259,296,836	1, 188, 444	
3132FC-FZ-3	FHLMC POOL Z40184 5.000% 01/01/52		01/04/2022	GOLDMAN SACHS & COMPANY		106,044,213	95,987,973		
3133US-HA-2	FHLMC POOL S12025 5.000% 01/01/52		01/06/2022	GOLDMAN SACHS & COMPANY		110,953,962	100,770,619	419,878	1.A
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		03/01/2022	Interest Capitalization			178,947		1.A
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		03/01/2022	Interest Capitalization		200,252	200,252		1.A
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		03/01/2022	Interest Capitalization		147, 113	147,113		1. A
3136A7-WY-4	FNR 2012–87 VZ Z SEQ 3.000% 08/25/42		01/01/2022	Interest Capitalization		67.209	67.209		1.A
3136A7-XX-5	FNR 2012-87 NZ Z SEQ		03/01/2022	Interest Capitalization					1 A
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		03/01/2022	Interest Capitalization		135.697	135.697		1 A
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		03/01/2022	Interest Capitalization		351,805	351.805		1 A
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		03/01/2022	Interest Capitalization		238.921			1 A
3136A9-3C-U			03/01/2022	Interest Capitalization		238,921			1.A
	FNR 2012-110 BZ Z SEQ 3.500% 10/25/42								
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		03/01/2022	Interest Capitalization		597,046	597,046		1.A
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		03/01/2022	Interest Capitalization		199,307	199,307		1.A
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		03/01/2022	Interest Capitalization		227,981	227,981		1.A
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		03/01/2022	Interest Capitalization		128,669	128,669		1.A
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		03/01/2022	Interest Capitalization		255,428	255,428		1.A
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		03/01/2022	Interest Capitalization	.	139,085	139,085		1.A
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		03/01/2022	Interest Capitalization		98,245	98,245		1.A
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		03/01/2022	Interest Capitalization		131, 197	131, 197		1.A
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		03/01/2022	Interest Capitalization		249, 106	249, 106		1.A
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		03/01/2022	Interest Capitalization		200,917	200,917		1.A
3136AC-EV-9	FANNIE MAE SERIES 2013-10 CLASS ZN 3.000% 02/25/43		03/01/2022	Interest Capitalization		151.823			1.A
3136AC-F8-9	FNR 2013–13 Z Z SEQ 3.000% 03/25/43		03/01/2022	Interest Capitalization		101,409			1 A
3136AC-P6-2	FNR 2013-15 VZ Z SEQ		03/01/2022	Interest Capitalization		240.298			1.A
3136AC-S8-5	FNR 2013-15 MZ Z SEQ		03/01/2022	Interest Capitalization		341,360	240,298		1. A
					····				
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		03/01/2022	Interest Capitalization		290,257	290,257		1.A
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ		03/01/2022	Interest Capitalization		201, 153	201, 153		1.A
3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4.000% 04/25/43		03/01/2022	Interest Capitalization		504,838	504,838		1.A
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43	.	03/01/2022	Interest Capitalization	1	237.601	237.601		1.A

SCHEDULE D - PART 3

			Show All L	ong-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6	7	8	9	10 NAIC Designation,
CUSIP	Description	Faccion	Date	News of Vander	Number of Shares of	Astrol Cost	ParaVolva	Paid for Accrued Interest and	NAIC Designation Modifier and SVO Admini- strative
Identification 3136AD-YD-5 FNR 2013-27 Z Z SEQ	Description 2 5000 04/25/42	Foreign	Acquired03/01/2022	Name of Vendor Interest Capitalization	Stock	Actual Cost	Par Value 119,147	Dividends	Symbol
3136AE-5G-8 FNR 2013-74 HZ Z SEQ	3.000% 04/25/43		03/01/2022	Interest Capitalization		116,395			1.A
3136AE-5R-4 FNR 2013-74 ZG Z SEQ	4.000% 07/25/43		02/01/2022	Interest Capitalization		94,351	94,351		1.A
3136AE-BD-8 FNR 2013-47 MZ Z SEQ			03/01/2022	Interest Capitalization		153, 172	153, 172		1.A
3136AE-ET-0 FNR 2013-53 CZ Z SEQ 3136AE-EX-1 FNR 2013-53 ZC Z SEQ	3.500% 06/25/43		03/01/2022	Interest Capitalization Interest Capitalization					1.A
3136AF-AQ-7 FNR 2013-33 ZC Z SEQ	3 500% 07/25/43		03/01/2022	Interest Capitalization		343,788	343,788		1 A
3136AF-ER-1 FNR 2013-67 LZ Z SEQ	3.000% 07/25/43		03/01/2022	Interest Capitalization		261,773			1.A
3136AF-FB-5 FNR 2013-67 VZ Z SEQ			02/01/2022	Interest Capitalization		320,258	320,258		1.A
3136AF-VW-1 FNR 2013-66 MZ Z SEQ 3136AF-ZE-7 FNR 2013-80 ZV Z SEQ			03/01/2022 03/01/2022	Interest Capitalization		89,641	89,641		1.A
3136AF-ZE-7 FNR 2013-80 ZV Z SEQ 3136AG-GT-3 FNR 2013-91 CZ Z SEQ			03/01/2022	Interest Capitalization Interest Capitalization					1.A
3136AG-LN-0 FNR 2013-93 ZV Z SEQ	3.500% 09/25/43		03/01/2022	Interest Capitalization		255,760	255,760		1.A
3136AG-TQ-5 FNR 2013-100 CZ Z SEQ	4.000% 10/25/43		03/01/2022	Interest Capitalization		375,799			1.A
3136AH-3L-2 FNR 2014-7 Z Z SEQ 3	3.500% 02/25/44		03/01/2022	Interest Capitalization		466,066	466,066		1.A
3136AH-5D-8 FNR 2014-5 DZ SC Z SEQ 3136AH-CF-5 FNR 2013-118 Z Z SEQ	2 4.000% 01/25/42		03/01/2022	Interest Capitalization Interest Capitalization					1.A
3136AH-SW-1 FNR 2013-116 Z Z SEQ	SEQ 3.500% 01/25/44		03/01/2022	Interest Capitalization		156,243	156,896		1.A
3136AJ-5U-6 FNR 2014-27 ZC Z SEQ	4.000% 05/25/44		03/01/2022	Interest Capitalization		169,224	169,224		1.A
3136AJ-C6-1 FNR 2014-26 GZ Z SEQ	3.000% 05/25/44		03/01/2022	Interest Capitalization		183,485	183,485		1.A
3136AJ-D2-9	4.000% 05/25/44		03/01/2022	Interest Capitalization		252,686	252,686		1.A
3136AJ-GY-6 FNR 2014-11 Z SC Z SEQ 3136AJ-K9-6 FNR 2014-28 ZA Z SEQ	2 4.500% 04/25/42		03/01/2022	Interest Capitalization Interest Capitalization					1.A
3136AJ-PR-1 FNR 2014-19 ZJ Z SEQ	4.500% 04/25/44		03/01/2022	Interest Capitalization		457,839	457.839		1. A
3136AK-6J-7 FNR 2014-65 DZ Z SEQ	3.500% 10/25/44		03/01/2022	Interest Capitalization			262,790		1.A
	SEQ 3.000% 07/25/44		03/01/2022	Interest Capitalization		194,444	194,444		1.A
3136AK-S5-3 FNR 2014-53 VZ Z SEQ 3136AK-V5-9 FNR 2014-55 MZ Z SEQ	3.500% 09/25/44		03/01/2022	Interest Capitalization Interest Capitalization					1.A 1.A
	SEQ 3.000% 08/25/44		03/01/2022	Interest Capitalization		241,110	241,110		1.A
3136AK-YQ-0 FNR 2014-56 ZE Z SEQ			03/01/2022	Interest Capitalization			113,392		1.A
3136AK-ZL-0 FNR 2014-59 ZB Z SEQ	3.000% 09/25/44		03/01/2022	Interest Capitalization		254,241	254,241		1.A
3136AL-DZ-1 FNR 2014-60 LZ Z SEQ			03/01/2022	Interest Capitalization		347,460	347,460		1.A
3136AL-EY-3 FNR 2014-66 VZ Z SEQ 3136AL-NX-5 FNR 2014-76 Z Z SEQ			03/01/2022	Interest Capitalization Interest Capitalization		210,577 315.652	210,577 315.652		1.A
	SEQ 3.000% 11/25/44		03/01/2022	Interest Capitalization			175,599		1. A
3136AM-4R-7 FNR 2015-23 ZA Z SEQ	3.500% 04/25/45		03/01/2022	Interest Capitalization		164,964	164,964		1.A
3136AR-MF-2 FNR 2016-13 Z Z SEQ			03/01/2022	Interest Capitalization		196,945	196,945		1.A
3136AR-VT-2 FNR 2016-17 ZB Z SEQ 3136AT-5W-0 FNR 2016-81 PZ Z AD PA	4.000% 04/25/46		03/01/2022	Interest Capitalization Interest Capitalization					1.A
3136AU-SE-2 FNR 2016-81 PZ Z AD PA			03/01/2022	Interest Capitalization		199,913	198.251		1.A
3136AU-U3-3 FNR 2016-104 CZ Z SEQ	3.500% 01/25/47		03/01/2022	Interest Capitalization		121,359	121,359		1.A
3136AV-CF-4 FNR 2017-5 DZ Z SEQ	3.000% 02/25/47		03/01/2022	Interest Capitalization		87,818			1.A
3136AV-GE-3 FNR 2017-13 MZ Z SEQ 3136AV-H9-3 FNR 2017-17 ZL Z SEQ			03/01/2022	Interest Capitalization Interest Capitalization		176,659			1.A
3136AV-H9-3 FNR 2017-17 ZL Z SEQ 3136AV-HM-4 FNR 2017-4 ZA Z SEQ	3.500% 02/25/47		03/01/2022	Interest Capitalization					1.A
3136AV-LL-1 FNR 2017-15 MZ Z SEQ	3.000% 03/25/47		03/01/2022	Interest Capitalization		190,487	190,487		1.A
3136AV-PX-1 FNR 2017-18 Z Z SEQ	3.000% 03/25/47		03/01/2022	Interest Capitalization		165,384	165,384		1.A
3136AV-QN-2 FNR 2017-18 CZ Z SEQ 3136AV-R6-8 FNR 2017-24 Z Z SEQ	3.000% 03/25/47		03/01/2022	Interest Capitalization		252,211	252,211		1.A
3136AV-R6-8 FNR 2017-24 Z Z SEQ 3136AV-SF-7 FNR 2017-11 ZE Z SEQ	3.000% 04/25/4/ 3.000% 03/25/47		03/01/2022	Interest Capitalization Interest Capitalization		124,708			1.A
3136AV-TV-1 FNR 2017-11 ZE Z SEQ			03/01/2022	Interest Capitalization					1.A
3136AV-VW-6 FNR 2017-14 Z Z SEQ	3.000% 03/25/47		03/01/2022	Interest Capitalization		96,985	96,985		1.A
3136AV-XM-6 FNR 2017-9 EZ Z SEQ	3.000% 03/25/47		01/01/2022	Interest Capitalization		94,801	94,801		1.A
3136AV-XQ-7 FNR 2017-9 ZJ Z SEQ			03/01/2022	Interest Capitalization		86,904			1.A
3136AW-F5-1 FNR 2017-46 ZA Z SEQ 3136AW-LU-9 FNR 2017-32 GZ Z SEQ			03/01/2022 03/01/2022	Interest Capitalization Interest Capitalization		413,311 49,507			1.A 1.A
3136AW-QK-6 FNR 2017-32 GZ Z SEQ	3.000% 05/25/47		03/01/2022	Interest Capitalization		145.859	145,859		1.A
0.000 4. 0	0.000# 00/ 20/ 11		OU/ 0 1/ LOLL	microsoc oup currence off	<u> </u>	140,000	140,000		1 ****

SCHEDULE D - PART 3

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6	7	8	9	10 NAIC
									Designation,
									NAIC
									Designation Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification		Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
3136AW-QN-0 3136AW-XM-4	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		03/01/2022	Interest Capitalization Interest Capitalization					1.A
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		03/01/2022	Interest Capitalization		123,266	123,266		1.A
3136AY-TP-8 3136AY-WJ-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		03/01/2022	Interest Capitalization Interest Capitalization		119,064 146.476	119,064		1.A
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ 3.500% 06/25/48		03/01/2022	Interest Capitalization		146,476			1.A
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		03/01/2022	Interest Capitalization		163,026	163,026		1.A
3136B1-BL-7 3136B1-X4-1	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		03/01/2022	Interest Capitalization Interest Capitalization		106,059 278,516			1.A
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		03/01/2022	Interest Capitalization		278,316	220,897		1.A
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		03/01/2022	Interest Capitalization		234,638	234,638		1.A
3136B3-PX-2 3136BL-PG-9	FANNIE MAE SERIES 2022-6 CLASS AI 5.500% 07/25/35		03/01/2022	Interest Capitalization		409,848 8,514,101	409,848		1.A
3136BL-PJ-3	FANNIE MAE SERIES 2022-6 CLASS IA 5.500% 07/25/35		01/07/2022	GOLDMAN SACHS & COMPANY		8,915,497		245,560	1.A
3136BL-W4-8	FANNIE MAE SERIES 2022-8 CLASS DI 5.500% 08/25/38		01/14/2022	CREDIT SUISSE SECURITIES US LL		15,428,803	40.004.054	381,386	
3136BM-ET-1 3137A3-4Y-2	FANNIE MAE SERIES 2022-11 CLASS BZ 3.000% 02/25/51		03/09/2022	NOMURA SECURITIES INTL INC.		12,212,816 111,287	12,821,854	13,890	1.A
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		03/01/2022	Interest Capitalization		191, 105			1.A
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ		01/01/2022	Interest Capitalization					1.A
3137AR-ZW-9 3137AT-VH-2	FHR 4083 MZ Z SEQ 4.000% 07/15/42		01/01/2022	Interest Capitalization Interest Capitalization		118,854 113,129	118,854 113,129		1.A
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		03/01/2022	Interest Capitalization		138,196			1.A
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		03/01/2022	Interest Capitalization		199, 150	199, 150		1.A
3137AV-3V-7 3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		03/01/2022	Interest Capitalization Interest Capitalization		398,524 270.474			1.A
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		03/01/2022	Interest Capitalization		100,068			1.A
3137AV-6Q-5 3137B0-3K-8	FHR 4121 MZ Z SEQ 3.000% 10/15/42		03/01/2022	Interest Capitalization Interest Capitalization		173,190 105,515			1.A 1.A
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 02/15/43		03/01/2022	Interest Capitalization		536, 162	536, 162		1.A
3137B1-KL-5	FHR 4194 ZE Z SEQ 4.000% 04/15/43		03/01/2022	Interest Capitalization		298,757			1.A
3137B2-BB-5 3137B2-F2-1	FHR 4199 VZ Z SEQ 3.500% 05/15/43		03/01/2022	Interest Capitalization Interest Capitalization					1.A
3137B2-P8-7	FHR 4212 ZX Z SEQ		03/01/2022	Interest Capitalization		481,254			1.A
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		03/01/2022	Interest Capitalization		236,051	236,051		1.A
3137B3-H8-4 3137B3-N4-6	FHR 4229 ZA Z SEQ 4.000% 07/15/43		03/01/2022	Interest Capitalization Interest Capitalization					1.A
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		01/01/2022	Interest Capitalization		145,933	145,933		1.A
3137B5-ZR-7 3137B9-FE-0	FHR 4276 ZH Z SEQ 3.000% 11/15/43		03/01/2022	Interest Capitalization		95,793	95,793		1.A
3137B9-FE-U	FHR 4314 GZ Z SEQ 4.000% 03/15/44		03/01/2022	Interest Capitalization Interest Capitalization		254,464 263,443			1. A
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		03/01/2022	Interest Capitalization		204,542	204,542		1.A
3137BA-G6-3 3137BA-JH-6	FHR 4323 VZ Z SEQ 4.000% 04/15/44		03/01/2022	Interest Capitalization Interest Capitalization		286, 173 			1.A
3137BA-JJ-2	FHR 4345 ZE Z SEQ		03/01/2022	Interest Capitalization		163,218			1.A
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		03/01/2022	Interest Capitalization		201,615	201,615		1.A
3137BA-S7-8 3137BA-UK-6	FHR 4343 DZ Z SEQ 3.500% 05/15/44		03/01/2022	Interest Capitalization Interest Capitalization	-	278,683 161.532			1.A
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		03/01/2022	Interest Capitalization		84,812			1.A
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		03/01/2022	Interest Capitalization		138,208	138,208		1.A
3137BB-JZ-4 3137BB-Z9-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44 FHR 4348 ZA SC Z PT 3.500% 07/15/42		03/01/2022	Interest Capitalization Interest Capitalization		143,989 10,185	143,989 10,185		1.A
3137BC-BQ-0	FHR 4366 GZ Z SEQ 3.000% 07/15/44		03/01/2022	Interest Capitalization		93,898	93,898		1.A
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		03/01/2022	Interest Capitalization	.	205,115	205, 115		1.A
3137BC-R2-6 3137BC-SU-3	FHR 4382 Z Z SEQ 3.000% 08/15/44		03/01/2022	Interest Capitalization	-	187,449 228,615			1.A
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		03/01/2022	Interest Capitalization		151,453	151,453		1.A
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		03/01/2022	Interest Capitalization		212,097	212,097		1.A

SCHEDULE D - PART 3

			Show All L	ong-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10
•	_	_		-		-	_		NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
	December 1			Maria de Caracteria		A . () O (D. Mal		
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		03/01/2022	Interest Capitalization		505,785	505,785		1.A
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		03/01/2022	Interest Capitalization		170,824	170,824		1.A
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		03/01/2022	Interest Capitalization		315,187	315, 187		1.A
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44	l l	03/01/2022	Interest Capitalization			96.008		1.A
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		03/01/2022	Interest Capitalization					1. A
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		03/01/2022	Interest Capitalization		21,894	21,894		1. A
3137BG-FZ-7	FHR 4440 ZX SC Z PT		03/01/2022	Interest Capitalization		329,531	329,531		1.A
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		03/01/2022	Interest Capitalization					1 A
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		03/01/2022	Interest Capitalization		194,548			1.A
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		03/01/2022	Interest Capitalization		291,694			1.A
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45			Interest Capitalization			223.027		1.A 1 A
			03/01/2022			223,027			****
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX		03/01/2022	Interest Capitalization	 	328,376	328,376		1.A
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		03/01/2022	Interest Capitalization		216,458	216,458		1.A
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		01/01/2022	Interest Capitalization		44,931	44,931		1.A
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		03/01/2022	Interest Capitalization		153,033	153,033		1.A
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		03/01/2022	Interest Capitalization		82,981	82,981		1.A
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		03/01/2022	Interest Capitalization		104,512	104,512		1.A
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		03/01/2022	Interest Capitalization		211,954	211,954		1.A
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		03/01/2022	Interest Capitalization					1.A
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		03/01/2022	Interest Capitalization		103,905	103,905		1. A
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		03/01/2022	Interest Capitalization					1 A
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		.03/01/2022	Interest Capitalization		207,809	207.809		1 A
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		03/01/2022	Interest Capitalization		142,991	142,991		1.A
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		03/01/2022	Interest Capitalization		174,959	174,959		1 A
3137BV-VQ-6			01/01/2022	Interest Capitalization		45,402	45,402		1.A
	FHR 4662 CZ Z SEQ 3.500% 05/15/46								1.A
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		03/01/2022	Interest Capitalization					1.A
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		03/01/2022	Interest Capitalization		172,818	172,818		1.A
3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.500% 02/15/47		03/01/2022	Interest Capitalization		424,470	424,470		1.A
3137BW-HK-3	FHR 4665 NZ Z SEQ 3.500% 02/15/47		03/01/2022	Interest Capitalization		722,266	722,266		1.A
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		03/01/2022	Interest Capitalization		194,327	194,327		1.A
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		03/01/2022	Interest Capitalization		226,863	226,863		1.A
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		03/01/2022	Interest Capitalization		103,605	103,605		1.A
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		03/01/2022	Interest Capitalization		129,551	129,551		1.A
3137BW-V3-5	FHR 4663 Z Z SEQ 3.000% 03/15/47	l	03/01/2022	Interest Capitalization			495,072		1.A
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46	l l	03/01/2022	Interest Capitalization		218,860	218,860		1.A
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46	[03/01/2022	Interest Capitalization					1.A
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		03/01/2022	Interest Capitalization					1.A
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		03/01/2022	Interest Capitalization		165,282	165,282		1.A
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		03/01/2022	Interest Capitalization		156.558	156.558		1.A
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		03/01/2022	Interest Capitalization		193,091	193,091		1 A
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 04/15/46		03/01/2022	Interest Capitalization		176,899	176,899		1 A
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 067/13/40		03/01/2022	Interest Capitalization		109.567			1 A
	FHR 4768 KZ Z PAC 3.500% 11/15/4/								****
3137F3-TT-1	FHR 4764 PZ Z PAC 3.000% 02/15/48		03/01/2022	Interest Capitalization		132,203	132,203		1.A
3137F3-U7-7			03/01/2022	Interest Capitalization		120,959	120,959		1.A
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		03/01/2022	Interest Capitalization		182,892	182,892		1.A
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		03/01/2022	Interest Capitalization		144,316	144,316		1.A
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		03/01/2022	Interest Capitalization		132,641	132,641		1.A
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		03/01/2022	Interest Capitalization		267,990	267,990		1.A
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		03/01/2022	Interest Capitalization		180,135	180, 135		1.A
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		03/01/2022	Interest Capitalization		131,767	131,767		1.A
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48	1	03/01/2022	Interest Capitalization					1.A
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		03/01/2022	Interest Capitalization		94,099	94,099		1.A
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		03/01/2022	Interest Capitalization		20.838	20.838		1. A
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		03/01/2022	Interest Capitalization		219,494	219,494		1 Δ
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z 2.500% 09/25/50		03/01/2022	Interest Capitalization		64,515	64,515		1. A
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z 2.500% 09/25/50 FREDDIE MAC SERIES 5160 CLASS Z 2.500% 11/25/51		03/01/2022						1.A
			01/04/2022	Interest Capitalization		5,290,338	15,309	454 450	
3137H5-F2-8	FREDDIE MAC SERIES 5193 CLASS 10 6.000% 02/25/52		U 1/U4/2022	GOLDMAN SACHS & COMPANY		5,290,338 [.		151, 153	I.A

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarter	•				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
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CUSIP			Date		Shares of			Interest and	strative
	Description	F		Name of Vander		A -4: -1 O4	Des Melve		
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
3137H5-F6-9	FREDDIE MAC SERIES 5193 CLASS SA 3.201% 02/25/52		01/04/2022	GOLDMAN SACHS & COMPANY		4,534,576			1.A
	FREDDIE MAC SERIES 5191 CLASS EI 5.500% 07/25/38		01/20/2022	GOLDMAN SACHS & COMPANY		5,102,079		146, 153	
3137H5-N7-8	FREDDIE MAC SERIES 5191 CLASS IM 5.500% 06/15/35		01/10/2022	GOLDMAN SACHS & COMPANY		12,444,117		351,326	1.A
3137H5-ZT-7	FREDDIE MAC SERIES 5202 CLASS CI 5.500% 12/25/33		02/01/2022	WELLS FARGO		14, 129, 391		348,939	1.A
3137H6-4Z-5	FREDDIE MAC SERIES 5201 CLASS DI 5.000% 06/15/36		02/04/2022	GOLDMAN SACHS & COMPANY				211.620	1.A
3137H6-5H-4	FREDDIE MAC SERIES 5201 CLASS ID 5.000% 07/25/37		02/07/2022	GOLDMAN SACHS & COMPANY		8,770,167			1. A
	FREDDIE MAC SERIES 5199 CLASS DI 5.500% 01/15/38		02/03/2022	MORGAN STANLEY & CO. INC.		26,058,990		666,625	
	FREDDIE MAC SERIES 5199 CLASS NZ 3.000% 03/25/52		03/09/2022	MORGAN STANLEY & CO. INC.		12,524,999	13.184.209		1.A
	FNMA POOL FP0009 5.500% 02/01/52	1	01/05/2022	CREDIT SUISSE SECURITIES US LL		165, 187, 384	148 . 191 . 654	679.212	
	FREDDIE MAC STACR SERIES 2021-DNA3 CLASS B1 144A 3.599% 10/25/33		01/05/2022	BANK OF AMERICA			71,100		3.C FE
	FREDDIE MAC STACK SERIES 2021-DNAS CLASS B1 144A 3.149% 01/25/34		03/02/2022	BANK OF AMERICA		5,027,006	5.355.000		3.C FE
								3,226	
	FREDDIE MAC STACR SERIES 2021-DNA7 CLASS B1 144A 3.749% 11/25/41		03/23/2022	BANK OF AMERICA		1,873,750	2,000,000		1.A
	FREDDIE MAC STACR SERIES 2022-DNA1 CLASS B1 144A 3.499% 01/25/42		01/18/2022	NOMURA SECURITIES INTL INC.		26,800,000	26,800,000		1.A
	FREDDIE MAC STACR SERIES 2022-DNA2 CLASS B1 144A 4.849% 02/25/42		02/07/2022	Academy Securities		42,600,000	42,600,000		1.A
	FREDDIE MAC STACR SERIES 2022-HQA1 CLASS B1 144A 7.099% 03/25/42		03/15/2022	BANK OF AMERICA		33,600,000	33,600,000		4.C FE
	STACR 2019-DNA3 B1 3.699% 07/25/49		02/09/2022	StoneX Group Inc		6,695,013	6,670,000		4.A FE
	FREDDIE MAC STACR SERIES 2019-FTR2 CLASS B1 144A 3.457% 11/25/48		01/13/2022	WELLS FARGO					1.A
35565T-BD-0	FREDDIE MAC STACR SERIES 2020-HQA5 CLASS B1 144A 4.099% 11/25/50		02/17/2022	Var i ous		7,622,375	7,530,000		4.C FE
38122N-D4-1	GOLDEN ST TOBACCO SECURITIZATI SERIES A-1 3.487% 06/01/36		03/09/2022	Var i ous		48,625,025	51,250,000	340.539	1.G FE
	HARRIS CNTY TX CULTURAL EDU FA 3.481% 05/15/42		01/12/2022	CITIGROUP GLOBAL MARKETS INC		2.325.000	2.325.000		1.D FE
	HARRIS CNTY TX CULTURAL EDU FA 3.630% 05/15/52		01/12/2022	CITIGROUP GLOBAL MARKETS INC		8.250.000	8,250,000		1.D FE
	HILLSBOROUGH CNTY FL AVIATION SERIES A 3.374% 10/01/34		02/24/2022	BANK OF AMERICA		11,160,000	11,160,000		1.E FE
	HILLSBOROUGH CNTY FL AVIATION SERIES A 3.474% 10/01/35		02/24/2022	BANK OF AMERICA		6,850,000	6.850.000		1.E FE
			02/24/2022	BANK OF AMERICA					1.E FE
	HILLSBOROUGH CNTY FL AVIATION SERIES A 3.858% 10/01/44					68,640,000			
45506E-FH-1	INDIAN ST FIN AUTH REVENUE 4.314% 03/01/52		03/30/2022	BANK OF AMERICA		37,045,000	37,045,000		1.D FE
	LA HABRA CA PENSN OBLIG 3.397% 08/01/41		01/13/2022	BANK OF AMERICA		4, 195,000	4, 195,000		1.B FE
	LOS ANGELES CA DEPT OF ARPTS C SERIES A 4.242% 05/15/48		03/03/2022	BANK OF AMERICA		49,760,000	49,760,000		1.E FE
	MARYLAND ST ECON DEV CORP FED SERIES 144A 3.997% 04/01/34		01/31/2022	U.S. BANCORP LIBRA		21,472,123	21,375,000	51,208	2.C FE
	MET WASHINGTON DC ARPTS AUTH D SERIES B 3.562% 10/01/41		01/21/2022	WELLS FARGO		43,975,000	43,975,000		1.E FE
	NATIONAL FIN AUTH NH FEDERAL L 3.300% 04/01/32		03/29/2022	Various		47,275,472	53,965,000	445,211	2.C FE
64971X-M6-2	NEW YORK CITY NY TRANSITIONAL SERIES D-2 3.580% 11/01/37		03/10/2022	U.S. BANCORP LIBRA		136, 165,000	136, 165,000		1.A FE
64990F-Z5-6	NEW YORK ST DORM AUTH ST PERSO 3.999% 03/15/37		03/16/2022	STEBERT BRANDFORD SHANK LLC		17,500,000	17,500,000		1.B FE
	PORT AUTH OF NEW YORK & NEW JE 3.139% 02/15/51	[[01/27/2022	U.S. BANCORP LIBRA		5,861,406		16.560	1.E FE
	PUBLIC FIN AUTH WI HOSP REVENU SERIES B 3.340% 06/01/50		01/13/2022	WELLS FARGO		4,947,300	5,000,000		1.E FE
	SALES TAX SECURITIZATION CORP SERIES B 3.411% 01/01/43	····	01/31/2022	U.S. BANCORP LIBRA		3,208,182	3,235,000		1.C FE
	UNIV OF MASSACHUSETTS MA BLDG SERIES 2 4.306% 11/01/45		03/16/2022	CITIGROUP GLOBAL MARKETS INC			27,000,000		1.0 FE
		1 b		OTTIONO OF SECOND MUNICIPO 1110				7 000	
	ubtotal - Bonds - U.S. Special Revenues			Tuesday		1,846,974,403	1,653,025,103	7,629,334	
	ELLIS HOSPITAL GNMA 2.580% 01/01/52		02/10/2022	KEYBANC CAPITAL MARKETS		(47,761,961)	(47,424,800)	(101,963	
	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS B 144A 4.335% 01/16/40		03/15/2022	Interest Capitalization					3.A FE
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		03/15/2022	Interest Capitalization		16,677	16,677		5.B FE
006346-AV-2	ADMSO 2018-1 C SUB 7.356% 11/15/48	1	03/16/2022	BARCLAYS BANK PLC		3, 138, 188	3,150,000	1,931	3.B FE
	AFFIRM INC SERIES 2021-B CLASS D 144A 2.540% 08/17/26	[03/10/2022	SUNTRUST CAPITAL MARKETS		2,343,750	2,500,000		3.B Z
	AIR LEASE CORP 2.100% 09/01/28]	02/07/2022	WELLS FARGO		5.962.671	6,405,000		2.B FE
	AIR PRODUCTS & CHEMICALS 2.700% 05/15/40		.02/10/2022	GOLDMAN SACHS & COMPANY		9.289.000	10.000.000		1.F FE
	ALABAMA POWER CO 3.050% 03/15/32		03/02/2022	MITSUBISHI UFJ SECURITIES USA		11,991,720	12.000.000		1.E FE
	ALEXANDRIA REAL ESTATE E 2.950% 03/15/34		03/02/2022	GOLDMAN SACHS & COMPANY		20,936,160	21,000,000		2.A FE
	ALLEGHANY CORP 3.625% 05/15/30		03/24/2022	WELLS FARGO				600 040	2.A FE
				CITIGROUP GLOBAL MARKETS INC					3.B FE
	ALLISON TRANSMISSION INC SR UNSEC 4.750% 10/01/27		02/04/2022				5,000,000	83,785	
	AMERICAN HOMES 4 RENT 3.625% 04/15/32		03/31/2022	JP MORGAN SECURITIES		18,674,506	19, 150,000		1.A
028909-AC-3	. AMRES 1994-1 . AMRES 1994-1 7.085% 02/18/24		03/01/2022	Interest Capitalization		6,409	6,409		6. *
	AMGEN INC 3.350% 02/22/32		02/17/2022	CITIGROUP GLOBAL MARKETS INC		14, 115, 474	14, 150,000		2.A FE
	AON CORP AON GLOBAL HOLD 3.900% 02/28/52		02/23/2022	MORGAN STANLEY & CO. INC.		9,060,712	9,200,000		2.A FE
03755#-AC-1	APEX ANALYTIX-LLC SUB-UNSEC 12.750% 08/18/27	[03/31/2022	Interest Capitalization			266,259		5.B
	ARCHER DANIELS MIDLAND C 2.900% 03/01/32	[02/23/2022	BNP PARIBAS			20,000,000		1.F FE
045054-AP-8	ASHTEAD CAPITAL INC SERIES 144A 2.450% 08/12/31		03/08/2022	DEUTSCHE BANK SECURITIES INCOR		4.541.200	5,000,000	9 528	2.C FE
	ASSAI ENERGY, LLC 3.750% 09/30/31		02/10/2022	JEFFERIES & CO. INC.				(17 400	2.C PL
0.000 /// /	110011 E-12011; EEO 0.110011 00/10/10/1	1		DELICITED & OV. 1101		•••			/

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarter	•				
1	2	3	4	5	6	7	8	9	10
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									Designation,
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									Designation
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									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
048303-G*-6	ATLANTIC CITY ELEC CO 3.060% 02/15/52		02/10/2022	SCOTIA CAPITAL MARKETS USA INC		45,000,000	45,000,000		1.E Z
05329R-AA-1	AUTONATION INC 3.850% 03/01/32		03/10/2022	BANK OF AMERICA		27,586,130	27,800,000		2.C FE
05379B-AR-8	. AVISTA CORP 4.000% 04/01/52		03/22/2022	Various		30,404,344	30,600,000	7,778	1.G FE
054977-AA-1	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS A 144A 1.710% 02/20/35		01/25/2022	CREDIT SUISSE SECURITIES US LL		19,998,438	20,000,000		1.A FE
054977-AB-9	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS B 144A 2.700% 02/20/35		01/25/2022	CREDIT SUISSE SECURITIES US LL		24,598,371	24,600,000		1.C FE
054977-AC-7	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS C 144A 3.080% 02/20/35		01/25/2022	CREDIT SUISSE SECURITIES US LL		8,996,637	9,000,000		1.F FE
054977-AE-3 05552F-BE-6	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS E 144A 4.300% 02/20/35		01/25/2022	BARCLAYS BANK PLC		4, 198, 282 7, 048, 146	4,200,000 7,000,000	0.755	2.B FE
05552F-BE-6	BARCLAYS COMMERCIAL MORTGAGE SERIES 2022-C15 CLASS AS 0.000% 04/15/55		03/23/2022	BARCLAYS BANK PLC					1.A FE
05565E-CB-9	BMN US CAPITAL LLC SERIES 144A 3.700% 04/01/32		03/23/2022	MORGAN STANLEY & CO. INC.					1.F FE
055729-AA-5	BSOF SRT LP 4.750% 06/30/30		03/02/2022	DEUTSCHE BANK SECURITIES		51,000,000	51,000,000		2.C Z
05601D-AC-7	BREX INC SERIES 2022-1 CLASS A 144A 4.630% 07/15/25		03/23/2022	BARCLAYS BANK PLC		.9,484,619	9,500,000		1.F Z
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC 4.120% 12/15/55		02/10/2022	Interest Capitalization		4,025	4,025		1.D PL
05609M-CF-0	BMO 2022 C1 MORTGAGE TRUST SERIES 2022-C1 CLASS AS 3.676% 02/15/55		02/10/2022	BMO CAPITAL MARKETS		7,209,444	7,000,000		1.A FE
05609M-CU-7	BMO 2022 C1 MORTGAGE TRUST SERIES 2022-C1 CLASS 360A 144A 3.776% 02/15/42		02/10/2022	BMO CAPITAL MARKETS		4,686,441	4,550,000		1.A Z
05609M-CY-9	BMO 2022 C1 MORTGAGE TRUST SERIES 2022-C1 CLASS 360B 144A 3.939% 02/15/42		02/10/2022	BMO CAPITAL MARKETS		3,022,833	3,000,000	8,881	=
05625#-AA-8	BIF II TP Aggregator 3.530% 03/10/29		03/02/2022	BANK OF AMERICA SECURITIES LLC		55,000,000	55,000,000		2.B Z
05951K-AK-9 073879-SL-3	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36 BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35		03/01/2022	Interest Capitalization Interest Capitalization		11,570 3,870	11,570 3.870		1.D FM 1.D FM
073879-SL-3 08163H-AJ-7	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS B 2.355% 07/15/54		02/01/2022	SG AMERICAS SECURITIES LLC		2,377,734	2,500,000	164	1.0 FM
084664-DA-6	BERKSHIRE HATHAWAY FIN 2.875% 03/15/32		03/07/2022	BANK OF AMERICA			30.000.000	104	1.0 FE
090572-AQ-1	BIO RAD LABS 3.700% 03/15/32		02/23/2022	GOLDMAN SACHS & COMPANY		39,369,602			2.B FE
090572-AR-9	BIO RAD LABS 3.300% 03/15/27		02/23/2022	JP MORGAN SECURITIES		9.405.396	9.425.000		2.B FE
100991-9A-8	59th STREET WOMAN SHELTER 4.000% 01/15/60		02/10/2022	ROYAL ABSTRACT OF NEWYORK LLC		25, 177, 731	25, 177, 731		1.C Z
10862@-AA-2	200 Crossing Properties LLC 3.915% 03/15/57		03/24/2022	MESIROW FINANCIAL		61,200,000	60,000,000		1.D Z
10862Q-AA-6	200 Crossing Properties LLC 5.438% 03/15/57		03/24/2022	MESIROW FINANCIAL		17,000,000	17,000,000		1.E Z
110122-DR-6	BRISTOL MYERS SQUIBB CO 2.350% 11/13/40		03/25/2022	BANK OF AMERICA		4,119,300	5,000,000	44,389	1.F FE
110122-DU-9	BRISTOL MYERS SQUIBB CO 2.950% 03/15/32		02/15/2022	BANK OF AMERICA		19,528,852	19,600,000		1.F FE
110122-DV-7 11135F-BR-1	BRISTOL MYERS SQUIBB CO 3.550% 03/15/42		02/15/2022	GOLDMAN SACHS & COMPANY HSBC SECURITIES USA INC		8,421,101			1.F FE
11135F-BT-7	BROADCOM INC SERIES 144A 4.000% 04/15/29 BROADCOM INC SERIES 144A 4.150% 04/15/32		03/31/2022	IRBC DAIN RAUSCHER INC.		2,673,689 9,354,469	2,675,000 9.375.000		2.B FE 2.C Z
12429E-AA-5	BWAY MORTGAGE TRUST SERIES 2022-268W CLASS A 144A 3.402% 02/10/44		03/31/2022	IBMO CAPITAL MARKETS		3, 181, 445	3,150,000	1 165	1.A FE
12510H-AP-5	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS A1 144A 3.350% 03/15/52		03/08/2022	GOLDMAN SACHS & COMPANY		19,998,264	20,000,000		1.A FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A A2 CLASS A2 144 3.700% 03/15/52		03/08/2022	GOLDMAN SACHS & COMPANY			20,000,000		1.E FE
12510H-AR-1	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS B 144A 4.680% 03/15/52		03/08/2022	GOLDMAN SACHS & COMPANY		4,997,920			2.B FE
12511V-AA-6	CDI ESCROW ISSUER INC SERIES 144A 5.750% 04/01/30		03/30/2022	Various		15,810,000	15,750,000		4.A FE
12543D-BM-1	CHS COMMUNITY HEALTH SYS SERIES 144A 5.250% 05/15/30		01/20/2022	CITIGROUP GLOBAL MARKETS INC		10,415,000	10,415,000		4.B FE
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		02/10/2022	Interest Capitalization		950,432	950,432		2.A
126416-AE-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2022-NOM1 CLASS B1 144A 3.810% 11/25/66		01/24/2022	CREDIT SUISSE SECURITIES US LL		13,371,771	13,676,200		3.B FE
126458-AE-8	CTR PARTNERSHIP CARETRST SERIES 144A 3.875% 06/30/28		02/02/2022	CITIGROUP GLOBAL MARKETS INC		9,937,500	10,000,000	36,597	3.A FE
12727@-AA-3 12730#-AA-6	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		01/01/2022	Interest Capitalization Interest Capitalization		(348)	(348)		1.A FE 1.G Z
12730#-AA-6	(STATE OF GA DECS ADD ON) THI C 4.060% 06/10/39		01/10/2022	Various					1.6 Z
127540-AA-1	Renton Triton 4.156% 03/15/58		03/01/2022	UMB Bank N.A.					1.D Z
14040H-CG-8	CAPITAL ONE FINANCIAL CO 2.359% 07/29/32		02/03/2022	GOLDMAN SACHS & COMPANY		4,577,400	5.000.000	2 621	2.B FE
14040H-CJ-2	CAPITAL ONE FINANCIAL CO 2.618% 11/02/32		02/04/2022	CITIGROUP GLOBAL MARKETS INC		4,734,000	5,000,000		2.A FE
14686G-AB-2	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-N1 CLASS A2 144A 3.210% 12/11/28		03/11/2022	CREDIT SUISSE SECURITIES US LL		19,999,054	20,000,000		1.A FE
14686G-AE-6	CARVANA AUTO RECEIVABLES TRUST SERIES 2022-N1 CLASS D 144A 4.130% 12/11/28		03/11/2022	CREDIT SUISSE SECURITIES US LL		3,339,626	3,340,000		2.B FE
15189X-AX-6	CENTERPOINT ENER HOUSTON SERIES AG 3.000% 03/01/32		02/23/2022	RBC DAIN RAUSCHER INC.		5,424,767	5,450,000		1.F FE
15189X-AY-4	CENTERPOINT ENER HOUSTON SERIES AH 3.600% 03/01/52		02/23/2022	RBC DAIN RAUSCHER INC.		9,869,700	10,000,000		1.F FE
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		03/01/2022	Interest Capitalization		40.045	40.000.000		1.D FM
171779-AL-5 184496-AN-7	CIENA CORP 4.000% 01/31/30		01/24/2022	Various GOLDMAN SACHS & COMPANY			13,350,000 4,290,000		3.B FE 3.C FE
184496-AN-7 18539U-AD-7	CLEARWAY ENERGY OP LLC SERIES 144A 3.750% 02/15/31		02/24/2022	GOLDMAN SACHS & COMPANY MORGAN STANLEY & CO. INC.		4,290,000			3.6 FE
19273P-AE-4	COLBY COLLEGE SERIES 2022 3.072% 07/01/52		03/10/2022	BARCLAYS BANK PLC			9,520,000		1.0 FE
201723-AQ-6	COMMERCIAL METALS CO 4.125% 01/15/30		01/13/2022	BANK OF AMERICA		5,000,000	5.000.000		3.A FE
201723-AR-4	COMMERCIAL METALS CO 4.375% 03/15/32		02/04/2022	BANK OF AMERICA		18.045.925	18.070.000	1.300	3.A FE
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			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37		03/01/2022	Interest Capitalization		(18,224)	(18,224)		6. *
	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38		02/10/2022	Interest Capitalization		(53,368) (102,194)	(53,368) (102,194)		6. *
	COMPASS GROUP DIVERSIFIE SERIES 144A 5.250% 04/15/29		03/08/2022	Various			17.130.000	397 191	4.A FE
	CONSUMERS ENERGY CO 2.650% 08/15/52		02/08/2022	MORGAN STANLEY & CO. INC.		4,480,350	5,000,000		1.E FE
	COX COMMUNICATIONS INC SERIES 144A 1.800% 10/01/30		03/30/2022	RBC DAIN RAUSCHER INC.		7,224,446	8,415,000		2.B FE
	CUBESMART LP 2.250% 12/15/28	. []	02/08/2022	CITIGROUP GLOBAL MARKETS INC		8,735,306	9,110,000	39,856	2.B FE
	DTE ELECTRIC CO SERIES B 3.650% 03/01/52		02/16/2022	JP MORGAN SECURITIES	ļ	12,820,665	12,900,000		1.E FE
	DAIMLER TRUCKS FINAN NA SERIES 144A 2.375% 12/14/28		02/08/2022	- BNP PARIBAS Various					2.A FE
	DAINA INC 4.500% 02/15/32 DELMARVA POWER AND LIGHT CO 3.060% 02/15/52		02/10/2022	SCOTIA CAPITAL MARKETS USA INC		4,906,250	5,000,000		1.F Z
	DIAMOND SPORTS GR DIAMON SERIES 144A 5.375% 08/15/26		02/10/2022	Tax Free Exchange		63,500	127,000	588	5.C FE
25461L-AA-0	DIRECTV HOLDINGS FING SERIES 144A 5.875% 08/15/27		01/03/2022	DEUTSCHE BANK SECURITIES INCOR		15,384,375	15,000,000		3.B FE
	DIVERSIFIED ABS PHASE II-LLC 4.830% 04/28/39		01/18/2022	BANK OF AMERICA SECURITIES LLC		110,000,000	110,000,000		2.B PL
	DOUBLE DIAMOND FDG-VIII-LLC		01/26/2022	DIRECT		(18,413,164)	(18,413,164)		1.F PL
	DUKE REALTY LP 1.750% 02/01/31		02/10/2022			5,792,012 11,996,100	6,410,000 12.050.000		2.A FE 1.F FE
	DUKE ENERGY CARULINAS 2.850% 03/15/32		03/03/2022	GUGGENHEIM CAPITAL MARKETS LLC				1, 188	2.B Z
	ECOLAB INC 2.700% 12/15/51		02/11/2022	HSBC SECURITIES USA INC		8,730,500	10,000,000	45.000	1.G FE
	EMBECTA CORP SERIES 144A 5.000% 02/15/30		01/27/2022	MORGAN STANLEY & CO. INC.		12,435,000			4.A FE
	EMERSON ELECTRIC CO 2.800% 12/21/51		02/03/2022	DEUTSCHE BANK SECURITIES INCOR		9, 134, 200	10,000,000		1.F FE
	EMPOWER FINANCE 2020 LP SERIES 144A 3.075% 09/17/51		03/09/2022	DEUTSCHE BANK SECURITIES INCOR		6,998,538	8,115,000	120,609	1.F FE
	EQUINIX INC 3.900% 04/15/32		03/31/2022	BANK OF AMERICA		19,894,800 46.425	20,000,000		1.B FE 1.D FM
	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.033% 07/25/34		03/01/2022	Various			46,425 15,000,000	12/ 021	2.A FE
	FERTITTA ENTERTAINMENT SERIES 144A 4.625% 01/15/29		01/12/2022	JEFFERIES & CO. INC.		11,145,000	11,145,000	124,301	4.B FE
	FPLUS 1998-3 B1 SUB STEP 8.600% 05/10/24		01/01/2022	Interest Capitalization					6. *
	FORD MOTOR COMPANY 3.250% 02/12/32		01/25/2022	JP MORGAN SECURITIES		2,925,000	3,000,000		3.A FE
	FORD MOTOR CREDIT CO LLC 4.000% 11/13/30		02/08/2022	GOLDMAN SACHS & COMPANY		17,915,000	18,000,000		3.A FE
	FORD MOTOR CREDI 3.625% 06/17/31		02/14/2022	Various		6,739,125		39,261	3.A FE 3.B FE
	FORD MOTOR CREDIT CO LLC		03/23/2022	SUNTRUST CAPITAL MARKETS			9,750,000		1.C Z
361448-BJ-1	GATX CORP 3.500% 06/01/32		03/02/2022	BANK OF AMERICA		7,905,188			2.B FE
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25	.	03/31/2022	Interest Capitalization		1,332,206	1,332,206		5.B GI
36263U-AS-8	GS MORTGAGE SECURITIES TRUST SERIES 2021-GSA3 CLASS AS 2.871% 12/15/54		01/26/2022	BARCLAYS BANK PLC		1, 149, 102	1,150,000	2,476	
	GSK CONSUMER HEALTHCARE SERIES 144A 3.375% 03/24/27		03/21/2022	BANK OF AMERICA		15,266,493	15,300,000		2.A FE
	GSK CONSUMER HEALTHCARE SERIES 144A 3.375% 03/24/29	[03/22/2022	Various	}	19,618,936	19,775,000		2.A FE 2.A FE
	GSK CONSUMER HEALTHCARE SERIES 144A 3.625% 03/24/32		03/21/2022	BANK OF AMERICA		12, 181,700 261,296	12,200,000		5.B GI
	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		03/31/2022	DILLON READ & CO. INC.		(164,404)	164,404		5.B GI
380146-AD-2	GM FINANCIAL SECURITIZED TERM SERIES 2022-1 CLASS A4 1.450% 04/17/28		01/11/2022	BNP PARIBAS		14, 146, 388	14,150,000		1.A FE
	GM FINANCIAL SECURITIZED TERM SERIES 2022-1 CLASS B 1.910% 04/17/28	. []	01/11/2022	BNP PARIBAS		3,999,808	4,000,000		1.B FE
	GOVERNMENT NATIONAL MORTGAGE 5.500% 02/20/30		02/04/2022	BANK OF AMERICA				312,044	1.A Z
	GRAND CANYON UNIVERSITY 5.125% 10/01/28 HP INC 4.000% 04/15/29		02/17/2022 03/29/2022	BARCLAYS BANK PLC BNP PARIBAS		23,255,335 24,941,750	22,975,000 25,000,000	202,970	3.A FE 2.B FE
	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A 2.865% 06/20/51	· []	03/29/2022	JP MORGAN SECURITIES	<u> </u>	24,941,750		27	
	HASA Inc. NA-SUB-UNSEC 12.000% 01/15/26	. [03/23/2022	Interest Capitalization		12,379	12,379		5.B
41805#-AD-9	HASA-INC SUB-UNSEC 10.750% 01/16/26		03/23/2022	Interest Capitalization		49,950	49,950		5.B Z
	HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25	[03/23/2022	Interest Capitalization		150,388	150,388		5.B GI
	HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25	. []	03/23/2022	Interest Capitalization		275,452	275,452		5.B GI
	HERCULES PRIVATE CREDIT FUND L 4.000% 07/15/31	. [03/23/2022	GUGGENHEIM SECURITIES		(5,020,000) 5,020,000	(5,020,000) 5,020,000		2.B Z 1.F Z
	HERCULES PRIVATE CREDIT FUND 1 4.000% 07/15/31 HERCULES PRIVATE CREDIT FUND 1 4.250% 07/15/31		03/31/2022	GUGGENHEIM SECURITIES		6,440,000	6,440,000		1.F Z 1.F Z
	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		02/01/2022	Interest Capitalization					1.F
42806M-AJ-8	HERTZ VEHICLE FINANCING LLC SERIES 2022-1A CLASS A 144A 0.000% 06/25/26		01/11/2022	RBC DAIN RAUSCHER INC.		16,497,068	16,500,000		1.A FE
42806M-AQ-2	HERTZ VEHICLE FINANCING LLC SERIES 2022-2A CLASS C 144A 2.950% 06/26/28		01/11/2022	RBC DAIN RAUSCHER INC.		10,749,576	10,750,000		2.B FE
42806M-BC-2	HERTZ VEHICLE FINANCING LLC SERIES 2022-4A CLASS B 144A 4.120% 09/25/26		03/25/2022	BARCLAYS BANK PLC		4,999,331	5,000,000		1.F FE

SCHEDULE D - PART 3

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
42806M-BE-8	HERTZ VEHICLE FINANCING LLC SERIES 2022-4A CLASS C 144A 4.610% 09/25/26	. c.c.g	03/25/2022	BARCLAYS BANK PLC	0.00.1	3,499,431	3.500.000	Dividondo	2.B FE
43037*-AA-5	HIGHLAND LANDMARK 3.797% 01/15/57		01/07/2022	MESIROW FINANCIAL		19,380,000	19,000,000		1.D PL
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54		03/15/2022	Interest Capitalization		45,586	45,586		1.E PL
437076-CG-5	HOME DEPOT INC 2.375% 03/15/51		03/23/2022	BARCLAYS BANK PLC		7,884,200	10,000,000	6,597	1.F FE
444859-BT-8	HUMANA INC 3.700% 03/23/29		03/21/2022	MORGAN STANLEY & CO. INC.		24,368,768	24,400,000		2.B FE
449653-AE-4	COMMERCIAL MORTGAGE PASS THR SERIES 2022-LPFX CLASS C 144A 3.951% 03/15/32		03/04/2022	CITIGROUP GLOBAL MARKETS INC		4,083,849	4,000,000	7,024	1.G FE
45005*-AE-0	INDUSTRIAL REALTY GROUP, LLC	- [}	02/10/2022	GOLDMAN SACHS CAPITAL MARKETS SOCIETE GENERALE		25,000,000 27,000,000	25,000,000 27.000.000		2.C FE 2.B Z
450636-E*-2	TTR CONCESSION CO LLC		02/16/2022	SOCIETE GENERALE		27,000,000	27,000,000		2.B Z
451110-AE-9	ICONIC ISSUER LLC 4.300% 11/30/51		03/31/2022	GUGGENHEIM SECURITIES		25,000,000			1.F PL
451110-AF-6	ICONIC ISSUER LLC 5.050% 11/30/51		03/31/2022	GUGGENHEIM SECURITIES		6,700,000	6,700,000		2.B PL
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56	. [03/31/2022	BANK OF AMERICA		2,703,800	2,703,800		1.G FE
45605P-AZ-1	INDUSTRIAL DPR FUNDING LTD SERIES 2022-1A CLASS 1 144A 0.000% 04/15/34		03/24/2022	WELLS FARGO		8,000,000	8,000,000		2.B FE
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 07/17/23		03/31/2022	Interest Capitalization		678, 108	678,108		5.B GI
46051M-B*-2 46051M-B@-0	INTL TRANSMISSION CO 2.930% 01/14/52		03/31/2022	BANK OF AMERICA SECURITIES LLC		10,000,000	10,000,000		1.F Z 1.F
46188B-AA-0	INTL TRANSMISSION CO 2.930% 01/14/52		03/31/2022	CITIGROUP GLOBAL MARKETS INC		40,000,000 9.028.300	40,000,000		
46188B-AD-4	INVITATION HOMES OF 4.150% 04/15/32		03/25/2022	BANK OF AMERICA		9,475,205	9.500.000	100,336	2.0 FE
46591U-AE-1	JCAP 2020-1-LLC 4.120% 08/15/50		03/17/2022	STIFEL NICOLAUS & CO.		8,398,000	8,398,000		1.A FE
466247-HT-3	JPMMT 2004-S2 1A7 SEQ AS		01/01/2022	Interest Capitalization		3,000,000			1.A FM
466365-AD-5	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2I 144A 3.445% 02/26/52		02/02/2022	GUGGENHEIM CAPITAL MARKETS LLC		5,750,000	5,750,000		2.B FE
466365-AE-3	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A211 144A 4.136% 02/26/52		02/02/2022	GUGGENHEIM CAPITAL MARKETS LLC		34,000,000	34,000,000		2.B FE
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		02/15/2022	Interest Capitalization		413, 122	413, 122		1.G Z
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22		03/31/2022	Interest Capitalization Interest Capitalization			130,446 53,639		5.B GI 5.B GI
482630-AA-7	JENSEN HOGHES INTERMEDIATE HED SOB-UNSEC ATT PTK 14.000% 03/22/26		03/31/2022	BNP PARIBAS					2.B Z
48276@-AA-2	KSN-1 HLDGS-LP SR-UNSEC 4.000% 01/08/55		03/31/2022	Interest Capitalization		(1,131,227)	(1, 131, 227)		1.C PL
49427R-AR-3	KILROY REALTY LP 2.650% 11/15/33		03/30/2022	MIZUHO SECURITIES USA INC.		8,660,400	10,000,000		2.B FE
49446R-AZ-2	KIMCO REALTY CORP 3.200% 04/01/32		02/15/2022	CITIGROUP GLOBAL MARKETS INC		29,750,700	30,000,000		2.A FE
50077L-AD-8	KRAFT HEINZ FOODS CO SERIES WI 3.000% 06/01/26		03/17/2022	JP MORGAN SECURITIES		9,900,000	10,000,000	91,667	2.C FE
50077L-AV-8	KRAFT HEINZ FOODS CO SERIES WI 3.750% 04/01/30		03/21/2022	JP MORGAN SECURITIES		2,576,500	2,568,000		2.C FE
50077L-BC-9 50195*-AA-8	KRAFT HEINZ FOODS CO SERIES WI 3.875% 05/15/27		03/18/2022	BARCLAYS BANK PLC		10,200,000	10,000,000		2.C FE 5.B GI
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24	-	03/31/2022	BANK OF AMERICA		2,712,369 1,935,000	2,712,369 2,000,000	20 261	3.B FE
50228*-AA-9	LSU Energy Concessionaire LLC 3.730% 05/30/49		02/10/2022	BANK OF AMERICA SECURITIES LLC		9,808,810	9,808,810	22,001	2.A Z
513075-BT-7	LAMAR MEDIA CORP SERIES WI 4.000% 02/15/30		02/24/2022	BANK OF AMERICA		2,842,500	3,000,000		3.B FE
513075-BW-0	LAMAR MEDIA CORP SERIES WI 4.875% 01/15/29	. [[03/15/2022	Various	ļ	19,950,750	20,000,000	238,482	3.C FE
53227J-AD-6	LIFE STORAGE LP 2.400% 10/15/31		02/07/2022	JP MORGAN SECURITIES		14,028,600	15,000,000	122,000	2.B FE
536210-BA-3	LION INDUSTRIAL PROP-L.P. 3.140% 03/03/32		02/28/2022	BANK OF AMERICA SECURITIES LLC		25,000,000	25,000,000		2.A Z
548661-EH-6 55903V-AJ-2	LOWE S COS INC 3.750% 04/01/32 MAGALLANES INC SERIES 144A 4.054% 03/15/29	-	03/22/2022	BANK OF AMERICA GOLDMAN SACHS & COMPANY			20,000,000		2.A FE
55903V-AJ-2 55903V-AL-7	MAGALLANES INC SERIES 144A 4.054% 03/15/29	[03/09/2022	JP MORGAN SECURITIES					2.C FE
55903V-AN-3	MAGALLANES INC SERIES 144A 4.279% 03/15/32 MAGALLANES INC SERIES 144A 5.050% 03/15/42	[03/09/2022	GOLDMAN SACHS & COMPANY		9, 100, 000	9,100,000		2.0 FE
56625*-AA-5	MARCO APE OPCO HLDGS-LLC SUB-UNSEC 11.250% 09/02/26		03/31/2022	Interest Capitalization		21,823			5.B
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 06/30/24	. [03/21/2022	DIRECT		19,460,827	19,912,774		5.B GI
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 06/30/24	.	03/31/2022	Interest Capitalization		492,494	492,494		5.B GI
	MAS RNG HOLDINGS 3.650% 12/31/39		03/31/2022	MARCO APE OPCO HOLDINGS		43,002,161	43,002,161		2.C Z
574560-AB-3 58472#-AA-1	RNG HOLDINGS 5.150% 12/31/31	- [03/31/2022 03/31/2022	MARCO APE OPCO HOLDINGS		21,556,415	21,556,415 26,342		3.A Z 5.C Z
58472#-AA-158472@-AA-3	MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC 11.000% 04/02/25		03/31/2022	Interest Capitalization					5.0 Z
58933Y-BA-2	MERCK & CO INC 2.350% 06/24/40		02/10/2022	CREDIT SUISSE SECURITIES US LL				32 630	1.E FE
58933Y-BF-1	MERCK & CO INC 2.750% 12/10/51		02/03/2022	Various			25,000,000	108,854	1.E FE
58940B-AB-2	MERCURY FINANCIAL CREDIT CARD SERIES 2021-1A CLASS B 144A 2.330% 03/20/26		02/09/2022	CREDIT SUISSE SECURITIES US LL		1,491,328	1,500,000		1.F FE
58940B-AE-6	MERCURY FINANCIAL CREDIT CARD SERIES 2022-1A CLASS A 144A 2.500% 09/21/26	.	02/08/2022	CREDIT SUISSE SECURITIES US LL		24,707,123	25,000,000		1.F FE
591720-AA-5	METROPARK (ISELIN NJ) (SR NT) 4.356% 08/15/55		03/07/2022	MESIROW FINANCIAL		15,593,109	15,249,985	40,361	1.D Z
591721-AB-1	METROPARK-ISELIN-NJ-SUB NOTE SR-SEC 6.538% 08/15/55		01/15/2022	Interest Capitalization		8,075	8,075		1.G PL
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC 4.356% 08/15/55	.	02/15/2022	Interest Capitalization		4,279	4,279		1.D PL

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
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CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
59217G-EZ-8	MET LIFE GLOB FUNDING I SERIES 144A 3.300% 03/21/29		03/14/2022	BANK OF AMERICA		5,857,904	5,875,000		1.D FE
592688-D#-9	METTLER TOLEDO INTERNATIONAL I 2.810% 03/17/37		03/31/2022	WELLS FARGO SECURITIES LLC		15,000,000	15,000,000		2.B Z
60741@-AA-4	MOBILE TECH-INC. SR-UNSEC 9.062% 08/05/22		01/01/2022	Interest Capitalization		241,248	241,248		5.B GI
60910*-AB-9	MONARCH SECURITIZATION 3.850% 01/20/32		03/15/2022	HSBC SECURITIES USA INC		11, 167, 360	11,167,360		1.C Z
609207-AY-1	MONDELEZ INTERNATIONAL 1.875% 10/15/32		02/08/2022	BANK OF AMERICA		9,056,400	10,000,000	59,896	2.B FE
61201#-AP-0	Montana Dakota Utilities SR-UNSEC 3.210% 09/15/51		03/31/2022	BANC OF AMERICA SECURITIES INC		15,000,000	15,000,000		1.G
61201#-AR-6	Montana Dakota Utilities SR-UNSEC 3.210% 12/15/51	-	03/31/2022	BANC OF AMERICA SECURITIES INC		(15,000,000)	(15,000,000)		1.G
61744W-AA-0	. MS MTGE CAP 97-P . MS MTGE CAP 97-P 7.823% 04/25/27	- []	03/01/2022	Interest Capitalization		2,680	2,680		6. *
61773*-AB-3	MCRONGO TRANSMISSION LLC 3.440% 07/12/51	-	03/25/2022			21,811,628	21,811,628	4 000	1.A Z
62213L-AA-4	MOUNT NITIANY MED CIR SERIES 2022 3.799% 11/15/52		02/23/2022 02/15/2022	Various Interest Capitalization		92,025,500 54,363	92,000,000 54,363		1.D FE 1.G
62676#-AA-7	MURPHY'S BOWL, LLC 3,200% 06/30/56		02/15/2022	GOLDMAN SACHS CAPITAL MARKETS			54,363		1.G 1.F PL
62979*-AK-3	NSA OP, LP 2.960% 11/30/33	· []	03/22/2022	WELLS FARGO SECURITIES LLC		45,000,000			2.B
637417-AN-6	NATIONAL RETAIL PROP INC 2.500% 04/15/30		01/26/2022	BARCLAYS BANK PLC		45,000,000	45,000,000	100 967	2.B
637432-NY-7	NATIONAL RURAL UTIL COOP 2.750% 04/15/32		03/10/2022	JP MORGAN SECURITIES		9,904,330	19,375,000		1.E FE
63902H-BF-5	NATURE CONSERVANCY THE SERIES A 3.957% 03/01/52		02/24/2022	JP MORGAN SECURITIES		73,520,000	73,520,000		1.C FE
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 3.850% 09/15/42		03/15/2022	Various		1,950,000	1,950,000	96	1.F
65249B-AB-5	NEWS CORP SERIES 144A 5.125% 02/15/32		02/15/2022	Various		31,884,606	31,625,000		3.A FE
65364U-AQ-9	NIAGARA MOHAWK POWER SERIES 144A 2.759% 01/10/32		01/05/2022	JP MORGAN SECURITIES		2.950.000	2,950,000		2.A FE
655844-CM-8	NORFOLK SOUTHERN CORP 3.000% 03/15/32		02/15/2022	U.S. BANCORP INVESTMENTS INC		19,999,800	20,000,000		2.A FE
669857-AA-2	NOVA SE UNIVERSITY INC SERIES 2022 4.809% 04/01/53		03/10/2022	MORGAN STANLEY & CO. INC.			65,500,000		1.G FE
670001-AE-6	NOVELIS CORP SERIES 144A 4.750% 01/30/30		03/07/2022	Various		6,855,000	7,000,000	28, 104	4.A FE
67097#-AA-7	OFP 2020-SENIOR NOTES GROUND L SR-UNSEC 4.213% 04/15/55		01/15/2022	Interest Capitalization		16,896	16,896		1.C PL
674003-C@-5	OAKTREE CAPITAL L.P. 3.060% 01/12/37		01/07/2022	CITIGROUP GLOBAL MARKETS INC		21,000,000	21,000,000		1.G FE
680665-AK-2	OLIN CORP SR UNSEC 5.000% 02/01/30		01/28/2022	BANK OF AMERICA		5, 106, 250	5,000,000		3.B FE
68233J-CB-8	ONCOR ELECTRIC DELIVERY SERIES 144A 2.700% 11/15/51		02/08/2022	MORGAN STANLEY & CO. INC.		4,462,000	5,000,000		1.F FE
682691-AA-8	ONEMAIN FINANCE CORP 4.000% 09/15/30		01/27/2022	GOLDMAN SACHS & COMPANY		15,000,000	16,000,000	241,778	3.B FE
68377X-AA-7	OPORTUN FUNDING LLC SERIES 2022-1 CLASS A 144A 3.250% 06/15/29		03/24/2022	GOLDMAN SACHS & COMPANY		24,930,850	25,000,000		1.F Z
68377X-AB-5	OPORTUN FUNDING LLC SERIES 2022-1 CLASS B 144A 4.750% 06/15/29		03/24/2022	GOLDMAN SACHS & COMPANY		9,713,561	9,750,000		2.B Z
68377X-AC-3 68622T-AA-9	OPORTUN FUNDING LLC SERIES 2022-1 CLASS C 144A 6.000% 06/15/29		03/24/2022	GOLDMAN SACHS & COMPANY		9,219,237	9,250,000	00.704	2.C Z
	ORGANON FINANCE 1 LLC SERIES 144A 4.125% 04/30/28		02/15/2022	GOLDMAN SACHS & COMPANY		2,865,000	3,000,000	36,/81	3.B FE
69410*-AL-3 69418*-AF-8	PACE LOAN GROUP 2019-1 LLC 4.350% 12/15/51	-	03/31/2022	Interest Capitalization		(263,454)	(263,454)		1.E PL 1.F Z
69418*-AF-8 69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC 4.400% 06/30/53		01/10/2022	Interest Capitalization		10,000,000			1.F Z
69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC		03/31/2022	STIFEL NICOLAUS & CO.		(2,212)	(2,212)		1.F PL
695114-CY-2	PACIFICORP 2.900% 06/15/52		03/07/2022	Various		8,888,300	10,000,000		1.E FE
70522#-AA-6	PECO Pallet 3.280% 03/01/27		02/16/2022	FIFTH THIRD BANK CORP SYN			28.000.000	, J20	2.B PL
714046-AN-9	PERKINELINER INC 2.250% 09/15/31		03/09/2022	Various		21,141,358	23, 166, 000	242 065	2.B FE
716800-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		03/31/2022	Interest Capitalization		20,369	20,369		2.B PL
716800-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		03/31/2022	Interest Capitalization		3,065	3,065		2.B PL
716800-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		03/31/2022	Interest Capitalization					2.B PL
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB 4.248% 11/15/47		03/31/2022	Interest Capitalization		18,467	18,467		1.F Z
716800-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		03/30/2022	Interest Capitalization		14,438	14,438		2.B PL
72703P-AE-3	PLANET FITNESS MASTER ISSUER L SERIES 2022-1A CLASS A2II 144A 4.008% 12/05/51		02/14/2022	Various		16,218,688	16,240,000	828	2.C FE
73054#-AA-6	Las Colinas 2022 Ground Lease 4.095% 02/15/57	.	03/03/2022	MESIROW FINANCIAL		37,740,000	37,000,000		1.D Z
73084#-AA-0	POINTER HLDGS INC. SUB-UNSEC PIK 12.000% 12/26/25	. []	03/31/2022	Interest Capitalization		3,258,610	3,258,610		4.C Z
737679-D*-8	PEPCO 2022 3.970% 03/24/52		03/11/2022	WELLS FARGO		12,000,000	12,000,000		1.F Z
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/19/26		03/31/2022	Interest Capitalization		37,983	37,983		5.B Z
73940#-AA-4	SR-UNSEC SR-UNSEC 4.125% 11/15/31	- []	02/28/2022	KEYBANC CAPITAL MARKETS		35,750,000	35,750,000		1.F PL
74168L-AA-4 743315-AZ-6	PRIMO WATER HOLDINGS INC SERIES 144A 4.375% 04/30/29	-	01/27/2022	DEUTSCHE BANK SECURITIES INCOR		5,865,000 4,065,179	6,000,000 4,075,000	65,625	4.B FE 1.F FE
74340X-C0-8	PROLOGIS L P 2.110% 12/20/41		03/02/2022	JP MORGAN SECURITIES					1.F FE
74340X-C0-8	PUBLIC SERVICE ELECTRIC SERIES MTN 2.050% 08/01/50		03/22/2022	WELLS FARGO		3,603,350	5,000,000	15 non	1.6 Z 1.F FE
74615J-AA-8	PURCHASING POWER FUNDING SERIES 2021-A CLASS A 144A 1.570% 10/15/25		03/30/2022	CREDIT SUISSE SECURITIES US LL		1,452,656	1,500,000		1.0 FE
74841C-AB-7	QUICKEN LOANS LLC QUICKN SERIES 144A 3.875% 03/01/31		03/30/2022	BARCLAYS BANK PLC			53,000,000		3.A FE
74992*-AH-8	RXR REALTY LLC 4.110% 02/08/27		03/31/2022	DIRECT			20.000.000		2.B Z
75606D-AQ-4	REALOGY GROUP CO ISSUER SERIES 144A 5.250% 04/15/30		01/05/2022	JP MORGAN SECURITIES		15.385.000	15,385,000		4.B FE
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SCHEDULE D - PART 3

			Show All L	ong-Term Bonds and Stock Acquired During the Current Quarter					
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					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	REED COLLEGE SERIES 2022 3.872% 07/01/52	1 orongin	02/17/2022	BANK OF AMERICA	Ctook	10,000,000	10,000,000	Dividorido	1.D FE
	REGED HOLDCO-INC. All PIK 13.750% 12/20/26		03/31/2022	Interest Capitalization		857,987	857,987		5.B GI
	REGIONAL MANAGEMENT ISSUANC SERIES 2022-1 CLASS D 144A 6.720% 03/15/32		02/16/2022	WELLS FARGO		3,419,228	3,420,000		3.B FE
	REPUBLIC SERVICES INC		03/15/2022	BNP PARIBAS		8,532,000	10,000,000	12,889	2.B FE
76870*-AA-5	RIVEREDGE ATLANTA GA SR NT SR-SEC 4.389% 04/15/56	.	01/15/2022	Interest Capitalization		6,799	6,799		1.D PL
76923*-AA-2	RIVERSIDE ON THE JAMES RICHMO SR-SEC 4.501% 03/15/56		02/15/2022	Interest Capitalization		4,829	4.829		1.D PL
	ROSALES SOLAR HLDGS-LLC SR-UNSEC 4.190% 12/31/49		03/31/2022	Interest Capitalization		1,406,474	1,406,474		2.C PL
	RUNNAY GROWTH FINANCE CORP 4.250% 12/10/26		02/10/2022	U.S. BANK		20.000.000	20,000,000		2.A PL
			03/21/2022						
	RYAN SPECIALTY GROUP SERIES 144A 4.375% 02/01/30			Tui 1000					
	SCF EQUIPMENT TRUST LLC SERIES 2022-1A CLASS A3 144A 2.920% 07/20/29		02/15/2022	BANK OF AMERICA		12,848,025	12,850,000		1.A FE
	S&P GLOBAL INC SERIES 144A 4.125% 08/01/23		02/28/2022	Taxable Exchange		8,302,467	8,200,000	29, 127	
	S&P GLOBAL INC SERIES 144A 3.625% 05/01/24	1	02/28/2022	Taxable Exchange		10,071,848	9,750,000		1.A FE
78409V-AW-4	S&P GLOBAL INC SERIES 144A 4.750% 02/15/25	l	02/28/2022	Taxable Exchange		15,929,700	15,000,000	33 646	1.G FE
	S&P GLOBAL INC SERIES 144A 4.000% 03/01/26		02/28/2022	Taxable Exchange			17,000,000		1.G FE
	S&P GLOBAL INC SERIES 144A 4.250% 05/01/29		02/28/2022	Taxable Exchange		38,106,985	34,700,000		1.G FE
	S&P GLOBAL INC SERIES 144A 2.900% 03/01/32		03/04/2022	GOLDMAN SACHS & COMPANY		9,875,600	10,000,000		1.G FE
	SCE RECOVERY FUNDING LLC SERIES A-1 1.977% 11/15/28		02/08/2022	Various		7,029,747	7,030,000		1.A FE
	SCE RECOVERY FUNDING LLC SERIES A-2 2.943% 11/15/42		02/08/2022	RBC DAIN RAUSCHER INC.		10 , 164 , 195	10,165,000		1.A FE
	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS B 144A 3.060% 11/16/54		03/08/2022	GOLDMAN SACHS & COMPANY		7,408,750	7,500,000		1.D Z
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS C 144A 3.940% 11/16/54	l	03/08/2022	GOLDMAN SACHS & COMPANY		4,997,890	5,000,000		1.G Z
	SMB PRIVATE EDUCATION LOAN TR SERIES 2022-A CLASS D 144A 4.750% 11/16/54		03/08/2022	GOLDMAN SACHS & COMPANY		3,989,472	4,000,000		2.C Z
	STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC 4.000% 12/03/53		.02/16/2022	STIFEL NICOLAUS & CO.		39, 186,000	39, 186,000		1.E PL
	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		03/31/2022	Interest Capitalization		38,955			5.B GI
	SAMMONS FINANCIAL GROUP SERIES 144A 3.350% 04/16/31		02/15/2022	GOLDMAN SACHS & COMPANY		2,976,919	3,105,000		
	SIMON PROPERTY GROUP INC 2.200% 02/01/31		02/07/2022	WELLS FARGO		9,412,000	10,000,000	4,889	
82967N-BM-9	SIRIUS XM RADIO INC SERIES 144A 3.875% 09/01/31		02/15/2022	CITIGROUP GLOBAL MARKETS INC		4,547,500	5,000,000	96,767	
83012@-AA-8	Tulane 2021 6823 Energy Partne 3.150% 01/15/52		01/21/2022	Hancock Whitney Bank		29, 171,000	29, 171,000		4.C Z
83427J-AA-7	SOLOMON R GUGGENHEIM SERIES 2022 4.787% 01/01/52		03/31/2022	MORGAN STANLEY & CO. INC.		30,000,000	30.000.000		4.C Z
	SASC 2005-9XS 1A3A STEP AFC AS 5.316% 06/25/35		03/31/2022	Interest Capitalization		(78, 144)	(78, 144)		1.A FM
	HELIOS ISSUER LLC SERIES 2022-A CLASS A 144A 2.790% 02/22/49		02/16/2022	CREDIT SUISSE SECURITIES US LL					1.D FE
	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		.01/01/2022	Interest Capitalization		109.834	109.834		5.B GI
	TWAIN FDG I LLC A-8-SR-UNSEC 4.375% 03/31/46		03/17/2022	DIRECT		28,707,000	28,707,000		1.F PL
	TWAIN FUNDING II LLC 4.000% 10/27/51		03/16/2022	DIRECT		113,640,982	113,640,982		1.D PL
	TWAIN FUNDING II LLC 4.000% 10/27/51		01/25/2022	Interest Capitalization		170,818	170,818		1.D PL
	TWAIN FUNDING II LLC 4.300% 10/27/51		03/16/2022	DIRECT		10,063,188	10,063,188		1.D Z
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A 2.542% 08/25/51	l	03/24/2022	BARCLAYS BANK PLC		7,789,384		20.919	2.B FE
	TELEFLEX INC SERIES 144A 4.250% 06/01/28	[.03/11/2022	CITIGROUP GLOBAL MARKETS INC			900,000		3.B FE
	35 W WACKER (CHICAGO IL) (SR N 3.861% 01/15/58		.02/02/2022	MESIROW FINANCIAL					1.A PL
89055F-AC-7	TOPBUILD CORP SERIES 144A 4.125% 02/15/32	1	02/03/2022	CITIGROUP GLOBAL MARKETS INC		2.649.375	2,700,000	24 050	3.B FE
89236T-JF-3	TOYOTA MOTOR CREDIT CORP SERIES MTN		02/03/2022	CITIGROUP GLOBAL MARKETS INC		4,711,700	5.000.000		1.E FE
	TOVATA MATOR OPERIT CORP. 2 0000 00 000 07							41,958	
89236T-JZ-9	TOYOTA MOTOR CREDIT CORP 3.050% 03/22/27		03/17/2022	BARCLAYS BANK PLC		19,998,200	20,000,000		1.E FE
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		03/31/2022	Interest Capitalization		145, 182	145, 182		5.A
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		03/31/2022	Interest Capitalization					5.B
	TRIPLEPOINT VENTURE GROWTH BDC 5.000% 02/28/27	I	02/16/2022	GOLDMAN SACHS CAPITAL MARKETS		10,000,000	10,000,000		2.B Z
	TRUSTAGE FINANCIAL GROUP SERIES 144A 4.625% 04/15/32	I	03/22/2022	WELLS FARGO		59,565,600	60,000,000		2.B FE
	UNION ELECTRIC CO 3.900% 04/01/52		03/22/2022	JP MORGAN SECURITIES			18,650,000		1.F FE
	UNIVISION COMMUNICATIONS SERIES 144A 4.500% 05/01/29		03/14/2022	DEUTSCHE BANK SECURITIES INCOR		4,718,328	5,000,000	22 000	4.A FE
	VB S1 ISSUER LLC SERIES 2022-1A CLASS C211 144A 3.706% 02/15/52		03/14/2022	BARCLAYS BANK PLC		8,000,000		,009,009	1.F FE
91823A-AY-7	VB S1 ISSUER LLC SERIES 2022-1A CLASS D 144A 4.288% 02/15/52		02/18/2022	BARCLAYS BANK PLC		2,000,000	2,000,000		2.C FE
	VIANT SPV LLC 4.250% 12/18/26		03/01/2022	KEYBANC CAPITAL MARKETS		10,000,000	10,000,000		1.F Z
	VIRGINIA ELEC & POWER CO 2.400% 03/30/32		01/05/2022	MORGAN STANLEY & CO. INC.		4,995,750	5,000,000		1.F FE
928668-BN-1	VOLKSWAGEN GROUP AMERICA SERIES 144A 1.625% 11/24/27	[L	03/11/2022	BNP PARIBAS		9, 159, 300	10,000,000	49.878	2.A FE
	WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53		02/15/2022	Interest Capitalization		32.899	32.899		1.G PL
	WAKEMED SERIES A 3.286% 10/01/52		01/20/2022	JP MORGAN SECURITIES			37.130.000		1.F FE
	WASTE MANAGEMENT INC 2.950% 06/01/41			GOLDMAN SACHS & COMPANY		5,477,700		40 407	
			03/09/2022				6,000,000	49, 167	2.A FE
94676#-AA-0	MESA GROUND LEASE WAYPOINT-ME SR-SEC 4.455% 08/15/54		02/15/2022	Interest Capitalization		37,220	37,220		1.E PL
95000U-2U-6	WELLS FARGO & COMPANY SERIES MTN 3.350% 03/02/33		02/23/2022	WELLS FARGO		20,000,000	20,000,000	<u></u>	1.E FE

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SCORD-1-1-1 SPARM STRING SADD AVAIVAGE	BCC35D-DH-9	FREDDIE Mac 3.000% 03/01/52	.	03/10/2022	GOLDMAN SACHS & COMPANY		16,004,452	17,009,049	42,523	1.A Z
March Sept March Sept	BCC35L-K0-0									
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FREST-1-1-2 THE PRINCE TH		I HOLSTIISDR KOM HOLDING INC 3.760% 03/31/29			BNP PARIRAS					
17749-1-14 SP 1 F FROD (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F MRID (COMWN) F S (000 1 127/2022) SW F S (000 1 127/2022) SW F S (000 1 127/2022) SW F S (000 1 127/2022) SW F S (000 1 127/2022) SW F S (000 1 127/2022) SW F S (000 1 127/2022) SW F S (000 1 127/2022) SW F S (000 1 127/2022) SW S (000 1 127	F9356*-AA-3	TIKEHAU CAPITAL SA 4.740% 03/31/32			BANK OF AMERICA SECURITIES LLC					
20071-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0	G77410-AA-8	SVF II FINCO (CAYMAN) LP 5.000% 12/23/23		03/10/2022	DIRECT		135,000,000			1.G Z
20071-427 PA BRIPHILE SHARES 10 000 0000726 000172										
20089-6-5 MERULE PRIVITE PROFIT FAD 4 1/25 07/15/21 5,50,000 5,50,000 2,8 7 2					Interest Capitalization					
95889-1-7-2 SMC F WORFEL 3.088 Of 10/37 A 20/37/22 SMC F WORFEL 3.088 Of 10/37 D 2,000 00 D 1 F Z					GUGGENHEIM SECURITIES					
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SPITAT-277 TORNITO DOMINOT BANK SPHISE INT 3.200. 00/10/32			. A							
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0.02377-4-6 ALTIM EDRIA CANDA H.DS=N. 01:200.06/15/23 0.9/31/2022 Interest Capitalization 781:380	94106B-AC-5		A						111,366	
DOZ277-40-4 ALTIME IDENTAL CANNON A LOSS-INC SER-UNSEC 11.2500 (66/16/23 0.93/31/2022 Interest Capital ization 1.250 (66/16/23 0.93/31/2022 0.			A							
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AUTIM DENTAL CANDA HADS—INC 11.250 B6/16/23 D.0/37/2022 Interest Capital Ization D.1/26/2022 D.1/26/2023										
CREADER-A-D OILERS ENTERTIAMENT GRUP CAN			-							
SERSEN-1-0-7 SS RECEIVABLES FINANCE LP 4, 2508 002/20/31 D1/28/20/22 GAGSPHE IN SCORTITES D2. 359 000 D. 2, 359 000 D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 GAGSPHE IN SCORTITES D1/28/20/22 D1/28/20/23 D1/28/20/22 D1/28/20/22 D1/28/20/22 D1/28/20/22 D1/28/20/22 D1/28/20/22 D1/28/20/22 D1/28/20/22 D1/28/20/23 D1/28/20/22 D1/28/20/22 D1/28/20/22 D1/28/20/22 D1	C6802@-AA-0	OILERS ENTERTAINMENT GROUP CAN 4.560% 06/30/51	.		JP MORGAN SECURITIES					
CRISCHE-PO SS RECEIVABLES FINANCE LP 5.7505 02/20/31	C8126#-AD-7	SG RECEIVABLES FINANCE LP 4.250% 02/20/31		01/26/2022			23,356,000	23,356,000		1.A Z
200742-2-2										
0.1401_A_3 AIMCO_SERIES_2020-12A CLASS_CR_144A						·····				
022171-RB-9 APTIV PLC APTIV CORP 3.28 00 29.300, 000 20.764 2.8 FE			n			<u> </u>				
O773H_A-N-3 AFRCAP FELAND CAP GLOBA 3, 300% 01/30/32 D. D. D. D. D. D. D. D			. D						20.764	
AMERICA MOVIL SAB DE CV SERIES 144A 5.375% 04/04/32 D. 03/30/2022 CITIGROUP GLOBAL MARKETS INC BAT INTL FINANCE PLC 4.448% 03/16/28 D. 03/30/2022 CITIGROUP GLOBAL MARKETS INC D. 03/30/2022 CITIGROUP GLOBAL MARKETS INC D. 03/30/2022 CITIGROUP GLOBAL MARKETS INC D. 03/30/2022 CITIGROUP GLOBAL MARKETS INC D. 03/30/2022 BNP PARIBAS D. 02/04/2022 BNP PARIBAS D. 02/04/2022 BNP PARIBAS D. 02/04/2022 BNP PARIBAS D. 02/04/2022 BNP PARIBAS D. 02/04/2022 BNP PARIBAS D. 02/04/2022 BNP PARIBAS D. 02/04/2022 BNP PARIBAS D. 02/04/2022 CROSS POINT CAPITAL D. 02/04/2022 CROSS POINT	00774M-AX-3	AERCAP IRELAND CAP GLOBA 3.300% 01/30/32	D	02/07/2022	WELLS FARGO		7,235,925	7,500,000	6, 188	2.C FE
0530Q-AP-5 BAT INTL FINANCE PLC 4.448% 03/16/28 D. 0.3/14/2022 CITIGROUP GLOBAL MARKETS INC D. 0.3/14/2022 BARN CORPORATION CONTROL OF SEPERATION CONTROL OF SEPIRATION CONTROL OF SEPERATION CONTROL OF S			D							
06738E-BY-6 BARCLAYS PLC 2.687% 03/10/32 D			. D			·····				
06738E-BV-6 BARCLAYS PLC 2.894% 11/24/32 D. 02/04/2022 BANK OF AMERICA D. 02/04/2022 BANK OF AMERICA D. 0.01/20/2022 CROSS POINT CAPITAL D. 0.01/20/2022 D. 0.01/20/2022 CROSS POINT CAPITAL D. 0.01/20/2022 D			D						54 822	2.B FE
07132M-AE-7 BATTALION CLO LTD SERIES 2017-11A CLASS ER 144A 7.109% 04/24/34 D	06738E-BV-6	BARCLAYS PLC 2.894% 11/24/32	. D		BANK OF AMERICA				29,744	2.B FE
126598-A-2 CT TRUST SERIES 144A 5.125% 02/03/32 D	07132M-AE-7	BATTALION CLO LTD SERIES 2017-11A CLASS ER 144A 7.109% 04/24/34	D	01/20/2022			999,260			3.C FE
12687@-AA-1 DH_ZERO COUPON SR 4.640% 03/15/27 D .02/15/2022 Interest Capitalization 1.G 15239/-AA-6 CNTL AWR BOTTLING CORP SERIES 144A 5.250% 04/27/29 D .01/20/2022 CITIGROUP GLOBAL MARKETS INC 5.5490,000 5.5490,000 3.B FE 202712-BS-3 COMMONIBALTH BANK AUST SERIES 144A 3.784% 03/14/32 D .03/03/2022 CITIGROUP GLOBAL MARKETS INC .18,750,000 18,750,000 18,750,000 2.A FE 204429-AA-2 CIA CERVECERIAS UNIDAS SERIES 144A 3.350% 01/19/32 D .01/13/2022 JP MORGAN SECURITIES 26,965,980 27,000,000 27,000,000 2.B FE			. D							
15239X-AA-6 CNTL AUR BOTTLING CORP SERIES 1444 5.250% 04/27/29 D			. D							
202712-BS-3 COMMONIFEALTH BANK AUST SERIES 144A 3.784% 03/14/32 D			ח							
204429-AA-2 CIA CERVECERIAS UNIDAS SERIES 144A 3.350% 01/19/32 D			D							
28636A-BC-4 DANSKE BANK A S SERIES 144A 4.298% 04/01/28 D	204429-AA-2	CIA CERVECERIAS UNIDAS SERIES 144A 3.350% 01/19/32	D	01/13/2022	JP MORGAN SECURITIES		26,965,980	27,000,000		2.B FE
	23636A-BC-4	DANSKE BANK A S SERIES 144A 4.298% 04/01/28	D	03/28/2022	GOLDMAN SACHS & COMPANY		20,000,000	20,000,000		2.A FE

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarter					
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CUSIP			Date		Shares of	1	Ì	Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
251526-CK-3	DEUTSCHE BANK NY 3.035% 05/28/32	D	02/04/2022	BANK OF AMERICA		4,763,650	5,000,000		2.B FE
25160P-AH-0	DEUTSCHE BANK NY 2.552% 01/07/28	D	02/04/2022	MITSUBISHI UFJ SECURITIES USA			7,500,000		2.B FE
28249N-AA-9	EIG PEARL HOLDINGS SARL SERIES 144A 3.545% 08/31/36	D	01/13/2022	JP MORGAN SECURITIES		8,500,000	8,500,000		1.F FE
36165R-AC-9	GCC SAB DE CV SERIES 144A 3.614% 04/20/32	D	01/10/2022	CITIGROUP GLOBAL MARKETS INC		6,424,229	6,425,000		2.C FE
38 138R-AC-9	GOLDENTREE LOAN MANAGEMENT SERIES 2021-11A CLASS F 144A 7.754% 10/20/34	D	01/13/2022	BREAN MURRAY CARRET & CO. LLC.		937,000	1,000,000	8,831	4.C FE
404280-CY-3	HSBC HOLDINGS PLC 2.871% 11/22/32	D	02/04/2022	MITSUBISHI UFJ SECURITIES USA		4,795,300	5,000,000	30,305	1.G FE
41135U-AB-1	HANWHA LIFE INSURANCE SERIES 144A 3.379% 02/04/32	D	01/24/2022	JP MORGAN SECURITIES		6,000,000	6,000,000		2.A FE
438127-AC-6	HONDA MOTOR CO LTD 2.967% 03/10/32	D	03/03/2022	JP MORGAN SECURITIES		30,000,000	30,000,000		1.G FE
44920U-AS-7	HYUNDAI CAPITAL SERVICES SERIES 144A 2.125% 04/24/25	D	01/18/2022	JP MORGAN SECURITIES		3,715,278	3,725,000		2.A FE
45434L-2H-6	INDIAN RAILWAY FINANCE SERIES 144A 3.570% 01/21/32	D	01/13/2022	HSBC SECURITIES USA INC		12,300,000	12,300,000		2.0 FE
460599-AE-3	INTERNATIONAL GAME TECH SERIES 144A 5.250% 01/15/29	D	03/17/2022	Various		18,300,350	18,215,000		3.B FE
49374J-AD-5	KIA CORP SERIES 144A 2.750% 02/14/27	n	02/08/2022	BANK OF AMERICA		7.238.989	7.275.000		2.A FE
55608J-BC-1	MACQUARIE GROUP LTD SERIES 144A 4.098% 06/21/28	n	03/15/2022	BANK OF AMERICA		20,000,000	20,000,000		1.G FE
55819P-BA-6	MADISON PARK FUNDING LTD SERIES 2019-36A CLASS C2R 144A 2.950% 04/15/35	D	02/25/2022	BANK OF AMERICA		6,250,000	6,250,000		1.F FE
55819P-BC-2	MADISON PARK FUNDING LTD SERIES 2019-36A CLASS DZR 144A 5.510% 04/15/35	D	02/25/2022	BANK OF AMERICA		742,500			2.0 FE
600814-AR-8	MILLICON INTL CELLULAR SERIES 144A 4.500% 04/27/31	n	03/31/2022	Tax Free Exchange			19		3.B FE
60475D-AB-7	MISC CAPITAL TWO LABUAN SERIES 144A 3.750% 04/06/27	n	03/30/2022	STANDARD CHARTERED BANK		5.429.536	5.445.000		2.B Z
64135G-AE-8	NEUBERGER BERMAN CLO LTD SERIES 2022-48A CLASS B 144A 1.908% 04/25/36	n	02/22/2022	BANK OF AMERICA		11,500,000	11,500,000		1.0 FE
64135G-AJ-7	NEUBERGER BERMAN CLO LTD SERIES 2022-48A CLASS D 144A 3.308% 04/25/36	n	02/22/2022	BANK OF AMERICA		1,000,000	1,000,000		2.0 FE
67091G-AE-3	OCI NV SERIES 144A 4.625% 10/15/25	n	03/17/2022	Various		5,036,295	5,000,000	91 105	3.A FE
67091T-AE-5	OFFICE CHERIFIEN DES PHO SERIES 144A 5, 125% 06/23/51	n	03/03/2022	CITIGROUP GLOBAL MARKETS INC		4,103,750	5,000,000		3.A FE
69689Q-AC-9	PALMER SQUARE CLO LTD SERIES 2022-1A CLASS B 144A 2.054% 04/20/35	n	01/24/2022	BANK OF AMERICA		10,000,000	10,000,000		1.C FE
74365P-AH-1	PROSUS NV SERIES 144A 4.193% 01/19/32	D	01/24/2022	CITIGROUP GLOBAL MARKETS INC					2.0 FE
74977R-DP-6	COOPERATIEVE RABOBANK UA SERIES 144A 3.758% 04/06/33	n	03/30/2022	MORGAN STANLEY & CO. INC.			20,000,000		1.C Z
82620K-BF-9	SIEMENS FINANCIERINGSMAT SERIES 144A 2.875% 03/11/41	D	02/11/2022	BNP PARIBAS		9,350,500	10,000,000		1.E FE
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	D	01/13/2022	CITIGROUP GLOBAL MARKETS INC			20.000.000	144,000	2.A FE
902133-AY-3	TYCO ELECTRONICS GROUP S 2.500% 02/04/32	n	02/01/2022	BNP PARIBAS			10.900.000		1.G FE
90320B-AA-7	UPC BROADBAND FINCO BV SERIES 144A 4.875% 07/15/31	D	03/09/2022	CITIGROUP GLOBAL MARKETS INC		9,478,750	10.000.000	58.365	3.0 FE
91845A-AA-3	VZ SECURED FINANCING BV SERIES 144A 5.000% 01/15/32	D	01/06/2022	BANK OF AMERICA			32,000,000		4.A FE
G1710#-AE-8	VZ SECUNED FINANCING BY SERIES 144A 5.000% 01/13/32	μ	01/106/2022	BANK OF AMERICA		16,800,760			2.B PL
M60170-AW-3	ISRAEL ELECTRIC CORP LTD SERIES GMTN 144A 3.750% 02/22/32	. և	01/19/2022	BARCLAYS BANK PLC		9,669,542	9,700,000		2.B FE
Q8059@-AB-9	Titles Queensland 4.220% 03/15/47	υ	03/31/2022	BANK OF AMERICA SECURITIES LLC			25,233,100		1.F Z
Z00075-27-7	DIC KGAA DIC KGAA 3.2507312028 3.250% 07/31/28	D	01/09/2022	Commercial Real Estate Service			25,233,100	2,915,660	
Z00075-28-5	DICP EUROPE DICP EUROPE 3.25 07/31/2028 3.250% 07/31/28	. В	01/09/2022	Commercial Real Estate Service		848,068		2,910,000	
		. В		Commercial Heal Estate Service					4.C Z
	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)		•			5,124,698,772	5,349,669,429	11,342,167	
744320-BJ-0	PRUDENTIAL FINANCIAL INC HYB 5.125% 03/01/52		02/23/2022	MORGAN STANLEY & CO. INC.		34, 100,000	34, 100,000		2.B FE
13099999999	Subtotal - Bonds - Hybrid Securities					34, 100, 000	34,100,000		XXX
000000-00-0	KSLB HLDGS LLC Revolver 07/30/23		03/10/2022	No Broker		1,208,333	1,208,333		3.B PL
000000-00-0	AE EUROPE HLDGS INC Super Senior Priority Initial 10/21/23		03/03/2022	Interest Capitalization		231,957	231,957		4.B FE
000000-00-0	COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK 04/29/24		03/31/2022	Interest Capitalization		139,521	139,521		5.A Z
000000-00-0	GS ACQUISITION INC Revolver 05/25/24		03/30/2022	No Broker		572,488	575.213		3.B PL
000000-00-0	CLARUS GLASSBOARDS LLC Revolver PIK 06/06/24		01/31/2022	Tax Free Exchange					3.B Z
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver 07/16/24		03/29/2022	No Broker		247.500	250.000		3.C Z
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		01/26/2022	No Broker		150,000	150,000		4.C PL
000000-00-0	KENE ACQUISITION INC First Lien Initial Revolver 08/08/24		03/31/2022	No Broker		2,875,000	2,875,000		3.B PL
000000-00-0	HEARTLAND LLC Revolver 08/30/24		02/04/2022	No Broker		181.837	183.673		3.A Z
000000-00-0	HEARTLAND LLC Revolver 08/30/24		02/04/2022	No Broker		181,837	183,673		3.C Z
000000-00-0	CDI ACQUISITIONCO INC 02-2022 Incremental Term Loan 12/24/24		02/04/2022	DIRECT		6,414,350	6,479,142		2.C PL
000000-00-0	VPET USA LLC Revolver 12/31/24		01/07/2022	DIRECT		69,432			3.A PL
000000-00-0	VPET USA LLC Revolver 12/31/24 12/31/24		02/23/2022	No Broker					3.A PL
000000-00-0	PMAB LLC Third Amendment Term Loan 02/06/25		02/16/2022	DIRECT		1,800,000	1,800,000		3.A Z
000000-00-0	LIQUI-BOX HLDGS INC Revolver 02/26/25		03/21/2022	No Broker	·····		2.733.696		5.A FE
000000-00-0	BEACON ORTHOPAEDIC PARTNES MSO Delayed Draw Tem Loan 03/31/25		03/21/2022	No Broker		1,002,335	1,002,335		2.C PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 9 Incremental Term Loa 05/02/25		03/31/2022	NO Broker					3. A Z
000000-00-0	TAILWIND RANDYS LLC 4th Amendment Incremental Term 05/16/25		02/24/2022	DIRECT		296,838	∠33,001		3.A Z
000000-00-0	TATE WIND RANDYS LLC 4th Americaneth Incremental Term 05/16/25		03/25/2022	No Broker		2 154 286	2 166 667		3.B Pl

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

		Show All I	ong-Term Bonds and Stock Acquired During the Current Quart	er				
1 2	3	4	5	6	7	8	9	10
								NAIC
								Designation,
								NAIC
								Designation
								Modifier
								and
								SVO
				Number of			Paid for Accrued	Admini-
CUSIP		Date		Shares of			Interest and	strative
Identification Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
000000-00-0 DILIGENT CORPORATION DOLLAR Delayed Draw Term Loan 08/04/25	1 Oreign	01/04/2022	No Broker	Slock	960,661	960.661	Dividends	3.0 PL
000000-00-0 HEARTLAND LLC Sixth Amendment Delayed Draw T 09/01/25		03/11/2022	No Broker		285,768	288,654		3.A Z
000000-00-0 J. KNIPPER AND CO INC Term Loan 10/01/25		02/03/2022	DIRECT		2,450,000	2,500,000		3.A PL
000000-00-0 BLUEHALO GLOBAL HOLDINGS LLC Revolver 10/31/25		03/14/2022	No Broker		3,866,238	3,886,555		2.C PL
000000-00-0 SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		02/24/2022	No Broker		320,528	320,528		3.A PL
000000-00-0 FORTUNE INTERNATIONAL LLC Tranche 2 Delayed Draw Term Lo 01/17/26		03/25/2022	No Broker		1,653,652	1,653,652		2.C PL
000000-00-0 FORTUNE INTERNATIONAL LLC Tranche 3 Delayed Draw Term Lo 01/19/26		03/25/2022	No Broker			18,063,499		2.C Z
000000-00-0 WORLD INSURANCE ASSOCIATES LLC Initial Term Loan 04/01/26		02/01/2022	DIRECT		5,425,200	5,480,000		4.C Z
000000-00-0 ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		03/16/2022 01/21/2022	No Broker		3,612,921	3,612,921		3.A Z
000000-00-0 ARGANO LLC Delayed Draw Term Loan 06/10/26		03/16/2022	No Broker		5,910,180 2,507,645	5,969,879 2,507,645		4.C Z 3.A PL
000000-00-0 ARGANO LLC First Amendment Delayed Draw T 06/10/26		03/16/2022	No Broker					3.A Z
000000-00-0 ARGANO LLC Revolver 06/10/26	1	03/25/2022	No Broker		816,750	825,000		3.A PL
000000-00-0 WARRIOR ACQUISITION REVOLVER 09/16/26		02/16/2022	No Broker		640,000	640,000		2.C PL
000000-00-0 GABRIEL PATNERS LLC Revolver 09/21/26		02/09/2022	No Broker		647,262	648,559		3.A PL
000000-00-0 BULLHORN INC Amendment No 1 Term Loan 09/30/26		01/11/2022	Tax Free Exchange		1,127,508	1, 133, 174		3.C PL
000000-00-0 BULLHORN INC Amendment No 2 Delayed Draw Te 09/30/26		01/11/2022	No Broker		1, 127,508	1, 133, 174		3.C PL
000000-00-0 B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		01/05/2022	No Broker		1,352,989	1,371,728		2.A PL
000000-00-0 B2B INDUSTRIAL PRODUCTS LLC Delayed Draw III Term Loan 10/07/26		01/31/2022	No Broker		198,173 . 3.284.808			2.A PL
000000-00-0 HANDGARDS LLC Second Amendment Term Loan 10/14/26		02/03/2022	DIRECT					3.A Z
000000-00-0 VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		03/30/2022	No Broker		1,088,240	1,093,633		2.C PL
000000-00-0 W20 HOLDINGS INC Term Loan 10/21/26		03/06/2022	Tax Free Exchange			18,933		2. Z
000000-00-0 W20 HOLDINGS INC Term Loan 10/21/26		03/06/2022	Tax Free Exchange		7,309,915	7,383,753		2.B Z
000000-00-0 W20 HOLDINGS INC Term Loan 10/21/26		03/06/2022	Tax Free Exchange		18,743	18,933		2.C Z
000000-00-0 AROTECH CORPORATION Revolver 10/22/26		01/20/2022	No Broker		1,975,000	2,000,000		3.C Z
000000-00-0 NEW ERA TECHNOLOGY INC REVOLVER 10/30/26		01/05/2022	No Broker		256,993	262,238		2.C PL
000000-00-0 NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26 000000-00-0 POWERGRID SERVICES ACQUISITION Revolver 11/10/26 11/10/26		02/23/2022	No Broker		986,538			2.C PL
000000-00-0 POWERGRID SERVICES ACQUISITION Revolver 11/10/26		03/31/2022	No Broker			2,500,000		2.C Z 2.C PL
000000-00-0 MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		02/04/2022	No Broker		43,809	2,300,000		4.A Z
000000-00-0 MSM ACQUISITIONS INC Revolver 12/09/26		02/28/2022	No Broker		1,699,954	1,703,947		4.A Z
000000-00-0 HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26 12/15/26		03/03/2022	No Broker		1,445,877	1,453,143		3.A PL
000000-00-0 HELIOS BUYER INC Revolver 12/15/26		01/14/2022	No Broker		1,786,590	1,786,590		4.B PL
000000-00-0 SAFETY PRODUCTS HOLDINGS LLC Revolver 12/16/26		01/28/2022	No Broker		1,465,976	1,480,000		3.B PL
000000-00-0 PRIME BUYER LLC Revolver 12/22/26		03/31/2022	No Broker		4,915,244	4,981,132		2.B PL
000000-00-0 ANP GROUP HOLDINGS INC First Lien Revolver 12/22/26		03/31/2022	No Broker		1,094,211	1,105,263		3.A FE
000000-00-0		01/13/2022 03/04/2022	No Broker					3.A PL
000000-00-0 VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		01/21/2022	Tax Free Exchange		4,365,919	4.365.919		2.A PL
000000-00-0 VENSURE EMPLOYER SERVICES INC NEW DELAYED DRAW TERM 04/01/27		01/21/2022	No Broker		2,476,233	2,476,233		2.A FE
000000-00-0 AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		03/31/2022	Tax Free Exchange		576,816			3.B PL
000000-00-0 REVALIZE INC REVOLVER 04/15/27		03/30/2022	No Broker		526,556	531,875		3.A Z
000000-00-0 WATERMILL EXPRESS LLC Revolver 04/20/27		03/29/2022	No Broker		235,620	238,000		3.B PL
000000-00-0 North Haven Stallone Buyer LLC Initial Revolver 05/24/27		03/21/2022	No Broker		993,657	1,000,000		3.B PL
000000-00-0		01/05/2022	No Broker		41,167 114.815	41,667 116.563		4.C Z 4.C PL
000000-00-0 NORTH HAVEN STACK BUYER LLC Delayed Draw Term Loan 07/16/27		03/31/2022	No Broker		228.679	230,989		3.B PL
000000-00-0 NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		03/14/2022	No Broker		247,723	250,000		3.B Z
000000-00-0 NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		03/25/2022	No Broker		143,915	145,369		3.B PL
000000-00-0 BOUNTEOUS INC Revolver 08/02/27		03/29/2022	No Broker		1,750,320	1,768,000		2.B PL
000000-00-0 ULTIMATE BAKED GOODS MIDCO LLC Revolver 08/13/27		03/04/2022	No Broker		1,598,831	1,621,622		3.A PL
000000-00-0 The Cadmus Group LLC REVOLVER 09/14/27		03/30/2022	No Broker		2,972,250	3,000,000		2.B FE
000000-00-0 SOUTHERN AIR & HEAT HOLDINGS Revolving Loan 10/01/27		01/14/2022	No Broker		710,900	718,081		3.A PL
000000-00-0 SOUTHERN AIR & HEAT HOLDINGS DELAYED DRAW 10/01/27 10/00000-00-0 SOUTHERN AIR & HEAT HOLDINGS Revolving Loan 10/01/27		01/21/2022	No Broker					3.A PL
000000-00-0 SOUTHERN AIR & HEAT HOLDINGS Revolving Loan 10/01/27		03/25/2022	No Broker DIRECT		1,279,621 3.821,203	1,292,546 3,859,801		3.A PL
UUUUUU-UU-U UUU UUU UUU UUU UUU UUU UUU	1	03/02/2022	עותבטו	- 	3,821,203	3,859,801		J.H L

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

CUSIP CUSI	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol 3.4 FE 3.4 PL 3.4 Z 3.4 Z 3.8 Z 3.8 Z 3.8 Z 4.8 Z 4.8 Z 2.6 Z
CUSIP CHAPTER Description Descriptio	Designation, NAIC Designation Modifier and SVO Administrative Symbol 3.4 FE 3.4 P 3.4 Z 3.4 Z 3.8 Z 3.8 Z 4.8 Z
CUSIP CUSIP Date	NAIC Designation Modifier and SVO Administrative Symbol 3.4 FE 3.4 PL 3.4 Z 3.4 Z 3.4 Z 3.8 Z 3.8 Z 3.8 Z 4.8 Z 4.8 Z 2.0 Z
CUSIP CUSIP Date	NAIC Designation Modifier and SVO Administrative Symbol 3.4 FE 3.4 PL 3.4 Z 3.4 Z 3.4 Z 3.8 Z 3.8 Z 3.8 Z 4.8 Z 4.8 Z 2.0 Z
CUSIP CUSIP Date	Modifier and SVO Administrative Symbol 3.A FE 3.A PL 3.A Z 3.A Z 3.B Z 3.B Z 4.B Z 4.B Z 4.B Z 4.B Z 4.B Z 4.B Z 4.B Z 4.C Z 2.C Z
CUSIP CUSIP Date	Modifier and SVO Administrative Symbol 3.A FE 3.A PL 3.A Z 3.A Z 3.B Z 3.B Z 4.B Z 4.B Z 4.B Z 4.B Z 4.B Z 4.B Z 4.B Z 4.C Z 2.C Z
CUSIP CHAPTER CHAPTE	and SVO Administrative Symbol 3.4 FE 3.4 Z 3.4 Z 3.8 Z 3.8 Z 3.8 Z 4.8 Z
CUSIP CHAPTER CHAPTE	SVO Administrative Symbol 3.4 FE 3.4 PL 3.4 Z 3.4 Z 3.4 Z 3.4 Z 3.8 Z 3.8 Z 3.8 Z 4.8 Z 2.0 Z 4.8 Z 2.0 Z
CUSIP CHAPTER Description Descriptio	Administrative Symbol 3.4 FE 3.4 PL 3.4 Z 3.4 Z 3.4 Z 3.4 Z 3.8 Z 3.8 Z 3.8 Z 3.8 Z 4.8 Z 2.0 Z
CUSIP CHAPTER Description Descriptio	strative Symbol 3.4 FE 3.4 PL 3.4 Z 3.4 Z 3.4 Z 3.8 Z 3.8 Z 3.8 Z 4.8 Z 4.8 Z
Identification Description Foreign Acquired Name of Vendor Stock Actual Cost Par Value Dividends	Symbol 3.4 FE 3.4 PL 3.4 Z 3.4 Z 3.4 Z 3.8 Z 3.8 Z 3.8 Z 4.8 Z 4.8 Z 2.0 Z
DODGOO-00-0 CARBETT TECHNOGOCY SOLUTIONS PEVOLVER 10/79/27 3,915/27022 No Broker 2,880,000 2,909,091 3,905,278 3,965,278	3.A FÉ 3.A PL 3.A Z 3.A Z 3.A Z 3.A Z 3.B Z 3.B Z 3.B Z 4.B Z 2.C Z
DODGOO-O-O-O BOLI NOE INC Delayed Draw Term Loan 11/17/27 D.3/08/2022 Direct Direct Dolayed Draw Term Loan 11/13/27 D.3/08/2022 Direct	3.A PL 3.A Z 3.A Z 3.A Z 3.A Z 3.A Z 3.A Z 3.A Z 3.B Z 3.B Z 3.B Z 4.B Z 2.C Z 2.C Z
DODODO-0-0 SN/IBALL HOLDINGS LP Revolver 11/30/27 DIFECT	3.A Z
000000-00-0 0INN INTERNEDIATE HOLDINGS LLC TERM LOAM 11/30/27 0.02/08/2022 Tax Free Exchange 2.667, 102 2.680, 328 000000-00-0 SPI LLC Revolver 11/30/27 0.03/31/2022 No Broker 5.873, 153 000000-00-0 0.00N INTERNEDIATE HOLDINGS LLC Tranche 1 Delayed Draw Term 11/30/27 0.03/31/2022 No Broker 0.00000-00-0 ELEMENT 78 PARTNERS LLC Revolver 12/01/27 0.03/31/2022 No Broker 0.00000-00-0 ELEMENT 78 PARTNERS LLC Delayed Draw 12/01/27 0.03/30/2022 No Broker 0.00000-00-0 ELEMENT 78 PARTNERS LLC Delayed Draw 12/01/27 0.03/30/2022 No Broker 0.00000-00-0 0.00000-00-0 0.00000-00-0 0.00000-00-0 0.00000-00-0 0.000000-00-0 0.000000-00-0 0.000000-00-0 0.000000-00-0 0.000000-00-0 0.0000000-00-0 0.000000-00-0 0.0000000000	3. A Z
000000-00-0 SNOIBALL HOLDINGS LP Revolver 11/30/27 0.1/20/2022 No Broker 0.5,814,421 5,873,153 000000-00-0 CLIBINT 78 PARTINERS LLC Revolver 12/01/27 0.0/3/31/2022 No Broker 0.00000-00-0 ELEMENT 78 PARTINERS LLC Delayed Draw 12/01/27 0.0/10/28/2022 No Broker 0.00000-00-0 ELEMENT 78 PARTINERS LLC Delayed Draw 12/01/27 0.03/30/2022 No Broker 0.00000-00-0 GOOGGROW LLC Revolver 12/01/27 0.03/30/2022 No Broker 0.2,733,394 2,760,000 0.00000-00-0 GOOGGROW LLC Revolver 12/01/27 0.03/31/2022 No Broker 0.000000-00-0 RESA HOLDINGS COMPANY TERM LOAN 12/15/27 0.03/31/2022 DIRECT 0.000000-00-0 RESA HOLDINGS COMPANY Revolver 12/15/27 0.03/31/2022 DIRECT 0.000000-00-0 RESA HOLDINGS COMPANY Revolver 12/15/27 0.03/31/2022 DIRECT 0.000000-00-0 RESA HOLDINGS COMPANY Revolver 12/15/27 0.03/31/2022 DIRECT 0.000000-00-0 RESA HOLDINGS COMPANY Revolver 12/15/27 0.03/31/2022 DIRECT 0.000000-00-0 RESA HOLDINGS COMPANY Revolver 12/15/27 0.03/31/2022 DIRECT 0.000000-00-0 RESA HOLDINGS COMPANY Revolver 12/15/27 0.03/31/2022 DIRECT 0.000000-00-0 0.000000-00-0 0.0000000000	3.A Z 3.B Z 3.B Z 4.B Z 2.C Z
000000-00-0 ELEMENT 78 PARTNERS LLC Revolver 12/01/27 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 No Broker 0.37/30/2022 NO Broker 0.37/30/2022 NO Broker 0.37/30/2022 0.37/30	3.B Z
000000-00-0 ELEMENT 78 PARTNERS LLC Delayed Draw 12/01/27 03/30/2022 No Broker 07,407,931 7,482,759 000000-00-0 GOOO26R0W LLC Revolver 12/01/27 03/30/2022 No Broker 03/31/2022 No Broker 03/31	3.B Z
000000-00-0 GOOD2GROW LLC Revolver 12/01/27 0.33/01/2022 No Broker 0.37/01/2022 No Broke	4.B Z 2.C Z
000000-00	2.C Z
000000-00-0 RESA HULDINGS COMPANY TERNI LOAN 12/15/27 0.3/31/2022 DIRECT 0.3/31	
000000-00-0 RESA HULDINGS COMPANY Revolver 12/15/27 0.3/31/2022 DIRECT 0.533,600 640,000 0.00000-00-0 RESA HULDINGS COMPANY Revolver 12/15/27 0.3/31/2022 DIRECT 0.533,10202 DIRECT	2.B Z
000000-00-0 RESA HOLDINGS COMPANY Revolver 12/15/27 03/31/2022 DIRECT 000000-00-0 AFFINITY HOSPICE INTERNEDIATE Revolver 12/17/27 01/05/2022 No Broker 000000-00-0 SPI LLC Revolver 12/21/27 03/30/2022 No Broker 000000-00-0 North Haven Stallone Buyer LLC First Amendment Delayed Draw T 12/22/27 03/30/2022 No Broker 000000-00-0 JEG'S AUTOMOTIVE LLC REVOLVER 12/22/27 03/22/2022 No Broker 000000-00-0 JEG'S AUTOMOTIVE LLC REVOLVER 12/22/27 03/22/2022 No Broker	4. Z
000000-00-0 AFFINITY HOSPICE INTERMEDIATE Revolver 12/17/27 0.1/05/2022 No Broker 000000-00-0 SPI LLC Revolver 12/21/27 0.03/09/2022 No Broker 000000-00-0 North Haven Stallone Buyer LLC First Amendment Delayed Draw T 12/22/27 0.03/08/2022 No Broker 000000-00-0 JEG'S AUTOMOTIVE LLC REVOLVER 12/22/27 0.03/22/2022 No Broker 000000-00-0 JEG'S AUTOMOTIVE LLC REVOLVER 12/22/27 0.03/22/2022 No Broker	4.C Z
000000-00-0 North Haven Stallone Buyer LLC First Amendment Delayed Draw T 12/22/27	3.A Z
000000-00-0 JEG'S AUTOMOTIVE LLC REVOLVER 12/22/27 0.03/22/2022 No Broker 1,654,754 1,671,469	3.A PL
	3.B Z
	4.B Z
000000-00-0 VPET BUYER LLC Third Amendment Term Loan 12/31/27	3.A Z
000000-00 -0 NP HDLDINS LIC Term & Loan 01/28/28 01/28/2022 DIRECT 1.55.00 21.954.455	2.0 Z
000000-00-0 SPENDIRENO HOLDINGS LLC TERM B Loan 03/01/28 03/01/2022 DIRECT	3.C Z
000000-00-0 SPENDMEND (HOLDINGS LLC Revolving Gredit 03/01/28 03/01/2022 DIRECT	3.C Z
000000-00-0 ACP HYPERDRIVE INC Initial Revolver 03/08/28 03/08/2022 DIRECT 1,175,625 1,187,500	3.C Z
000000-00-0 ACP HYPERDRIVE INC Intial Term Loan 03/08/28 DIRECT	3.C Z
000000-00-0 TINICUM VOLTAGE INTERMEDIATE H First Amendment Term Loan 12/18/28 DIRECT	3.A PL
000000-00 -0 ECKHART BIDCO LLC Initial Term Loan 01/10/29 DIRECT	3.B Z
000000-00-0 RA PARENT HOLDINGS LP Revolving Credit 03/01/29 03/01/2022 DIRECT 2,273,000 000000-00-0 RA PARENT HOLDINGS LP Initial Term Loan 03/01/29 03/01/2022 DIRECT 0.8,520,699 8,606,767	4.B Z
000000-00-0 TRANSPORTATION INSIGHT LLC Revolver 03/25/47 0.03/30/2022 No Broker	4.B PL
00132U-AL-B AT AQUA MERGER SUB TNC 07/30/28 02/11/2022 MORGAN STANLEY & CO. INC. 3,582,296 3,585,185	4.C FE
00132U-AM-6 AT AQUA MERGER SUB INC TERM 07/03/28 02/17/2022 MORGAN STANLEY & CO. INC. B808,704 814,815	4.C FE
001738-AB-5 MIDLAND INDUSTRIES LLC Revolver 11/01/23 03/03/2022 No Broker 11/01/23 4,284,419 4,291,572	2.C PL
00186X-AJ-2 RH TERM B 10/07/28 9,781,250 10,000,000 9,781,250 10,000,000 9,781,250 10,000,000 10,000,000 10,000,000 10,000,00	3.C FE
008608-AA-5 FLORIDA VEG INVS LLC SUB-UNSEC 12/14/25	5.B
01957T-AH-0 ALLIED UNIVERSAL HOLDCO LLC TERM B 05/14/28 03/31/2022 Tax Free Exchange 25, 131,875 26, 275,256 75,256 75,256 75,256	4.B FE
UC 152F-AB-4	3.0 PL
Vol. 2027 - 10 - 10 - 10 - 10 - 10 - 10 - 10 - 1	4.A PL
03765V-AK-6 PRIME SECURITY SERVICES BOR 09/23/26 02/23/2022 Various 4,809,014	3.C FE
04686R-AB-9 ATHENNHEALTH INC TERM 01/27/29 10.754.170 10.814.493	4.B FE
04686R-AC-7 ATHENAHEALTH INC DEALYED DRAW TERM DD 01/27/29	4.B FE
05875C-AB-0 Bally's Corp TERM B 08/06/28	3.B FE
11132V-AR-0 Broadstreet partners Term B 01/27/27	4.B FE
11565H-AB-2	4.A FE
12546F—AF-9 OHG PPC PARENT LIC TERM B 11/17/28	4.B FE
12556A-A-C-3 ON HOLDINGS I CROP 10/16/27 93/02/2022 Various 4.987.500 5.000.000	4.B FE
12743@-AA-3	3.C Z
12754*-AA-1 NP PHILADELPHIA SUMMERDALE IND 3.350% 02/29/48	1.G Z
15677G-AF-1 CERIDIAN HCM HOLDINGS INC 04/30/25	4.A FE
16280U-AE-0 OHECKERS HLDGS-INC. SR-SEC 04/25/26	5.B FE
204676-AA-0 Complex Legal Services Inc Revolver 02/07/25 01/14/2022 No Broker 275,000 275,000 217188-AA-5 COP GNAP HLDGS-INC, SUB-UNSEC 05/01/25 03/31/2022 Interest Capitalization 55.683 55.683	3.A PL 5.B GI
217/188-AA-5 COVERDART INFORMS US US US US US US US US	5.B GI
222297-AR-5 DAYTON HLDG OLL C First Line Delayed Draw Term L 04/01/26 02/25/2022 No Broker L 24/0228-AB-5 DAYTON HLDG OLL C First Line Delayed Draw Term L 04/01/26 02/25/2022 No Broker L 24/028-AB-5 DAYTON HLDG OLL C First Line Delayed Draw Term L 04/01/26 02/25/2022 No Broker L 24/028-AB-5 DAYTON HLDG OLL C First Line Delayed Draw Term L 04/01/26 02/25/2022 No Broker L 24/028-AB-5 DAYTON HLDG OLD C 24/028-AB-5 DAYTON HLDG	2.C PL
25460H-8B-8 DIRECTV HOLDINGS/FING Term 08/02/27 0,353,696 3,544,894	3.B FE
25471Y-AK-8 ZOMINFO LLC TERM B 02/01/26 03/29/2022 Various 11,977,500 12,000,000	3.A FE

		Show All I	ong-Term Bonds and Stock Acquired During the Current Quarte	r				
1 2	3	4	5	6	7	8	9	10
								NAIC
								Designation,
								NAIC
								Designation
								Modifier
								and
								SVO
				Number of			Paid for Accrued	Admini-
CUSIP		Date					Interest and	-
	Foreign		Name of Vander	Shares of	A atual Coat	Dor Volus	Dividends	strative
Identification Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
33903R-AY-5		03/31/2022	BANK OF AMERICA Interest Capitalization		5,504,982 18,351	5,585,979 .18,351		3.A FE 5.B
36258C-AC-0 GSP HLDGS LLC Initial Term Loan 11/06/25		03/31/2022	Interest Capitalization		2,391	2,391		3.B PL
36740U-AT-9 GATES GLOBAL LLC 03/31/27		03/03/2022	CITIGROUP GLOBAL MARKETS INC		4.940.383	5.000.000		4.A FE
39843G-AJ-2 GRIFFON CORP TERM B 01/19/29		01/19/2022	BANK OF AMERICA		1,396,500	1,400,000		3.B FE
40416V-AE-5 CORE & MAIN LP Term B 06/10/28		03/22/2022	JP MORGAN SECURITIES			800,000		3.C FE
421300-AL-8 HAYWARD INDUSTRIES INC TERM B 05/28/28		01/04/2022	Various		4,985,006	4,987,469		4.B FE
42804V-BB-6 HERTZ CORP/THE TERM B-EXIT 06/30/28		03/04/2022	Various		10,895,048	10,929,802		3.C FE
42804V-BC-4 HERTZ_CORP/THE_Term_C-EXIT 06/30/28		03/04/2022	Various		2,063,616	2,070,198		3.C FE
44908X-AT-5		03/14/2022	CITIGROUP GLOBAL MARKETS INC		4,943,750	5,000,000		4.C FE
44988L-AH-0 IRB HOLDING CORP TERM B 12/15/27	-	02/22/2022	Tax Free Exchange		7,064,120 6,568,627	7,078,500 6.568.627		4.B FE
49917#-AB-/	-	03/30/2022	No Broker					4.C Z
57776D-AE-3 AMENTUM GOVERNMENT SERVICES HO TERM B 02/07/29		03/31/2022	BARCLAYS BANK PLC		5,392,900	5.420.000		4.B FE
58503U-AC-7 MOZART BORROWER LP TERM B 09/30/28		02/01/2022	BARCLAYS BANK PLC		9,968,750	10,000,000		4.A FE
60725#-AB-0 MOBILE COMMUNICATIONS AMERICA REVOLVER 03/04/25		01/28/2022	No Broker		1,550,000	1,550,000		4.A PL
62879L-AA-9 NBPT Acquisition LLC NA-SUB-SEC 11.500% 12/16/27		02/03/2022	DIRECT		2,502,037	2,553,099		4.C Z
62879L-AA-9 NBPT Acquisition LLC NA-SUB-SEC 11.500% 12/16/27		03/31/2022	Interest Capitalization		96,726	96,726		4.C Z
62890H-AB-1 NS412 LLC REVOLVER 05/06/25		01/20/2022	No Broker		4,000,000	4,000,000		3.A PL
62931*-AB-0 NMC SKINCARE INTERMEDIATE HOLD Revolver 10/31/24		03/09/2022	No Broker		596,250	600,000		3.C PL
62984C-AD-5		01/20/2022	CREDIT SUISSE SECURITIES US LL		5,847,164			4.B FE
62984C-AE-3 BENGAL DEBT MERGER SUB LLC Delayed Draw Term DD 01/20/29 63108E-AB-4 NASCAR HOLDINGS LLC TERM B 10/18/26		01/20/2022 .03/22/2022	Various					4.B FE
637369-AA-5 NATIONAL RENOVATIONS LLC 11.000% 03/18/29		03/18/2022	DIRECT		7,545,510	7,699,500		4.C Z
64556R-AB-0 New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		03/22/2022	No Broker		4. 193. 791	4,203,390		4.A PL
64802#-AA-O New Pharm-Olam Holdings LLC Revolver 06/19/23		03/31/2022	Interest Capitalization		(26,360)	(26,360)		4.B PL
64802#-AA-0 New Pharm-Olam Holdings LLC Revolver 06/19/23		03/31/2022	Interest Capitalization		26,360	26,360		4.C PL
65961*-AA-8 North Haven Saints Equity Hold 11.500% 03/01/29		03/01/2022	DIRECT		19,792,500	20,300,000		3.C Z
665730-A*-8 NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		03/31/2022	DIRECT		326,710	329,311		3.B PL
69396@-AB-1 PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		01/04/2022	Interest Capitalization		92,708	92,708		4.B PL
71911K-AC-8 PAREXEL TERM 08/11/28		02/10/2022	Various DIRECT		5,006,250	5,000,000		4.B FE
73940*-AA-8		03/31/2022	DEUTSCHE BANK SECURITIES INCOR		25,854,850 1,925,000	26,382,500 2,000,000		3.C Z 4.A FE
75915T-AD-4 LIFEPOINT HEALTH INC TERM B 11/16/25		03/10/2022	Various					4.8 FE
78350U-AE-5 RYAN SPECIALTY GROUP LLC 07/23/27		03/10/2022	JP MORGAN SECURITIES		7,892,500	8,000,000		4.A FE
78571Y-BB-5 SABRE GLBL INC SABRE GLBL INC 02/22/24		01/24/2022	BANK OF AMERICA		7,898,125	8,000,000		4.B FE
78956#-AA-4 St. GEORGE WAREHOUSING & TRUCK SUB UNSECURED 04/28/22		03/23/2022	Interest Capitalization		52,288	52,288		5.C Z
816194-AV-6 SELECT MEDICAL CORP SELECT MEDICAL CORP 03/06/25		03/09/2022	JP MORGAN SECURITIES		4,900,000	5,000,000		3.C FE
81722K-AC-6 CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		03/31/2022	Interest Capitalization		466,776	466,776		6. PL
81722K-AD-4 CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		03/31/2022	Interest Capitalization		44, 113	44,113		6. PL
825638-AA-3	-	01/24/2022	UMB Bank N.A. Interest Capitalization		27,540,000	27,000,000		1.D Z
84858L-AA-8		03/01/2022	Interest Capitalization		1,061,402 7,966,250	1,061,402 8,000,000		5.B GI 4.A FE
855031-AR-1 Staples Inc TERM B2 09/12/24		03/22/2022	U.S. BANCORP LIBRA					4.0 FE
86880N-AX-1 SURGERY CENTER HOLDINGS INC 08/31/26		02/17/2022	BARCLAYS BANK PLC		498, 125	500,000		4.0 FE
87546H-AC-4 TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/24		01/14/2022	ANTARES		25,343,280	25,599,273		3.A PL
88023H-AF-7 TEMPO ACQUISITION LLC TERM B 08/31/28		01/31/2022	Tax Free Exchange		20,381,627	20,412,822		3.C FE
89334G-AZ-7 TRANS UNION LLC TERM B6 11/18/28		03/31/2022	DEUTSCHE BANK SECURITIES INCOR					3.B FE
90351H-AE-8 US FOODS INC TERM B 11/17/28		03/02/2022	WELLS FARGO		9,925,000	10,000,000		4.A FE
929858-AA-2	-	03/31/2022	Interest Capitalization		50,646	50,646 9,000,000		3.B Z
98975V-AM-8	-	01/21/202202/23/2022	Various		9,008,750 9,947,500	9,000,000		4.A FE
BL3573-84-9 ICON Luxembourge Sarl Term B 07/01/28		02/23/2022	BARCLAYS BANK PLC		6,406,457	6.471.169		3.A FE
BL3604-49-5 BIRKENSTOCK US BIDCO INC 04/27/28	.	02/22/2022	GOLDMAN SACHS & COMPANY		8, 101, 897	8, 105, 000		4.A FE
BL3646-39-7 Indigi Merger Sub Inc Term B 07/01/28		02/23/2022	BARCLAYS BANK PLC		1,596,173	1,612,296		3.A FE
BL3650-69-6 TK ELEVATOR US NEWCO INC TERM B 07/31/27		03/31/2022	Tax Free Exchange		38,139	38,793		4. FE
BL3650-69-6 TK ELEVATOR US NEWCO INC TERM B 07/31/27	.	03/31/2022	Tax Free Exchange		13.984.784	14.224.594		4.A FE

		Show All I	ong-Term Bonds and Stock Acquired During the Current Quarter					
1 2	3	4	5	6	7	8	9	10 NAIC
								Designation,
								NAIC
								Designation
								Modifier and
								SVO
				Number of			Paid for Accrued	Admini-
CUSIP		Date		Shares of			Interest and	strative
Identification Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
BL3678-66-3 MKS INSTRUMENTS INC TERM B 10/22/28		02/16/202203/31/2022	JP MORGAN SECURITIES		7,481,250 (3,896,308)	7,500,000		. 3.A FE 2.C FE
BL3692-17-7 NORTON LIFE LOCK INC TERM B 01/28/29		01/28/2022	BANK OF AMERICA		55,222,500	55,500,000		3.A FE
BL3695-04-8		01/31/2022	BARCLAYS BANK PLC		4,558,537	4,651,568		. 4.0 FE
BL3706-64-7 COVANTA HOLDING CORP TERM B 11/17/28		03/11/2022	GOLDMAN SACHS & COMPANY		4,558,537	4,651,568		. 4.A FE
BL3753-47-4 SYNAPTICS INC TERM B 10/20/28		03/31/2022	BARCLAYS BANK PLC		(3,990)	(4,000)		3.B FE
BL3788-28-0		03/14/2022	WELLS FARGO		6,903,750	7,000,000		3.B FE
BL3791-61-5		03/31/2022	Various BANK OF AMERICA		(1,988)(13,818)	(2,000)		. 4.C Z
BL3813-47-6 CROCS INC TERM B 01/27/29		01/27/2022	CITIGROUP GLOBAL MARKETS INC		20,283,075	20,385,000		. 3.C FE
BL3833-79-7 FERTITTA ENTERTAINMENT LLC/NV TERM B 01/13/29		01/13/2022	JEFFERIES & CO. INC			244,000		4.B FE
BL3835-16-4		01/14/2022	JP MURGAN SECURITIES			12,194,450		. 4.A FE
BL3837-63-2 EMBECTA CORP TERM B 01/27/29		01/27/2022	MORGAN STANLEY & CO. INC.		2,463,261	2,478,261		4.A FE
BL3838-87-9 BAUSCH HEALTH COS INC TERM B 01/27/27 BL3839-17-4 ASSURED PARTNERS INC TERM 02/13/27		01/27/2022	BARCLAYS BANK PLC		8,957,143	9,047,619		3.B FE
BL3839-17-4		01/26/2022	JP MORGAN SECURITIES		2,693,250 19,949,375	2,700,000 20,125,000		. 4.B FE
BL3843-39-0 SCIENTIFIC GAMES HOLDINGS LP TERM B 02/04/29		02/04/2022	DEUTSCHE BANK SECURITIES INCOR		4,364,063	4,375,000		. 4.B FE
BL3853-63-9 LS GROUP OPCO ACQUISTION LLC TERM B 11/02/27 11/02/27 BL3856-76-4 VIASAT INC TERM B 02/24/29		02/16/2022	MORGAN J.P. SECURITIES INC.		1,716,375	1,725,000		. 4.B Z
BL3856-76-4		02/25/2022	INORGAN STANLEY & CO. INC.		9,820,250 9,274,435	10,000,000		3.0 FE
BL3870-01-3 AVIS BUDGET CAR RENTSL LLC TERM C 03/15/29		03/23/2022	JP MORGAN SECURITIES		6,821,000	7,020,000		. 4.A Z
BL3878-43-8 NOVOLEX TERM 03/30/29 BL3880-56-6 SS&C TECHNOLOGIES INC TERM B6 03/22/29		03/30/2022	CREDIT SUISSE SECURITIES US LL			8,570,000 2,230,392		. 4.B FE
BL3880-58-2 SS&C TECHNOLOGIES INC TERM B7 03/22/29 03/22/29		03/23/2022	RBC DAIN RAUSCHER INC.		2,944,118			. 4.B FE
CO102M-AP-0 AIR CANADA Term B 07/27/28		03/02/2022	JP MORGAN SECURITIES		9,944,264	10,000,000		. 3.C FE
C6901L-AH-0 RESTAURANT BRANDS 1011778 BC ULC 11/19/26		03/31/2022	JP MORGAN SECURITIES		(5,573) 9,871,734	(5,651)		3.A FE
Z00005-01-9 Daytona Midco LLC 13.500% 01/10/26		03/10/2022	DIRECT			6,000,000		. 4.C Z
Z00012-E9-3 SOLV E INDUSTRIAL DDTL NA-SUB-SEC 0.000% 06/30/28		02/22/2022	DIRECT		4,442,115	4,532,770		. 4.C Z
Z0001C-04-7 TERRA FIMRA 11.000% 08/28/27 Z00025-0A-7 SOLVE INTERMEDIATE HOLDINGS 0.000% 12/31/27		02/28/2022	DIRECT		14,588,770 6.878.687	14,886,500		3.C Z
200025-0A-7 SOLVE INTERMEDIATE HOLDTINGS 0.000% 12/31/27 Z0002B-AB-1 ZONE CLIMATE 0.000% 03/09/29		03/09/2022	DIRECT		13,818,000	14, 100,000		3.C Z
Z0002E-ED-7 TPC Wire & Cable NA-SUB-UNSEC 02/16/28		03/31/2022	Interest Capitalization		32,113	32,113		. 4.C Z
Z00042-E8-2 CV INTERWEDIATE HOLDCO CORP NA-SR-SEC 09/30/26 Z00066-88-8 BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER 04/08/24		01/20/2022	DIRECT		15,022,000 1,445,783	15,328,571		. 3.C Z
Z0006A-4F-7 Blades Buyer Inc. 0.996% 09/30/28		03/31/2022	DIRECT		19,800,000	19,800,000		3.C Z
Z0006B-1A-9 FAMILIA INTERMEDIATE HLDNGS I NA-SUB-UNSEC 16.250% 12/03/27		03/31/2022	Interest Capitalization		1,674,409	1,674,409		. 3.C Z
Z0006D-1B-3 North Haven Stallone Buyer LLC NA-SUB-UNSEC 05/24/28 TPRC Intermediate Corporation NA-SUB-UNSEC 11.250% 12/03/27		03/31/2022	Interest Capitalization		200,423 102.630	200,423 102.630		3.B Z
200000-44-0 POWERGRID SERVICES ACQUISITION 10.500% 03/15/29		03/31/2022	DIRECT		(25,854,850)	(26,382,500)		3.C Z
Z00070-98-9 GSP HLDGS LLC Revolver 11/06/25		03/22/2022	No Broker		1,000,000	1,000,000		3.B PL
Z00072-25-8 TranSystems Corporation 09/30/27 Z00074-0F-4 KUSRP INTERMEDIATE INC NA-SUB-UNSEC 0.000% 07/23/28		01/28/2022	DIRECT		6,832,795 844.045	6,972,240 844.045		3.C Z
2000/4-0F-4 ROSHF INTERMEDIATE INC INF-SUB-UNSEC		03/31/2022	Interest Capitalization		16,828	16,828		4.0 Z
Z00092-B6-4 REVISION BUYER 11.000% 12/01/28		03/31/2022	DILLON READ & CO. INC.		(576, 104)	576, 104		4.B Z
Z00092-B6-4 REVISION BUYER 11.000% 12/01/28 Z00096-05-9 SOUTHERN HVAC (SECOND LEIN DDT DDTL 0.000% 10/01/28		03/31/2022	Interest Capitalization		95,491 423,948	95,491 432,600		. 4.B Z
BL3505-70-0 GFL ENVIRONMENTAL INC 05/31/25	A	03/01/2022	BARCLAYS BANK PLC		4,987,975	5,000,000		3.0 FE
000000-00-0 GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	02/24/2022	DIRECT		3,718,857	3,756,421		. 4.C
000000-00-0 GSM ACQUISITION CORP Revolver 11/16/26	D	03/31/2022	No Broker			911,392 2.137.500		3.A PL
BL3556-13-3 JAZZ FINANCING LUX SARL 04/22/28	D	02/10/2022	Various		4,987,729	4,975,321	·····	3.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans					1,143,753,435	1, 154, 462, 895		XXX
2509999997. Total - Bonds - Part 3					13,302,408,538	13, 333, 721, 228	28,456,552	2 XXX

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

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
2509999998. To	otal - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999. To	otal - Bonds					13,302,408,538	13,333,721,228	28,456,552	XXX
	otal - Preferred Stocks - Part 3					,,	XXX	,,	XXX
	otal - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
	otal - Preferred Stocks					/V//	XXX	////	XXX
	ACP CONVERSION HOLDINGS LP Class A Units	1	02/09/2022	DIRECT	28.195.650	28.196	^^^		
	ELEMENT 78 PARTNERS LLC Class A Common Units		02/09/2022	DIRECT		28, 196			
	S&S TRUCK PARTS HOLDING LP Partnership Units		03/01/2022	DIRECT	859.152.080	859.152			
	DOORDASH INC A		03/07/2022	DISTRIBUTION	2,989.000	274,969			
464287-24-2	LOD ISHARES IBOXX INVESTMENT GRA		01/18/2022	Various	1.943.000.000	249,999,075			
	HYG ISHARES IBOXX HIGH YLD CORP		01/18/2022	Various	1,163,001,000	100,009,651			
	ROCKET LAB USA INC		03/14/2022	DISTRIBUTION	79,926.000	686,205			
91680M-10-7	UPSTART HOLDINGS INC		03/23/2022	DISTRIBUTION		3,382,297			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		03/31/2022	FEDERAL HOME LOAN BANK	23,035,725.000	2,303,572,500			
23292E-10-8	DIDI GLOBAL INC	D	03/07/2022	DISTRIBUTION	229,997.000	919,988			
	NANO X IMAGING LTD	D	03/07/2022	DISTRIBUTION	2,368.000	22,903			
	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publi	icly Traded				2,659,860,237	XXX		XXX
Z0004D-21-6	NUVEEN CHURCHILL BDC INC. Nuveen Churchill BDC Inc.		03/31/2022	DIRECT	10,540,040.000	263,501,000			
	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Othe	r				263,501,000	XXX		XXX
	NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -R6		02/25/2022	BFDS BROKER	891,662.950	20,000,000			
87245R-43-3	TIAA- CREF S/T BOND INDEX FUND FUND # 2526		02/28/2022	Boston Financial	1.276	13			
87245R-45-8	TIAA- CREF S/T BOND INDX FUND- FUND # 2527		02/28/2022	CONVERSION	0.654	6			
87245R-46-6	TIAA- CREF S/T BOND INDEX FUND FUND # 2797		01/31/2022	CONVERSION	0.796	8			
	<u>ubtotal - Common Stocks - Mutual Funds - Designations Not Assigned by t</u>	he SVO				20,000,027	XXX		XXX
	MYVEST CORPORATION		01/31/2022	CAPITAL CONTRIBUTION	0.000	628,435			
	ND Properties, Inc.		03/31/2022	Issuer	68.000	363,099			
	T-C Europe Holding, Inc.		03/31/2022	Issuer	1.000	415,846			
	ubtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Trad	ed				1,407,380	XXX		XXX
	730 TEXAS FOREST HOLDINGS, INC		03/30/2022	CAPITAL CONTRIBUTION	0.000	504			
	ubtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					504	XXX		XXX
5989999997. To	otal - Common Stocks - Part 3					2,944,769,148	XXX		XXX
5989999998. To	otal - Common Stocks - Part 5					XXX	XXX	XXX	XXX
	otal - Common Stocks	2,944,769,148	XXX		XXX				
	otal - Preferred and Common Stocks				+	2.944.769.148	XXX		XXX
6009999999 - T					+	1 1 1	XXX	00 450 550	
0009999999 - 1	Utais					16,247,177,686	^^^	28,456,552	7//

				Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	leemed or C	Otherwise I	Disposed o	of During tl	he Current Qu	uarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	1	3	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
												T. 1.1	T. (.)							NAIC
											0		Total					Dond		Desig-
											Current		Foreign xchange Bo	sk/				Bond Interest/		nation Modifier
								Prior Year		Current	Year's Other Than		xchange Bo hange in Adju		oreign			Stock	Stated	and
								Book/	Unrealized		Temporary		Book Carr		change	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment		Adjusted Valu		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposa	l Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying Disp		oss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	,	Value Da	,	isposal	Disposal	Disposal	Year	Date	Symbol
	VESSEL MANAGEMENT SERVIC US GOVT GUARANT	Ĭ							,			-7					'			
228027-AA-6	3.432% 08/15/36	02/15/2022	Call 100.0000		90,000	90,000	90,000	90,000						90,000				1,544	08/15/2036 .	1.A
244005 50 0	.FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43	00/04/0000	Davida		040	046	040	045		0				246				2	05/04/0000	c +
311995-E2-6 36177N-5L-0	7.430% 05/01/23	03/01/2022			246 1, 115,688	2461,115,688	1,115,688	1, 115, 688		2			1	15,688				5,043	05/01/2023 . 12/15/2029 .	
	GN AC1428 2.690% 06/15/33				987,920	987,920	952,185	963,429		24,491		24,491		87,920					06/15/2033 .	
	GNMA POOL BA0078 4.010% 03/15/44	03/01/2022			411,999	411,999	465,284	461,374	ļ	(49,375)		(49, 375)		11,999				2,757	03/15/2044 .	
	GN BE1006 3.625% 01/15/43				127,118	127,118	130,296	129,835		(2,718)		(2,718)		27,118				769	01/15/2043 .	
	GNMA POOL BZ0329 1.650% 07/15/42	03/01/2022			646,723 67,017	646,723	701,241 67,038	698,479		(51,757)		(51,757)		67,017				3,237 184	08/15/2045 . 07/15/2042 .	
	GNMA POOL CB9446 2.820% 06/15/46				2,483,012	2,483,012	2,535,776	2,534,775		(51,763)		(51,763)		83,012				11,680	06/15/2046 .	
3617X4-6B-4	GNMA POOL C10866 2.580% 06/15/40		Paydown		164,422	164,422	165,572			(1,150)		(1, 150)		164,422				707	06/15/2040 .	1.A
36180K-2K-6	GN AD7978 3.920% 05/15/33	03/01/2022			152,836	152,836	152,520	152,547		290		290		52,836				1,000	05/15/2033 .	1.A
36180U-Q4-4 36180W-E6-8	GN AE2275 3.500% 01/15/32	03/01/2022	Paydown Paydown		279,671 165,193	279,671 165,193	269,730 165,709	273,602 165,498		6,069		6,069		79,671 65,193				1,633 1,172	01/15/2032 . 01/15/2039	I.A
	GN AE3752 4.400% 09/15/50				36,514		37,988			(1,310)		(1,310)		36,514				268	09/15/2050 .	1.A
36181R-5Z-4	GN AF9864 4.250% 09/15/38	03/01/2022	Paydown		2,003,499	2,003,499	2,006,418	2,006,192		(2,693)		(2,693)		03,499				14,209	09/15/2038 .	1.A
36181R-6A-8					557 , 175	557,175	568,319	564,014		(6,839)		(6,839)		57, 175				3,719	03/15/2034 .	1.A
	GN AU6234 4.000% 04/15/37	03/01/2022			502,805 853.579	502,805	541,380	532,321		(29,516)		(29,516) (42,382)		602,805 853.579				3,356 .5,654	04/15/2037 . 02/15/2037 .	1.A
	GNMA POOL AX8441 3.340% 07/15/44				2, 141,742	2,141,742	2,141,742	2,141,742		(42,302)		(42,302)		141,742					07/15/2044 .	
36202F-W3-6	G2 5166 3.000% 09/20/26	03/01/2022	Paydown		913	913	964	941		(28)		(28)		913				5	.09/20/2026 .	
	GN 738712 3.000% 09/15/26	03/01/2022			5,752	5,752	6,025	5,907		(155)		(155)		5,752				27	09/15/2026 .	
3620C1-JZ-0 36230M-ER-4	GN 745580 3.280% 06/15/39	03/01/2022			220,580 137,977	220,580	202,205	206,509		14,071		14,071		20,580				1,207 992	06/15/2039 . 05/15/2029 .	1.A
	GN 752844 4.310% 05/15/29	03/01/2022			1,871,969	1,871,969	1,871,969	1,871,457		512		512		71,969				18,283	07/15/2029 .	1.A
36230M-EW-3	GN 752849 5.375% 02/15/37	03/01/2022			412,611	412,611	412,611	412,611						12,611				3,702	.02/15/2037	1.A
	G2 782445 4.500% 10/20/38	03/01/2022			179,049	179,049	169,761	170,401		8,648		8,648		79,049				1,457	10/20/2038 .	1.A
	GN 619585 4.500% 09/15/33	03/01/2022			5,236 3,061	5,236	5,099 .2,981	5, 120 2,994		116		11668		5,236				39	09/15/2033 . 10/15/2033 .	
	GN 693207 6.400% 01/15/37				7,015,058	7,015,068	7,015,068	7,015,068					7.	15,068		(10)	(10)	50,340	01/15/2037 .	
	GNR 2009-68 MC PAC-11 5.000% 08/16/39	03/01/2022			416,888	416,888	427,441	418,325		(1,437)		(1,437)		16,888					.08/16/2039	
000704 115 5	GNR 2009-68 NP EXCH PAC-1-11 5.000%	00 /01 /0			004 075	004 070	000 50:	202 2==		(00=		(005)		04 070				2 222	00 (00 (000	
38373A-WF-9	08/20/39		Paydown		301,878	301,878	306,594	302,272		(395)		(395)		01,878				2,388	08/20/2039 .	I.A
38373M-MC-1	09/16/46	03/01/2022	Paydown		20,094	20,094	19,532	19,834		260		260		20,094				194	09/16/2046 .	1.A
	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.875%		,																	
38373M-NF-3	12/16/44	03/01/2022			4,454	4,454	4,320	4,319		135		135		4,454				36	12/16/2044 .	
38373M-PQ-7	GNR 2005-32 F CSTR SEQ 5.344% 04/16/47 GNR 2005-34 ZB CSTR DLY Z SEQ 5.096%		Paydown		1,583,132	1,583,132	1,583,132	1,583,132						83,132				14,067	04/16/2047 .	1.A
38373M-QF-0	05/16/46	03/01/2022	Paydown		22,538	22,538	21,854	22,317		221		221		22,538				192	05/16/2046 .	1.A
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.752% 12/16/47		Paydown		19, 131	19, 131	14,028	16,681		2,450		2,450		.19, 131				120	12/16/2047 .	1.A
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		Paydown		32,546	32,546	28,641	31,333		1,213		1,213		,32,546				284	12/16/2045 .	1.A
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.583% 11/16/45	03/01/2022	Paydown		1, 282, 150	1,282,150	1,235,860	1, 246, 520		35,630		35,630	1	82,150				14,810	11/16/2045 .	1 A
	GNR 2006-30 Z CSTR DLY Z SEQ 3.400%				1,202,130		, 200,000						,	.02, 100					10/2040 .	. I.n
38373M-VK-3	05/16/46	03/01/2022			12,336	12,336	7,984	10,570		1,766		1,766		.12,336				70	05/16/2046 .	
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46	03/01/2022	Paydown		117,426	117,426	108,498	114,452		2,974		2,974		17,426				992	04/16/2046 .	1.A
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46	03/01/2022	Paydown		1,767,265	1,767,265	1,548,281	1,638,959		128,307		128,307	1	67,265				20, 151	08/16/2046 .	1 A
	GNR 2006-66 Z Z AFC SEQ 5.000% 02/16/48	03/01/2022			3,653	3,653	3,356	3,544		110		110	',	3,653				30		
			CANTOR FITZGERALD & CO.		,									,						
	GNR 2003-31 YG PAC-11 5.500% 04/16/33				7,010,925	6,344,729	6,317,934	6,319,602	ļ	1		1		19,603		691,323	691,323	49,436	04/16/2033 .	
383/3Q-FJ-5	GNR 2003-31 YG PAC-11 5.500% 04/16/33		Paydown		251, 153	251,153	250,093	250 , 159		995		995		251, 153				30,762	04/16/2033 .	I.A

SCHEDULE D - PART 4

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

					SHOW All LOI	ig-reiiii bu	Jilus aliu Siu	ck Sold, Red	reemed or c	Juliel Wise i	Disposed (וו שלוווושל ונ	ne Current	Quarter							
1	2	3 4	5		6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15					-		NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	, ,	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For- Disp	sal Nan	10	Shares of	Consid-		Actual	Carrying		tization)/		(11 + 12 -		Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian Da			Stock	eration	Par Value	Cost	Value	Increase/		Recog-		Carrying	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
				iasei	Stock					(Decrease)	Accretion	nized	13)	Value		Disposai					, , , , ,
	GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33 GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33					12,407,751	11,228,734	11,355,058 385,319	11,228,734						11,228,734		1, 179,017	1, 179, 017		04/16/2033 .	
303/3U-UA-3	GNN 2003-34 FZ Z FAC-11 5.500% 04/10/55		CANTOR FITZGE																		
38373Q-LE-9	GNR 2003-39 GH PAC-11 5.500% 05/16/33			TALD α CO.		2,880,997	2,607,237	2,606,015	2,605,097		15		15		2,605,111		275,886	275,886	20,315	05/16/2033 .	1.A
	GNR 2003-39 GH PAC-11 5.500% 05/16/33					74.589	74.589	74,554	74.528		61		61		74.589		213,000	275,000	12,409	05/16/2033	
	3.1. 2000 00 011110 11 0.000 00/10/00		CREDIT SUISSE	SECURITIES											т, эээ						
383730-R4-5	GNR 2003-52 PM PAC-1-11 5.000% 06/20/33			02001111120		4,292,422	3,938,002	4,027,837	3,957,819		4		4		3.957.823		334.599	334,599	27,894	.06/20/2033	1. A
	GNR 2003-52 PM PAC-1-11 5.000% 06/20/33					158 , 165	158,165	161,773	158,961		(796)		(796)		158, 165				17,408	06/20/2033	
	30,20,00		CREDIT SUISSE	SECURITIES		,	, 100						(,00)		, , , , , , , , , , , , , , , , , , , ,				, 100		
38373Q-X4-8	GNR 2003-51 KE PAC-11 5.000% 06/20/33				L	8,996,527	8,253,694	8,312,490	8,253,896		4		4		8,253,900		742,627	742,627	58,464	06/20/2033 .	1.A
38373Q-X4-8	GNR 2003-51 KE PAC-11 5.000% 06/20/33	02/01/				311,771	311,771	313,992	311,779		(8)		(8)		311,771				36,320	06/20/2033	
			CANTOR FITZGE	RALD & CO.																	
38373Q-XD-8	GNR 2003-40 LD PAC-11 5.500% 05/16/33		022			5,456,426	4,937,942	5, 113, 856	4,962,785		41		41		4,962,827		493,600	493,600	39,229	05/16/2033 .	1.A
38373Q-XD-8	GNR 2003-40 LD PAC-11 5.500% 05/16/33					177,622	177,622	183,950	178,516		(894)		(894)		177,622				24,010	05/16/2033 .	
	GNR 2003-26 PC PAC-11 5.500% 04/16/33					8,231,270	7,449,113	7,556,194	7,469,096		36		36		7,469,132		762, 138	762,138	58,041	04/16/2033 .	
38373S-3E-5	GNR 2003-26 PC PAC-11 5.500% 04/16/33					238,321	238,321	241,747	238,960		(639)		(639)		238,321					04/16/2033 .	1.A
	GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33		CANTOR FITZGE	RALD & CO.																	
38373S-A6-4			022			6,296,719	5,698,388	5,727,771	5,696,442		34		34		5,696,476		600,243	600,243	44,400	03/16/2033 .	1.A
	GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33																				
38373S-A6-4						320,334	320,334	321,986	320,225		109		109		320,334				28,383	03/16/2033 .	
38373S-BP-1	GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33 .					4,578,457	4, 148, 092	4,230,406	4, 159, 980		3		3		4, 159, 983		418,474	418,474	51,333	02/20/2033 .	
38373S-BP-1 38373S-D3-8	GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33 . GNR 2003-27 ZD Z SEQ 4.500% 03/20/33					165,575 40,015	165,575	168,860	166,049		(475) 1,591		(475) 1,591		165,575				1,073 276	02/20/2033 . 03/20/2033 .	
383/35-03-8	GNR 2003-27 2D 2 SEQ 4.500% 03/20/33		UZZ Paydown			40,015	40,015	34,938	38 , 424		1,591		1,591		40,015				2/0		
38373S-M6-1	03/20/33		022 Various			6,468,327	5,860,319	5,798,053	5,833,973		15		15		5,833,988		634,339	634,339	72,521	03/20/2033 .	1 /
	GNR 2003-18 PG EXCH PAC-1-11 5.500%		022 vai 1005			0,400,021									,000,300			004,005			. I.A
38373S-M6-1	03/20/33	02/01/	022 Pavdown			209.823	209.823	207,594	208.880		943		943		209.823				1,416	03/20/2033	1 A
	GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33		CANTOR FITZGE	RAID & CO			200,020		200,000						200,020				,,,,,,	90/ 20/ 2000 .	
38373S-U3-9	0.000 00 NE EXCITING 11 0.000 047 107 00			INED a co.		8, 139, 081	7,365,684	7,332,681	7,334,891		(10)		(10)		7,334,881		804,200	804,200	57,391	04/16/2033 .	1.A
	GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33							,,002,001			(10)		(10)								1
38373S-U3-9			022 Paydown			342,503	342,503	340,968	341,071	L	1,432		1,432		342,503	L			36, 186	04/16/2033	1.A
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32	03/01/				64,959	64,959	64,432	64,633		327		327		64,959				654	06/20/2032	
	GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33		CANTOR FITZGE	RALD & CO.						1				1		1		· [
38373Y-J5-4						18,769,154	16,985,660	17,039,558	16,985,660						16,985,660		1,783,494	1,783,494	132,347	01/16/2033 .	1.A
	GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33						I			I	I					I					
38373Y-J5-4						531,322	531,322	533,008	531,322						531,322				81,402	01/16/2033	
	GNR 2002-89 C SEQ 5.500% 12/20/32			CA		3,287,217	2,978,226	2,920,379	2,928,665		53		53		2,928,718		358,499	358,499	36,856	12/20/2032 .	
38373Y-JK-1	GNR 2002-89 C SEQ 5.500% 12/20/32					108,027	108,027	105,928	106,229		1,798		1,798		108,027				639	12/20/2032 .	1.A
000701/ 1 = 0	GNR 2002-92 TB EXCH PAC-1-11 5.500%		CANTOR FITZGE	RALD & CO.		4 540 0:-	4 000 455	4 050 415		I					4 055	I	455 455	455 465	04 6	10 (10 (00	1
38373Y-LT-9	12/16/32		022			<u>4,</u> 510,816	4,082,186	<u>4</u> ,052,146	4,055,358		<u>(</u> 5)		<u>(</u> 5)		4,055,353		455,463	455,463	31,807	12/16/2032 .	1.A
000707 1 7 0	GNR 2002-92 TB EXCH PAC-1-11 5.500%	00.101	000			000 000	000.000	007.045	007 105	I	4 505				000 000	I			00.404	40 /40 /0000	L.
38373Y-LT-9	12/ 16/ 32					229,000	229,000	227 ,315	227,495		1,505		1,505		229,000				20, 191	12/16/2032 .	1.A
202707 #4 2	OND 2002 1 DO DAO 11 5 500% 01/10/20	04/04	CANTOR FITZGE	TALD & CO.		0.046.440	0 007 700	0 050 074	0 000 570	I	_		_		0 000 574	I	040 000	046 000	65.199	01/10/0000	1. 4
	GNR 2003-1 PG PAC-11 5.500% 01/16/33 GNR 2003-1 PG PAC-11 5.500% 01/16/33			·····		9,246,412	8,367,793	8,259,274 363,392	8,329,573 366,485		1 000		1 000		8,329,574 368.167		916,838	916,838	65, 199	01/16/2033 . 01/16/2033 .	
	GNR 2003-1 PG PAC-11 5.500% 01/16/33 GNR 2003-6 PG PAC-11 5.500% 01/20/33			·····		1,853,632		1,669,686	1,672,046		1,682		1,682		1,672,050		181,582	181,582		01/16/2033 . 01/20/2033 .	
	GNR 2003-6 PG PAC-11 5.500% 01/20/33			vn		73,600					322						181,362	101,082	20,783	01/20/2033 .	
38373Y-XP-4 38373Y-XS-8	GNR 2003-6 AH PAC-11 5.500% 01/20/33					8,743,279	7,912,470	73,174	7,911,175		322		322		73,600		832,103	832, 103	61,651	01/20/2033 .	
	GNR 2003-6 AH PAC-11 5.500% 01/16/33					350,417			350,359		57		57		350.417			902, 100	39.066	01/16/2033 .	
	GNR 2003-68 MH PAC-11 5.500% 07/16/33					170,712	170,712	171,405	170,712		الا		الا		170,712				1,477	07/16/2033 .	
000170	GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33								110,112												1
38374B-BB-8			022 Various			8,775,047	8,050,502	8, 159, 405	8,055,320	L	12		12	[8,055,331		719,716	719,716	57,024	06/20/2033 .	1.A
	GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33										[[
38374B-BB-8			022 Paydown			303.394	303.394	307.498	303.575	1	(182)		(182)	L	303.394	1			35.416	06/20/2033	1. A

SCHEDULE D - PART 4

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

Class	Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																				
CUSP CUSP Current	1	2	3 4	5											16	17	18	19	20	21	22
Cumple Processing Process				-														-			NAIC
Cutton																					Desig-
Column																					nation,
Californ Per																					
Californ Per																					NAIC
Part Part													Total	Total							Desig-
Part Part												Current	Change in	Foreian					Bond		nation
Column Part															Book/				Interest/		Modifier
Column									Prior Vear		Current					Foreign				Stated	and
Cube Control														•	•		Dardinad				
Second Control Contr	OL LOID																				SVO
Description Description										Valuation	(Amor-	Impairment	t Value	/Adjusted		Gain	Gain				
March Marc	Ident-		For- Disp	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
Second Content Seco	ification	Description	eign Da	e of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
2007-1-10 2007				CREDIT SUISSE SECURITIES	1					,											
	38374B-UB-7	GNR 2003-66 EJ PAC-11 5.000% 08/20/33		022 US LL		8, 133, 860	7,462,257	6,967,883	7,332,373		(9)		(9)		7,332,364		801,496	801,496	52,858	08/20/2033 .	1.A
September Sept	38374B-UB-7																, ,				
Section Sect)									
1,000 1,00				D22 BANK OF AMERICA			4,251,409	3,460,912	4, 107, 742		(54)		(54)				584,804	584,804		09/20/2033 .	1.A
March Color March Marc	38374C-AL-5					165,320	165,320	134,581	159,734		5,587		5,587		165,320				1,086	09/20/2033 .	1.A
200 0000-98 PERFORM-11 5.000 19/0/2013 200 0000/2012 200 00000/2012 200 00000/2012 200 00000/2012 200 00000/2012 200 00000/2012 200 000000/2012 200 00000000000000000000000000000				CREDIT SUISSE SECURITIES	\$]														
Security Security	38374C-N5-6			022 US LL		14,042,649	12,883,164	11,816,277	12,603,053		(304))	(304)		12,602,749		1,439,900	1,439,900	91,256	10/20/2033 .	1.A
		GNR 2003-86 PG EXCH PAC-11 5.000% 10/20/33			1								1								
98 2016 96 5 10 96 70 11 5 500 10 10 70 12 5 500 10 10 70 12 5 500 10 70 70 12	38374C-N5-6			022 Paydown		529, 185	529, 185	485,362	517,679		11,506		11,506		529, 185				56,926	10/20/2033 .	1.A
98 X099 50 DEDFR-C-1 5.500 1007/30 2.500 5.400 5		GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33			1																
98 X099 50 DEDFR-C-1 5.500 1007/30 2.500 5.400 5	38374C-N7-2			D22 BANK OF AMERICA		5,517,234	4,998,627	4,848,668	4,952,146		19		19		4,952,165		565,070	565,070	61,858	10/20/2033 .	1.A
Second Control Seco		GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33																			
3007-4-1-1 0607/3 0700-7-10 1000-7	38374C-N7-2			D22 Paydown		242,203	242,203	234,937	239,951		2,252		2,252		242,203				1,787	10/20/2033 .	1.A
98704-L-1 998 2003-76 To Clor Pic-1-1 5.000 10 Clor Pic-1-1 5.		GNR 2003-76 TG EXCH PAC-1-11 5.500%																			
38074-0-1-1 0607/03 2007/03	38374C-NL-1	09/20/33		022 BANK OF AMERICA		8,915,212	8,077,203	8 , 137 , 782	8,071,598		8		8		8,071,605		843,607	843,607	99,955	09/20/2033 .	1.A
Sept. Compose to Elicit Proc11 5.000 10/20/13 5.000 10/20/																					
2007-49-03 200	38374C-NL-1	09/20/33		022 Paydown		370,845	370,845	373,627	370,588		257		257		370,845				2,515	09/20/2033 .	1.A
September Sept		GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33																			
28074-9-93 29074-91 5.000 (9/10/23) 29074-91 5.000 (9/10/23) 29074-91 5.000 (9/10/23) 29074-91 5.000 (9/10/23) 29074-91 5.000 (9/10/23) 29074-91 5.000 (9/10/23) 29074-91 5.000 (9/10/23) 29074-91 5.000 (9/10/23) 29074-91 5.000 (9/10/23) 29074-91 29074-91 5.000 (9/10/23) 29074-91 290	38374C-S9-3			D22 BANK OF AMERICA		6,020,580	5,454,659	5,370,201	5,380,049		7		7		5,380,056		640,524	640,524	67,501	10/20/2033 .	1.A
2007-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-		GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33																			
\$8374-U-7 \$64 2006-91 to PM-11 5.000 to 10/20/33 \$0/20/23 \$0 \$2.00 to PM-11 5.000 to 10/20/33 \$0/20/233 \$7.00 to PM-11 5.000 to 10/20/33 \$0/20/233 \$7.00 to PM-11 5.000 to 10/20/33 \$0/20/233 \$7.00 to PM-11 5.000 t																					
28374-U-7 98 200-93 78 PC-11 5.000 10/20/33 .000 .0	38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33				273,889	273,889	266,614	271,997		1,892		1,892		273,889				2,267	09/16/2033 .	1.A
38374-11-7 98 2003-9 P PC-11 5.000 10/2013 0.0701/2022 948 (0.08 P 9.08 P 0.0					5																
38374-W-6 98 200-98 PP CH-11 5.000 10/20/203 20/20/2022 3840 CF MEDICA 9.942.37 9.943.37 9.92.711 9.9 3.9 9.90.715 9.943.37 9.90.715 9.943.37 9.90.715 9.943.37 9.90.715 9.943.47 9.94																	708,314	708,314			
38376-W-9 08 2003-98 PK PM-11 5.0001 10/20/38 09/10/2022 9aydonn																					
38376-9-R-9 OR 2008-90 PK																	1, 116,946	1,116,946			
S8740-12-2 S8740-12-3 S87																					
38374-8-19-6 3837	383/4D-R4-3			J22 Paydown		437 , 168	437 , 168	456,021	440,201		(3,033))	(3,033)		437 , 168				4,004	04/20/2038 .	1.A
S8874E-P0-8 S8874E-P0-1 S.500% 11/20/33 D2/28/2022 Various D.0.069,624 9.123,102 9.143,059 9.123,102 9.123,102 9.123,102 9.123,102 9.123,102 9.123,102 9.123,102 9.123,102 9.123,102 9.123,102 9.123,102 9.123	000740 1/0 0		00.04.4	200 Davida	1	74.045	74.045	70.054	74 704		(400)		(400)		74.045				550	04/00/0000	4.4
38374E-PV-8 3874E-PV-8 3874E-PV-1 38	38374D-V2-2			DZZ Paydown		/4,315	/4,315		/4,/21		(406)	·	(406)		/4,315				559		I.A
9R 2003-96 FF EXCH PAC-11 5.500s 11/20/203 . 38374E-RP-8	000745 84 0	UNH 2003-90 PY EXCH PAC-11 5.500% 11/20/33	00.100	200 V:	1	10 000 001	0 400 400	0 440 050	0 400 400						0 400 400		040 500	040 500	440 000	11 (00 (0000	4.4
38374E-B-B 38374	383/4E-BV-8	OND 2002 OF DV EVOL DAY 44 F FOOT 44 (02 (02		various		10,069,624	9, 123, 102	9, 143,059	9, 123, 102						9, 123, 102		946 , 522	946,522	112,898	1/20/2033 .	I.A
38374E-FB-P GNR 2003-106 Z X 7 SED 5.00% 11/20/33 0.0/01/20/22 34/00% 12/16/33 0.0/01/20/22 34/00% 12/16/33 0.0/01/20/22 34/00% 12/16/33 0.0/01/20/22 34/00% 12/16/33 0.0/01/20/22 34/00% 12/16/33 0.0/01/20/22 34/00% 12/16/33 0.0/01/20/22 34/00% 12/16/33 0.0/01/20/23 34/00% 12/16/33 0.0/01/20/23 34/00% 12/16/33 0.0/01/20/23 34/00% 12/16/33 0.0/01/20/23 34/00% 12/16/20/33 0.0/01/20/20/23 34/00% 12/16/20/23 34/00% 12/16/20/23 34/00% 12/16/2	2027/E DV 0	UND 2003-93 PT EAUT PAU-11 3.300% 11/20/33	00/04/	222 Paydown	1	E00 400	E00 400	E00 70F	E00 400						E00 400				0 747	11/20/2022	1 1
28374E-F-7 QNR 2003-106 Z Z SED 5.500% 11/20/33 0.2/04/2022 AMK OF AMERICA 14/300.587 13/037.904 11/74/761 12/710.209 (.42)		CND 2002_112 7/ 7 CEO / E00# 12/16/22									(0.000)		(2.000)								
38374E-JS-7											, ,						1 600 401	1 600 401			
S874E-JS-7 S87					 							'					1,000,421	1,000,421			
38374E-JS-7 38374E-JS-7 38374E-JS-7 38374E-JS-7 38374E-N-1	JUJ/ 4L-1 IF-/			ayuuwii		0,074 لا					12,090		12,090							1 1/ 20/ 2000 .	
SR374E_US_7 SR374E_US_7 SR374E_US_7 SR374E_US_7 SR374E_US_7 SR374E_US_7 SR374E_US_7 SR374E_US_7 SR374E_US_7 SR374E_US_8	38374FIS-7	041 2000 100 111 EXCITTAC-11 0.000/0 11/20/00	02/28/	122 Various	I	5 633 304	5 103 868	5 065 190	5 068 681		10		19		5 068 603		564 701	564 701	63 160	11/20/2033	1 4
38374E-KP-1 GNR 2003-100 Z Z SEQ 5.500% 11/20/33 02/04/2022 Paydown 28,937 227,802 227,359 1,578 1,578 228,937 227,002 227,359 1,086,769	00074L-00-7	GNR 2003_105 PH EXCH PAC_11 5 500% 11/20/22		Val 1003	ļ			ا الان الان الان الناسية الانتاسية ا			12		12		, ٥٥٥, رو					1/20/2000 .	1.7
38374E-LP-6 GNR 2003-100 Z Z SEQ 5.500% 11/20/33	38374F-, IS-7	3.1. 2030 100 TH EXGITING TE 0.000% 11/20/00	02/01/	122 Paydown	I	228 937	228 937	227 202	227 350		1 578		1 578		228 937				1 425	11/20/2033	1 A
38374E-LR-6 GNR 2003-107 MD EXCH PAC-1-1 5.500% 17/6/33 02/01/2022 Paydown 370,947 370,947 340,344 363,901 7,046 7,046 370,947 370		GNR 2003-100 7 7 SEQ 5 500% 11/20/33															1 086 769	1 086 769			
S874E-LR-6 GNR 2003-107 MD EXCH PAC-1-1 5.500% 1/16/33 1/16/33 0/2/11/2022 Various 7,515,449 6,801,311 6,735,594 6,601,311 6,735,594 6,801,311 6,801,311 6,735,594 6,801,311 6,735,594 6,8																	1,000,700	1,000,700			
38374E-LR-6 11/16/33 02/11/2022 Various 7,515,449 6,801,311 6,735,594 6,801,311 6,735,											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							, 20, 2000	
SR374E-L2-8 SR374E-L2-8 SR3 2003-99 PC PAC-11 5.500% 11/20/33 02/01/2022 Paydown 176,577	38374F-I R-6		02/11/	022 Various	I	7 515 449	6 801 311	6 735 594	6 742 386		18		18		6 742 404		773 045	773 045	52 994	11/16/2033	1.A
38374E-LP-6 I1/16/33						, ,010,440														10/ 2000 .	
38374E-LZ-8 GNR 2003-99 PC PAC-11 5.500% 11/20/3302/04/2022 BM/K OF AMERICA7,439,242 6,739,970 6,665,34412126,665,346773,896773,896773,89683,40711/20/20331/20/20331/20/20331/20/203302/01/2022	38374E-LR-6		02/01/	D22 Pavdown	L	176.577	176.577	174.870	175.047		1.530		1.530		176.577				32.373	11/16/2033	1.A
38374E-UB-0 GNR 2003-99 PC PAC-11 5.00% 11/20/33 02/01/2022 Paydown 273,664 270,254 270,634 270,634 3,030 3,030 273,664 3,030 3,030 273,664 270,2033 1/20/2022 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 1/20/2033 .					[L		[[773.896	773.896			
38374E-VB-0 GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33 US LL 21,150,657 19,404,272 17,803,420 18,999,829 (119) (119) (119) (119) (119) (119) (119)																					
38374E-VB-0	1]		s [2,0,004			2, 5, 50 7		,,,,,,,								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33	38374E-VB-0				L	21, 150, 657	19,404,272	17,803,420	18,999,829		(119)) L	(119)		18,999,710	L	2, 150, 946	2, 150, 946	137,447	11/20/2033	1.A
		GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33				,,		,, :=•	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,-		,,	,,			
	38374E-VB-0			022 Paydown	L	808,016	808,016	741.355	791, 175	L	16.841	L	16.841		808.016	L	L	L	85.748	11/20/2033 .	1.A

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise [Disposed of	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
					-					11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													T-4-1	T-4-1							
													Total	Total					D 1		Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	, ,	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		03/01/2022	Pavdown	Otook	38,030	38.030	38,030	38,030	(Decrease)	Accretion	HIZEU	13)	value	38.030	Disposai	Disposai	Disposai	328	.03/16/2046 .	1 A
	GNR 2004-26 GE PAC-11 5.000% 04/16/34		03/01/2022	Paydown		852,258	852,258	800,503	838,093		14, 165		14, 165		852,258				8,311	.04/16/2034 .	1 A
000741 01 7	0141 2004 20 GE 1 AO 11 3.000 % 04/ 10/ 04		00/01/2022	CREDIT SUISSE SECURITIES							14, 100		14, 103							.94/ 10/ 2004 .	
38374F-LL-6	GNR 2004-14 KH PAC-11 5.000% 02/20/34		01/21/2022	US LL		6,839,761	6,275,010	5,910,275	6, 182,650		(34)		(34)		6, 182, 616		657 , 145	657 , 145	44,448	.02/20/2034 .	1 A
	GNR 2004-14 KH PAC-11 5.000% 02/20/34		02/01/2022	Paydown		307,769	307,769	289,880	303,239		4,530		4,530		307,769				27,972	.02/20/2034 .	1.A
	GNR 2004-11 QG EXCH PAC-11 5.000% 02/16/34			.,		, ,	,	,					,		,				,		
38374F-SA-3			03/01/2022	Paydown		200,581	200,581	204,530	201,272		(690)		(690)		200,581				1,484	.02/16/2034	1.A
				CREDIT SUISSE SECURITIES																	
	GNR 2004-19 PG PAC-11 5.000% 03/20/34			US LL		6,303,771	5,783,276	5,695,907	5,706,052		(37)		(37)		5,706,015		597,757	597,757	40,965	.03/20/2034 .	
	GNR 2004-19 PG PAC-11 5.000% 03/20/34			Paydown		257,333	257,333	253,446	253,897		3,436		3,436		257,333				25,740	.03/20/2034 .	
	GNR 2004-29 Z Z SEQ 5.000% 04/16/34			Paydown		499,235	499,235	496 , 114	497,548		1,687		1,687		499,235				4, 128		
	GNR 2004-35 PM PAC-11 5.500% 05/20/34		02/04/2022	BANK OF AMERICA		5, 453, 808	4,941,162	4,874,766	4,914,421		(4)		(4)		4,914,418		539,391	539,391		.05/20/2034 .	
383/4G-PG-1	GNR 2004-35 PM PAC-11 5.500% 05/20/34		02/01/2022	Paydown		209,654	209,654	206,837	208,519		1, 135		1, 135		209,654				1,393	.05/20/2034 .	1.A
0007411 07/ 4	GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34		00 (04 (0000	DANK OF AMERICA		4 407 400	4 075 545	4 005 000	4 070 004		_		_		4 070 000		440 705	440 705	40.040	00 (00 (0004	4.
38374H-3Y-4	OND 0004 70 DU EVOU DAG 44 E E00V 00/00/04		02/04/2022	BANK OF AMERICA		1, 187, 133	1,075,545	1,085,292	1,076,391		/		/		1,076,398		110,735	110,735	13,310	.09/20/2034 .	. I.A
38374H-3Y-4	GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34	1 .	02/01/2022	Paydown		43,005	43,005	43,395	43,039		(34)		(34)		43,005				285	.09/20/2034 .	1 /
3037411-31-4			02/01/2022	CANTOR FITZGERALD & CO.		40,000		40,030	40,000		(04)		(34)						200	. 93/20/2004 .	. I.A
38374H-5S-5	GNR 2004-69 EY SEQ 5.500% 09/16/34		01/31/2022	ONNION THEOLEGIES & CO.		6,258,054	5,663,397	5,500,574	5.616.600		15		15		5.616.615		641,439	641,439	44, 127	.09/16/2034	1 A
	GNR 2004-69 EY SEQ 5.500% 09/16/34		02/01/2022	Pavdown		283,238	283,238	275,095	280,898		2,340		2,340		283,238				27,907	.09/16/2034 .	
	GNR 2004-72 PN PAC-11 5.500% 09/20/34			BANK OF AMERICA		3,662,293	3,318,045	3,347,078	3,317,895		5		5		3,317,900		344,392	344,392	41,061	.09/20/2034 .	
	GNR 2004-72 PN PAC-11 5.500% 09/20/34		02/01/2022	Paydown		177,988	177,988	179,546	177,980		8		8		177,988				1,092	.09/20/2034 .	1.A
38374H-YM-6	GNR 2004-59 PE PAC-1-11 5.500% 08/20/34		02/04/2022	BANK OF AMERICA		5,217,828	4,727,364	4,695,086	4,697,722		(15)		(15)		4,697,706		520 , 122	520, 122	58,501	.08/20/2034 .	1.A
38374H-YM-6	GNR 2004-59 PE PAC-1-11 5.500% 08/20/34		02/01/2022	Paydown		174,613	174,613	173,421	173,519		1,095		1,095		174,613				1,242	.08/20/2034 .	1.A
	GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34																				
38374J-EE-2			02/04/2022	BANK OF AMERICA		6,529,921	5,916,124	5,868,055	5,891,413		(2)		(2)		5,891,411		638,510	638,510		.09/20/2034 .	1.A
	GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34																				
38374J-EE-2	OND 0004 00 DE 00 DAO 44 E 000% 07/00/04		02/01/2022	Paydown		202,729	202,729	201,082	201,883		847		847		202,729				1,333	.09/20/2034 .	
	GNR 2004-80 PE SC PAC-11 5.000% 07/20/34 GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		03/01/2022 03/01/2022	Paydown		1, 194,799 182,952	1, 194, 799	1,115,258	1,178,482		16,316		16,316		1, 194, 799				8,969	.07/20/2034 .	
	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		02/04/2022	PaydownBANK OF AMERICA		6,717,485		6,075,596	6,074,441		4, 168 21		4, 168 21				643,023	643,023		10/20/2034 .	
	GNR 2004-98 GE PAC-11 5.500% 11/20/34		02/04/2022	Paydown		229,854	229,854	229,459	229,415		439		439		229,854		043,023	040,023	1,474	11/20/2034 .	
000/40 10 4	GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34		02/01/2022	i ayuumi			223,004		223,413						223,034					172072004 .	
38374J-PV-2	0.000 10/20/04	1 1	02/04/2022	BANK OF AMERICA		3,322,356	3,010,062	3,004,418	3,003,699		8		8		3,003,707		318.649	318,649		10/20/2034 .	1.A
	GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Did to Time to Time		,022,000															
38374J-PV-2			02/01/2022	Paydown		123,845	123,845	123,613	123,584		262		262		123,845			L	802	.10/20/2034 .	1.A
	GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35			CANTOR FITZGERALD & CO.				·							•						
38374K-3N-1			01/31/2022			4,014,356	3,632,902	3,689,666	3,640,596		37		37		3,640,633		373,723	373,723	28,306	.04/16/2035 .	1.A
	GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35																				
38374K-3N-1			02/01/2022	Paydown		113,220	113,220	114,989	113,460		(240)		(240)		113,220				17,399	.04/16/2035 .	1.A
				CREDIT SUISSE SECURITIES																	
	GNR 2005-21 Z Z SEQ 5.000% 03/20/35			US LL		13,534,537	12,417,007	12,246,273	12,339,167		(29)		(29)		12,339,138		1, 195, 399	1, 195, 399		.03/20/2035 .	
383/4K-K9-3	GNR 2005-21 Z Z SEQ 5.000% 03/20/35		02/01/2022	Paydown		427,022	427,022	421 , 151	424,346		2,677		2,677		427,022				54,486	.03/20/2035 .	1.A
000741/ DU 0	OND 2005 2 70 7 050 5 0000 04/00/05	1 1.	04 /04 /0000	CREDIT SUISSE SECURITIES		0 007 400	E 777 404	E 040 770	E 000 000		(400)		(400)		E 000 000		000 470	000 470	40.004	04 /00 /0005	1.
	GNR 2005-3 ZC Z SEQ 5.000% 01/20/35			US LL		6,297,403	5,777,434	5,342,779	5,668,338		(106)		(106)		5,668,233		629 , 170	629, 170	40,924 25,538	.01/20/2035 .	
38374K-HM-8	GNR 2005-3 ZC Z SEQ 5.000% 01/20/35 GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35		02/01/2022	Paydown		236,589	236,589	218,790	232, 122		4,468		4,468		236,589				25,538	.01/20/2035 .	1.A
38374L-EA-5	UNIN 2000-30 ND EACH FAC-11 3.300% 05/20/35	1 1.	03/01/2022	Paydown		209,356	209,356	212,325	209,769		(412)		(412)		209,356				1,862	.05/20/2035 .	1.A
000/4L-LA-0	GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35		yu/ U I/ 2022	CREDIT SUISSE SECURITIES		203,330	209,330		203,709		(412)		(412)		203,330				1,002	. 50/20/20/00	
38374L-RC-7	0.11. 2000 47 TO ENGITERO-11 3.000/1 00/20/33	1 1	01/21/2022	US LL		7 , 188 , 032	6,594,525	6,578,038	6,577,903		12		12		6,577,915		610,117	610, 117	46,711	.06/20/2035 .	1.A
	GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35		, ., E I/ EVEE																,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	. 20/ 20/ 2000 .	
38374L-RC-7		L	02/01/2022	Paydown		267,070	267,070	266,402	266,397		673		673		267,070			.	29, 100	.06/20/2035 .	1.A
	GNR 2005-69 YG PAC-11 5.500% 09/20/35			Paydown		183,255	183,255	183,863	183,255		.				183,255			ļ [1,561	.09/20/2035 .	

				Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	leemed or C	Otherwise	Disposed o	of During tl	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
												T-4-1	T-4-1							NAIC
											Current	Total	Total					Bond		Desig- nation
											Current Year's	Change in Book/	Foreign Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposa	l Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNR 2005-79 E CSTR DLY SEQ 4.517% 12/16/47																			1
38374M-AE-9					222,088	222,088	222,088	222,088						222,088				2,243	12/16/2047 .	1.A
38374M-B2-4	GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35	01/21/2022	CREDIT SUISSE SECURITIES		14,837,018	13,611,943	13,368,699	13,512,737		(184)		(184)		13,512,553		1,324,464	1,324,464	96.418	09/20/2035 .	1 A
38374M-B2-4	GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35		Paydown		553, 177	553, 177	543,292	549, 145		4,032		4,032		553, 177				59,997	09/20/2035 .	1.A
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45.		Paydown				77 , 121	81,460		5,201		5,201						607	09/16/2045 .	1.A
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		Paydown		163,779	163,779	162,600	162,665		1, 115		1, 115		163,779				1,481	11/16/2046 .	1 4
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39				15,055	15,055	14,971	14,998		58		58		15,055				1,461	02/16/2039 .	
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39	03/01/2022	Paydown		499, 181	499, 181	515,404	504,516		(5,335)		(5,335)		499, 181				4,245	02/20/2039 .	
00074T IV 4	GNR 2009-11 PB EXCH PAC-1-11 5.000%	00/04/0000	Davida		045 405	045 405	040, 000	045 554		(400)		(400)		045 405				0.050	00/00/0000	4.4
38374T-JY-1 38374T-RD-8	02/20/39				245, 135 1, 387, 645	245,1351,387,645	249,999	245,554		(420)		(420)		245, 135				2,058	02/20/2039 . 04/16/2039 .	
38374T-RQ-9	GNR 2009-22 CX SEQ 4.500% 04/16/39	03/01/2022	Paydown		1,246,110	1,246,110	1,230,534	1,239,884		6,226		6,226		1,246,110				9,677	04/16/2039 .	1.A
38374U-NF-4	GNR 2009-29 CB SEQ 4.500% 05/20/39				943,517	943,517	937,915	939,297		4,220		4,220		943,517				7,049	05/20/2039 .	1.A
38374U-PF-2	GNR 2009-29 NB PAC-1-11 4.500% 05/16/39 GNR 2009-46 PJ EXCH PAC-1-11 4.500%		Paydown		170,491	170,491	168,600	169,353		1, 138		1, 138		170,491				1,261	05/16/2039 .	1.A
38374U-S9-3	06/20/39	03/01/2022	Paydown		442,113	442,113	438,797	438,967		3, 146		3, 146		442, 113				3, 199	06/20/2039 .	1.A
38374V-AY-5	GNR 2009-40 WC PAC-1-11 4.500% 06/20/39	03/01/2022			600,771	600,771	581,105	594, 183		6,587		6,587		600,771				4,311	06/20/2039 .	
	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39				702,502	702,502	715,235	709,366		(6,864)		(6,864)		702,502				5,021	03/20/2039 .	
	GNR 2009-59 PZ Z PAC-1-11 5.000% 07/20/39 . GNR 2009-55 PX PAC-1-11 5.000% 07/20/39				683,777	683,777	674,850 692,098	679,864		3,913		3,913		683,777				5,514 5,502	07/20/2039 . 07/20/2039 .	
	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39						·													
38374X-PE-9					702,791	702,791	707 , 183	702,802		(11)		(11)		702,791				4,950	03/20/2039 .	
38374X-VF-9 38374X-WK-7	GNR 2009-23 DN EXCH SEQ 4.500% 04/16/39 GNR 2009-24 B SEQ 4.500% 04/20/39				1,008,509 750,103	1,008,509	1,001,576 755,963	1,003,113		5,397		5,397		1,008,509				7,351 5,149	04/16/2039 . 04/20/2039 .	1.A
38374X-WM-3	GNR 2009-24 BC SEQ 4.500% 04/16/39				850,550	850,550	848,361	848,630		1,920		1,920		850,550				5,868	04/16/2039 .	1.A
38374Y-AT-0	GNR 2010-93 LP PAC-1-11 4.500% 07/20/40	01/03/2022			29,392,834	26,935,014	28,214,427	27 , 233 , 122		4, 158		4, 158		27,237,280		2, 155, 554	2, 155, 554	164,977	07/20/2040 .	1.A
38374Y-AT-0 38374Y-DV-2	GNR 2010-93 LP PAC-1-11 4.500% 07/20/40 GNR 2010-92 PC PAC-1-11 4.500% 07/20/40				821,431 12,878,109	821,43111,801,246	12,206,913	830,522		(9,091)		(9,091)		821,431		988,348	988,348	3,080	07/20/2040 . 07/20/2040 .	
	GNR 2010-92 PC PAC-1-11 4.500% 07/20/40	01/01/2022			12,676,109	295,742	305,908	297,926		(2, 185)		(2, 185)		295,742				1, 109	07/20/2040 .	
38374Y-E2-5	GNR 2010-87 LD PAC-1-11 4.500% 07/20/40	03/14/2022	JP MORGAN SECURITIES		25,100,681	23,679,888	24,479,084	23,848,598		1,728		1,728		23,850,326		1,250,355	1,250,355	328,558	.07/20/2040	1.A
	GNR 2010-87 LD PAC-1-11 4.500% 07/20/40				1,814,510	1,814,510	1,875,750	1,827,438		(12,928)		(12,928)		1,814,510				12,763	07/20/2040 .	
38374Y-F4-0 38374Y-F9-9	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40 GNR 2010-87 YB SEQ 4.500% 07/20/40		Paydown		254,067	254,06719,313,439	264,706	257,623		(3,556)		(3,556)		254,067		1,629,409	1,629,409	2,063	07/20/2040 . 07/20/2040 .	
	GNR 2010-87 YB SEQ 4.500% 07/20/40				512,639	512,639	524,494	516, 113		(3,474)		(3,474)		512,639		1,020,400		1,922	07/20/2040	
38374Y-JX-2	GNR 2010-84 QB SC PAC-11 4.500% 06/20/40				1,073,939	1,073,939	1,091,055	1,076,442		(2,503)		(2,503)		1,073,939				7,868	06/20/2040 .	1.A
38374Y-US-0	GNR 2010-85 PE EXCH PAC-1-11 4.500% 07/20/40	03/07/2022	GOLDMAN SACHS & COMPANY		14,933,300	13,875,308	14,308,912	13,966,830		760		760		13,967,589		965,711	965,711	192,520	07/20/2040 .	1 /
	GNR 2010-85 PE EXCH PAC-1-11 4.500%				14,300,000	10,070,000	14,000,312	10,300,000						10,007,303			905,711	132,320	91/20/2040 .	
38374Y-US-0	07/20/40	03/01/2022	Paydown		935,078	935,078	964,299	941,246		(6, 168)		(6, 168)		935,078				6,743	07/20/2040 .	1.A
202747 VE 0	GNR 2010-85 ME EXCH PAC-1-11 4.500%	04 (00 (0000	ID MODOWN CECUDITIES		10 004 004	14 000 000	1E EOO 407	4E 000 EE4		1 500		4 500		15 000 144		1 000 FE0	1 000 FE0	91,852	07/00/0040	4.4
38374Y-VE-0	07/20/40		JP MORGAN SECURITIES		16,364,694	14,996,283	15,509,437	15,096,554		1,590		1,590		15,098,144		1,266,550	1,266,550	91,852	07/20/2040 .	I.A
38374Y-VE-0	07/20/40	01/01/2022	Paydown		375,412	375,412	388,258	377,922		(2,510)		(2,510)		375,412				1,408	07/20/2040 .	1.A
0007414 1174 -	GNR 2010-85 NE EXCH PAC-1-11 4.500%	00/04/05			4 704 745	4 704 740	4 010 100	4 750 00:		(15 15-		/15 155		4 704 700					07/00/00/0	
38374Y-WK-5 38374Y-XT-5	07/20/40				1,704,718	1,704,71822,107,872	1,846,423 22,852,285	1,750,204		(45,486)		(45, 486)		1,704,718		1, 138, 159	1, 138, 159	11,289	07/20/2040 . 07/20/2040 .	
38374Y-XT-5	GNR 2010-94 PU PAC-1-11 4.500% 07/20/40				1,650,114	1,650,114	1,705,677	1,664,021		(13,907)		(13,907)		1,650,114		1, 100, 109	1, 100, 109	11,146	07/20/2040 .	
38374Y-YM-9	GNR 2010-95 PE PAC-11 4.500% 07/20/40	01/03/2022	JP MORGAN SECURITIES		12,927,815	11,846,795	12,263,283	11,933,348		1,339		1,339		11,934,687		993 , 128	993, 128	72,562	07/20/2040 .	1.A
38374Y-YM-9 38375A-FR-0	GNR 2010-95 PE PAC-11 4.500% 07/20/40				294,826	294,826	305,191	296,980		(2, 154)		(2, 154)		294,826		000 000	000 000	1, 106	07/20/2040 .	
	GNR 2009-122 ME EXCH 4.500% 12/20/39 GNR 2009-122 ME EXCH 4.500% 12/20/39				15, 183,778 967,806	14,324,319967,806	13,828,985	14,215,515		(565)		(565)		14,214,950 967,806	·····	968,828	968,828	198,750	12/20/2039 . 12/20/2039 .	
	GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41				1,002,869	1,002,869	1,017,411	1,006,609		(3,741)		(3,741)		1,002,869				5,578		
000100 mo=0					, 002,000		, VII, TII .			(U, 1+1)	h	(U, /+I)						, 5, 51 0		

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																			
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	` 13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42									,			, i		·	·	·			
38375C-PC-8			.03/01/2022	Paydown		1,212,161	1,212,161	1,246,577	1,218,801		(10,165)		(10, 165)	1,212,161				8,798	.04/20/2042	1.A
38375C-RX-0	GNR 2012-48 KE PAC-11 3.500% 04/16/42		.03/01/2022	Paydown		1,064,750	1,064,750	1, 118, 652	1,083,244		(18,494)		(18,494)	1,064,750				5,865	.04/16/2042	
38375C-SE-1	GNR 2012-48 DE PAC-11 3.500% 04/20/42		.03/01/2022	Paydown		297,236	297,236	311,598	303,049		(5,814)		(5,814)	297,236				2,041 3.870	.04/20/2042	
	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42 GNR 2008-60 BY SEQ 5.000% 07/16/23		.03/01/2022	Paydown		569,918	569,918 137,815	557,977	565,027		4,890		4,890(69)					3,870	.04/20/2042	
	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		.03/01/2022	Paydown		204,891	204,891	204,378	204,359		531		531	204,891				1,744		
	GNR 2008-61 NB EXCH PAC-1-11 5.500%																	•		
38375D-KB-3	07/20/38		.03/01/2022	Paydown		141,762	141,762	146,281	142,654		(891)		(891)	141,762				1,297	.07/20/2038 .	1.A
	GNR 2012-73 NZ Z AD PAC-1-11 3.500%		00 (04 :	[1			(0.400)						00 (00 :== ::	
38375G-CG-4	06/20/42		.03/01/2022	Paydown		541,317	541,317	552,880	544,738		(3,422)		(3, 422)	541,317				3,732	.06/20/2042	1.A
38375J-CK-9 38375J-KZ-7	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46 GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		.03/01/2022	Paydown		51,082	51,082 153,371		49,936		1,146		1, 146	51,082				465 1, 110	.05/16/2046 .	1.A 1.A
303/30-NZ-/	GNR 2007-4 Z CSTR Z SEQ 4.357% 01/16/47		.03/01/2022	rayuuwii			133,371	102, 177	141,740		11,020		11,020	133,371				, 110	.01/10/204/	
38375J-R4-9	dia 2507 of at Example 11 0.000% day lay at		.03/01/2022	Paydown							(981)		(981)					843	05/16/2037	1.A
	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37					, ,	, ,	,	,		,			, ,						
38375P-MQ-1			.03/01/2022	Paydown		41,256	41,256	40,869	41,082		174		174	41,256				283	12/20/2037	1.A
	GNR 2008-50 NB EXCH PAC-1-11 5.500%			CANTOR FITZGERALD & CO.																
38375Q-YH-6	06/16/38		.01/31/2022			5,308,462	4,804,038	4,986,629	4,824,343		39		39	4,824,382		484,080	484,080	37,431	.06/16/2038 .	1.A
38375Q-YH-6	GNR 2008-50 NB EXCH PAC-1-11 5.500% 06/16/38		.02/01/2022	Paydown		307,370	307,370	319,053	308.670		(1,299)		(1,299)	307,370				24,292	.06/16/2038 .	1 /
	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		.03/01/2022	Paydown		263,727	263,727	275,553	266, 124		(2,398)		(2,398)	263,727				2,643	.08/20/2038 .	1 A
	GNR 2008-88 GW EXCH PAC-1-11 5.000%		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								(2,000)		(2,000)							
38375Y-J2-9	10/20/38		.03/01/2022	Paydown		148,505	148,505	147 , 763	147,818		687		687	148,505				1, 122	.10/20/2038	1.A
	GNR 2008-79 DA EXCH PAC-1-11 5.000%																			
	09/20/38		.03/01/2022	Paydown		142,570	142,570	141,857	141,886		684		684	142,570				1,141	.09/20/2038	1.A
	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38 . GNR 2009-89 ZA SC Z SEQ 5.000% 08/20/39		.03/01/2022	Paydown			348,642 692,254	359,537	349, 131		(488)		(488)	348,642				2,849 5,578	.08/20/2038	1.A 1.A
303700-30-3	GNR 2009-89 PV EXCH PAC-1-11 5.000%			GOLDMAN SACHS & COMPANY				133,123			(15,365)		(10,000)							. 1.4
38376C-3H-0	10/20/39		.02/22/2022	GOLDHIN GIGIO G COM INT.		8,746,311	8,070,413	8, 191, 470	8,085,424		289		289	8,085,713		660,598	660,598		10/20/2039	1.A
	GNR 2009-89 PV EXCH PAC-1-11 5.000%																	·		
38376C-3H-0	10/20/39		.03/01/2022	Paydown		569, 146	569, 146	577,683	570,205		(1,059)		(1,059)	569, 146				38,041	.10/20/2039	1.A
000700 484 0	OND 0000 00 KN DAG 1 11 5 0000 00 (00 (00		00/00/0000	GOLDMAN SACHS & COMPANY		0 004 504	0 004 407	0 407 450	0 400 047		200		200	0 400 505		E00.000	E00 000	07 740	00/00/0000	4.4
	GNR 2009-83 KM PAC-1-11 5.000% 09/20/39 GNR 2009-83 KM PAC-1-11 5.000% 09/20/39		.02/22/202203/01/2022	Paydown		6,604,521 415,042	6,094,137 415,042	6, 187, 453 6, 187, 453	6, 103, 317 415, 668		209		209	6, 103,525 415,042		500,996	500,996	67,713 28,574	.09/20/2039	1.A 1.A
	GNR 2009-92 BP PAC-1-11 5.000% 09/20/39		.03/01/2022	Various		5,503,721	5,356,420	5,524,645	5,385,362		(1,521)		(1,521)	5,383,841		119,881	119,881	28,374		
	GNR 2009-92 BP PAC-1-11 5.000% 06/20/39	1	.03/01/2022	Paydown				924,283	900,980		(4,842)		(4,842)					7,076	.06/20/2039	
				GOLDMAN SACHS & COMPANY						1								·		
38376C-QS-1	GNR 2009-77 CP PAC-1-11 5.000% 09/20/39		.02/22/2022			10,406,069	9,601,909	9,840,082	9,637,122		492		492	9,637,614		768,455	768,455	106,688	.09/20/2039	1.A
38376C-QS-1	GNR 2009-77 CP PAC-1-11 5.000% 09/20/39		.03/01/2022	Paydown		653,940	653,940	670, 161	656,338		(2,398)		(2,398)	653,940				45,021	.09/20/2039	1.A
38376C-SP-5	GNR 2009-77 PH PAC-1-11 5.000% 09/20/39 GNR 2009-79 ME EXCH PAC-1-11 5.000%		.03/01/2022	Paydown		499,766	499,766	502,733	499,544		222		222	499,766				3,994	.09/20/2039 .	. 1.A
38376C-XM-6	09/20/39		.03/01/2022	Paydown		251,377	251,377	254 , 166	251,685		(308)		(308)	251,377				1,950	.09/20/2039	1 Δ
,000700 7/111 0	20, 20, 00		. 50, 01, 2022	GOLDMAN SACHS & COMPANY							(300)			201,011				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	. 20/ 20/ 2000	
38376E-CN-3	GNR 2009-88 MD PAC-11 5.000% 10/20/39		.02/22/2022			11,675,550	10,773,288	11,115,003	10,831,786	ļ	599		599	10,832,386		843, 165	843, 165	119,703	.10/20/2039	1.A
	GNR 2009-88 MD PAC-11 5.000% 10/20/39		.03/01/2022	Paydown		732,888	732,888	756 , 134	736,867		(3,980)		(3,980)	732,888				50,632	10/20/2039	1.A
	GNR 2009-109 LN PAC-1-11 5.000% 11/20/39		.03/01/2022	JP MORGAN SECURITIES		17, 267, 082	15,805,109	15,884,135	15,790,098		185		185	15,790,284		1,476,798	1,476,798	243,662	11/20/2039	
38376E-S8-9	GNR 2009-109 LN PAC-1-11 5.000% 11/20/39		.03/01/2022	Paydown		1, 142,060	1,142,060	1, 147,770	1,140,976	····	1,085		1,085	1,142,060				9,100	11/20/2039	1.A
38376E-TL-9	GNR 2009-108 WY EXCH PAC-1-11 5.000% 11/20/39		.03/01/2022	JP MORGAN SECURITIES		38, 100, 154	34,874,283	35,223,025	34,886,425	1	675		675	34,887,100		3,213,053	3,213,053	537,645	11/20/2039	1 Δ
	GNR 2009-108 WY EXCH PAC-1-11 5.000%			or morionit occontities		, 100, 104	07,014,200	00,220,020						07,007,100		0,210,000			1/20/2003	
38376E-TL-9	11/20/39		.03/01/2022	Paydown		2,516,622	2,516,622	2,541,788	2,517,498		(876)		(876)	2,516,622				20,042	.11/20/2039	1.A
	GNR 2009-110 KA PAC-1-11 5.000% 11/20/39	[JP MORGAN SECURITIES		26,145,202	23,931,535	24,619,567	24,038,275		1,061		1,061	24,039,337		2, 105, 865	2, 105, 865	368,945	.11/20/2039	
38376E-TZ-8	GNR 2009-110 KA PAC-1-11 5.000% 11/20/39		.03/01/2022	Paydown		1,737,491	1,737,491	1,787,443	1,745,240	L	(7,750)		(7,750)	1,737,491				13,877	11/20/2039	1.A

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	inds and Sto	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current							Bond		nation
													Change in	Foreign	Pook/						Modifier
									D-i \/			Year's	Book/	Exchange	Book/	F:			Interest/	04-4-4	
									Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign	.		Stock	Stated	and
011015									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized	-	Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			posal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign D	ate	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNR 2009-61 PE EXCH PAC-1-11 5.000%																				
	08/16/39		1/2022	Paydown		715,665	715,665	720,474	715,822		(156)		(156)		715,665				5,798	08/16/2039 .	. 1.A
	GNR 2009-66 CW PAC-1-11 5.000% 08/20/39		1/2022	Paydown		1, 154, 553	1 , 154 , 553	1, 142, 285	1, 149, 331		5,222		5,222		1, 154, 553				9,225	08/20/2039 .	1.A
38376J-2X-1	GNR 2009-123 WQ SC PT 5.000% 09/20/39		1/2022	Paydown		374,065	374,065	377,221	374,402		(337)		(337)		374,065				2,980	09/20/2039 .	1.A
38376J-PA-6	GNR 2009-101 LN PAC-1-11 5.000% 11/20/39	U3/3	0/2022	GOLDMAN SACHS & COMPANY		11,665,871	10,764,357	11,070,468	10,814,505		544		544		10,815,049		850,823	850,823	119,604	11/20/2039 .	1 4
	GNR 2009-101 LN PAC-1-11 5.000% 11/20/39		1/2022	Paydown		735, 152	735, 152	756,057	738,576	·····	(3,425)		(3,425)		735, 152				50,616	11/20/2039 .	1.A
	GNR 2009-103 KE EXCH PAC-1 5.000% 11/20/39			,						<u> </u>	(0,720)		(0, 120)								1
38376J-VE-1		03/0	1/2022	JP MORGAN SECURITIES		24,989,740	22,873,904	23,209,864	22,905,205		589		589		22,905,795		2,083,945	2,083,945	352,639	11/20/2039 .	1.A
	GNR 2009-103 KE EXCH PAC-1 5.000% 11/20/39																				
38376J-VE-1			1/2022	Paydown		1,664,959	1,664,959	1,689,413	1,667,238		(2,278)		(2,278)		1,664,959				13,288	11/20/2039 .	1.A
38376J-W4-2	GNR 2009-123 NB PAC-1-11 4.500% 12/20/39		1/2022	Paydown		609,638	609,638	575,894	599,482		10 , 156		10 , 156		609,638				4,376	12/20/2039 .	1.A
38376J-YD-0	GNR 2009-103 DY EXCH SEQ 4.500% 11/20/39	03/0	1/2022	Paydown		258,305	258,305	255,722	257,064		1,242		1,242		258,305				1,859	11/20/2039 .	1.A
00076V EV 0	GNR 2009-93 LX EXCH PAC-11 5.000% 10/20/39	00/0	0./0000	GOLDMAN SACHS & COMPANY		00 770 040	22 027 000	04 770 000	04 004 400		1 757		4 757		04 000 400		0.740.450	0.740.450	077 070	10 /00 /0000	4.4
38376K-EY-3	GNR 2009-93 LX EXCH PAC-11 5.000% 10/20/39		0/2022			36,779,313	33,937,082	34,776,230	34,064,406		1,757		1,757		34,066,162		2,713,150	2,713,150	377,079	10/20/2039 .	. I.A
38376K-EY-3	UNN 2009-93 LX EXCH FAC-11 3.000% 10/20/39	03/0	1/2022	Pavdown		2,311,292	2,311,292	2,368,443	2,319,964		(8,671)		(8,671)		2,311,292				159, 124	10/20/2039 .	1 A
000/01 E1 0	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500%		1/ 2022	i ayuowii		2,011,202		2,000,440	2,013,304		(0,0/1)		(0,0/1/						155, 124	10/20/2005 .	. 1.0
38376K-FJ-5	10/16/39		1/2022	Paydown		796,797	796,797	800,264	796,214		583		583		796,797	L			7,228	10/16/2039 .	1.A
	GNR 2009-87 CG EXCH PAC-1-11 5.000%			GOLDMAN SACHS & COMPANY											,						
38376K-TZ-4	10/20/39		0/2022			13,639,817	12,585,759	12,823,709	12,626,192		554		554		12,626,746		1,013,070	1,013,070	139,842	10/20/2039 .	1.A
	GNR 2009-87 CG EXCH PAC-1-11 5.000%																				
38376K-TZ-4	10/20/39		1/2022	Paydown		856,632	856,632	872,828	859,384		(2,752)		(2,752)		856,632				59,086	10/20/2039 .	. 1.A
38376K-ZC-8 38376L-AH-2	GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39 GNR 2010-91 PE PAC-1-11 4.500% 07/20/40		1/2022 3/2022	Paydown		1, 171, 214	1, 171, 214	1,142,702	1,162,784		8,430 15,461		8,430 15,461		1, 171, 214 30, 953, 857		1,397,451	1,397,451	8,923	08/16/2039 . 07/20/2040 .	1.A
	GNR 2010-91 PE PAC-1-11 4.500% 07/20/40		1/2022	Paydown		889,238	29,646,102	1,019,984	928,000		(38,763)		(38,763)				1,397,431	1,397,431	3,335	07/20/2040 .	1 A
			1/2022	Paydown		658,969	658,969	664,118	659,637		(668)		(668)		658,969				4,460	07/20/2040 .	1.A
	GNR 2010-90 LK PAC-1-11 4.500% 07/16/40		1/2022	Paydown		504,893	504,893	521,933	508,544		(3,651)		(3,651)		504,893				3,768	07/16/2040 .	1.A
	GNR 2011-83 PB PAC-1-11 4.000% 06/20/41		1/2022	Paydown		483,877	483,877	462,310	476,415		7,462		7,462		483,877				2,607	06/20/2041 .	1.A
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		1/2022	Paydown		414,867	414,867	378,537	403,636		11,231		11,231		414,867				2,253	06/16/2041 .	1.A
000701 150 -	GNR 2011-80 NC EXCH PAC-1-11 4.000%		4 (0000	D . I		070 045	272 27-	045 705	004 5	1	0.50:		0.50:		272 27					00 (40 (00 (1, 1
38376L-UR-8	06/16/41		1/2022	Paydown		670,045	670,045	645,730	661,524	}	8,521		8,521		670,045	·			4,618	06/16/2041 .	- 1.A
	GNR 2011-81 PE PAC-1-11 4.000% 06/20/41 GNR 2011-107 PB PAC-1-11 4.000% 07/20/41		1/2022 1/2022	Paydown		367,251 640,106	367,251	354,211	362,832		4,419		4,419		367,251				3,673 4,286	06/20/2041 . 07/20/2041 .	
5001 OL-2V-4	GNR 2009-124 LU EXCH PAC-1-11 5.000%		1, 2022	GOLDMAN SACHS & COMPANY		940, 100	040, 100		023,719		10,300		10,300		040, 100				4,200		
38376P-2T-6	12/20/39	02/2	2/2022			13,416,586	12,379,780	12,428,138	12,366,722	L	153		153		12,366,875	L	1,049,711	1,049,711	137,553	12/20/2039	1.A
	GNR 2009-124 LU EXCH PAC-1-11 5.000%						,	,, .50	,,-						,,		,,	, -, - , - , - , -			
38376P-2T-6	12/20/39		1/2022	Paydown			842, 174	845,464	841,286		888		888		842, 174				58 , 182	12/20/2039 .	1.A
	GNR 2009-127 PB PAC-1-11 5.000% 12/20/39		1/2022	JP MORGAN SECURITIES		22,853,268	20,918,323	21,205,950	20,947,520		532		532		20,948,052		1,905,216	1,905,216	322,491	12/20/2039 .	1.A
38376P-4G-2	GNR 2009-127 PB PAC-1-11 5.000% 12/20/39		1/2022	Paydown		1,539,993	1,539,993	1,561,168	1,542,142		(2, 149)		(2, 149)		1,539,993				12,290	12/20/2039 .	1.A
38376P-AK-6	GNR 2009-121 ZA Z AD PAC-1-11 5.000%	00.40	1/0000	ID MODOWN CECUDITIES		04 700 004	10 000 510	10 405 050	10 770 074	1	0.047		0.047		10 775 701		0.007.040	0.007.040	207 205	10 /00 /0000	1.
383/6P-AK-6	12/20/39		1/2022	JP MORGAN SECURITIES		21,782,831	19,938,518	19,425,658	19,772,974		2,817		2,817		19,775,791		2,007,040	2,007,040	307,385	12/20/2039 .	. I.A
38376P-AK-6	12/20/39	03/0	1/2022	Paydown		1,467,344	1,467,344	1,429,601	1,455,161		12, 183		12, 183		1,467,344				11,711	12/20/2039 .	1 Δ
38376P-MF-4	GNR 2009-118 WP PAC-1-11 4.500% 12/20/39		1/2022	Paydown		1, 407, 344	1,008,147	996,002	1,433,101		4.770		4.770		1,008,147				7.439	12/20/2039 .	1 A
38376P-MV-9	GNR 2009-118 UZ Z SEQ 4.500% 12/20/39		1/2022	Paydown		390,692	390,692	356,602	379,956		10,735		10,735		390,692				2,921	12/20/2039 .	1.A
38376P-TS-9	GNR 2009-125 PN PAC-1-11 4.500% 12/20/39		1/2022	Paydown		624,237	624,237	596,829	615,783		8,454		8,454		624,237				4,629	12/20/2039 .	1.A
	GNR 2009-116 LN PAC-1-11 5.000% 12/16/39		1/2022	Paydown		3,210,727	3,210,727	3,226,279	3,209,634		1,094		1,094		3,210,727				28, 196	12/16/2039 .	1.A
38376P-ZT-0	GNR 2009-116 MP PAC-1-11 5.000% 12/16/39		1/2022	Paydown		639,719	639,719	643,917	639,839	ļ	(120)		(120)		639,719				5, 142	12/16/2039 .	. 1.A
38376T-CF-7	GNR 2010-12 MC PAC-11 4.500% 01/20/40		1/2022	Paydown		447,896	447,896	425,974	441,551		6,345		6,345		447,896		0.420.72		3, 186	01/20/2040 .	. 1.A
38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40		1/2022	JP MORGAN SECURITIES		37,528,959	34,351,450	33,664,233	34,116,051		(806)		(806)		34, 115, 245		3,413,714	3,413,714	529,585	01/20/2040 .	. I.A
J83/61-UV-1	GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40 GNR 2010-2 QN EXCH PAC-1-11 4.500% 01/20/40		1/2022	Paydown		2,459,529	2,459,529	2,410,325	2,442,675		16,854		16,854		2,459,529				19,305	01/20/2040 .	. I.A
38376T-GV-8	UNIT 2010-2 VIN EACH FAC-1-11 4.300% 01/20/40	03/1	4/2022	JP MORGAN SECURITIES		16,883,699	15,928,018	15,478,176	15,776,258	1	(811)		(811)		15,775,447		1, 108, 252	1, 108, 252	221,001	01/20/2040 .	1 4
			.,	5		, 000, 000					(311)		(311)				1, 100, 202				

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dis	sposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description		Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
ilication	GNR 2010-2 QN EXCH PAC-1-11 4.500% 01/20/40	eigii L	Jaic	Of Fulcilasei	Olock	Gration	i ai vaiue	0031	value	(Decrease)	Accietion	Hizeu	13)	value	Date	Disposai	Disposai	Disposai	i Gai	Date	Symbol
38376T-GV-8	4.300 0 0720740	03/0	01/2022	Paydown		1, 128,043	1,128,043	1,096,184	1,117,295		10,748		10,748		1,128,043					.01/20/2040 .	1.A
38376T-JC-7	GNR 2010-3 HP PAC-1-11 5.000% 01/20/40		01/2022	JP MORGAN SECURITIES		25,027,630	22,908,586	23, 122, 638	22,915,280		425		425		22,915,704		2, 111, 926	2,111,926	353, 174	01/20/2040 .	1.A
38376T-JC-7	GNR 2010-3 HP PAC-1-11 5.000% 01/20/40		01/2022	Paydown		1,671,310	1,671,310	1,686,927	1,671,799		(488)		(488)		1,671,310				13, 169	01/20/2040 .	1.A
38376T-KH-4	GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39		01/2022	. JP MORGAN SECURITIES		23,056,171	21, 104, 047	20,450,741	20,896,329		3,795		3,795		20,900,124		2, 156, 047	2, 156, 047	325,354	12/20/2039 .	1.A
38376T-KH-4	GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39		01/2022	Paydown		1,543,595	1,543,595	1,495,811	1,528,402		15, 193		15, 193		1,543,595		4 050 501	4 050 504	12,287	12/20/2039 .	1.A
38376T-KQ-4 38376T-KQ-4	GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39		14/2022	JP MORGAN SECURITIES		16, 181,700	15,265,755	13,923,719	14,828,275		(3,075)		(3,075)		14,825,200		1,356,501	1,356,501	211,812	12/20/2039 .	. I.A
38376T-RQ-4	GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39 GNR 2010-7 HA PAC-1-11 5.000% 01/16/40		01/2022 01/2022	Paydown		1,082,747	1,082,747 . 2,444,183	987,561	1,051,718		31,029		31,029 6,581		1,082,747				7,987 18,380	12/20/2039 .	
,500/01-11-0	GNR 2010-6 PE EXCH PAC-1-11 5.000% 01/16/40)	J 1/ EUEE										0,301								
38376T-VP-4			01/2022	Paydown		1, 196, 099	1,196,099	1,206,004	1, 196, 695		(597)		(597)		1,196,099				9,917	.01/16/2040 .	1.A
38376T-WZ-1	GNR 2010-1 GZ Z SEQ 4.500% 01/20/40		01/2022	Paydown			855,511	784,897	833,778		21,733		21,733		855,511				6,391	01/20/2040 .	1.A
38376T-YX-4	GNR 2010-11 EP AD PAC-11 5.000% 01/20/40		01/2022	Paydown			864,043	871,738	864, 189		(146)		(146)		864,043				6,670	01/20/2040 .	1.A
000701/ 01/ 5	GNR 2010-19 PB EXCH PAC-1-11 5.000%	00.4				252 222	050 000	007.050	050 000		(0.044)		(0.044)		252 222				0.040	00 (00 (00 10	
38376V-3W-5 38376V-3Z-8	02/20/40		01/2022 01/2022	Paydown		852,828 37,541,825	852,828	867,253	856,669		(3,841)		(3,841)		852,828		3,540,919	3,540,919	6,846 529,766	02/20/2040 .	1.A
	GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40 GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40		01/2022	Pavdown		2.506.991	34,363,227	2.433.221	2.480.049						34,000,907		3,540,919	3,540,919		01/20/2040 . 01/20/2040 .	1 A
	GNR 2010-20 JZ Z SEQ 4.000% 02/20/40		01/2022	Paydown		581,096	581,096	567,237	576,229		4,866		4,866							02/20/2040 .	
	GNR 2010-17 PN EXCH PAC-1-11 4.500%							,											,		
38376V-B7-1	02/16/40		01/2022	Paydown		568,005	568,005	544,575	561,343		6,662		6,662		568,005				3,071	02/16/2040 .	1.A
38376V-BP-1	GNR 2010-20 PY PAC-1-11 4.500% 02/16/40		01/2022	Paydown		584,848	584,848	562,916	577,917		6,930		6,930		584,848				4,670	.02/16/2040 .	1.A
38376V-E5-2	GNR 2010-23 BP PAC-1-11 4.500% 02/20/40		01/2022	Paydown		1,082,417	1,082,417	1,036,414	1,069,131		13,286		13,286		1,082,417				7,737	02/20/2040 .	1.A
38376V-FA-0	GNR 2010-20 NW EXCH AD PAC-1-11 5.000% 02/20/40	02/0	01/2022	Paydown		250.998	250,998	258,685	252.935		(1,937)		(1,937)		250.998				2.048	02/20/2040 .	1 4
	GNR 2010-23 ZD EXCH Z SEQ 4.500% 02/20/40.		01/2022	Paydown		417,936	417,936	380,261	405,584		12,352		12,352		417,936				2,987	02/20/2040 .	
	GNR 2010-34 NC EXCH PAC-1-11 4.500%					, , , , , , , , , , , , , , , , , ,															
38376W-2U-8	03/20/40		31/2022	Various		35,979,477	33,942,903	32,603,169	33,522,467		(2,493)		(2,493)		33,519,973		2,459,504	2,459,504	470,958	.03/20/2040 .	1.A
	GNR 2010-34 NC EXCH PAC-1-11 4.500%																				
38376W-2U-8	03/20/40		01/2022	Paydown		2,493,751	2,493,751	2,395,322	2,462,862		30,889		30,889		2,493,751				17,950	03/20/2040 .	1.A
38376W-3L-7 38376W-D8-5	GNR 2010-34 Z EXCH Z SEQ 4.500% 03/20/40 GNR 2010-35 JY PAC-1-11 4.500% 03/20/40		01/2022 01/2022	Paydown		384,455	384,455 . 503,072	346 , 198	370,869		13,586		13,586		384,455				2,734	03/20/2040 . 03/20/2040 .	1.A 1.A
003/011-00-3	GNR 2010-33 31 FAC-1-11 4.500% 63/20/40		11/2022	. rayuowii				401,091	430,300		0,304		0,304							93/20/2040 .	
38376W-FT-7	02/20/40		01/2022	Paydown		763,687	763,687	738,748	755, 114		8,573		8,573		763,687				5,316	02/20/2040 .	1.A
	GNR 2010-15 ZH Z SEQ 4.500% 02/20/40		01/2022	Paydown		1,981,293	1,981,293	1,840,858	1,935,350		45,942		45,942		1,981,293				14,220	.02/20/2040 .	
				GOLDMAN SACHS & COMPANY																	1
38376X-2R-3	GNR 2010-45 PQ PAC-1-11 5.000% 04/20/40		22/2022			9,302,073	8,583,227	8,848,771	8,642,228		605		605		8,642,833		659,240	659,240	95,369	04/20/2040 .	
38376X-2R-3 38376X-3H-4	GNR 2010-45 PQ PAC-1-11 5.000% 04/20/40 GNR 2010-45 UE PAC-1-11 4.500% 04/20/40		01/2022 01/2022	Paydown		610,582 518,155	610,582 . 518,155	629,472	614,780		(4, 197)		(4, 197) 476		610,582 518,155					04/20/2040 . 04/20/2040 .	1.A
	GNR 2010-45 VG EXCH SEQ 4.500% 04/20/40		01/2022	Paydown		1,272,342	1,272,342	1,271,945	1,271,151		1, 191		1, 191		1,272,342				9,748	04/20/2040 . 04/16/2040 .	1.A
38376X-BJ-1	GNR 2010-39 WP PAC-1-11 4.500% 03/20/40		01/2022	Paydown		838,453	838,453	868,192	844,414		(5,961)		(5,961)		838,453				5,993	03/20/2040 .	1.A
38376X-BP-7	GNR 2010-39 BY SEQ 4.500% 03/20/40		01/2022	Paydown		1,009,499	1,009,499	955,869	990,961		18,538		18,538		1,009,499				7,217	03/20/2040 .	1.A
				GOLDMAN SACHS & COMPANY																	
38376X-FJ-7	GNR 2010-32 PB PAC-1-11 5.000% 03/20/40		22/2022			19, 148, 080	17,668,355	17,646,270	17,632,550		106		106		17,632,656		1,515,424	1,515,424	196,315	.03/20/2040 .	1.A
38376X-FJ-7	GNR 2010-32 PB PAC-1-11 5.000% 03/20/40		01/2022	Paydown o company		1,326,113	1,326,113	1,324,456	1,323,426		2,687		2,687		1,326,113				84,212	03/20/2040 .	. I.A
38376X-JS-3	GNR 2010-37 AZ Z SEQ 5.000% 03/20/40	03/0	07/2022	GOLDMAN SACHS & COMPANY		10,687,681	9,782,775	9,514,808	9,683,208		(429)		(429)		9,682,779		1,004,902	1,004,902	150,818	03/20/2040 .	1 Δ
38376X-JS-3	GNR 2010-37 AZ Z SEQ 5.000% 03/20/40		01/2022	Pavdown		642,212	642,212	624,621	635,676		6,536		6,536		642,212		1,007,302	1,004,302	5,243	03/20/2040 .	1.A
			01/2022	JP MORGAN SECURITIES		10,863,186	9,943,420	9,790,633	9,887,042		(164)		(164)		9,886,877		976,309	976,309	153,294	.03/20/2040	1.A
38376X-NW-9	GNR 2010-29 CZ Z PAC-1-11 5.000% 03/20/40 .		01/2022	Paydown		676,462	676,462	666,068	672,627		3,835		3,835		676,462			l	5,449	03/20/2040 .	1.A
	NID 0040 E4 WZ Z DIO 4			GOLDMAN SACHS & COMPANY													. 7	0 75	,	04/00::	
38376X-S7-9 38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40 .		07/2022	Davdawa		28,580,801	26,160,916	25,222,040	25,823,800		6,648		6,648		25,830,449		2,750,352	2,750,352	403,314	04/20/2040 .	. 1.A
383/61-8/-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40 . GNR 2010-29 PE EXCH PAC-1-11 4.500%		01/2022	Paydown		1,852,700	1,852,700	1,786,209	1,828,825		23,874		23,874		1,852,700				14,786	04/20/2040 .	. I.A
38376X-SE-4		03/0	01/2022	Paydown		922.807	922.807	882,254	910,528		12.279		12,279		922,807				6,411	03/20/2040 .	1 Δ
	00/ E0/ T0		/									p							, TII		****

SCHEDULE D - PART 4

					SHOW All LO	ng-renn bo	nds and Stoc	k Solu, Red	leemed or C	Jinerwise i	Jisposea (ט טווווטט וכ	ie Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's			Book/				Interest/		Modifier
									Prior Year		Current		Book/	Exchange		Foreign			Stock	Stated	
										l	Current	Other Than		Change in	Adjusted	Foreign	D				and
011010									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange		-	Dividends	Con-	SVO
CUSIP		l_			Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40 .		03/01/2022	Paydown					878,812		6,532		6,532		885,344				7, 157	03/20/2040 .	1.A
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40 .		03/01/2022	Paydown		1,033,015	1,033,015	1,012,590	1,025,493		7,522		7,522		1,033,015				7,648	03/16/2040 .	1.A
000707 717	GNR 2010-30 MU EXCH PAC-1-11 4.500%		00 (04 (0000			540.050	540.050	540.004	540.004		(100)		(400)		F40.050				0.075	00 (00 (00 40	
38376X-XJ-7	03/20/40		03/01/2022	Paydown		512,958	512,958	516,364	513,084		(126)		(126)		512,958				3,675	03/20/2040 .	1.A
38376X-Y9-8	04/16/40		03/01/2022	Paydown		1,388,355	1,388,355	1,424,365	1,397,977		(9,622)		(9,622)		1,388,355				10,207	04/16/2040 .	1 Δ
	GNR 2010-51 EY EXCH SEQ 4.500% 04/16/40		03/01/2022	Paydown		670,332	670,332	667 , 190	668,458		(3,022)		1,875		670,332				4,830	. 04/16/2040 .	
	GNR 2010-30 JB EXCH SEQ 4.500% 03/20/40		03/01/2022	Paydown		287,389	287,389	284,336	285,897		1,492		1,492		287,389					03/20/2040 .	
1	GNR 2010-44 NC EXCH PAC-1-11 4.500%			,									,						,,		
38376Y-2J-9	04/20/40		03/01/2022	Paydown		677,422	677,422	645,906	667,446		9,976		9,976		677,422				4,695	04/20/2040 .	1.A
	GNR 2010-44 BD EXCH PAC-1-11 4.500%										1										
38376Y-3D-1	04/20/40		03/01/2022	Paydown		596,518	596,518	570,793	588,476		8,042		8,042		596,518				4,237	04/20/2040 .	1.A
000707 011 0	NID 0040 50 DD D40 4 44 5 000% 04400440		00 (07 (0000	GOLDMAN SACHS & COMPANY		40.000.000	00 400 000	40.040.004	00 070 705		4 700		4 700		00 075 504		0 400 540	0 400 540	004 000	04/00/0040	
	GNR 2010-53 PB PAC-1-11 5.000% 04/20/40		03/07/2022	D 4		42,808,083	39, 183, 600	40,248,904	39,373,795		1,769		1,769		39,375,564		3,432,519	3,432,519	604,080	04/20/2040 .	
38376Y-3N-9	GNR 2010-53 PB PAC-1-11 5.000% 04/20/40		03/01/2022	Paydown		2,741,167	2,741,167	2,815,693	2,754,473		(13,305)		(13,305)		2,741,167				22,025	04/20/2040 .	. I.A
38376Y-DU-2	GNR 2010-46 GX EXCH AD PAC-1-11 5.000% 04/20/40		03/01/2022	Paydown		515, 127	515, 127	522,049	516,239		(1,112)		(1, 112)		515, 127				4, 106	04/20/2040 .	1 Δ
000701 00 2	GNR 2010-46 HY EXCH AD PAC-1-11 5.000%			i ayuumi							(1,112)		(1,112)						, 100	94/ 20/ 2040 .	
38376Y-EQ-0	04/16/40		03/01/2022	Pavdown		1,567,148	1,567,148	1,586,676	1,570,835		(3,686)		(3,686)		1,567,148				13,725	04/16/2040 .	1.A
	GNR 2010-46 CY EXCH PAC-1-11 5.000%			GOLDMAN SACHS & COMPANY																	
38376Y-FK-2	04/20/40		03/07/2022			7,961,439	7,287,359	7,353,400	7,295,772		176		176		7,295,948			665,492	112,347	04/20/2040 .	1.A
	GNR 2010-46 CY EXCH PAC-1-11 5.000%																				
38376Y-FK-2			03/01/2022	Paydown		478,395	478,395	482,730	478,947		(552)		(552)		478,395				3,906	04/20/2040 .	
38376Y-HH-7	GNR 2010-50 WD PAC-11 4.500% 04/20/40		03/01/2022	Paydown		276,942	276,942	304,777	284,655		(7,713)		(7,713)		276,942				1,926	04/20/2040 .	. 1.A
38376Y-Q6-1	GNR 2010-47 CE EXCH AD PAC-11 5.000% 04/20/40		03/07/2022	GOLDMAN SACHS & COMPANY		17,453,705	15,975,931	16,120,713	15,986,875		330		330		15,987,205		1,466,500	1,466,500	246,296	04/20/2040 .	1 /
,303701-40-1	GNR 2010-47 CE EXCH AD PAC-11 5.000%		95/01/2022			17,433,703		10, 120,713	13,300,073						13,367,203		1,400,300	1,400,500	240,230	04/20/2040 .	. 1.7
38376Y-Q6-1	04/20/40		03/01/2022	Paydown		1, 139, 318	1, 139, 318	1, 149, 643	1, 140, 099		(780)		(780)		1, 139, 318				9,092	04/20/2040 .	1.A
	GNR 2010-47 PE EXCH PAC-1-11 4.500%			,		, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	,,		,		, , , , , , , , , , , , , , , , , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,	,,	
38376Y-S4-4	04/20/40		03/01/2022	Paydown		2, 146, 750	2,146,750	2,057,525	2, 116, 653		30,097		30,097		2,146,750				15,422	04/20/2040 .	1.A
1				GOLDMAN SACHS & COMPANY																	
	GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40 .		03/07/2022	[16,462,398	15,068,556	14,583,809	14,914,690	ļ	(639)		(639)		14,914,051		1,548,347	1,548,347	232,307	04/20/2040 .	
	GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40 .		03/01/2022	Paydown		1,074,609	1,074,609	1,040,039	1,063,636		10,973		10,973		1,074,609		4 070 05-	4 070 055	8,576	04/20/2040 .	
	GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40 GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40		03/31/2022	Various		19,547,720	18,441,245	18,037,843	18,275,450		(1,084)		(1,084)		18,274,366		1,273,353	1,273,353	255,872	04/20/2040 .	
	GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40		93/01/2022	Paydown		1,044,824	1,344,824	1,315,406	1,332,733		12,091		12,091		1,344,824				9,049	04/20/2040 .	. I.A
38376Y-YL-9	04/20/40		03/01/2022	Paydown		1,056,377	1,056,377	1,021,385	1,043,590		12,787		12,787		1,056,377				7,612	04/20/2040 .	1.A
	GNR 2010-99 NJ SC PAC-11 4.000% 07/20/40		03/01/2022	Paydown		1,201,377	1,201,377	1,201,190	1, 199, 926		1,451		1,451		1,201,377					07/20/2040 .	
	GNR 2010-99 QL EXCH PAC-1-11 4.000%			,		,,	,,	,,	,,												
38377D-HH-2	08/20/40		03/01/2022	Paydown		2,073,508	2,073,508	2,065,733	2,068,252	 	5,256		5,256		2,073,508				14, 113	08/20/2040	1.A
	GNR 2010-101 PC AD PAC-1-11 4.000% 08/20/40										1										
38377D-LH-7	NP code ded No Every Die da de Francisco		03/01/2022	Paydown		1,062,369	1,062,369	1,065,025	1,061,434		936		936		1,062,369				6,703	08/20/2040 .	1.A
202770 VV 2	GNR 2010-104 NC EXCH PAC-11 4.500% 08/20/40	1	00/14/0000	ID MODOWN OF CURLITIES		14,967,521	14 100 000	14 500 611	14 100 444		000		000		14 100 000		700,000	700.000	105 010	00/00/0040	1.4
38377D-XV-3	CND 0040 404 NO EVOLUDAD 44 4 500% 00/00/40		03/14/2022	JP MORGAN SECURITIES		14,967,521	14,120,303	14,508,611	14, 198, 414		868		868		14, 199, 282		768,239	768,239	195,919	08/20/2040 .	. I.A
38377D-XV-3	GNR 2010-104 NC EXCH PAC-11 4.500% 08/20/40	1	03/01/2022	Paydown		983,538	983,538	1,010,585	988,979		(5,441)		(5,441)		983,538				6,939	08/20/2040 .	1 Δ
	GNR 2010-104 PC EXCH PAC-11 4.500% 08/20/40			Paydown		, 200, 330		1,010,000			(3,441)		(3,441)								
38377D-YD-2	3.1. 2010 104 10 EXGITING 11 4.500% 00/20/40	1	03/01/2022	Paydown		672,600	672,600	689,835	675,868	[(3,268)		(3,268)		672,600				4,618	08/20/2040	1.A
	GNR 2010-64 B SEQ 4.500% 05/16/40		03/01/2022	Paydown		304,868	304,868	316,301	307,919		(3,051)		(3,051)		304,868				1,916	05/16/2040	
38377E-AN-4	GNR 2010-41 MQ PAC-1-11 4.500% 04/20/40		03/14/2022	JP MORGAN SECURITIES		13, 153, 400	12,408,868	12,426,318	12,408,868						12,408,868		744,532	744,532	172, 173	04/20/2040 .	1.A
	GNR 2010-41 MQ PAC-1-11 4.500% 04/20/40		03/01/2022	Paydown		880, 124	880,124	881,362	880 , 124						880, 124				6,581	04/20/2040 .	
38377E-BE-3	GNR 2010-41 PE PAC-1-11 4.500% 04/20/40		03/01/2022	Paydown		539,440	539,440	513,648	531,202		8,239		8,239		539,440				3,920	04/20/2040 .	1.A
000775 05 :	GNR 2010-41 LQ EXCH PAC-1-11 5.000%		00/04/0005	GOLDMAN SACHS & COMPANY		0 001 10-	7 504 077	7 000 000	7 500 555		35-		450		7 500 055		001 51:	001 511	220 25-	04/00/0045	
38377E-DE-1	U4/ZU/4U	1	03/31/2022	l		8, 231, 197	7 ,534 ,277	7,606,088	7.539.527	L	156	L	156		7.539.683	L	691.514	691.514	116.153	04/20/2040 .	A

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	and Stoo	ck Sold, Red	leemed or (Otherwise	Disposed o	of During tl	he Current Qua	arter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Value	16	1	7	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total T	Γotal							Desig-
												Current		oreign					Bond		nation
												Year's		change Boo	k/				Interest/		Modifier
									Prior Year		Current	Other Than		ange in Adjus		ian			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary		Book Carry			alized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted				, ,			-	anzeu Bain	Total Gain	Received	tractual	Admini-
Ident-		For F	Disposal	Name	Shares of	Consid-		A otuol	Carrying	Valuation	(Amor-	Impairment	1					(Loss) on	During	Maturity	strative
ification	Description		Date	of Purchaser	Stock		Par Value	Actual Cost	Value	Increase/	tization)/	Recog-		arrying Dispo /alue Dat			ss) on l sposal		Year	Date	Symbol
ilication	Description	eign	Date	of Purchaser	Slock	eration	Pai value	Cost	value	(Decrease)	Accretion	nized	13) V	/alue Dat	e Disp	osai Dis	sposai	Disposal	rear	Date	Symbol
38377E-DE-1	GNR 2010-41 LQ EXCH PAC-1-11 5.000% 04/20/40	0	3/01/2022	Paydown		537,305	537,305	542,426	537,679		(374)		(374)	5	37,305				4,288	04/20/2040 .	1 A
,000/72 02 1	04/20/40		0/01/2022	GOLDMAN SACHS & COMPANY							(0/4)		(0/4)		07,000				, 200	94/20/2040 .	
38377E-FA-7	GNR 2010-42 DB PAC-11 4.500% 04/20/40	0	3/07/2022			8,379,057	7,785,419	7,977,622	7,823,531		332		332	7,8	23,864		.555, 194	555 , 194	108,023	04/20/2040 .	1.A
38377E-FA-7	GNR 2010-42 DB PAC-11 4.500% 04/20/40		3/01/2022	Paydown		555,215	555,215	568,922	557,933		(2,718)		(2,718)	5	55,215				3,988	04/20/2040 .	1.A
	GNR 2010-60 PL PAC-1-11 4.500% 05/20/40		3/01/2022	Paydown		1,354,881	1,354,881	1,544,353	1,415,834		(60,953)		(60,953)		54,881				9,677	05/20/2040 .	
	GNR 2010-67 JE PAC-1-11 4.500% 05/20/40		3/01/2022	Paydown		578,927	578,927	660 , 158	603,447		(24,520)		(24,520)		78,927				4,146	05/20/2040 .	
	GNR 2010-67 GQ PAC-1-11 4.500% 05/20/40 GNR 2010-57 YB PAC-1-11 4.500% 05/20/40		3/01/2022 3/01/2022	Paydown		714,062	714,062 228,469	716,740	713,519		543		543		14,062 28,469				5,077 1,607	05/20/2040 . 05/20/2040 .	1.A
	GNR 2010-57 PE PAC-1-11 4.500% 05/20/40		13/01/2022	Paydown		1,029,897	1,029,897	1,008,334	1,021,398		8,499		8,499		29,897				7,322	05/20/2040 .	1.A
	GNR 2010-73 LE EXCH PAC-1-11 4.500%	1		.,		, -20,007	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , ,	, 52., 550		, .50		,	,	.,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	/ =0.0 .	
38377F-2J-9	06/20/40		3/01/2022	Paydown			623,729	631,111	624,601		(872)		(872)		23,729				4,460	06/20/2040 .	1.A
38377F-5F-4	GNR 2010-81 PH PAC-11 4.500% 06/20/40	0	3/01/2022	Paydown		592,686	592,686	590,464	591,070		1,617		1,617	5	92,686				4,274	06/20/2040 .	1.A
000775 55 7	GNR 2010-61 ME EXCH PAC-1-11 4.500%		0.704.70000	D 4		004 000	004 000	005 740	050 000		(40,000)		(40, 000)		04.000				F 0F0	05 (00 (00 40	
38377F-EE-7	05/20/40		3/01/2022	Paydown		834,600	834,600	885,719	852,686		(18,086)		(18,086)	8	34,600				5,952	05/20/2040 .	. I.A
38377F-FL-0	05/20/40 4.500%	0	3/14/2022	JP MORGAN SECURITIES		11,706,001	11,043,397	11,064,104	11,030,482		113		113	11 0	30.594		675.407	675.407	153,227	.05/20/2040 .	1 Δ
	GNR 2010-61 PE EXCH PAC-1-11 4.500%		107 147 EULL	G MONORY GEOGRAPHES											00,004		.010,101				
38377F-FL-0	05/20/40	0	3/01/2022	Paydown		678,588	678,588	679,861	677,795		794		794	6	78,588				4,703	05/20/2040 .	1.A
	GNR 2010-61 CG EXCH PAC-1-11 4.500%																				
38377F-FY-2	05/20/40	0	3/31/2022	Various		11,383,822	10,739,455	10,766,303	10,728,394		120		120	10,7	28,514		.655,308	655,308	149,010	05/20/2040 .	1.A
38377F-FY-2	GNR 2010-61 CG EXCH PAC-1-11 4.500% 05/20/40		3/01/2022	Davida		744 000	744 000	740 775	744 450		704		764	,	41.920				E 040	05/00/0040	4.4
	GNR 2010-62 PB PAC-1-11 4.500% 05/20/40			Paydown			741,920 538.340	743,775 554.826	741, 156 541, 632				(3,293)		38.340				5,340 3,866	05/20/2040 . 05/20/2040 .	. I.A
	GNR 2010-62 KD PAC-1-11 4.500% 05/20/40			Paydown		1,008,833	1,008,833	1,003,316	1,005,636		3, 197		3, 197		08,833					05/20/2040 .	1.A
	GNR 2010-56 PE PAC-1-11 4.500% 05/20/40			Paydown		717,786	717,786	697,599	711,225		6,562		6,562		17,786				5, 155	.05/20/2040 .	1.A
	GNR 2010-56 EN EXCH SEQ 4.500% 05/20/40		3/01/2022	Paydown		399,274	399,274	388,793	395,415		3,859		3,859		99,274				2,924	05/20/2040 .	1.A
	GNR 2010-55 QM PAC-1-11 4.500% 05/20/40		3/01/2022	Paydown		871,956	871,956	850 , 157	863,828		8, 127		8, 127		71,956				6, 199	05/20/2040 .	1.A
38377F-X3-0	GNR 2010-78 PJ SC SEQ 5.000% 04/16/40 GNR 2010-59 PC EXCH PAC-1-11 4.500%		3/01/2022	Paydown			332,772	354,402	337,692		(4,920)		(4,920)	3	32,772				3,048	04/16/2040 .	. 1.A
38377F-XN-6	05/20/40 4.500%	0	3/01/2022	Paydown		840,228	840,228	960,748	876,019		(35,791)		(35,791)	8	40.228				6,001	05/20/2040 .	1 A
38377F-Y4-7	GNR 2010-73 TZ SC Z SEQ 4.500% 02/20/40		3/01/2022	Paydown		555,347	555,347	587,084	565,487		(10,140)		(10, 140)		55,347				3,947	02/20/2040 .	1.A
	GNR 2010-73 CZ Z SEQ 4.500% 06/20/40		3/01/2022	Paydown		376,858	376,858	355,312	370,243		6,614		6,614		76,858				2,612	06/20/2040 .	1.A
				GOLDMAN SACHS & COMPANY]						
	GNR 2010-58 BP PAC-1-11 4.500% 05/20/40		3/07/2022			17,267,801	16,044,415	16, 154, 720	16,044,349		258		258		44,607	1	, 223 , 194	1,223,194	222,616	05/20/2040 .	1.A
	GNR 2010-58 BP PAC-1-11 4.500% 05/20/40 GNR 2010-88 BN SEQ 4.500% 07/20/40		3/01/2022 01/03/2022	Paydown		1,029,897	1,029,897	1,036,978	1,029,893 9.448.870				4		29,897 49.410		005 745	005 745		05/20/2040 .	. 1.A
	GNR 2010-88 BN SEQ 4.500% 07/20/40		11/03/2022	Pavdown		10,285,125	9,425,086 287.437	9,535,168	9,448,870				(725)		87.437		.835,715	835,715	57,729 1,078	07/20/2040 . 07/20/2040 .	
	GNR 2010-79 AB PAC-11 4.500% 06/20/40		13/01/2022	Paydown		646,708	646,708	627,787	639,661		7,048		7,048		46,708				4,557	06/20/2040 .	
	GNR 2010-70 EG PAC-1-11 4.500% 06/20/40		3/01/2022	Paydown		679,813	679,813	690,223	681,362		(1,549)		(1,549)		79,813				4,712	.06/20/2040	1.A
38377G-MY-2	GNR 2010-75 NB SEQ 4.500% 06/20/40		3/14/2022	JP MORGAN SECURITIES		18,310,943	17,274,475	17,038,975	17, 154, 490		(579)		(579)		53,911	1	, 157 , 032	1, 157, 032	239,683	06/20/2040 .	1.A
38377G-MY-2	GNR 2010-75 NB SEQ 4.500% 06/20/40		3/01/2022	Paydown		1, 158, 146	1, 158, 146	1, 142, 357	1, 150, 102		8,044		8,044	1,1	58,146				8, 157	06/20/2040 .	1.A
38377G-N6-2	GNR 2010-76 ME EXCH PAC-1-11 4.500%		2 /01 /2022	Douglaum		000 000	990 000	006 500	000 000		2 200		2 222		90 020				6,411	06 /00 /00 40	1.4
	06/20/40		3/01/2022 3/01/2022	Paydown							2,222		2,222		89,030 73.257					06/20/2040 . 06/20/2040 .	1.A
	GNR 2010-73 2 2 3EQ 4.000% 06/20/40		11/11/2022	JP MORGAN SECURITIES		58,736,109	54,072,368	53,945,636	53,944,980		1,730		101		45,081	4	,791,028	4,791,028	331, 193	06/20/2040 .	
38377G-RZ-4	GNR 2010-68 PE PAC-1-11 4.500% 06/20/40		1/01/2022	Paydown		1,648,679	1,648,679	1,644,815	1,644,795		3,884		3,884	1,6	48,679				6, 183	06/20/2040 .	
38377G-SJ-9	GNR 2010-68 LB SEQ 4.500% 06/20/40	0	3/01/2022	Paydown		392,614	392,614	388,566	390,727		1,887		1,887	3	92,614				2,845	06/20/2040 .	1.A
				GOLDMAN SACHS & COMPANY																	1
38377G-SX-8	GNR 2010-68 MB PAC-1-11 4.500% 06/20/40		3/07/2022	Dd		17,732,930	16,476,590	16,538,377	16,466,613		195		195		66,808	1	, 266 , 122	1,266,122	228,613	06/20/2040 .	[1.A
38377G-SX-8 38377G-U2-3	GNR 2010-68 MB PAC-1-11 4.500% 06/20/40 GNR 2010-89 BG PAC-1-11 4.000% 07/20/40		3/01/2022 3/01/2022	Paydown		1, 108, 752	1,108,752 975,469	1,112,910	1,108,081		671 1,681		671		08,752 75.469				7,992 6,027	06/20/2040 . 07/20/2040 .	1.A
	GNR 2010-09 BG FAC-1-11 4.000% 07/20740	1	2022	ι α, αυπιι							1,001		1,001		, 0, 400						
38377J-2L-6		0	3/01/2022	Paydown		697,087	697,087	697,087	697,087				L	6	97,087				7,401	09/20/2040 .	1.A

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Rec	deemed or C	Otherwise I	Disposed o	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
38377J-4D-2	GNR 2010-113 B SEQ 4.500% 09/20/40	Cigii	03/01/2022 .	Pavdown	Otock	674,288	674,288	763,632	702,100	(Decrease)	(27,811)	HIZEG	(27,811)	value	674,288	Disposai	Disposai	Disposai	4,531	09/20/2040 .	1 4
38377J-4H-3	GNR 2010-113 EB SEQ 4.500% 09/20/40		03/01/2022 .	Paydown		1,364,855	1,364,855	1,545,698	1,415,426		(50,571)		(50,571)		1,364,855				11,073	09/20/2040 .	1.A
	GNR 2010-109 GN EXCH PAC-1-11 4.000%								,,												
38377J-FB-4	08/20/40	[]	03/01/2022 .	Paydown		3,493,501	3,493,501	3,496,202	3,488,947		4,553		4,553		3,493,501			 	22,218	08/20/2040 .	1.A
	GNR 2010-107 LY AD PAC-1-11 4.500% 08/20/40	1								I								l			1
38377J-FM-0	OND 0040 407 LV AD DAO 4 44 4 500° 00 (00 (10		01/11/2022 .	. JP MORGAN SECURITIES		63,852,530	58,782,536	60,252,100	59,072,341		4,872		4,872		59,077,213		4,775,317	4,775,317	360,043	08/20/2040 .	1.A
20277154.0	GNR 2010-107 LY AD PAC-1-11 4.500% 08/20/40		04/04/0000	Decidence		1 000 040	1 000 040	1 704 440	1 071 040	1	(0.400)		(0.400)		1 000 040				0.000	00 (00 (0040	1.
38377J-FM-0	GNR 2010-107 PY AD PAC-1-11 4.500% 08/20/40		01/01/2022 .	Paydown		1,662,848	1,662,848	1,704,419	1,671,046		(8, 198)		(8, 198)		1,662,848				6,236	08/20/2040 .	. I.A
38377J-FV-0	0181 2010 107 F1 AD FAO-1-11 4.500% 00/20/40		01/11/2022	JP MORGAN SECURITIES		30,858,110	28,407,927	29,211,338	28,575,507	1	2,632		2,632		28,578,139		2,279,971	2,279,971	173,999	08/20/2040 .	1.A
	GNR 2010-107 PY AD PAC-1-11 4.500% 08/20/40							20,211,000			, 002								170,000	,0,20,2010 .	
38377J-FV-0			01/01/2022 .	Paydown		789,680	789,680	812,014	794,339		(4,658)		(4,658)		789,680				2,961	08/20/2040 .	1.A
38377J-GJ-6	GNR 2010-107 QY PAC-1-11 4.000% 08/20/40		03/01/2022 .	Paydown		762,874	762,874	766,688	762,768		105		105		762,874				4,813	08/20/2040 .	1.A
	GNR 2010-107 GY AD PAC-1-11 4.500% 08/20/40					.=															
38377J-GP-2	01D 0040 407 01/ 1D D10 4 44 4 5000 00/00/40		01/11/2022 .	. JP MORGAN SECURITIES		15,918,813	14,654,834	15,215,839	14,783,724		1,824		1,824		14,785,548		1, 133, 265	1, 133, 265	89,761	08/20/2040 .	1.A
38377J-GP-2	GNR 2010-107 GY AD PAC-1-11 4.500% 08/20/40		01/01/2022 .	Davidaum		407.374	407.374	422,968	410,957		(3.583)		(3,583)		407.374				1.528	08/20/2040 .	1 4
38377J-L3-5	GNR 2010-111 BC SEQ 4.500% 09/16/40		03/01/2022 .	Paydown		502,087	502,087	511,991	505, 193		(3, 107)		(3, 107)		502.087				4,037	09/16/2040 .	
	GNR 2010-111 PB AD PAC-1-11 4.000% 09/20/40			. I dydomii							(0, 107)		(0, 101)						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	90/ 10/ 2040 .	
38377J-M4-2			03/01/2022	Paydown		268,562	268,562	269,485	268,474		88		88		268,562				2,648	09/20/2040 .	1.A
38377J-NZ-2	GNR 2010-98 HE PAC-1-11 4.500% 08/20/40		03/01/2022 .	Paydown		1, 487, 497	1,487,497	1 , 538 , 165	1,500,770		(13,273)		(13, 273)		1,487,497				10,727	08/20/2040 .	1.A
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		03/01/2022 .	Paydown		900,288	900,288	899,215	898,716		1,572		1,572		900,288				5,734	09/16/2040 .	
38377J-PS-6	GNR 2010-98 VZ Z SEQ		03/01/2022 .	Paydown		945,603	945,603	935,687	941,302		4,301		4,301		945,603				7,003	08/20/2040 .	1.A
38377J-S6-1 38377J-UJ-0	GNR 2010-117 PL AD PAC-11 4.000% 09/20/40 . GNR 2010-108 LA AD PAC-11 4.000% 08/20/40 .		03/01/2022 .	Paydown			464,725	434,372 970,496	454,829 967.889		9,895		9,895 1.092		464,725				4,386	09/20/2040 . 08/20/2040 .	. 1.A
	GNR 2010-108 PB PAC-11 4.000% 08/20/40		03/01/2022 .	Paydown		454,587	454,587	445,779	451,035		3,552		3,552		454,587				3,258	08/20/2040 .	1 A
	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40			aydomii																90/20/2040 .	
38377K-C9-9			01/03/2022	JP MORGAN SECURITIES		32, 106, 787	29,422,027	29,953,818	29,530,264		2,020		2,020		29,532,284		2,574,503	2,574,503	180,210	07/20/2040 .	1.A
	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40																				
38377K-C9-9	NP 2010 111 IP FUNI PIO 1 11		01/01/2022 .	Paydown		770,449	770,449	784,375	773,284		(2,834)		(2,834)		770,449				2,889	07/20/2040 .	1.A
38377K-CM-0	GNR 2010-114 MB EXCH PAC-1-11 4.000%		09/01/0000	Davidawa		1,030,958	1,030,958	1,035,790	1 000 700	1	222		222		1,030,958				7,437	00/00/0040	1.4
38377K-CM-0 38377K-DQ-0	09/20/40		03/01/2022 03/01/2022	Paydown		1,030,958	1,030,958		1,030,736 757,992		2,336		222						4,817	09/20/2040 . 09/20/2040 .	. I.A
38377K-FQ-8	GNR 2010-115 BD PAC-1-11 4.000% 09/20/40		03/01/2022 .	Paydown		1,400,491	1,400,491	1,416,246	1,402,593		(2, 102)		(2, 102)		1,400,491				4,817	09/20/2040 .	1.A
	GNR 2010-115 TY PAC-1-11 4.000% 09/20/40		03/01/2022 .	Paydown		1, 140, 493	1,140,493	1,150,828	1, 141,591		(1,099)		(1,099)		1, 140, 493				7,226	09/20/2040 .	
	GNR 2010-112 PE EXCH PAC-1-11 4.500%			,																	
38377K-L2-4	09/20/40		01/03/2022 .	. JP MORGAN SECURITIES		49,401,561	45,270,617	47,265,354	45,788,582		6,927		6,927		45,795,509		3,606,052	3,606,052	277,283	09/20/2040 .	1.A
000771/ 1.0 :	GNR 2010-112 PE EXCH PAC-1-11 4.500%		04 (04 (0000	0 4		4 470 400	4 170 10-	4 005 405	4 400 000	1	(10 10-1		(10.105)		4 470 45-					00 (00 (00 10	
38377K-L2-4	09/20/40		01/01/2022 .	Paydown		1, 173, 462	1, 173, 462	1,225,168	1, 186,888		(13,426)		(13,426)		1, 173, 462				4,400	09/20/2040 .	. I.A
38377K-LE-8	UNIT 2010-114 INC EAGIT FAC-11 4.300% 09/20/40		01/11/2022 .	JP MORGAN SECURITIES		32,305,813	29,740,679	30,916,365	30,041,559	1	4,288		4,288		30,045,847		2,259,966	2,259,966	182, 162	09/20/2040 .	1 4
	GNR 2010-114 NC EXCH PAC-11 4.500% 09/20/40			moliunit uluulii i ilu		02,000,010	23,170,013				7,200				00,040,047		2,200,300	2,200,300	102, 102		
38377K-LE-8			01/01/2022 .	Paydown		811,764	811,764	843,854	819,976		(8,212)		(8,212)		811,764				3,044	09/20/2040 .	1.A
38377K-ML-1	GNR 2010-120 CP PAC-1-11 4.000% 09/20/40		03/01/2022	Paydown		2,595,875	2,595,875	2,618,589	2,598,013		(2, 138)		(2, 138)		2,595,875				16,447	09/20/2040 .	
38377K-VK-3	GNR 2010-121 PE PAC-1-11 4.000% 09/20/40		03/01/2022 .	Paydown		1,834,064	1,834,064	1,854,124	1,837,571	ļ	(3,506)		(3,506)		1,834,064				11,571	09/20/2040 .	1.A
38377K-ZK-9	GNR 2010-112 JC PAC-1-11 4.500% 09/20/40		03/01/2022 .	Paydown		770,564	770,564	833 , 173	793,608		(23,044)		(23,044)		770,564				5,517	09/20/2040 .	1.A
38377L-2C-1	GNR 2010-134 JD EXCH PAC-11 4.000% 10/20/40		02/01/2022	Paydown		398,383	398,383	360,879	386,423	1	11,960		11,960		398,383				0 500	10/20/2040	1 /
30311L-20-1	GNR 2010-130 DC EXCH PAC-1-11 4.500%		03/01/2022 .	Paydown			396,363	300,879	380,423		11,900		11,900		398,383				2,533	10/20/2040 .	. I.A
38377L-N8-7	10/16/40		03/01/2022 .	Paydown		2,212,915	2,212,915	2,299,702	2,233,749	L	(20,834)	L	(20,834)		2,212,915	L	L	L	13,559	10/16/2040 .	1.4 .
	GNR 2010-128 DB PAC-1-11 4.000% 10/20/40		03/01/2022 .	Paydown		1,375,721	1,375,721	1,401,945	1,381,034		(5,313)		(5,313)		1,375,721				8,497	10/20/2040 .	1.A
	GNR 2010-146 MY EXCH SC AD SEQ 4.500%			,															·		
38377M-3G-9	06/20/40	1	01/31/2022	Various		22.883.931	21.066.910	21.537.624	21, 177, 207	L	1.847	L	1.847		21, 179, 053	L	1.704.878	1.704.878	129,035	06/20/2040 .	1.A

					Show All Lor	ng-Term Bo	nds and Stoc	ck Sold, Red	<u>deemed o</u> r (<u></u>		
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current		Foreign					Bond		nation
													Change in		Pook/				Interest/		Modifier
									Delas Vasa		0	Year's	Book/	Exchange	Book/					04-4-4	
									Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNR 2010-146 MY EXCH SC AD SEQ 4.500%									,			,			·		·			
38377M-3G-9	06/20/40	0	01/01/2022	Paydown		424,913	424,913	434,407	427, 137		(2,225)		(2,225)		424,913				1,593	06/20/2040 .	1.A
38377M-AM-8	GNR 2010-129 MX PAC-1-11 4.000% 10/20/40		03/01/2022	Paydown		1,027,589	1,027,589	1,052,636	1,032,733		(5, 145)		(5, 145)		1,027,589				6,269	10/20/2040 .	1.A
38377M-BG-0	GNR 2010-129 PE PAC-1-11 4.000% 10/20/40		3/01/2022	Paydown		1,442,693	1,442,693	1,481,014	1,451,601		(8,908)		(8,908)		1,442,693				9, 168	10/20/2040 .	1.A
38377M-NR-3	GNR 2010-137 PE PAC-1-11 4.500% 10/20/40		1/31/2022	Various		15,709,146	14,461,814	16,548,044	15, 103, 882		6,679		6,679		15,110,561		598,585	598,585	88,579	10/20/2040 .	1.A
38377M-NR-3	GNR 2010-137 PE PAC-1-11 4.500% 10/20/40		01/01/2022	Paydown		379,095	379,095	433,783	395,926		(16,831)		(16,831)		379,095				1,422	10/20/2040 .	1.A
38377M-QL-3	GNR 2010-154 PG AD PAC-11 4.250% 11/20/40 .		03/01/2022	Paydown		543,117	543,117	533 , 104	539,374		3,744		3,744		543, 117				4,304	11/20/2040 .	1.A
2027711 TI/ 2	GNR 2010-144 PL EXCH SC PAC-11 4.250%	_	02/04/0000	Douglaum		700 700	700 705	700 040	770 500		/F 004)		/F 004\		700 705				F 40F	00/16/0040	1.4
38377M-TK-2	09/16/40		03/01/2022	Paydown		766,785	766,785	789,310	772,590		(5,804)		(5,804)		766,785				5, 195	09/16/2040 .	. I.A
38377M-VJ-2	UNI 2010-140 20 2 FAU-1-11 4.000% 11/10/40	0	3/01/2022	Pavdown		1,595,822	1,595,822	1,599,178	1,595,046		776		776		1,595,822				10,203	11/16/2040 .	1 A
000//1111 10 2	GNR 2010-146 CL EXCH PAC-1-11 4.000%		2022 // 07/07/07	ayuowii		1,000,022	1,000,022				//0		110		1,000,022					11/ 10/2040 .	
38377M-WX-0	11/16/40	0.	3/01/2022	Paydown		1,851,679	1,851,679	1,892,474	1,862,233		(10,554)		(10,554)		1,851,679				11,839	11/16/2040 .	1. A
	GNR 2010-146 QL EXCH PAC-1-11 4.000%							, 002,	, 002,200				(10,001)								
38377M-YL-4	11/16/40	0	3/01/2022	Paydown		1,736,219	1,736,219	1,608,173	1,694,967		41,251		41,251		1,736,219				10,048	11/16/2040 .	1.A
	GNR 2010-164 LP EXCH AD PAC-1 4.250%			-																	
38377N-3J-1	12/20/40		3/01/2022	Paydown		1,739,014	1,739,014	1,635,217	1,705,224		33,790		33,790		1,739,014				12, 164	12/20/2040 .	1.A
	GNR 2010-151 EP AD PAC-11 4.000% 11/20/40 .		3/01/2022	Paydown		1,967,406	1,967,406	1,990,154	1,971,107		(3,701)		(3,701)		1,967,406				12,520	11/20/2040 .	1.A
	GNR 2010-157 GL PAC-11 4.000% 12/20/40		03/01/2022	Paydown		735,082	735,082	673,749	713,905		21, 177		21 , 177		735,082				4,856	12/20/2040 .	
38377N-HE-7	GNR 2010-151 HE AD PAC-11 4.000% 11/20/40 .		03/01/2022	Paydown		1,355,050	1,355,050	1,387,232	1,362,318		(7,268)		(7, 268)		1,355,050				8,922	11/20/2040 .	
38377N-K3-7	GNR 2010-157 LJ AD PAC-11 4.500% 12/16/40.		03/01/2022	Paydown		1,029,490	1,029,490	1,014,048	1,022,962		6,529		6,529		1,029,490				7,683	12/16/2040 .	1.A
			03/01/2022	Paydown		776,511 614,499	776,511 . 614.499	763,650 621,988	771,806 615,507		4,704		4,704		776,511				4,941 4.674	11/20/2040 .	. 1.A
38377N-RB-2	GNR 2010-151 B SEQ 4.500% 11/20/40)3/01/2022)3/01/2022	Paydown			474,230	430,289	461,737		(1,008)		(1,008)		614,499					11/20/2040 .	1.A
38377N-T2-0	GNR 2010-171 PC PAC-1-11 4.000% 12/16/40 GNR 2010-164 JZ Z SEQ 4.000% 12/20/40)3/01/2022)3/01/2022	Paydown		528,275		572,550	541,737		(12,493		(12, 493		528.275					12/16/2040 . 12/20/2040 .	1.4
	GNR 2010-167 GC PAC-11 4.000% 12/20/40		3/01/2022	Paydown		896,473	896,473	836,101			18,282		18,282		896,473				5,739	12/20/2040 .	1.A
	GNR 2011-26 LG EXCH PAC-1-11 4.500%		2017	1 uyuum											, 000, 470				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
38377Q-DD-6	02/20/41	0	3/01/2022	Paydown		640,868	640,868	626,549	634,574		6,294		6,294		640,868	L			4,483	02/20/2041 .	1.A
	GNR 2011-18 MB PAC-1-11 4.500% 02/16/41		03/01/2022	Paydown		694, 124	694,124	657,249	681,699		12,425		12,425		694, 124				4,819		
38377Q-NP-8	GNR 2011-18 B EXCH SEQ 4.500% 02/20/41		03/01/2022	Paydown		180,388	180,388	171,313	177,321		3,067		3,067		180,388				1,269	02/20/2041 .	1.A
38377Q-P4-3	GNR 2011-37 KC PAC-1-11 4.000% 03/20/41	0	03/01/2022	Paydown		348,897	348,897	330,090	343,059		5,838		5,838		348,897				2,212	03/20/2041 .	1.A
	GNR 2011-18 NC EXCH PAC-11 4.000% 02/20/41																1				1
38377Q-PA-9			03/01/2022	Paydown		275,564	275,564	251 , 107	268, 173		7,391		7,391		275,564	ļ			1,698	02/20/2041 .	
38377Q-SX-6	GNR 2011-25 PE PAC-1-11 4.500% 02/16/41		03/01/2022	Paydown		447,474	447,474	432,511	441,955		5,518		5,518		447,474				3,743	02/16/2041 .	
38377Q-TQ-0	GNR 2011-25 CZ Z SEQ		03/01/2022	Paydown		318,200	318,200	335,148	323,479		(5,280)		(5, 280)		318,200				2, 185	02/20/2041 .	
38377Q-UK-1	GNR 2011-25 NE PAC-1-11 4.500% 02/16/41 GNR 2011-44 PD EXCH PAC-1-11 4.000%	9	03/01/2022	Paydown		642,844	642,844	623,357	636,427		6,417		6,417		642,844				4,371	02/16/2041 .	. I.A
38377Q-XC-6	03/20/41 4.000%	n	3/01/2022	Paydown		555,802	555,802	514,030	542,864		12,938		12,938		555,802		1		3,580	03/20/2041 .	1 A
	GNR 2011-46 ZA Z SEQ 4.500% 03/20/41		03/01/2022	Paydown		1, 145, 968	1,145,968	1, 184, 183	1, 153,909		(7,942)		(7,942)		1, 145, 968				8.186	03/20/2041 .	1 A
38377R-AN-5	GNR 2010-158 PE PAC-1-11 4.000% 12/20/40		3/01/2022	Pavdown		2,323,822	2.323.822	2,258,283	2,301,324		22.498		22.498		2.323.822				14.816	12/20/2040	
	GNR 2010-158 HE AD PAC-11 4.250% 12/20/40 .		03/01/2022	Paydown		1,560,945	1,560,945	1,525,336	1,548,490		12,455		12,455		1,560,945				10,920	12/20/2040 .	1.A
	GNR 2010-158 EP PAC-11 4.500% 12/16/40		3/01/2022	Paydown		729,567	729,567	711,784	723,024		6,543		6,543		729,567				5,266	12/16/2040 .	1.A
	GNR 2010-158 ME PAC-11 4.500% 12/16/40	0	3/01/2022	Paydown		667,716	667,716	645,389	660,514		7,201		7,201		667,716				3,872	12/16/2040 .	1.A
	GNR 2010-166 KB EXCH AD PAC-11 4.500%																				
38377R-K4-6	12/16/40	0	03/01/2022	Paydown		411,939	411,939	401,705	407,545		4,394		4,394		411,939				2,823	12/16/2040 .	1.A
000770 1/5 -	GNR 2010-163 DC EXCH PAC-1-11 4.000%	_	0 (04 (0005			0 505 455	0 505 455	0 100 5	0.400		00.5		00.0		0 505 :		1		47.600	10 (10 (00 : -	1
38377R-KQ-7	12/16/40		03/01/2022	Paydown		2,525,472	2,525,472	2,403,539	2,486,844		38,628		38,628		2,525,472				17,093	12/16/2040 .	1.A
000770 0	GNR 2010-160 MZ Z AD PAC-1-11 4.500%	_	00/04/0000	Dd		000 505	000 505	000 740	040 500		40.007		40 007		000 505				0.000	10 /00 /00 10	1.
38377R-LJ-2 38377R-LU-7	12/20/40		03/01/2022	Paydown		936,505	936,505	889,742	919,568		16,937		16,937		936,505	·····	3,607,693	3,607,693	6,926	12/20/2040 .	- 1.A
	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40 GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40)1/11/2022)1/01/2022	Paydown		46,728,213	1,032,996	43,305,881 .	43,118,341		2, 179		(2,411)		43, 120,520		3,007,093	3,007,093	263,485	12/20/2040 .	1.A
	GNR 2010-160 Z1 Z FAC-11 4.500% 12/20/40		03/01/2022	Paydown		466,794	466,794	457,458	463,335		3,459		(2,411)		466,794				3,452	12/20/2040 .	1.A
,000//11 111-0	GNR 2010-162 PH EXCH AD PAC-11 4.500%	J		. w, womi									y, 700						, 402		
38377R-QQ-1		0	1/03/2022	JP MORGAN SECURITIES		34,773,626	31,865,866	31,457,585	31,689,969		(1,047)		(1,047)		31,688,921		3,084,705	3,084,705	195, 178	12/20/2040 .	1.A

					Show All Lor	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or C												
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												0							Pond		
												Current	Change in	Foreign	5				Bond		nation
											_	Year's	Book/	Exchange	Book/				Interest/	.	Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value		Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
oatioii	GNR 2010-162 PH EXCH AD PAC-11 4.500%	o.g	Duto	or r aronasor	Otoon	0.440		0001	14.40	(Boorease)	71001011011	mzca	10)	Value	2410	2.opeca.	D.opcou.	D.opeca.		2410	
38377R-QQ-1	12/20/40		.01/01/2022	Pavdown			822,362	811,826	817,823		4,539		4,539		822,362				3,084	12/20/2040 .	1 A
	GNR 2010-162 QL EXCH PAC-11 4.500% 12/16/40		.9 17 0 17 2022								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 000						,		
38377R-TS-4	0.11 2010 102 Q2 2.101 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		.03/01/2022	Paydown		1,500,878	1,500,878	1,457,728	1,486,023		14,855		14,855		1,500,878				11,963	12/16/2040 .	1. A
	GNR 2010-162 MH EXCH PAC-11 4.500% 12/20/40			,		,,			,,,												
38377R-TX-3			.03/31/2022	Various		25,854,880	24,391,396	23,762,555	24, 166, 448		(1,249)		(1,249)		24, 165, 199		1,689,680	1,689,680	338,431	12/20/2040 .	1.A
	GNR 2010-162 MH EXCH PAC-11 4.500% 12/20/40								. ,				', ',						/		
38377R-TX-3			.03/01/2022	Paydown		1,898,349	1,898,349	1,849,407	1,880,842		17,507		17,507		1,898,349	ļ			13,548	12/20/2040 .	1.A
38377R-Z9-9	GNR 2010-168 EN AD PAC-11 4.250% 12/20/40 .		.03/01/2022	Paydown		935,299	935,299	891,457	921,586		13,713		13,713		935,299				6,324	12/20/2040 .	1.A
	GNR 2011-23 MB EXCH AD PAC-11 4.500%																				
38377T-2K-6	02/16/41		.03/01/2022	Paydown		529,220	529,220	539,309	531,817		(2,596)		(2,596)		529,220				2,976	. 02/16/2041 .	
38377T-4Z-1	GNR 2011-23 PZ SC Z SEQ 4.500% 01/20/41		.03/01/2022	Paydown		1,040,389	1,040,389	1,085,366	1,052,310		(11,921)		(11,921)		1,040,389				7,336	01/20/2041 .	1.A
	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41																				
38377T-A4-3			.03/01/2022	Paydown		479,047	479,047	462,280	472,738		6,309		6,309		479,047				3,932	02/20/2041 .	1.A
				GOLDMAN SACHS & COMPANY																	
	GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40		.03/07/2022			19,590,131	17,931,470	19,765,995	18,362,759		(11,537)		(11,537)		18,351,223		1,238,908	1,238,908	276,443	05/20/2040 .	
38377T-B5-9	GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40		.03/01/2022	Paydown		978,479	978,479	1,078,585	1,002,014		(23,534)		(23,534)		978,479				7,919	05/20/2040 .	1.A
00077T DD 0	GNR 2011-13 KB EXCH PAC-1-11 4.000%		00/04/0000	Davida		400 774	400 774	200 077	445 000		40,000		10.000		400 774				0.051	04/00/0044	
38377T-DR-9	01/20/41		.03/01/2022	Paydown		429,771	429,771	389,077	415,889		13,882		13,882		429,771				2,651	01/20/2041 .	
20277T EL 0	GNR 2011-2 MB EXCH PAC-1-11 4.500% 01/20/41		02/01/2022	Doudown		750 014	750 014	726 464	746 017		5,897		E 007		750 014				E 200	01/20/2041	1 1
38377T-FL-0 38377T-GJ-4	GNR 2011-11 PB AD PAC-11 4.500% 01/20/41		.03/01/2022 .03/01/2022	PaydownPaydown			752,814 684,246	736,464 . 670,775 .	746,917				5,897 4,843		752,814 684,246				5,308 5,056	01/20/2041 . 01/20/2041 .	
	GNR 2011-7 VZ Z SEQ 4.500% 01/20/41		.03/01/2022	Paydown		517,022	517,022	549,344	526,980		(9,958)		(9,958)		517,022				3,550	01/20/2041 .	
38377T-M6-5	GNR 2011-24 PB PAC-1-11 4.000% 02/20/41		.03/01/2022	Paydown		1, 187, 909	1, 187, 909	1,070,046	1, 154, 389		33,521		33,521		1, 187, 909					02/20/2041 .	
38377T-R3-7	GNR 2011-24 PG PAC-1-11 4.000% 02/20/41		.03/01/2022	Pavdown			690.964	627,914	672,209		18,755		18.755		690.964				4, 451	02/20/2041 .	
38377T-S5-1	GNR 2011-24 LZ Z SEQ 4.500% 02/20/41		.03/01/2022	Paydown		390,375	390,375	407,903	394,767		(4,392)		(4,392)		390.375				2,829	02/20/2041 .	
	GNR 2011-17 EN PAC-11 4.500% 02/16/41		.03/01/2022	Paydown		261,340	261,340	245,986	256,214		5, 126		5, 126		261,340				2,296	02/16/2041 .	
	GNR 2011-63 AY SEQ 4.500% 04/20/41		.03/01/2022	Paydown		1,016,260	1,016,260	983,866	1,003,553		12,706		12,706		1,016,260				7,266	04/20/2041 .	
	GNR 2011-41 MP EXCH PAC-1-11 4.000%						, ,	,	, .,		,		,						,		
38377U-B4-9	03/20/41		.03/01/2022	Paydown		972,262	972,262	924,712	956,780		15,482		15,482		972,262				6,211	03/20/2041 .	1.A
	GNR 2011-50 AY AD PAC-1-11 4.000% 02/20/41			· .																	1
38377U-D4-7			.03/01/2022	Paydown		1,385,589	1,385,589	1,370,001	1,379,825		5,764		5,764		1,385,589				8,972	02/20/2041 .	1.A
1	GNR 2011-35 KJ EXCH PAC-1-11 4.500%																				
38377U-EQ-7	03/16/41		.03/01/2022	Paydown		946,476	946,476	926,659	939,647		6,829		6,829		946,476				7,293	03/16/2041 .	
38377U-F3-7	GNR 2011-50 DB PAC-11 4.000% 04/20/41		.03/01/2022	Paydown		734,776	734,776	678,979	717,209		17,566		17,566		734,776				4,704	04/20/2041 .	
38377U-HP-6	GNR 2011-40 PE PAC-11 4.500% 03/20/41		.03/01/2022	Paydown		378, 100	378, 100	365,043	373,889		4,211		4,211		378 , 100	ļ		ļ	2,607	03/20/2041 .	
38377U-HU-5	GNR 2011-40 ME PAC-1-11 4.500% 03/16/41		.03/01/2022	Paydown		392, 180	392,180	379,143	387,858		4,322		4,322		392, 180				2,744	03/16/2041 .	
	GNR 2011-40 DE SC SEQ 4.500% 12/20/40		.01/11/2022	JP MORGAN SECURITIES		10,544,016	9,706,804	9,512,668	9,637,090		(475)		(475)		9,636,615		907,400	907,400	59,454	12/20/2040 .	
	GNR 2011-40 DE SC SEQ 4.500% 12/20/40		.01/01/2022	Paydown		241,865	241,865	237,028	240,128		1,737		1,737		241,865				907	12/20/2040 .	
	GNR 2011-54 B SEQ 4.000% 04/16/41		.03/01/2022	Paydown		785,230	785,230	689,039	755,458		29,772		29,772		785,230	····		·	5,258	04/16/2041 .	
	GNR 2011-62 KB SEQ 4.500% 04/20/41		.03/01/2022	Paydown		104,507	104,507	101,110	101,578		2,929		2,929		104,507		1 400 400	4 400 400	802	04/20/2041 .	
38377U-Q9-2 38377U-Q9-2	GNR 2011-48 ZB Z SEQ		.03/14/2022 .03/01/2022	JP MORGAN SECURITIES Paydown		17,392,115	16,407,656 1,128,104	15,044,458 .	15,985,560		(2,633)		(2,633)		15,982,927 1,128,104		1,409,188	1,409,188	227,656	04/20/2041 . 04/20/2041 .	1.4
38377U-RL-4	GNR 2011-48 ZB Z SEQ 4.500% 04/20/41		.03/01/2022	Paydown		1, 128, 104	1, 128, 104	1,034,378			4, 149		4,149		1, 128, 104					03/16/2041 .	1.7
	GNR 2011-32 QC PAC-1-11 4.500% 03/16/41		.03/01/2022	Paydown		488.661	488,661	484,843	486,939		1,722		1,722		488.661				3,742	03/16/2041 .	1 A
	GNR 2011-32 LB SC PAC-11 4.300% 03/10/41		.03/01/2022	Paydown		413,827	413,827	404,645	410,507		3,320		3,320		413,827				2,708	03/10/2041 .	
	GNR 2011-41 PB SC PAC-1-11 4.000% 03/20/41		. 201 0 11 2022	. w, womi											10,021						1.00
38377U-XT-0		l	.03/01/2022	Paydown		592,502	592,502	552,323	580,022		12,480		12,480		592,502	l			3,895	01/20/2041 .	1.A
	GNR 2011-71 LK PAC-11 4.000% 05/16/41		.03/01/2022	Paydown		957,043	957,043	903,359	939,925		17,117		17,117		957,043				8,281	05/16/2041 .	
	GNR 2011-71 WL PAC-1-11 4.000% 05/20/41		.03/01/2022	Paydown			839,790	802,524	826,626		13, 164		13, 164		839,790				5,402	05/20/2041 .	
38377V-BC-9	GNR 2011-51 AZ Z SEQ 4.500% 04/16/41		.03/01/2022	Paydown		945,599	945,599	868,743	922,244		23,355		23,355		945,599				5,896	04/16/2041 .	1.A
	GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41.		.03/01/2022	Paydown		890,819	890,819	803,275	862,993		27,826		27,826		890,819				5,738	04/20/2041 .	
	GNR 2011-51 ZD Z AD PAC-1-11 4.000%																				
38377V-CP-9	04/20/41		.03/01/2022	Pavdown		920 . 179	920 . 179	833.562	890.181		29.999		29.999		920 . 179	İ			6.038	04/20/2041 .	1.A

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Rec	deemed or (
1	2	3 4	5	6	7	8	9	10			ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's			Book/				Interest/		Modifier
								Prior Year		0		Book/	Exchange		Foreign				Ctotod	
										Current	Other Than		Change in	Adjusted	Foreign	D. H. L.		Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispo		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Da	e of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNR 2011-52 CE EXCH SEQ 4.500% 04/16/41				755,807	755,807	731,480	747,033		8,775		8,775		755,807				5,510	04/16/2041 .	1.A
	GNR 2011-61 CZ Z SEQ 4.500% 04/20/41				1,001,753	1,001,753	958,032	986,456		15,297		15,297		1,001,753				7,029	04/20/2041 .	1.A
38377V-RH-1	GNR 2011-56 ZL Z SEQ 4.500% 04/16/41				593,097	593,097	539,642	575,511		17,586		17,586		593,097				3,788	04/16/2041 .	1.A
38377V-RK-4	GNR 2011-56 PE PAC-1-11 4.500% 04/16/41				727,515	727,515	707,821	720,426		7,089		7,089		727,515				5,591	04/16/2041 .	1.A
38377V-SE-7 38377V-W7-7	GNR 2011-56 BZ Z SEQ 4.500% 04/16/41 GNR 2011-68 CE EXCH SEQ 4.500% 05/16/41	03/01/			1,281,831	1,281,831 . 643,553	1, 163, 692 635, 106	1,239,458		42,373		42,373		1,281,831				9, 105 4, 645	04/16/2041 . 05/16/2041 .	. I.A
	GNR 2011-68 KN EXCH PAC-1-11 4.000%		UZZ FAYUUWII			043,333		040,∠68						043,003				4,045	. ו 204/טו /טע	. I.A
38377V-ZP-4	05/16/41 4.000%		022 Paydown			87, 121				1,779		1,779		87 . 121	1			780	05/16/2041 .	1 Δ
38377W-AB-0	GNR 2011-73 PB PAC-11 4.500% 05/16/41				510,966	510,966	513,201	511,072		(106)		(106)		510,966				3,654	05/16/2041 .	1.A
38377W-BC-7	GNR 2011-73 LU SUP 4.000% 05/20/41				452,437	452,437	424,867	447,429		5,008		5,008		452,437				4,246	05/20/2041	
38377W-BJ-2	GNR 2011-73 BK PAC-11 4.500% 05/16/41	03/01/			393,304	393,304	434,600	407, 128		(13,825)		(13,825)		393,304				3,334	.05/16/2041	
38377W-J8-8	GNR 2011-94 Z Z SEQ 4.000% 07/20/41		022 Paydown		602,607	602,607	614,275	604,838		(2,231)		(2,231)		602,607				3,767	07/20/2041 .	1.A
38377W-WK-6	GNR 2011-82 PB PAC-1-11 4.000% 06/20/41		D22 Paydown		1, 457, 113	1,457,113	1,400,992	1,439,520		17,594		17,594		1,457,113				9,373	06/20/2041 .	1.A
38377X-C8-3	GNR 2011-133 MZ Z SEQ 3.500% 09/16/41				629,254	629,254	564,651	607, 121		22, 132		22, 132		629,254				3,430	09/16/2041 .	1.A
38377X-DG-4	GNR 2011-102 DC PAC-1-11 4.000% 07/20/41				1,506,172	1,506,172	1,442,395	1,486,189		19,983		19,983		1,506,172				9,470	07/20/2041 .	1.A
38377X-HR-6	GNR 2011-111 CE PAC-1-11 4.000% 08/20/41		022 Paydown			653,046	685,698	661,878		(8,832)		(8,832)		653,046				4, 193	08/20/2041 .	1.A
38377X-JF-0	GNR 2011-114 NC EXCH PAC-1-11 4.000% 08/16/41	00/01/	000		642,762	642,762	621,872	634,684		8,077		8,077		642.762				4,582	00/10/00/1	4.4
	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41	03/01/						803,437		(10,448)		(10,448)						5,404	08/16/2041 . 04/16/2041 .	
	GNR 2011-117 ZX 3C Z FT 4.500% 04/10/41				7,299	7,299	7,508	7,405		(10,446)		(10,446)		7,299				29	09/16/2026 .	
	GNR 2011-156 QM EXCH SC PAC-11 4.000%		UZZ I WYGOWII			, 200	, ,500	, , 405		(100)		(100)		, 200				20		
38378A-4J-7	07/20/40		022 Paydown		390,717	390,717	415,747	399,351		(8,634)		(8,634)		390,717				2,482	07/20/2040 .	1.A
38378A-X7-1	GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41		022 Various		28,562,738	26,294,811	27,911,680	26,680,583		4,942		4,942		26,685,525		1,877,213	1,877,213	161,056	05/20/2041 .	1.A
38378A-X7-1	GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41		022 Paydown		470,646	470,646	499,586	477,551		(6,905)		(6,905)		470,646				1,765	05/20/2041 .	1.A
	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000%																			
38378A-YX-3	04/16/41				1,030,769	1,030,769 .	1,067,170	1,041,658		(10,889)		(10,889)		1,030,769				6,767	04/16/2041 .	
38378C-2X-4	GNR 2012-24 MP PAC-11 3.500% 02/20/42				209,552	209,552	206,474	208,235		1,318		1,318		209,552				1,362	02/20/2042 .	
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42	03/01/			674, 131 388, 512	674,131 388,512	640 , 124 409 , 167			11,807		11,807		674, 131 388, 512				5,698 2,027	01/20/2042 . 01/20/2042 .	
	GNR 2012-3 LP AD PAC-11 4.000% 01/20/42				904.772	904.772	914,950	906,577		(1,806)		(1,806)		904.772				4,762	01/20/2042 .	
	GNR 2012-3 EF AD FAC-11 3.300% 01/20/42									(1,000)		(1,000)						,7,702		
38378D-DP-7		03/01/	022 Paydown		631,079	631,079	686,271	649,431		(18,352)		(18,352)		631,079			L	4,365	.09/20/2040	1.A
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		022 Paydown			442,536	454,478	445,833		(3,297)		(3,297)		442,536				2,554	03/20/2042 .	1.A
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42				378,403	378,403	367,687	374,551		3,852		3,852		378,403				1,671	03/20/2042 .	1.A
1	GNR 2012-31 LM EXCH PAC-11 3.500% 03/20/42														I					1
38378D-G3-3					1,044,808	1,044,808	1, 107, 497	1,061,362		(16,553)		(16,553)		1,044,808				5,667	03/20/2042 .	
	GNR 2012-32 CE PAC-11 3.500% 03/20/42				272,206	272,206	284,859	276,532		(4,326)		(4, 326)		272,206				1,405	03/20/2042 .	
	GNR 2012-64 ZA Z SEQ 3.500% 05/16/42 GNR 2012-134 PM PAC-11 3.000% 11/20/42	03/01/			1,055,492 1,691,641	1,055,492 1,691,641	1,040,322	1,049,126		6,366		6,366		1,055,492 1,691,641				5,814 9,449	05/16/2042 . 11/20/2042 .	
30370U-AI -3	GNR 2012-108 KA EXCH AD PAC-11 1.500%		DZZ Fayuowii		1,031,041	1,031,041	1,007,412	1,000,430				, 203		1,031,041					11/20/2042 .	. 1.7
38378H-QM-1	08/16/42		022 Pavdown		1,888	1,888	1,879	1,880		8		8		1,888				4	08/16/2042 .	1 A
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43	03/01/			817,729	817,729	786,332	806,414		11,315		11,315		817,729				3,807	03/20/2043 .	1.A
38378M-TY-1	GNR 2013-53 PE PAC-11 3.000% 04/20/43		022 Paydown		1,031,647	1,031,647	875,691	970,319		61,328		61,328		1,031,647				4,805	04/20/2043 .	1.A
38378P-2M-9	GNR 2014-4 Z Z SEQ 4.000% 01/20/44				1,009,179	1,009,179	1,038,502	1,025,206		(16,026)		(16,026)		1,009,179				6,385	01/20/2044 .	1.A
1			GOLDMAN SACHS & COMPANY							1					1					
	GNR 2013-188 DZ Z SEQ 2.500% 12/20/43				49,677,290	49,901,456	36,650,337	43,901,801		357,447		357, 447		44,371,205		5,306,085	5,306,085	363,614	12/20/2043 .	
38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.500% 12/20/43				991,462	991,462	728 , 183	872,258		116,979		116,979		991,462				6, 192	12/20/2043 .	1.A
2027011 07 0	GNR 2013-160 PY EXCH SC PT 5.000% 05/20/40	00/01/	GOLDMAN SACHS & COMPANY		40 550 407	45 454 000	10 005 000	45 770 000		0.700		0.700		45 774 700	I	704 040	704 040	000 001	05/00/0040	1.4
38378U-SX-6	CND 2012_160 BV EVOL SC DT		022		16,556,407	15, 154, 606	16,395,390	15,770,990		3,799		3,799		15,774,789		781,618	781,618	233,634	05/20/2040 .	. I.A
38378U-SX-6	GNR 2013-160 PY EXCH SC PT 5.000% 05/20/40	03/01/	022 Pavdown		1,061,711	1,061,711	1,148,639	1,104,894		(43, 183)		(43, 183)		1,061,711	I				05/20/2040 .	1 Δ
	GNR 2013-151 EJ SC SEQ 4.250% 07/20/40							745,456		(43, 163)				753,443				5,777	03/20/2040 .	1.A
	GNR 2013-106 JY EXCH AD PAC-11 3.500%									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,,,,,,	20, 2010 .	
38378V-JD-8	07/20/43		022 Paydown		452,894	452,894	415,530	439,891		13,002		13,002		452,894			L	2.592	07/20/2043 .	1.A

SCHEDULE D - PART 4

					Snow All Lo	ng-Term Bo	nds and Stoc	ck Sola, Red	leemed or C)therwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total					Dand		Desig-
													Change in	Foreign	D = =1./				Bond		nation Modifier
									Prior Year		Current	Year's Other Than	Book/ Adjusted	Exchange	Book/ Adjusted	Foreign			Interest/ Stock	Stated	and
									Book/	Unrealized	Current Year's	Temporary	Carrying	Change in Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- D	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GNR 2013-135 LY EXCH SEQ 3.000% 09/20/43		3/01/2022	Paydown		764,340	764,340	622,937	708,571		55,768		55,768		764,340				3,734	09/20/2043	1.A
38378W-PJ-6 38378W-VE-0	GNR 2013-113 UY SEQ 3.000% 08/20/43 GNR 2013-124 PC PAC-1-11 3.500% 08/20/43		3/01/2022 3/01/2022	Paydown				201,354 1,096,910	1,119,010		13,266		13,266						1,209 6,362	08/20/2043 08/20/2043	1.A
	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		3/01/2022	Paydown		37,997	37,997	34,699	37,406		590		590		37,997						
	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000%			,		•															
38380C-P9-8	02/20/47		3/01/2022	Paydown		514,301	514,301	471,317	491,719		22,582		22,582		514,301				2,454	02/20/2047	. 1.A
38381A-AJ-5	03/20/41 5.801%	0	3/20/2022	Paydown				204,827	170,799		(170,799)		(170,799)						13,647	03/20/2041	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77			,				•													
38382Q-Z7-8	CLASS A1 4.000% 12/20/40		3/01/2022	Paydown				1,130,712	1,018,800		(1,018,800)		(1,018,800)						45,666	12/20/2040	1.A
38382R-VA-3	CLASS AI 4.000% 12/20/40	0:	3/01/2022	Paydown				1,333,539	1,562,868		(2,587)		(2,587)		1.560.280		(1,560,280)	(1,560,280)	52,375	12/20/2040	1. A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97			,													(:,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(.,,,			
38382V-HC-6	CLASS BI 3.500% 04/20/42		3/01/2022	Paydown				873 , 127	785,329		(785,329)		(785, 329)						37,297	04/20/2042	. 1.A
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI 4.000% 06/20/41	0:	3/01/2022	Paydown				925,515	889,284		(889,284)		(889, 284)						42,921	06/20/2041	1 A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156			,																	
38383A-NH-3	CLASS EI 3.000% 01/20/44		3/01/2022	Paydown				319,500	307,596		(307,596)		(307,596)						14,057	01/20/2044	. 1.A
38383G-6U-0	CLASS AI 5.500% 06/20/38	0:	3/01/2022	Paydown				156,464			(156,464)		(156,464)						4,627	06/20/2038	1. A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1			·							, ,		,								
38383G-UC-3	CLASS AI 4.500% 12/20/40		1/24/2022	JP MORGAN SECURITIES		1,537,066		1,297,505							1,297,505		239,561	239,561	29,910	12/20/2040	. 1.A
38383G-UC-3	CLASS AI 4.500% 12/20/40		3/01/2022	Paydown				829,623			(829,623)		(829,623)						31,712	12/20/2040	1.A
	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1																				
38383G-VA-6	CLASS BI 4.500% 05/20/41		1/24/2022	JP MORGAN SECURITIES		477,865		414,280							414,280		63,585	63,585	9,375	05/20/2041	. 1.A
38383G-VA-6	CLASS BI 4.500% 05/20/41		3/01/2022	Paydown				1,077,300			(1,077,300)		(1,077,300)						39,379	05/20/2041	1.A
0000011 111 1 0	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-28		0 /04 /0000	D 4				400 004			(400,004)		(400,004)						F F4F	00 (00 (0005	4.
38383M-WJ-3	CLASS DI 5.000% 09/20/35		3/01/2022	Paydown				182,001			(182,001)		(182,001)						5,515	09/20/2035	1.A
455780-AE-6	07/01/23		1/01/2022			826, 131	826,131	813,641	825,279		852		852		826 , 131				29,782	.07/01/2023	1.A
405400 44 6	KING INTL LEASING LLC US GOVT GUARANT	0.	1/15/2022	Redemption 100.0000		59,393	59,393		59,393										409	10/15/2022	4.4
49549C-AA-6	2.754% 10/15/22	u	1/ 13/ 2022	Redemption 100.0000															409	10/ 15/2022	. I.A
690353-XM-4	3.590% 12/15/30		3/15/2022			28,571	28,571	28,571	28,571						28,571				256	12/15/2030	1.A
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30	0.	3/15/2022	Redemption 100.0000		147,056	147,056	147,056	147,056						147,056				1,301	06/15/2030	1 4
090333-XIV-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT		3/ 13/ 2022	Redemption 100.0000		147,030	147,030	147,050	147,030						147,000				,301		. I.A
690353-XR-3	3.938% 12/20/32		1/07/2022			(6,458)	(6,458)	(6,458)	(6,458)						(6,458)				(127)	12/20/2032	1.A
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23	0.	2/01/2022	Redemption 100.0000		117,484	117,484	117 ,484	117,484						117.484				803	08/01/2023	1 /
/40000-AA-3	SACRAMENTO FBI ADD-ON LEASE-BK SR-UNSEC		2/01/2022	Redemption 100.0000		117,404		117,404	117,404						117,404						. I.A
78615#-AA-7	3.420% 09/15/36		3/15/2022			22,076	22,076	22,076	22,076						22,076				283	09/15/2036	. 1.A
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.350% 06/07/22	0.	3/07/2022	Redemption 100.0000		163,530	163,530	163,530	163,530						163,530				1,370	06/07/2022	1 Δ
737224 AD 0	SAN CLEMENTE LEASING LLC US GOVT GUARANT		0/01/2022	Redemption 100.0000					100,000						100,000				,070	00/01/2022	. I.A
797224-AC-6	3.030% 11/22/22		2/22/2022			81,220	81,220	81,220	81,220						81,220				615	11/22/2022	. 1.A
876780-AA-5	TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22	0.	2/15/2022	Redemption 100.0000		64,468	64,468	64,468	64,468										585	02/15/2022	1 A
	US TREASURY N/B United States Treasury No			CITIGROUP GLOBAL MARKETS				·													
912810-FG-8	5.25 5.250% 02/15/29		3/03/2022	INC		28,776,484	23,500,000	27,957,656	25,610,664		(43,759)		(43,759)		25,566,906		3,209,579	3,209,579	674,814	02/15/2029	. 1.A
912810-FJ-2	US TREASURY N/B United States Treasury No 6.12 6.125% 08/15/29	n:	3/03/2022	Various		35, 129, 063	27,000,000	37, 137, 362	31.848.637		(22,765)		(22,765)		31,825,872		3, 303, 190	3,303,190	897 . 453	08/15/2029	1.A
							,,	, , ,	, , ,						,,			, ,			

Show All Long-Term Bonds and Stock Sold Re	ledeemed or Otherwise Disposed of During the Current Quarter
Show All Long-Term Bonds and Stock Sold, N	tedeelijed di Otijelwise Disposed di Dujijid tije Cuijelit Qualtel

					Show All Lor	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or C	Otherwise I	Disposed of	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total					Dand		Desig-
												Current	Change in	Foreign	Daal./				Bond		nation
									Prior Year		Current	Year's	Book/	Exchange	Book/	Foreign			Interest/ Stock	Stated	Modifier and
										Linroolizad	Current	Other Than	,	Change in	Adjusted	Foreign	Doglizad		Dividends	Stated	SVO
CUSIP					Number of				Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Temporary Impairment	Carrying Value	Book /Adjusted	Carrying Value at	Exchange Gain	Realized Gain	Total Gain	Received	Con- tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	/Adjusted Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	US TREASURY N/B United States Treasury No	o.g	Duto	AMHERST SECURITIES GROUP	O LO GIA	0.440		0001	7 4.40	(Beerease)	71001011011	111200	10)	value	24.0	2.opeca.	2.opeca.	2.opcou.		Date	
912810-QY-7	2.75 2.750% 11/15/42		.02/17/2022	L.P		212,609,375	200,000,000	187,561,523	190, 204, 829		44,681		44,681		190,249,510		22,359,865	22,359,865	1,443,370	11/15/2042 .	1.A
	US TREASURY N/B United States Treasury No			AMHERST SECURITIES GROUP																	
912810-RB-6	2.87 2.875% 05/15/43		.02/17/2022	HSBC SECURITIES USA INC		216,500,000	200,000,000	184,338,177	187, 394, 427		54,312		54,312		187,448,740		29,051,260	29,051,260	1,508,978	05/15/2043 .	. 1.A
912810-RE-0	3.62 3.625% 02/15/44		.02/03/2022	HODO OLOUNITIES USA INC		31,039,063	25,000,000	24,541,782	24,618,088		1,026		1,026		24,619,114		6,419,948	6,419,948	426,036	02/15/2044 .	1.A
912810-TC-2	US TREASURY N B 2.000% 11/15/41		02/24/2022	Various		213, 189, 200	225,510,000	225,970,776	171,655,151		(12,764)		(12,764)		225,953,258		(12,764,057)	(12,764,057)	1, 193, 285	11/15/2041 .	1.A
91282C-DJ-7	WI TREASURY SEC 1.375% 11/15/31		.02/16/2022	Various		1,959,071,973	2,078,806,000	2,004,701,518	8,740,454		453, 170		453,170		2,005,155,186		(46,083,213)	(46,083,213)	7,342,491	11/15/2031 .	1.A
91282C-DY-4	US TREASURY N B 1.875% 02/15/32FEDERAL HOUSING ADMINISTRATION FHA PROJECT		.02/24/2022	Various		472,040,039	475,000,000	469,497,443			13,804		13,804		469,511,247		2,528,792	2,528,792	246,029	02/15/2032 .	. I.A FE
ZZ2660-77-2	LOAN -CLC/PLC 7.750% 01/25/23	1	.02/01/2022	Paydown		67,229	67,229	67,229	67,229						67,229				614	01/25/2023 .	1.A
	FEDERAL HOUSING ADMINISTRATION FHA PROJECT																				
ZZ2660-77-2	LOAN -CLC/PLC 7.750% 01/25/23	<u> </u>	.03/01/2022	Paydown		33,946	33,946		33,946						33,946				617	01/25/2023 .	1.A Z
01099999	99. Subtotal - Bonds - U.S. Governme	ents		1		5,420,128,693	5,355,510,367	5,266,548,910	2,738,548,983		(3,390,916)		(3,390,916)		5,259,168,386		160,960,310	160,960,310	36,737,636	XXX	XXX
448814-DX-8	HYDRO-QUEBEC LOCAL GOVT GUARN 8.400% 01/15/22	Α	.01/15/2022	Maturity		50,000,000	50,000,000	49,634,000	49,998,755		1,245		1,245		50,000,000				2, 100,000	01/15/2022 .	1.D FE
	SWEDISH EXPORT CREDIT SR UNSEC 2.375%	//	.917 107 2022								,2.0										
00254E-MM-1	03/09/22	D	.03/09/2022	Maturity		15,000,000	15,000,000	14,962,800	14,998,547		1,453		1, 453		15,000,000				178, 125	03/09/2022 .	1.B FE
000464 AV E	ARAB REPUBLIC OF EGYPT SR UNSEC 6.125% 01/31/22	D	04 /04 /0000	Madain (A.)		10 405 000	10 405 000	10 500 750	10 407 010		(0.040)		(0.046)		12,425,000				200 510	04/04/0000	4 D FF
038461-AK-5	STATE OF MINAS GERAIS GOVT GTD. 5.333%	υ	.01/31/2022	Maturity		12,425,000	12,425,000	12,568,750	12,427,816		(2,816)		(2,816)		12,423,000				380,516	01/31/2022 .	. 4.D FE
105860-AA-8	02/15/28	D	.02/15/2022			3,920,000	3,920,000	4,003,107	3,946,836		(26,836)		(26,836)		3,920,000					02/15/2028 .	3.C FE
	REPUBLIC OF INDONESIA SR UNSEC 3.375%																				
455780-BL-9	04/15/23	D	.03/30/2022	Various		14,435,250	14,250,000	14,100,803	14,227,814		4, 181		4, 181		14,231,995		203,255	203,255	221,766	04/15/2023 .	. 2.B FE
486661-AE-1	10/14/24	D	.03/01/2022	BARCLAYS BANK PLC		9,960,000	9,600,000	8,921,250	9,371,013		12.868		12,868		9,383,881		576,119	576,119	143,633	10/14/2024 .	2.B FE
	REPUBLIC OF KAZAKHSTAN SR UNSEC 4.875%			CITIGROUP GLOBAL MARKETS							,										
486661-AF-8	10/14/44	D	.02/28/2022	INC		2,012,500	2,000,000	1,632,500	1,668,182		1, 101		1, 101		1,669,283		343,217	343,217	37,375	10/14/2044 .	
500769-EX-8	KFW GOVT GTD. 2.625% 01/25/22 REPUBLIC OF LITHUANIA SR UNSEC 6.625%	D	.01/25/2022	Maturity		25,400,000	25,400,000	25,373,330	25,399,804		196		196		25,400,000				333,375	01/25/2022 .	. 1.A FE
536878-AG-6	02/01/22	D	.02/01/2022	Maturity		4, 155,000	4, 155,000	4, 181, 485	4, 155, 571		(571)		(571)		4, 155,000				137,634	02/01/2022 .	1.F FE
74727P-AP-6	STATE OF QATAR SR UNSEC 4.500% 01/20/22		.01/20/2022	Maturity		20,000,000	20,000,000	19,790,200	19,998,688		1,312		1,312		20,000,000				450,000	01/20/2022 .	1.D FE
77586R-AA-8	ROMANIA SR UNSEC 6.750% 02/07/22		.01/20/2022	U.S. BANCORP LIBRA		8,311,205	8,300,000	8,386,479	8,301,164		(723)		(723)		8,300,440		10,765	10,765	259,894	02/07/2022 .	
77586R-AA-8	ROMANIA SR UNSEC 6.750% 02/07/22		.02/07/2022	Maturity		5,050,000	5,050,000	5,004,904	5,049,387		613		613		5,050,000				170,438	02/07/2022 .	. 2.0 FE
857524-AB-8	11. SUE 10 01 10EANED 011 010E0	D	.01/28/2022	BARCLAYS BANK PLC		9,060,300	9,000,000	9,333,000	9,009,587		(3,669)		(3,669)		9,005,918		54,382	54,382	160,000	03/23/2022 .	1.G FE
	REPUBLIC OF POLAND SR UNSEC 5.000% 03/23/22	1 1												***							
857524-AB-8	DEDIENT TO BE THEN OF THE PROPERTY OF THE PROP	D	.03/23/2022	Maturity		16,250,000	16,250,000	16,181,073	16,248,112		1,888		1,888		16,250,000				406,250	03/23/2022 .	1.G FE
900123-BY-5	REPUBLIC OF TURKEY SR UNSEC 5.125% 03/25/22	n	.03/25/2022	Maturity		5,050,000	5,050,000	4,999,204	5,048,508		1,492		1,492		5,050,000				129,406	03/25/2022 .	4 R FF
500 120 11-5	UNITED MEXICAN STATES SR UNSEC 4.000%	J						, 300, 204	, 070, 300										120,400		
91086Q-BC-1	10/02/23	D	.01/05/2022	Various		6,834,500	6,500,000	6,470,295	6,493,909		55		55		6,493,965		340 , 535	340,535	68,611	10/02/2023 .	2.B FE
040000 00 4	UNITED MEXICAN STATES SR UNSEC 4.000%	D	00/11/0000	0-11 404 0540		0 440 404	0.054.000	0.040.040	0.051.704		107		107		0.051.001		0.000	0.000	100 170	10 /00 /0000	0 D FF
91086Q-BC-1	10/02/23	D	.02/11/2022	Call 104.0540 Redemption 100.0000		2,449,431	2,354,000	2,343,242	2,351,794		137		137		2,351,931		2,069	2,069	129, 172	10/02/2023 .	. 2.b FE
X74344-DM-5		D	.03/30/2022			2,310,001	2,310,001	1,636,459	2, 108, 402		201,598		201,598		2,310,001					03/31/2030 .	3.A FE
03099999	99. Subtotal - Bonds - All Other Gover	nments	3			212,623,187	211,564,001	209,522,881	210,803,889		193,524		193,524		210,997,414		1,530,342	1,530,342	5,392,820	XXX	XXX
107100 5: -	CHICAGO IL US GOVT SECURITIES 6.050%		04 (04 (000-	400,0000		4 005 055	4 005 055	4 000 0:0	4 000 5 :-					-	4 000 5:-		4 4	4.05:	·	04 (04 (005	0 0 55
167486-FA-2	01/01/29CHICAGO IL US GOVT SECURITIES 6.050%		.01/01/2022	Call 100.0000		1,695,000	1,695,000	1,692,949	1,693,946						1,693,946		1,054	1,054	51,274	01/01/2029 .	. 2.C FE
167486-FA-2	01/01/29	1	.01/14/2022	Taxable Exchange		3,142,214	2,885,000	2,881,509	2,883,206		8		8		2,883,214		259,000	259,000	93,574	01/01/2029 .	2.C FE
	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660%			Redemption 100.0000																	
89917*-AA-3	08/25/45		.03/25/2022			14,052	14,052	14, 193	14, 182		(130)		(130)		14,052				86	08/25/2045 .	1.D

				Show All Lo	ng-Term Bo	onds and Stoc	ck Sola, Red	deemed or (Otherwise I	Disposed (of During ti	he Current Quarter							
1	2	3 4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15							NAIC
																			Desig-
																			nation,
																			NAIC
												Total Total							Desig-
											Current	Change in Foreign					Bond		nation
											Year's		Book/				Interest/		Modifier
								Prior Year		Current				Foreign				Stated	
										Current	Other Than	Adjusted Change in	Adjusted	Foreign	Dealined		Stock	Stated	and
OLIOID				N				Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange		T. (- 1 O - 1 -	Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispo		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Dat		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
070999999	9. Subtotal - Bonds - U.S. Political Su	ibdivisions of	States, Territories and F	ossessions	4,851,266	4,594,052	4,588,651	4,591,334		(122)		(122)	4,591,212		260,054	260,054	144,934	XXX	XXX
007540 40 4	FANNIE MAE CAS SERIES 2019-HRP1 CLASS M2 144A	00 (05 (0			204 550	204 550	202 202	201 201		400		400	204 550				2 400	11 (05 (0000	
20754P-AC-4	2.607% 11/25/39		122 Paydown		621,559	621,559	620,283	621,091		468		468	621,559				3,466	11/25/2039	3.B FE
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP1 CLASS M2 144A 2.607% 11/25/39		122 Paydown		1,314,795	1,314,795	1,312,095	1,313,805		991		991	1,314,795				3,704	11/25/2039	4.B FE
201041-40-4	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2C 144		CREDIT SUISSE SECURITIES		1,014,750								1,014,790					1/20/2003	. V.D IL
20754W-AF-2	2.457% 01/25/40				18,647,325	18,520,000	18,663,493	18,604,972		(4, 194)		(4, 194)	18,600,778		46,547	46,547	16,226	.01/25/2040	4.B FE
	FNA 2019 1 LLC FNA 2019 1 LLC 3.000%		Redemption 100.0000													,			
	12/10/31				2,751,033	2,751,033	2,751,033	2,751,033					2,751,033				16,810	12/10/2031	
	FG W20026 5.300% 11/01/22				73,632	73,632				123		123					652	11/01/2022	
	FH 138788 7.078% 11/01/31 FH 847702 3.047% 09/01/36				1,901 265	1,901 265	1,946 267	1,923 265		(22)		(22)	1,901 265				22	.11/01/2031	1.A
3128JR-SP-2	FH 847726 2.095% 03/01/37				1,623	1,623	1,668	1,657		(34)		(34)	1,623					.03/01/2037	1.A
31280G-KU-5	FH 1N0307 1.845% 09/01/36				59		61	59		(04)		(04)	59					.09/01/2036	1.A
3128QL-RD-5	FH 1H2584 2.380% 02/01/36	03/01/2			101	101	100	100		1		1	101					.02/01/2036	1.A
	FH 1H2623 2.638% 07/01/36				2,826	2,826	2,854	2,826					2,826				13	.07/01/2036	1.A
	FH 1Q0144 1.916% 09/01/36	03/01/2	22 Paydown		39	39	39	39					39					.09/01/2036	1.A
	FHR 1210 J PAC-1-11 7.500% 01/15/22				376	376	374	375		1			376				2	.01/15/2022	. 1.A
	FHR 1239 J PAC-1-11 8.000% 04/15/22 FHR 1252 J PAC-1-11 8.000% 05/15/22				2,554 5,616	2,554 5.616	2,544 5,544	2,546 5.594		8		8	2,554 5,616				31 65	.04/15/2022	. 1.A
	FHR 1326 J PAC-1-11				4,760	4,760	4.648	4,733		27		27	4,760				55	.07/15/2022	1.A
	FHR 1312 I PAC-1-11 8.000% 07/15/22				5, 133	5, 133	5,078	5, 111		21		21	5, 133				76	.07/15/2022	1 A
	FHR 1289 PW 10 PAC-1-11 926.144% 06/15/22				15	15				15		15	15				21	.06/15/2022	1.A
	FHR 1289 PZ Z PAC-1-11 7.500% 06/15/22				10,401	10,401	8,165	10,343		58		58	10,401				119	.06/15/2022	1.A
	FHR 1336 N IO NTL 8.000% 08/15/22																10	.08/15/2022	1.A
312911-J8-4	FHR 1365 PP PAC-1-11 7.500% 09/15/22				12,210	12,210	12,025	12, 148		62		62	12,210				146	.09/15/2022	. 1.A
312911-JE-1 312911-S5-0	FHR 1336 Z Z PAC-1-11 7.500% 08/15/22 FHR 1371 PZ Z PAC-1-11 7.000% 09/15/22				12,650	12,650 9,593	10,553 7,255	12,575		75 72		75 72	12,650 9,593				157 107	.08/15/2022	. I.A
	FHR 1350 L Z PAC-1-11 7.500% 09/15/22				5,045	5,045	4, 138	5,015		30		30	5,045				53	.08/15/2022	1 4
	FHR 1367 LA 10 PAC-1-11				24	24				24		24	24				42	.09/15/2022	1.A
312912-HV-3	FHR 1379 H PAC-1-11 7.000% 10/15/22		022 Paydown		13,941	13,941	13,657	13,854		87		87	13,941				160	10/15/2022	1.A
312912-QJ-0	FHR 1390 I PAC-1-11 7.500% 10/15/22				17,508	17,508	17,343	17,435		73		73	17,508				216	10/15/2022	1.A
	FHR 1408 K PAC-1-11 7.500% 11/15/22				10,916	10,916	10,713	10,846		70		70	10,916				136	.11/15/2022	. 1.A
	FHR 1412 K PAC-1-11 7.000% 11/15/22				8,637	8,637 17,815		8,576		61		61					100	11/15/2022	. 1.A
	FHR 1430 M PAC-1-11 7.500% 12/15/22 FHR 1440 PZ Z PAC-1-11 7.000% 12/15/22				17,815 16,373	17,815	17,498	17,704		111		111	17,815				217 191	12/15/2022	1.A
312914-AR-5	FHR 1446 L PAC-1-11 7.500% 12/15/22				16,411	16,411	16,120	16,306		105		105	16,411				157	12/15/2022	1.4
312914-D3-5	FHR 1479 Z Z PAC-1-11 7.500% 03/15/23				20,544	20,544	18,502	20,403		141		141	20,544				272	.03/15/2023	1.A
312914-DS-0	FHR 1459 M PAC-1-11 7.500% 01/15/23)22 Paydown		20,806	20,806	20,552	20,699		107		107	20,806				251	.01/15/2023	1.A
312914-Q2-3	FHR 1477 Z Z PAC-1-11 7.000% 03/15/23				38,623	38,623	31,474			366		366	38,623					.03/15/2023	. 1.A
	FHG 5 HA PAC-1-11 7.500% 02/25/23				16,613	16,613	16,478	16,517		95		95	16,613				193	.02/25/2023	. 1.A
	FHR 1482 PI PAC-1-11 7.000% 03/15/23 FHR 1497 K Z PAC-1-11 7.000% 04/15/23				6,507 23,259	6,507 23,259	6,414 21,820	6,468		38		38	6,507				76	.03/15/2023	. 1.A
	FHR 1501 K PAC-1-11 7.000% 04/15/23							23,077		182		182	23,259				268	.04/15/2023 .04/15/2023	1.A
	FHR 1491 I PAC-1-11 7.500% 04/15/23				32,343	32,343	32,343	32,343		130			32,343				404	.04/15/2023	1.4
	FHR 1518 H IO NTL SEQ 7.000% 05/15/23												32,040				106	.05/15/2023	1.A
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		022 Paydown		15,292	15,292	15,292	15,292					15,292				183	.05/15/2023	1.A
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23				35,985	35,985	35,475	35,749		236		236	35,985				411	.07/15/2023	. 1.A
	FG C01605 4.500% 07/01/33				243	243	232	234		9		9	243				2	.07/01/2033	. 1.A
	FHLMC POOL Z40185 5.500% 01/01/52	02/01/2		}	147,953,219	132,929,188	147,831,797			(29,952)		(29,952)	147,801,845		151,374	151,374	1,035,740	.01/01/2052	
3132FC-F2-6	FHLMC POOL Z40185 5.500% 01/01/52		D22 Paydown		2, 458, 620	2,458,620	2,734,254			(275,634)		(275,634)	2,458,620				11,317	.01/01/2052	. I.A
3132FC-F4-2	FHLMC GOLD POOL Z40187 6.500% 08/01/36				55,871,692	50,081,068	55,856,042			(20,200)		(20,200)	55,835,842		35,850	35,850	189,891	.08/01/2036	1.A
	FHLMC GOLD POOL Z40187 6.500% 08/01/36				966,541	966,541	1.077.995			(111,454)		(111,454)	966,541					.08/01/2036	

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Rec	leemed or (Otherwise	Disposed of	of During t	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispo	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Dat		Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
oatioii	2 cochpach	o.g., Dut	MORGAN STANLEY & CO.	0.00	0.000	. a. value	0001	74.45	(Beerease)	71001011011	mzod	10)	Value	2410	2.opeca.	2.opeca.	Diopoda.		2410	- J
3132FC-FY-6	FHLMC POOL Z40183 5.500% 01/01/52				281,252,397	253,952,503	283,395,121			(80,609)		(80,609)		283,314,512	L	(2,062,116)	(2,062,116)	1,978,713	01/01/2052 .	1.A
3132FC-FY-6	FHLMC POOL Z40183 5.500% 01/01/52		D22 Paydown		5,344,333	5,344,333	5,963,942			(619,609)		(619,609)		5,344,333				24,495	01/01/2052 .	1.A
			GOLDMAN SACHS & COMPANY																	
3132FC-FZ-3	FHLMC POOL Z40184 5.000% 01/01/52				102,518,348	94,053,530	103,907,107			539		539		103,907,647		(1,389,299)	(1,389,299)	666,213	01/01/2052 .	1.A
3132FC-FZ-3 3132H7-EZ-3	FHLMC POOL Z40184 5.000% 01/01/52				1,934,443	1,934,443	2, 137, 106 2, 302, 037	2,297,187		(202,663)		(202,663)		1,934,443 2,228,227				8,060 13,209	01/01/2052 . 12/01/2046 .	
0102111-LL-0	1 4 500 101 4.000% 12/01/40		GOLDMAN SACHS & COMPANY						ļ						<u> </u>					1.0
313398-4L-0	FHR 2338 ZC Z SEQ 6.500% 07/15/31	01/27/2			421,902	378,388	356,867	372,655		5		5		372,660		49,242	49,242	3,484	07/15/2031 .	1.A
313398-4L-0	FHR 2338 ZC Z SEQ 6.500% 07/15/31		D22 Paydown		13,283	13,283	12,527	13,081		201		201		13,283				2, 168	07/15/2031 .	1.A
	FHR 2341 GZ Z SEQ 7.000% 07/15/31	03/01/2			19, 152	19, 152	17,949	18,878		274		274		19, 152				233	07/15/2031 .	
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31				64,229	64,229	61,255	63,496		732		732		64,229				608	07/15/2031 .	1.A
313398-SL-4	FHR 2335 DZ Z SEQ 6.500% 07/15/31		GOLDMAN SACHS & COMPANY		203,688	182,679	170,976	179,611		(24)		(24)		179,587		24, 101	24, 101	1,682	07/15/2031 .	1 4
313398-SL-4	FHR 2335 DZ Z SEQ 6.500% 07/15/31				3,831	3,831	3,585	3,766		(24)		64		3,831		24, 101	24, 101	1,019	07/15/2031 .	1.A
010000 02 1	0.000 07 10701		GOLDMAN SACHS & COMPANY																	
	FHR 2352 Z Z SEQ 6.500% 08/15/31		022		731,789	656,313	606,475	644,834		13		13		644,847		86,942	86,942	6,044	08/15/2031 .	1.A
313398-VZ-9	FHR 2352 Z Z SEQ 6.500% 08/15/31				31,076	31,076	28,716	30,533		544		544		31,076				3,822	08/15/2031 .	1.A
040000 05 4	FIR 2014 7F 7 2F0 0 500% 00 445 (04	04 (07 (0	GOLDMAN SACHS & COMPANY		202 405	507.000	504 404	550 000		404		101		550 407		75 000	75.000	5 004	00/45/0004	
	FHR 2344 ZE Z SEQ 6.500% 08/15/31 FHR 2344 ZE Z SEQ 6.500% 08/15/31				632,495	567,260	524, 184	556,393		104		104		556,497		75,998	75,998	5,224	08/15/2031 . 08/15/2031 .	
313399-05-4	FRN 2344 ZE Z SEQ 0.300% 06/13/31		GOLDMAN SACHS & COMPANY		9,000	9,000	0,3/9	0,094		1/4		1/4		9,000				, 140	00/10/2001 .	
313399-LK-1	FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31	01/27/2	022		930,236	834,292	779,020	822,252		13		13		822,265		107,971	107,971	7,682	08/15/2031 .	1.A
313399-LK-1	FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31	02/01/2	022 Paydown		39,504	39,504	36,886	38,933		570		570		39,504				4,859	08/15/2031 .	1.A
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31				80,592		78,980	80,098		494		494						1, 179	02/15/2031 .	. 1.A
040000 V I 0	EID 0000 07 7 050 0 500% 00 (45 (04	04/07/0	GOLDMAN SACHS & COMPANY		440 704	404 005	04 007	00.450						00.450		40,000	40.000	004	00 (45 (0004	
313399-YJ-0 313399-YJ-0	FHR 2360 GZ Z SEQ 6.500% 09/15/31				112,721	101,095 1,708	94,397 1,595	99,450		8		8		99,458 1,708		13,263	13,263	931 561	09/15/2031 . 09/15/2031 .	
313399-10-0	FRN 2300 02 2 SEQ 0.300% 09/13/31		D22 Paydown			1,700		1,681		20		20		,,700						. 1.7
313399-ZL-4	FHR 2360 ZB Z PAC-11 6.500% 09/15/31	01/27/2			660 . 359	592,250	550,515	583,388		54		54		583,442		76,917	76,917	5,454	09/15/2031 .	. 1.A
313399-ZL-4	FHR 2360 ZB Z PAC-11 6.500% 09/15/31				12,078	12,078	11,227	11,897		181		181		12,078				3,301	09/15/2031 .	. 1.A
040005 ::	FIR CALLS BY EVEN BAS AT THE STATE OF THE ST		GOLDMAN SACHS & COMPANY									_							00/45 :	
31339D-U8-9	FHR 2412 PH EXCH PAC-11 6.500% 02/15/32 FHR 2412 PH EXCH PAC-11 6.500% 02/15/32					777,927	773,794	774,553				88		774,561		92,827	92,827	7, 163 4, 423	02/15/2032 .	1.A 1.A
31339D-U8-9	11m 2412 FR EAUR FAU-11 0.300% 02/13/32		D22 Paydown		22,339	22,539	22,420	22,442		98		98		22,539				4,423	02/15/2032 .	
31339D-YJ-1	FHR 2412 ZC Z SEQ 6.500% 02/15/32	01/27/2			530,507	475,791	449,989	469,294		51		51		469,345		61,162	61, 162	4,381	02/15/2032	1.A
31339D-YJ-1	FHR 2412 ZC Z SEQ 6.500% 02/15/32	02/01/2			65,310		61,768	64,418		892		892		65,310				3, 174	02/15/2032 .	
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31				81, 179	81,179	80,570	80,850		329		329		81,179				1,282	10/15/2031 .	1.A
040000 DA 4	FUD 0000 DD EVOL DAG 6 F000 40 /45 /04	04/07/0	GOLDMAN SACHS & COMPANY		1 000 705	1 105 500	1 000 017	1 004 110		0.000		0.000		1 100 001		100 054	100 054	10 101	10 /15 /0001	
31339G-RA-1 31339G-RA-1	FHR 2368 PR EXCH PAC 6.500% 10/15/31 FHR 2368 PR EXCH PAC 6.500% 10/15/31				1,232,735	1,105,592 64,949	1,092,217 64,163	1,094,112	·	8,969 674		8,969		1,103,081 64,949	····	129,654	129,654		10/15/2031 . 10/15/2031 .	1.A 1.A
0 1000u=nA= 1	1111 2000 IN LAUIT FAC 0.300/0 10/13/31		D22 Paydown				, 103			074		0/4						, 390	0/ 10/2001 .	
31339M-SA-7	FHR 2409 PN EXCH PAC-1 6.500% 01/15/32				1,646,039	1,476,268	1,459,882	1, 462, 195		44		44		1,462,239		183,800	183,800	13,594	01/15/2032 .	1.A
31339M-SA-7	FHR 2409 PN EXCH PAC-1 6.500% 01/15/32	02/01/2	D22 Paydown		26,601	26,601	26,305	26,347		254		254		26,601				8,212	01/15/2032 .	1.A
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		D22 Paydown	.	12,061	12,061	12,025	12,026	ļ	35		35		12,061	ļ			137	01/15/2032 .	1.A
21220N EQ 7	EUD 2412 NU DAC 1 11	01/07/0	GOLDMAN SACHS & COMPANY		210 600	278,595	277 , 376	277,592				_		077 500		22 040	22 040	2,565	00/15/0000	1 1
31339N-F2-7 31339N-F2-7	FHR 2413 MH PAC-1-11 6.500% 02/15/32 FHR 2413 MH PAC-1-11 6.500% 02/15/32				310,633 6,582	278,595	6,553	6,558		2		24		277,593 6,582		33,040	33,040		02/15/2032 . 02/15/2032 .	1.A
010001112-7	2.10 mil 17/0 1 11 0.000/i 02/ 10/02		GOLDMAN SACHS & COMPANY							24				,0,502						1
	FHR 2431 TE PAC-11 6.500% 03/15/32	01/27/2	022		545,306	489,063	491,356	489,063						489,063		56,242	56,242	4,503	03/15/2032 .	
31339N-QJ-8	FHR 2431 TE PAC-11 6.500% 03/15/32				18,397	18,397	18,483	18,397						18,397				2,796	03/15/2032 .	
	FIR 0400 TF DIG 4 44 0 500% 00 675 755	04/27/2	GOLDMAN SACHS & COMPANY		450.55	440 75.	400 455	400 ==:						400	1	F4 65:	F4 05:		00/45/0055	1
	FHR 2430 TF PAC-1-11 6.500% 03/15/32 FHR 2430 TF PAC-1-11 6.500% 03/15/32			- }	458,021 45.046	410,781 45.046	406 , 185 .44 . 542	406,791	 	(3)	·	(3)		406,788	·	51,234	51,234		03/15/2032 . 03/15/2032 .	1.A
o 1009IV-IIIII-4	111IN 4400 IF FAUTITIE 0.0000 03/13/32	1 02/01/2	UCC ITAVUOWII	11	40.040															

				Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise [Disposed (of During th	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10		nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
incation	Везеприон	cigii Date	GOLDMAN SACHS & COMPANY	Otook	Ciddon	i di valdo	0031	Value	(Decrease)	Accietion	HIZEG	13)	value	Date	Disposai	Disposai	Disposai	i cai	Date	Cymbol
31339N-ZP-4	FHR 2427 PR PAC-11 6.500% 03/15/32	01/27/2022	GOLDINAIV ONOTIO & COMI AIVI		1,239,239	1,111,425	1, 102, 258	1, 105, 555		19		19		1,105,574		133,665	133,665	10,234	03/15/2032	1.A
	FHR 2427 PR PAC-11 6.500% 03/15/32	02/01/2022	Paydown		51,784	51,784	51,357	51,510		273		273		51,784				6,525	03/15/2032	
			GOLDMAN SACHS & COMPANY		,			,						,						
	FHR 2427 ZM Z SEQ 6.500% 03/15/32				657,880	590,027	549,647	579,032						579,032		78 , 848	78,848	5,433	03/15/2032 .	
31339W-2H-8	FHR 2427 ZM Z SEQ 6.500% 03/15/32		Paydown		27,869	27,869	25,962	27,350		519		519		27,869	ļ			3,450	03/15/2032 .	1.A
04000W DD 4	FUD 0404 OU EVOL DAG 11 . C E00V 00/15/00	04/07/0000	GOLDMAN SACHS & COMPANY		1 054 044	1 000 017	1 050 000	1 050 000	I	1				1 050 000		000 004	000 004	45 040	00/45/0000	4.4
	FHR 2424 QH EXCH PAC-11 6.500% 03/15/32 FHR 2424 QH EXCH PAC-11 6.500% 03/15/32		Paydown		1,854,041	1,662,817	1,653,023	1,653,960		283		283		1,653,960		200,081	200,081	15,312	03/15/2032 . 03/15/2032 .	
0100011-011-4	1111 L-12-7 VII LAVII I NO 11 0.300/10/13/32		GOLDMAN SACHS & COMPANY							200		203		,040				,430		
31339W-S3-1	FHR 2435 GJ PAC-1-11 6.500% 04/15/32	01/27/2022	22223811 01010 0 001117111		1,613,378	1,446,976	1,436,730	1,437,835		14		14		1,437,849	<u> </u>	175,529	175,529	13,324	. 04/15/2032	1.A
31339W-S3-1	FHR 2435 GJ PAC-1-11 6.500% 04/15/32		Paydown		48,384	48,384	48,041	48,078		306		306		48,384				8,243	04/15/2032 .	1.A
			GOLDMAN SACHS & COMPANY																	
	FHR 2437 PE PAC-11 6.500% 04/15/32	01/27/2022			1, 122, 489	1,006,716	1,000,935	1,001,465		9		9		1,001,473		121,015	121,015	9,270	04/15/2032 .	
	FHR 2437 PE PAC-11 6.500% 04/15/32		Paydown		38,038	38,038	37,819	37,839		198		198		38,038				5,758	. 04/15/2032 .	
	FHR 1541 HA PAC-11 7.000% 07/15/23 FHR 1559 VJ PAC-1-11 7.000% 08/15/23		Paydown		22,257	22,257	22,031	22, 143		114		114		22,257				258	07/15/2023 . 08/15/2023 .	
	FHG 16 PK PAC-1-11 7.000% 08/25/23		Paydown		71,801	71,801		71,391		410		410		71,801				795	08/25/2023 .	
	FHR 1552 IB PAC-1-11 7.000% 08/15/23	03/01/2022	Paydown		174,509	174,509	173,245	173,765		744		744		174,509				1,961	08/15/2023	
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		Paydown		20,803	20,803	20,056	20,709		94		94		20,803				253	10/15/2023 .	
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		Paydown		131,717	131,717	114,616	130,075		1,642		1,642		131,717				1,472	12/25/2023 .	
	FHR 1671 I PAC-1-11 7.000% 02/15/24		Paydown		25,248	25,248	25, 136	25, 162		86		86		25,248				291	02/15/2024 .	
	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		Paydown		72,812	72,812	69,001	72,393		419		419		72,812				834	01/15/2024 .	
	FHR 1672 E PAC-11 7.000% 02/15/24FHR 1694 PK PAC-11 6.500% 03/15/24		Paydown		45,579 9,277	45,579 9,277				161 91		161		45,579 9,277				525	02/15/2024 . 03/15/2024 .	
	FHR 1689 K PAC-11 6.000% 03/15/24		Paydown		44,618	44,618	43,404					576						448	03/15/2024 .	1 A
	FHG 37 J PAC-11 6.000% 07/17/24	03/01/2022	Paydown				82,794			3, 196		3, 196		89,795					07/17/2024	1.A
	FHR 1714 K PAC-1-11 7.000% 04/15/24	03/01/2022	Paydown		51,709	51,709	50,983	51,320		390		390		51,709				584	04/15/2024	
	FHG 29 L PAC-1-11 7.500% 04/25/24		Paydown		130,860	130,860	128,444	129,465		1,395		1,395		130,860				1,622	04/25/2024 .	
	FHR 1761 K PAC-11 8.500% 11/15/24		Paydown		11,926	11,926	11,937	11,926						11,926				171	11/15/2024 .	
	FHR 1773 G SEQ 8.500% 02/15/25 FHR 1830 C SEQ 7.000% 03/15/26		Paydown		13,536	13,536 26,134	13,460 25,727	13,476		60 245		60 245		13,536				192 298	02/15/2025 . 03/15/2026 .	
	FHR 1824 E SEQ 7.000% 03/15/26		Paydown		12,693	12,693	12,524	12,583		110		110		12,693				151	03/15/2026 .	
	FHR 1774 D SEQ 8.500% 03/15/25		Paydown		3,860	3,860	3,837	3,842		18		18		3,860				54	03/15/2025 .	1.A
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		Paydown		11,423	11,423	11,423	11,423						11,423				153	05/15/2025 .	
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26	03/01/2022	Paydown		10,768	10,768	10,672	10,700		67		67		10,768				149	08/15/2026	
	FHR 1871 Z Z SEQ 7.000% 08/15/26		Paydown		14,078	14,078	12,750	13,899		180		180		14,078				174	08/15/2026 .	1.A
	FHR 1896 E SEQ 8.000% 09/15/26		Paydown		16,678	16,678	16,626	16,626		52		52		16,678				221	09/15/2026 .	1.A
313318-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		Paydown Paydown		5,972 208.488	5,972 208.488	5,948	5,950		22		22		5,972 208.488				79 2,751	09/15/2026 . 09/25/2026 .	1.A
	FHR 1905 J SEQ 7.500% 10/15/26		Paydown		5,995	5,995	5,894	5,930		65		65		5,995				81	10/15/2026 .	1 A
	FHR 1931 Z Z SEQ 8.000% 02/15/27		Paydown		33,990			33,787		203		203						423	02/15/2027 .	1.A
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		Paydown		1,577	1,577	1,521	1,563		14		14		1,577				21	02/15/2027 .	1.A
	FHR 1935 Z Z SEQ 8.000% 02/15/27		Paydown		20,837	20,837	20,300	20,722		115		115		20,837				279	02/15/2027 .	1.A
	FHR 1932 C SEQ 7.000% 02/15/27		Paydown		10,891	10,891	10,769	10,804		87		87		10,891	ļ			134	02/15/2027 .	1.A
	FHR 1934 KZ Z SEQ 7.500% 02/17/27		Paydown		28,226	28,226	26 , 240	27,939 12,369		288		288		28,226				314	02/17/2027 .	1.A
	FHR 1929 NZ Z 7.500% 02/15/27 FHR 1930 Z Z SEQ 7.500% 02/15/27		Paydown Paydown Paydown		12,543	12,543	11,163	12,369		173		173		12,543				163	02/15/2027 . 02/15/2027 .	1.A
	FHR 1930 ZA Z SEQ		Pavdown		12.382	12.382	11,720	12,278		179		179		12.382				171	02/15/2027 .	1 A
	FHR 1933 ZA Z SEQ 8.000% 02/15/27		Paydown		47,489	47,489		47,177		312		312		47,489					02/15/2027 .	1.A
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27	03/01/2022	Paydown		11,347	11,347	10 , 436	11,225		122		122		11,347				142	03/15/2027 .	1.A
	FHR 1944 HZ Z SEQ 7.500% 03/15/27		Paydown		18,531	18,531	17 , 167	18,308		223		223		18,531				255	03/15/2027 .	1.A
	FHR 1951 K SC SEQ 7.500% 12/15/26	03/01/2022	Paydown		4, 137	4, 137	4,072	4,089	ļ	48		48		4, 137	ļ		l	52	12/15/2026 .	1.A
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		Paydown		37,204	37,204	34,889	36,838		367		367		37,204				518	06/17/2027 .	[1.A

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or C	Otherwise I	Disposed o	of During th	ne Current Quarte	•						
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Tota							Desig-
												Current	Change in Foreign					Bond		nation
																		Interest/		Modifier
									Dries Vees		0	Year's	Book/ Exchar		Faraian				Ctatad	
									Prior Year		Current	Other Than			Foreign	D		Stock	Stated	and
011010									Book/	Unrealized		Temporary	Carrying Book		Exchange			Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjust		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			sposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carryi		(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	Ü	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value		Disposal	Disposal	Disposal	Year	Date	Symbol
	FHR 1971 ZA Z SEQ 7.500% 07/20/27		01/2022	Paydown		24,763	24,763	24,611	24,652		112		112	24,763				313	07/20/2027	1.A
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		01/2022	Paydown		11,897	11,897	11,812	11,827		70		70	11,897				147	07/15/2027	1.A
	FHR 1978 AE SEQ 7.000% 08/15/27 FHR 1978 BE SEQ 6.500% 08/15/27		01/2022	Paydown		5,296	5,296	5,248	5,260		35		3548					59 90	08/15/2027 08/15/2027	1.A 1.A
31331A-13-3	PRK 1978 BE SEQ 6.500% 08/15/2/		01/2022	Paydown		8,317	8,317		8,269		46		46	8,317				90	15/2027	
3133TB-3P-3	FHR 1990 G SEQ 6.500% 09/15/27	01/	27/2022	COLDINAIS CACING & COMPAIS		236 , 128	211,774	207 , 132	208,573		24		24	208,597		27,531	27,531	1,950	09/15/2027	1 A
	FHR 1990 G SEQ 6.500% 09/15/27		01/2022	Paydown		13,840	13,840	13,537	13,631		209		209	13,840				1,251	09/15/2027	
		'["-		GOLDMAN SACHS & COMPANY			·											,		
	FHR 1988 GD SEQ 6.500% 09/15/27		27/2022			107,494	96,408	94,812	95,361		11		11	95,373		12, 121	12, 121	888	09/15/2027	1.A
3133TB-BE-9	FHR 1988 GD SEQ 6.500% 09/15/27		01/2022	Paydown		5,492	5,492	5,401	5,432		60		60	5,492				565	09/15/2027	1.A
0400TD 0D 0	FID 0004 F 050 0 5000 40 45 (07	04/	107 (0000	GOLDMAN SACHS & COMPANY		450 700	440.054	400 700	440.000		00		00	440.740		40.004	40.004	4 044	40 /45 /0007	
	FHR 2004 E SEQ 6.500% 10/15/27 FHR 2004 E SEQ 6.500% 10/15/27		27/2022 01/2022	Davidaum		158,722	142,351	139,728	140,688		30		30	140,718		18,004	18,004	1,311	10/15/2027 10/15/2027	
313316-07-9	PRIN 2004 E SEQ 6.500% 10/15/2/		01/2022	GOLDMAN SACHS & COMPANY		10,400	10,400	10,208	10,276		122		122	10,400				846	10/ 13/2027	
3133TB-LE-8	FHR 1998 T SEQ 6.500% 10/15/27	01/	27/2022	GOLDHIM GNONG & COMPANY		203,325	182,354	179,408	180,258		23		23	180,281		23,044	23,044	1,679	10/15/2027	1.A
	FHR 1998 T SEQ 6.500% 10/15/27		01/2022	Paydown		19,845	19,845	19,524	19,617		228		228	19,845				1,109	.10/15/2027	
				GOLDMAN SACHS & COMPANY			·													
	FHR 1999 AC SEQ 6.500% 10/15/27		27/2022			306,533	274,917	268,631	271,731		34		34	271,765		34,768	34,768	2,532	10/15/2027	
3133TB-SF-8	FHR 1999 AC SEQ 6.500% 10/15/27		01/2022	Paydown		15,463	15,463	15, 109	15,284		179		179	15,463				1,608	10/15/2027	1.A
040070 07 4	EID 0040 II 050 0 500% 44 (45 (07	04/	107 (0000	GOLDMAN SACHS & COMPANY		000 000	400 040	405.040	407.000		45		45	407.044		04 005	04.005	4 000	44 /45 /0007	
3133TC-2T-4 3133TC-2T-4	FHR 2012 H SEQ 6.500% 11/15/27 FHR 2012 H SEQ 6.500% 11/15/27		27/2022 01/2022	Davdown		222,609	199,649	195,216	197,929		15 99		15			24,665	24,665	1,838 1,173	11/15/2027 11/15/2027	
515510-21-4	111h 2012 11 3LQ 0.300% 11/13/27		01/2022	GOLDMAN SACHS & COMPANY		11,521			11,420					11,321				1, 173	11/13/2021	
3133TC-6E-3	FHR 2008 E SEQ 6.500% 11/15/27		27/2022	GOLDHINI ONONO G COMITIN		283,677	254,419	249,770	251, 156		37		37	251,192	L	32,485	32,485	2,343	11/15/2027	1.A
	FHR 2008 E SEQ 6.500% 11/15/27		01/2022	Paydown		17,677	17,677	17,354	17,450		227		227	17,677				1,507	11/15/2027	
				GOLDMAN SACHS & COMPANY																
	FHR 2016 V SEQ 6.500% 12/15/27		27/2022			403,386	361,781	355,980	358,573		27		27	358,600		44,786	44,786	3,331	12/15/2027	
	FHR 2016 V SEQ 6.500% 12/15/27		01/2022	Paydown		20,431	20,431	20,104	20,250		181		181	20,431				2, 124	12/15/2027	
3133TC-CF-3	FHR 2014 Z SC Z PT 7.000% 11/15/22		01/2022	GOLDMAN SACHS & COMPANY		15,371	15,371	15,404	15,371					15,371				175	11/15/2022	
3133TC-CL-0	FHR 2017 E SEQ 6.500% 12/15/27	01/	27/2022	COLDINAIS CACING & COMPAIS		153,869	137,999	136,402	136,774		11		11	136,786		17,083	17,083	1,271	12/15/2027	1.A
	FHR 2017 E SEQ 6.500% 12/15/27		01/2022	Paydown		5,362	5,362	5,300	5,314		48		48						12/15/2027	1.A
				GOLDMAN SACHS & COMPANY						1		1					[
	FHR 2015 BD SEQ 6.500% 12/15/27		27/2022			144,296	129,414	125,011	128,306		14		14	128,320		15,976	15,976	1, 192	12/15/2027	
	FHR 2015 BD SEQ 6.500% 12/15/27		01/2022	Paydown		7,283	7,283	7,035	7,221		62		62	7,283				760	12/15/2027	
	FHR 2024 ZB Z SEQ 7.000% 01/20/28		01/2022	Paydown		49,251	49,251	49,242	49, 174		77		77	49,251						
	FHR 2026 F FLT DLY SEQ 1.031% 01/15/28 FHR 2026 S INV DLY SEQ 83.314% 01/15/28		01/2022 01/2022	Paydown		14,054	14,054	14,057 544	14,054		177		177						01/15/2028 01/15/2028	
	FHR 2026 SA INV DLY SEQ 9.000% 01/15/28		01/2022	Paydown		3,436	3,436	3,553	3,492		(56)		(56)	3,436					01/15/2028	
010010 04 2	1111 2020 ON 11W DET GEQ 0.000% 017 10/20		01/ 2022	GOLDMAN SACHS & COMPANY		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 400	,0,000	, 402		(00)		(00)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
3133TD-JY-3	FHR 2050 Z Z SEQ 6.500% 04/15/28		27/2022			406,299	364,394	339, 171	359,726		46		46	359,772		46,527	46,527	3,355	04/15/2028	1.A
	FHR 2050 Z Z SEQ 6.500% 04/15/28		01/2022	Paydown		10,557	10,557	9,826	10,422		135		135	10,557				2,061	04/15/2028	
	FHR 2043 ZC Z SEQ 7.000% 04/15/28		01/2022	Paydown		60,570	60,570	60,522	60,477		93		93	60,570				497	04/15/2028	
	FSPC T-11 A8 SEQ PT 6.500% 01/25/28		01/2022	Paydown		170,706	170,706	166,283	170,706	·	/71	·	(7)	170,706	·		····		01/25/2028	
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		01/2022	Paydown		7, 121	7, 121	7, 252	7 , 127		(7)		(7)	7, 121	ļ			84	05/15/2028	. I.A
3133TE-WH-3	FHR 2083 ZC Z SEQ 6.500% 08/15/28	01/	27/2022	COLDINAIN SACING & COMPAINT		67,099		56, 182		1	q		9			7,941	7,941	554	08/15/2028	1.A
	FHR 2083 ZC Z SEQ 6.500% 08/15/28		01/2022	Paydown		2,407	2,407	2,247	2,365		41		41	2,407			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	344	08/15/2028	
	FHR 2080 Z Z SEQ 6.500% 08/15/28		01/2022	Paydown		19,023	19,023	18,833	18,939		84		84	19,023				202	.08/15/2028	
				GOLDMAN SACHS & COMPANY						1										
3133TG-5S-4	FHR 2084 ZA Z SEQ 6.500% 08/15/28		27/2022			89,292	80,082	69,597	78,285		11		11			10,996	10,996	737	08/15/2028	
3133TG-5S-4	FHR 2084 ZA Z SEQ 6.500% 08/15/28		01/2022	Paydown		2,955	2,955	2,568	2,889		66		66	2,955				456	08/15/2028	1.A
2122TH_6A_0	FHR 2105 ZA Z SEQ 6.500% 12/15/28	01/	27/2022	GOLDMAN SACHS & COMPANY		175,093	157,034	148,397	154,766	1	20		20	154,786		20,307	20,307	1,446	12/15/2028	1 Δ
IOO ITT-UK-U		/וע	4114044			10,093		140 , ১৬/	104,700		20			104,780			20,307	,440	14/ 10/4040	

				Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Rec	deemed or C	Otherwise	Disposed o	of During tl	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											0	Total	Total					Dand		
											Current	Change in	Foreign	D I /				Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FHR 2105 ZA Z SEQ 6.500% 12/15/28	02/01/2022 .	Pavdown		7,641	7,641	7,221	7.531	(= ======)	110		110		7.641			- 1	909	12/15/2028 .	1.A
	FHR 2129 ZA Z SEQ 6.000% 02/15/29	03/01/2022	Paydown		95,786	95,786	84,801	93,091		2,695		2,695		95,786				919	.02/15/2029 .	1.A
			GOLDMAN SACHS & COMPANY				,					, , , , ,		,						
3133TJ-QG-1	FHR 2137 CZ Z SEQ 6.500% 03/15/29					410,076	374,643	402,419		77		77		402,496		54,738	54,738	3,776	03/15/2029 .	1.A
3133TJ-QG-1	FHR 2137 CZ Z SEQ 6.500% 03/15/29		. Paydown		11,403	11,403	10,418	11, 190		213		213		11,403				2,316	03/15/2029 .	1.A
			GOLDMAN SACHS & COMPANY												I					
3133TJ-UD-3	FHR 2138 Z Z SEQ 6.500% 03/15/29	01/27/2022		ļ	547 , 122	490,693	462,784	483,076		27	ļ	27		483, 103	ļ	64,020	64,020	4,518	03/15/2029 .	
3133TJ-UD-3	FHR 2138 Z Z SEQ 6.500% 03/15/29	02/01/2022 .	. Paydown		15,854	15,854	14,952	15,608		246		246		15,854				2,787	03/15/2029 .	1.A
04007 1/0 0	FID 0400 L7 7 050 0 500% 00 (45/00	04 (07 (0000	GOLDMAN SACHS & COMPANY		400.000	007 550	000 010	004 053		4 000		4 000		000 017	I	40.011	40.044	0.005	00 (45 (0000	
	FHR 2132 LZ Z SEQ 6.500% 03/15/29		Doudown	·	409,828	367,559	333,043	361,057		4,960		4,960		366,017		43,811	43,811	3,385	03/15/2029 .	
313313-16-3	FHR 2132 LZ Z SEQ 6.500% 03/15/29		. Paydown		16,392	16,392	14,853	16, 102		290		290		16,392				2, 137	03/15/2029 .	. I.A
2122T L.VV_6	FHR 2132 ZL Z SEQ 6.500% 03/15/29	01/27/2022 .	GULDMAN SAURS & CUMPANY		162,063	145,348	135,605	142,962		19		19		142,980		19,083	19,083	1,338	03/15/2029 .	1 /
	FHR 2132 ZL Z SEQ 6.500% 03/15/29	02/01/2022	Paydown		6,550	6,550	6,111	6,442		108		108		6,550		19,000	13,000		03/15/2029 .	
	7111 2102 2E 2 0EQ 0.000% 00/10/20		GOLDMAN SACHS & COMPANY		,0,000			,,,,,,,,						,0,000					90/ 10/ 2020 .	
3133TK-2E-9	FHR 2134 ZC Z SEQ 6.500% 03/15/29			l	1,977,634	1,773,663	1,610,153	1,740,647		169		169		1,740,816		236,818	236,818	16,332	03/15/2029 .	1.A
	FHR 2134 ZC Z SEQ 6.500% 03/15/29	02/01/2022	Paydown		66,462					1,237		1,237						10 , 163	03/15/2029 .	
	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		. Paydown		37,812	37,812	36,389	37,511		301		301		37,812				506	05/15/2029 .	1.A
	FHR 2174 HZ Z SEQ 7.000% 07/15/29	03/01/2022 .	Paydown		24 , 148	24,148	21,714	23,668		480		480		24, 148				201	07/15/2029 .	1.A
	FHR 2180 ZB Z SEQ 7.000% 08/15/29		. Paydown		24,215	24,215	21,849	23,758		457		457		24,215				293	08/15/2029 .	1.A
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		. Paydown		48,202	48,202		47,991		211		211		48,202				676	09/15/2029 .	1.A
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		. Paydown		155,834		151,381	154,735		1,099		1,099		155,834				2,140	09/15/2029 .	1.A
3133TM-AQ-9 3133TM-DT-0	FHR 2193 ZC Z SEQ 8.000% 10/15/29 FHR 2190 Z Z SEQ 7.500% 10/20/29		Paydown		55,766	55,766 35,864	56,555 34,421	55,766 35,535		329		200		55,766					10/15/2029 . 10/20/2029 .	I.A
	FHR 2190 Z Z SEQ 7.500% 10/20/29		Paydown		51,382	51,382		51,382		329		329						682	10/20/2029 .	1.4
	FHR 2191 Z Z TAC-22 7.500% 10/15/29	03/01/2022	Paydown		58.381					1,038		1,038						596	10/17/2029 .	1 A
	FHR 2200 ZC Z SEQ 8.000% 11/20/29		Paydown		32,912	32,912		32,912		1,000		1,000		32,912				525	11/20/2029	1.A
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30	03/01/2022	Paydown		15,459		14,906	15,339		121		121		15,459				184	01/15/2030 .	1.A
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30	03/01/2022 .	Paydown		8,369	8,369	8,009			83		83		8,369				115	01/20/2030 .	1.A
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		. Paydown		12,397	12,397	12,035	12,311		87		87		12,397				150	01/15/2030 .	1.A
	FHR 2219 PC PAC-11 7.500% 03/15/30	03/01/2022 .	. Paydown		27 , 104	27,104	27,236	27, 104						27, 104				468	03/15/2030 .	1.A
	FHR 2220 ZN Z SEQ 8.000% 03/15/30		Paydown	ļ	11,709	11,709	11,269	11,614		96		96		11,709	ļ		ļ ļ	162	03/15/2030 .	1.A
	FHR 2231 ZP Z SEQ 8.350% 05/15/30		. Paydown		13,425	13,425	13,416	13,407		18		18		13,425				190	05/15/2030 .	1.A
	FHR 2250 Z Z SEQ 7.000% 08/15/30		. Paydown		8,079	8,079	7,743	8,009		70		70		8,079				93	08/15/2030 .	I.A
	FHR 2256 ZY Z SEQ 7.000% 09/15/30		Paydown		6,626 5,550	6,626 5,550	6,377 5,344	6,578 5,504		48 46		48 46		6,626 5,550				81 59	09/15/2030 . 09/15/2030 .	1.A
3133TP-52-3	FHR 2254 PE PAC-1-11 7.500% 09/15/30		Paydown	ł	18,388					40		40		18,388			·	154	09/15/2030 . 09/15/2030 .	1 1 1
	FHR 2265 PC PAC-1-11 7.500% 09/15/30		Paydown		21,459	21,459	21,667	21,459						21,459				194	10/15/2030 .	1 A
	FHR 2265 Z Z SEQ 7.000% 10/15/30	03/01/2022	Paydown		27,679	27,679	26,840	27,479		200		200		27,679				323	10/15/2030 .	1.A
	FHR 2261 Z Z SEQ 7.000% 10/15/30	03/01/2022	Paydown		27,483	27,483	26,456	27,238		244		244		27,483				312	10/15/2030 .	1.A
			GOLDMAN SACHS & COMPANY												1					
	FHR 2289 Z Z SEQ 6.500% 02/15/31				512,921	460,019	431,842	452,973		11		11		452,984		59,936	59,936	4,236	02/15/2031 .	1.A
	FHR 2289 Z Z SEQ 6.500% 02/15/31		. Paydown		36,945	36,945	34,682	36,379		566		566		36,945				2,741	02/15/2031 .	1.A
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31	03/01/2022 .	. Paydown	ļ	16,236	16,236	15,584	16,077		159		159		16,236	ļ		 	214	02/15/2031 .	1.A
040070 05 5	FIR 2000 PD D10 4 44 0 500% 00 675 575	04/07/5555	GOLDMAN SACHS & COMPANY			200 45-	205 7:5	200							I		00.555	0.555	00 (45 (005)	1
	FHR 2300 PD PAC-1-11 6.500% 03/15/31		D		326,090	292,457	295,748	292,531		(1)		(1)		292,530		33,560	33,560	2,693	03/15/2031 .	
	FHR 2300 PD PAC-1-11 6.500% 03/15/31		Paydown		19,239	19,239 6,903	19,456 6,364			(5) 94		(5)		19,239				1,758	03/15/2031 .	
	FHR 2295 EZ Z SEQ 6.500% 03/15/31 FHR 2320 Z Z SEQ 7.000% 05/15/31		Paydown	·	15,914	15,914				94		94 197		6,903				64	03/15/2031 . 05/15/2031 .	
	FHR 2313 ZG Z SEQ 7.000% 05/15/31		. Paydown	·····	7,940		7,399	7,800		140		140		7,940			····	85	05/15/2031 . 05/15/2031 .	1 A
	7.000/i 03/10/01		GOLDMAN SACHS & COMPANY							140		140								. 1.0
3133TT-N3-1	FHR 2312 KZ SC Z SEQ 6.500% 04/15/31	01/27/2022			575, 148	515,828	497,774	510,693		3		3		510,696	L	64,452	64,452	4,750	04/15/2031 .	1.A
	FHR 2312 KZ SC Z SEQ 6.500% 04/15/31	02/01/2022	Pavdown		13. 187	13. 187	12.725	13.055		131		131		13. 187					04/15/2031	1.A

				Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (Otherwise 3 1	Disposed of	of During tl	<u>he Current</u>	Quarter							
1	2	3 4	5	6	7	8	9	10		hange In Boo				16	17	18	19	20	21	22
									11	12	13	14	15		1					NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current				Adjusted	Foreign			Stock	Stated	and
										Current	Other Than		Change in	•	Foreign	Doglizad				
OLIOID				N				Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange		T. (.) (Dividends	Con-	SVO
CUSIP		- 5.		Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispo		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign Da		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
			GOLDMAN SACHS & COMPANY							_		_								
3133TT-RS-2	FHR 2331 Z Z SEQ 6.500% 06/15/31				199,547	178,966	164,425	175,224		5		5		175,228		24,319	24,319	1,648	06/15/2031 .	1.A
	FHR 2331 Z Z SEQ 6.500% 06/15/31				5,643	5,643	5, 185	5,525		118		118		5,643				1,016	06/15/2031 .	1.A
3133TT-UJ-8 3133TT-ZB-0	FHR 2328 JZ Z SEQ 7.000% 06/15/31 FHR 2327 B SEQ 7.000% 06/15/31				17 , 166 29 , 383	17,166 . .29,383	16,425	16,985		181		181		17, 166				187	06/15/2031 . 06/15/2031 .	1.A
	FHR 2325 ZA Z SEQ 7.000% 06/15/31				29,383	29,383	29,411	29,383		91		91		29,383				233	06/15/2031	1 A
	FHR 2325 Z Z 7.000% 06/15/31				35,808	35,808	33,727	35,350		458		458		35,808				230	. 06/15/2031	1.A
	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31				39,793		37,405			573		573					l	444	03/15/2031 .	1.A
			GOLDMAN SACHS & COMPANY							1										
	FHR 2358 Z Z SEQ 6.500% 09/15/31		022		608,537	545,774	501,429	536,328		18		18		536,346		72, 191	72, 191	5,026	09/15/2031 .	
3133TU-LT-3	FHR 2358 Z Z SEQ 6.500% 09/15/31			ļ	62,860	62,860	57 , 753	61,772	ļ	1,088		1,088		62,860	ļ		ļ ļ	3,399	09/15/2031 .	1.A
0400711 117 0	FID 0057 7D 7 DIG 4 44 0 500% 00 45 (04	04/07/	GOLDMAN SACHS & COMPANY		770 000	200 507	054 740			(40)		(40)		200 200		00 444	00 444		00/45/0004	
	FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31					693,537	654,742	682,902		(19)		(19)		682,883		90,411	90 , 411 .	6,386	09/15/2031 .	
313310-01-3	FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31		O22 Paydown GOLDMAN SACHS & COMPANY		10,940	10,940	10,328	10,772		168		168		10,940				3,840	09/15/2031 .	1.A
3133TV-GD-2	FHR 2355 WD PAC-11 6.500% 09/15/31				320,939	287,838	285,200	285,533		1		1		285,535		35,404	35,404	2,650	09/15/2031 .	1 A
	FHR 2355 WD PAC-11 6.500% 09/15/31				7,888	7,888	7,815	7,824		63		63		7,888				1,633	09/15/2031 .	
			GOLDMAN SACHS & COMPANY		,	,	, ,	,						,				,		
3133TV-HQ-2	FHR 2441 HF PAC-11 6.500% 04/15/32		022		1,671,543	1,499,142	1,489,772	1,493,180		12		12		1,493,192		178,351	178,351	13,805	04/15/2032 .	1.A
3133TV-HQ-2	FHR 2441 HF PAC-11 6.500% 04/15/32				95,476	95,476	94,879	95,096		380		380		95,476				9,077	04/15/2032 .	1.A
			GOLDMAN SACHS & COMPANY									.=.								
	FHR 2441 MD PAC-1-11 6.500% 04/15/32 FHR 2441 MD PAC-1-11 6.500% 04/15/32				1,837,224	1,647,735 . 63,260	1,637,808	1,638,753		(7)		(7)		1,638,745		198,479	198,479	15, 173	04/15/2032 . 04/15/2032 .	
	FRN 2441 MD FAC-1-11 0.500% 04/15/52		O22 Paydown GOLDMAN SACHS & COMPANY		03,200		02,079	02,913				040						9,400	04/ 13/2032 .	1.A
3133TV-PF-7	FHR 2433 PE PAC-11 6.500% 04/15/32				808.475	725,090	729,395	725,090						725,090		83.385	83,385	6.677	04/15/2032	1 A
3133TV-PF-7	FHR 2433 PE PAC-11 6.500% 04/15/32	02/01/			27,940	27,940	28,106	27,940						27,940				4, 127	04/15/2032	
			GOLDMAN SACHS & COMPANY																	
	FHR 2433 ZB Z SEQ 6.500% 04/15/32				489,862	439,338	410,781	431,299		(58)		(58)		431,241		58,621	58,621	4,046	04/15/2032	
3133TV-PV-2	FHR 2433 ZB Z SEQ 6.500% 04/15/32				8,016	8,016	7 , 495	7,870		147		147		8,016				2,446	04/15/2032 .	1.A
212271/ 10 0	EUD 2424 70 7 0EO	04/07/	GOLDMAN SACHS & COMPANY		047.045	044 004	004 404	000 057		(0)		/01		000 040	1	40.007	40.007	0.000	04/45/0000	1.4
	FHR 2434 ZC Z SEQ 6.500% 04/15/32 FHR 2434 ZC Z SEQ 6.500% 04/15/32				347,015 13,673	311,224 13,673	291,481	306,357		(9) 214		(9) 214		306,348		40,667	40,667	2,866 1,800	04/15/2032 . 04/15/2032 .	
010017-05-9	1181 2704 20 2 OLQ 0.300% 04/13/32		GOLDMAN SACHS & COMPANY	· [12,000	10,409	 	214							·	1,000		
3133TV-VB-9	FHR 2434 PR EXCH PAC-11 6.500% 04/15/32			[1,060,501	951, 122	978,466	956,916	L	(26)	L	(26)	[956,890	L	103,610	103,610		04/15/2032 .	1.A
3133TV-VB-9	FHR 2434 PR EXCH PAC-11 6.500% 04/15/32				24,220	24,220	24,916	24,367		(148)		(148)		24,220				5,338	04/15/2032 .	
			GOLDMAN SACHS & COMPANY									1			1					
	FHLMC POOL \$12025 5.000% 01/01/52	02/07/		· 	107,221,677	98,368,511	108,309,110			1,035		1,035		108,310,146	ļ	(1,088,469)	(1,088,469)	696,777	01/01/2052 .	
	FHLMC POOL \$12025 5.000% 01/01/52				1,633,878	1,633,878	1,798,989			(165,111)		(165, 111)		1,633,878				6,866	01/01/2052 .	
	FNR G92-11 K PAC-11 7.000% 02/25/22				639	639	620	635		4		4		639				4	02/25/2022 .	
	FNR 1992-16 Z Z PAC-11 7.000% 02/25/22 FNR G92-22 J PAC-11 7.500% 04/25/22	02/01/			2,493 492	2,493 492	1,836 480	2,476 488		16		16 3		2,493 492					02/25/2022 . 04/25/2022 .	I.A
	FNR 1992-126 PZ Z PAC-11				492	14,645		14,535	 	111		111		14,645					04/25/2022 . 07/25/2022 .	1 A
31358N-LQ-3	FNR 1992–100 ZB Z 8.500% 06/25/22				10,588	10,588	10,025	10,514		74		74		10,588				127	06/25/2022 .	1.A
31358N-M5-8	FNR 1992-119 Z Z 8.000% 07/25/22				10,466	10,466	8,907	10,385		81		81		10,466				141	07/25/2022	1.A
31358N-P4-8	FNR 1992-112 G PAC-11 8.000% 07/25/22		022 Paydown	ļ	6,247	6,247	6 , 150	6,204	ļ	43	ļ	43		6,247	ļ	ļ	ļ [81	07/25/2022 .	1.A
31358N-YB-2	FNR 1992-79 NB IO PAC-11 1004% 06/25/22				3	3										3	3	6	06/25/2022 .	1.A
31358N-YB-2	FNR 1992-79 NB IO PAC-11 1004% 06/25/22				8	8				8		8		8				10	06/25/2022 .	1.A
	FNR 1992-134 L PAC-11 6.000% 07/25/22				270	270	254	268		2		2		270				2	. 07/25/2022 .	
	FNR 1992-135 LZ Z PAC-11 7.500% 08/25/22			ļ	17,361	17,361	14 , 192	17,219	·	142	·	142		17,361			·	213	08/25/2022 .	
31358P-EN-3 31358P-G2-7	FNR 1992-117 NB IO PAC-11 1175% 07/25/22 . FNR G92-41 M PAC-11 5.875% 08/25/22				2,986	8 	2,845	2.952		8				8				15	07/25/2022 . 08/25/2022 .	1.A
	FNR 1992-132 PZ Z PAC-11 8.000% 08/25/22				9,615	9,615	8,251	9,536		80		80		9,615				127	08/25/2022 .	1.A
	FNR 1992–168 KB PAC-11 7.000% 10/25/22				2,998	2,998	2,961	2,983		16		16		2,998				35	10/25/2022 .	1.A
	FNR 1992–162 D PAC-11 7.000% 09/25/22	03/01/			2,130	2.130	1.993	2.116		15		15		2.130				24	09/25/2022	

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	ne Current Qu	uarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted	Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
														Total							Desig-
												Current		oreign					Bond		nation
									5: 1/			Year's		xchange	Book/				Interest/		Modifier
									Prior Year	l	Current	Other Than			Adjusted	Foreign	.		Stock	Stated	and
011015									Book/	Unrealized	Year's	Temporary	, ,		Carrying	Exchange	Realized	-	Dividends	Con-	SVO
CUSIP		F		N1	Number of	0		A . ()	Adjusted	Valuation	(Amor-	Impairment		,	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	Description		sposal	Name	Shares of	Consid-	Den Velve	Actual	Carrying	Increase/	tization)/	Recog-		. , ,	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description FNR 1992-182 PM 10 NTL 7.500% 10/25/22	_	Date 01/2022	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) \	Value	Date	Disposal	Disposal	Disposal	Year 13	Date 10/25/2022 .	Symbol
31358Q-L8-6	FNR 1992–182 Z Z PAC–11 7.000% 10/25/22		01/2022	Paydown		5,237	5,237	4,127	5, 182		55		55		5,237				60	10/25/2022 .	1 A
31358Q-LN-3	FNR 1992-163 P IO NTL 8.000% 09/25/22		01/2022	Paydown															4	09/25/2022 .	1.A
31358Q-Q6-5	FNR 1992-181 PN PAC-11 7.000% 10/25/22		01/2022	Paydown		14,628	14,628	14,247	14,493		135		135		14,628				175	10/25/2022 .	1.A
	FNR 1992-143 NA 10 PAC-11 1184% 09/25/22 .		01/2022	Paydown		10	10	40 504	40.000		10		10		10				23	09/25/2022 .	1.A
	FNR 1992-150 M PAC-11 8.000% 09/25/22 FNR 1992-150 NC 10 PAC-11 945.367% 09/25/22		01/2022 01/2022	Paydown		12,720	12,720	12,584	12,639		81 38		81		12,720				165 58	09/25/2022 .	1.A
	FNR 1993-4 L PAC-11 7.500% 01/25/23		01/2022	Paydown		24,685	24,685	24,376	24,513		172		172		24,685				296	01/25/2023 .	1.A
31358R-4Z-3	FNR 1993-4 LB PAC-11 7.000% 01/25/23		01/2022	Paydown		5,022	5,022	4,910	4,976		47		47		5,022				56	01/25/2023 .	1.A
	FNR 1992-201 D TAC-11 7.000% 11/25/22		01/2022	Paydown		9,706	9,706	9,437	9,610		96		96		9,706				107	11/25/2022 .	1.A
	FNR 1992-215 PT PAC-11 7.500% 12/25/22 FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23		01/2022 01/2022	Paydown		10,777		10,574	10,688				89		10,777 26,823				118 339	12/25/2022 .	. 1.A
31358T-KQ-1	FNR G93-3 K PAC-11 7.000% 03/25/23		01/2022	Paydown		9,312	9,312	9,126	9,230		82		202						107	03/25/2023 . 02/25/2023 .	1 A
31358T-TW-9	FNR G93-8 PZ Z PAC-11 7.250% 02/25/23		01/2022	Paydown		22,309		19 , 193	22, 101		208		208		22,309				269	02/25/2023 .	1.A
31358T-XV-6	FNR 1993-20 J PAC-11 7.000% 03/25/23		01/2022	Paydown		25,462	25,462	24,764	25,210		252		252		25,462				293	03/25/2023 .	1.A
	FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23		01/2022	Paydown		10,798	10,798	9,017	10,687		111		111		10,798				107	03/25/2023 .	1.A
	FNR 1993-29 J PAC-22 7.500% 03/25/23 FNR 1993-61 KC PAC-11 7.000% 05/25/23		01/2022 01/2022	Paydown		36,762		36,514 5,843			201 47		201 47		36,762 5,933				451 66	03/25/2023 .	1.A
	FNR 1993–38 M PAC-11 6.750% 03/25/23		01/2022	Paydown		48,926	48,926	47,917	48,484		443		443		48,926				547	03/25/2023 .	1.A
	FNR G93-16 K PAC-11 5.000% 04/25/23		01/2022	Paydown		19,095	19,095	17,668	18,619		476		476		19,095				157	04/25/2023 .	1.A
	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23 .		01/2022	Paydown		20	20				20		20		20				30	05/25/2023 .	1.A
	FNR 1993-73 L PAC-11 7.500% 05/25/23		01/2022	Paydown		16,773			16,773		184		184		16,773				209	05/25/2023 .	1.A
31359A-N8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23 FNR 1993-77 L PAC-1-11 7.000% 06/25/23		01/2022 01/2022	Paydown		17,007	32,00317,007	31,528	31,819		101		101		32,003				372	06/25/2023 . 06/25/2023 .	1.A
31359B-BU-0	FNR 1993–103 PL PAC-1-11 7.000% 07/25/23		01/2022	Paydown		24,942	24,942	24,481	24,710		232		232		24,942				293	07/25/2023 .	1.A
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		01/2022	Paydown		52,497	52,497	51,722	52,077		421		421		52,497				624	07/25/2023 .	1.A
	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		01/2022	Paydown		56,831	56,831	56,087	56,410		422		422		56,831				635	07/25/2023 .	1.A
	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23 FNR 1993-136 K IO NTL AD 7.000% 07/25/23		01/2022 01/2022	Paydown		48,875	48,875	44,866	48,433		442		442		48,875				534	07/25/2023 . 07/25/2023 .	1.A
	FNR 1993–142 G PAC–11 7.000% 08/25/23		01/2022	Paydown		21,352	21,352	20,975	21,223		129		129		21,352				255	08/25/2023 .	1.A
	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		01/2022	Paydown		72,732		69,436	72,212		520		520		72,732				876	09/25/2023 .	1.A
	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23																				
31359D-K6-9 31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		01/2022 01/2022	Paydown	·····						663		663		80,085 26,191				926 320	09/25/2023 . 09/25/2023 .	. 1.A
	FNR G93-41 Z Z SEQ 7.000% 12/25/23		01/2022 01/2022	Paydown		41,462		38,994	41, 190		272		272		41,462				362	12/25/2023 .	1.A
	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		01/2022	Paydown		78,428	78,428	78,355	78, 159		269		269		78,428				943	01/25/2024 .	1.A
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		01/2022	Paydown		168,467	168,467	167,327	167,533		934		934		168,467				1,985	03/25/2024 .	1.A
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24 FNR 1994-55 N W CPT 5.974% 12/25/23		01/2022	Paydown		48,514		47,241 .	47,855		659		659		48,514 3.683				551	03/25/2024 .	. 1.A
31359H-JN-5 .31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		01/2022 01/2022	Paydown		3,683	3,683 27,715	3,660 27,240			270		270		3,683				329	12/25/2023 .	1.A
	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		01/2022	Paydown	[55,075		53,608	54,335		740		740						672	06/17/2024 .	1.A
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		01/2022	Paydown		31, 135	31, 135	29,447	30,821		314		314		31, 135				307	11/25/2026 .	1.A
	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		01/2022	Paydown		4,852	4,852	4,737	4,815		37		37		4,852				55	12/25/2026 .	1.A
31359K-MA-2 31359K-P5-0	FNR G96-2 H PAC-11 7.500% 07/22/26		01/2022 01/2022	Paydown		22,809		22,377	22,661		148 141		148		22,809 19,772				270 274	07/22/2026 . 12/18/2026 .	1.A
31359L-JB-2	FNR 1996-51 Z Z 8.000% 12/18/26		01/2022 01/2022	Paydown		3,428	3,428	3,425	3,413		15		15						43	10/25/2022 .	1.4
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		01/2022	Paydown		25,096	25,096	24,693	24,971		125		125		25,096				329	03/18/2027 .	1.A
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		01/2022	Paydown		15,592	15,592	15,562	15,553		39		39		15,592				188	04/18/2027 .	1.A
31359N-M8-1 31359N-NU-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		01/2022 01/2022	Paydown	}	9,640 52.819	9,640		9,508		132		132		9,640 52,819				119	04/18/2027 .	- 1.A
	FNR G97-1 Z Z SEQ 7.500% 01/20/27		01/2022 01/2022	Paydown		52,819					965		965						751 122	01/20/2027 . 03/18/2027 .	1 A
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		01/2022	Paydown		11,851	11,851	10,907	11,706		145		145		11,851					03/18/2027 .	1.A
	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000%			,											·						
31359P-6D-3	06/17/27		01/2022	Paydown			76,881	72,695	75,961		920		920		76,881				1,003	06/17/2027 .	1.A

					Show All Lo	ng-Term Bo	nds and Stoc	ck Sold, Rec	deemed or C												
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current							Bond		nation
												Current	Change in	Foreign	Daal./						
									D.:			Year's	Book/	Exchange	Book/				Interest/	01-1-1	Modifier
									Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		03/01/2022	Pavdown		4,427	4,427	4.186	4.375	,	53		53		4,427					.06/17/2027	. 1.A
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		03/01/2022	Paydown		16,075	16,075	15,829	15,902		173		173		16,075				172	.09/18/2027 .	1.A
31359P-7M-2	FNGT 1998-T3 B PT 8.958% 09/25/23		03/01/2022	Paydown		12,736	12,736	13,641	12,706		30		30		12,736				190	.09/25/2023	1.A
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		03/01/2022	Paydown		6,043	6,043	5,664	5,984		58		58		6,043				65	.05/18/2027 .	1.A
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		03/01/2022	Paydown		41,294	41,294	39,612	40,977		318		318		41,294				398	.05/18/2027 .	1.A
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		03/01/2022	Paydown		41,972	41,972	37,708	41,454		518		518		41,972				504	.04/17/2027	1.A
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		03/01/2022	Paydown		19,603	19,603	19,223	19,491	ļ	112		112		19,603			}	249	.06/18/2027	. 1.A
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		03/01/2022	Paydown		19,412	19,412	18,359	19,216	·	195		195		19,412			·	206	.06/18/2027	. I.A
31359P-WN-2 31359P-X8-4	FNR 1997-34 PK PAC-11 7.000% 06/18/27 FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		03/01/2022 03/01/2022	Paydown		13, 144	13,144	13,042	13,071		74		74		13, 144				155	.06/18/2027 . .07/18/2027 .	1.A
31359P-X8-4	FNR 1997-42 ZC Z SEQ		03/01/2022	Paydown		12,000	12,066	11,282	18.908		274		274		12,066				287	.07/18/2027 .	1 A
313590-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		03/01/2022	Paydown		21,512	21,512	21,428	21,426		86		86		21,512				282	.07/20/2027	1 4
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		03/01/2022	Paydown		21,769	21,769	21,597	21,640		129		129		21,769				251	.09/18/2027	1.A
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		03/01/2022	Paydown		32,204	32,204	31,554	31,849		355		355		32,204				324	.11/18/2027 .	1.A
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		03/01/2022	Paydown		8,259	8,259	8,044	8,108		151		151		8,259				90	.11/18/2027	1.A
313590-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		03/01/2022	Paydown		6,940	6,940	6,874	6,907		33		33		6,940				81	.11/18/2027	1.A
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		03/01/2022	Paydown		24,329	24,329	23,987	24,096		233		233		24,329				258	.01/18/2028	1.A
	FNR 1997-94 H SEQ 6.500% 01/18/28		03/01/2022	Paydown		6,531	6,531	6,313	6,470		61		61		6,531				80	.01/18/2028 .	1.A
	FNR 1998-5 C SEQ 6.500% 02/18/28		03/01/2022	Paydown		19,701	19,701	19,409	19,597		104		104		19,701				217	.02/18/2028	1.A
	FNR 1998-1 D SEQ 7.000% 01/20/28		03/01/2022	Paydown		30,404	30,404	30,406	30,404		405		405		30,404				363	.01/20/2028 .	. 1.A
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		03/01/2022	Paydown		22,933	22,933	22,761	22,798		135		135		22,933				269	.05/25/2031	. I.A
31359S-QD-5	FNR 2001-10 PY PAC-11 6.000% 04/25/31	1 1	01/04/2022	CULLIMAN SACIS & CUMPAINT		547,797	483,706	481,892	481,852		3		9		481,855		65.942	65,942	3,950	.04/25/2031	1 4
31359S-QD-5	FNR 2001–10 PY PAC–11 6.000% 04/25/31		01/01/2022	Paydown		11,997	11,997	11,952	11,951		46		46		11.997			05,542	60	.04/25/2031	1 4
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		03/01/2022	Paydown		6,628	6,628	6.474	6.562		66		66		6,628				72	.04/25/2031	1.A
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		03/01/2022	Paydown		38,457		38,377	38,352		104		104		38,457				394	.04/20/2028	1.A
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		03/01/2022	Paydown		116,525	116,525	112,553	113,820		2,705		2,705		116,525				1,270	.06/25/2028	1.A
	FNW 1998-W2 B2 SUB 6.500% 06/25/28		03/01/2022	Paydown		103,513	103,513	98,772	100,355		3, 158		3, 158		103,513				1, 128	.06/25/2028	1.A
	FNW 1998-W2 B3 SUB 6.500% 06/25/28		03/01/2022	Paydown		59,973	59,973	54,625	56 , 199		3,774		3,774		59,973				653	.06/25/2028	1.A
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		03/01/2022	Paydown		41,853	41,853		41, 102		751		751		41,853				483	.08/25/2029	1.A
31359V-YL-1	END 1000 04 7E 7 0E0 0 5000 05 (05 (00	l .	02/28/2022	GOLDMAN SACHS & COMPANY		100 705	108,282	100,973	106,737		45		45		100 750		10 000	10.000	4 504	05 (05 (0000	4.4
31359V-YL-1	FNR 1999-24 ZE Z SEQ 6.500% 05/25/29 FNR 1999-24 ZE Z SEQ 6.500% 05/25/29		02/28/2022 03/01/2022	Davdown		120,735	7,201	6,715	7,098		15		15		106,752		13,982	13,982	1,584 663	.05/25/2029	I.A
31359V-1L-1	FNR 1999–24 ZE Z SEQ		03/01/2022	Paydown		11,895	11,895	11,578	11,802	<u> </u>	93		93						152	10/25/2029	1 A
31359W-3F-6	FNR 1999–51 BC SEQ 7.500% 10/25/29		03/01/2022	Paydown		4.278	4.278	4.171	4.234		44		44		4.278				53	10/25/2029	1.A
31359X-MB-2	FNA 1999-M6 Z Z SEQ 6.700% 11/17/39		03/01/2022	Paydown		12,294	12,294	12,315	12,292		3		3		12,294				138	.11/17/2039	1.A
313637-FB-1	FNMA 109162 6.640% 03/01/28		03/01/2022	Paydown		1,494	1,494	1,494	1,494						1,494				17	.03/01/2028 .	1.A
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		03/01/2022	Paydown		646,342	646,342	624,685	637,670		8,672		8,672		646,342				3,207	.09/25/2041	1.A
	FNR 2012-3 PE PAC-11 4.000% 02/25/42		03/01/2022	Paydown		1, 165, 327		1,259,281	1,195,086		(29,759)		(29,759)		1, 165, 327				7,786	.02/25/2042	1.A
3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4.000% 04/25/42		03/01/2022	Paydown		1,800,121	1,800,121	1,941,646	1,850,361		(50,240)		(50, 240)		1,800,121				11,436	.04/25/2042	1.A
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		03/01/2022	Paydown		722,800	722,800	727,915	723,384		(584)		(584)		722,800				4,037	.04/25/2042	1.A
3136A5-X8-4	FNR 2012-50 Z Z SEQ 4.000% 05/25/42		03/01/2022	Paydown		1, 106, 190	1,106,190	1,194,701	1,130,541		(24,350)		(24, 350)		1, 106, 190				6,511	.05/25/2042	. I.A
3136A5-Y9-1 3136A6-5T-7	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42 FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42		03/01/2022 03/01/2022	Paydown		572, 187	572,187 10,507,486	562,498	567,967		4,221		(182,499)		572,187				3,070 65,566	.05/25/2042 .07/25/2042	. I.A
3136A6-JN-5	FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42 FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		03/01/2022 03/01/2022	Paydown		10,507,486	992,595	963,437	980,490	····	(182,499)		(182,499)	·						.06/25/2042	1 A
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		03/01/2022	Paydown		786,426	786,426	849,149	805,472	ļ	(19,046)		(19,046))	786.426				4.883	.06/25/2042	1 A
	FNR 2012-76 ZC Z SEQ 4.000% 00/25/42		03/01/2022	Paydown	***************************************	1, 185, 708	1,185,708	1,273,027	1,213,964		(28,256)		(28, 256))	1, 185, 708					.07/25/2042	1.A
	FNR 2012-76 DZ Z SEQ 4.000% 07/25/42		03/01/2022	Paydown		9,097,061	9,097,061	9,524,303	9,236,734		(139,673)		(139,673)		9,097,061				54, 189	.07/25/2042	1.A
	FNR 2012-75 PE AD PAC-11 3.500% 07/25/42		03/01/2022	Paydown		1,031,906	1,031,906	1,060,283	1,039,520		(7,614)		(7,614)		1,031,906				4,904	.07/25/2042	
	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42																				
3136A6-UC-6			03/01/2022	Paydown			895,655	882,538	888,629		7,027		7,027		895,655				5,601	.06/25/2042	1.A
3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4.000% 06/25/42		03/01/2022	Paydown		10,561,507	10,561,507	10,903,680	10,671,748		(110,241)		(110,241))	10,561,507				64,798	.06/25/2042	1.A
	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		03/01/2022	Paydown		1,958,044	1,958,044	2,097,827	2,007,807	ļ	(49,763)		(49, 763))	1,958,044	ļ		ļ	11,262	.06/25/2042	1.A
3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4.000% 06/25/42	1	03/01/2022	Paydown	L	2,069,443		2, 189, 678	2,109,724	L	(40,281)	L	(40, 281)) [2,069,443	L	L	L	13. 169	.06/25/2042	[1.A

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or 0	Otherwise I	Disposed o	of During th	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	ue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
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												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispo	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FNR 2012-101 Z Z SEQ 3.500% 09/25/42				2, 167, 640	2, 167, 640	2,269,620	2,201,674		(34,034)		(34,034)		2, 167, 640				12,542	09/25/2042 .	1.A
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42				1,086,237	1,086,237	1, 131, 108	1,101,804		(15,568)		(15,568)		1,086,237				7, 170	07/25/2042 .	1.A
3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.500% 08/25/42				2,827,215	2,827,215	2,892,250	2,844,689		(17,474)		(17,474)		2,827,215				19,617	08/25/2042 .	
3136A7-UN-0 3136A7-UU-4	FNR 2012-80 LZ Z SEQ 4.000% 08/25/42 FNR 2012-80 AZ Z SEQ 3.500% 08/25/42				1, 466, 659 3, 170, 411	1,466,659 . 3,170,411 .	1,560,268	1,502,942		(36,283)		(36, 283)		1,466,659 3,170,411				9,335	08/25/2042 . 08/25/2042 .	1.A
	FNR 2012-89 Z Z SEQ 4.000% 08/25/42				3,965,536	3,965,536	4,206,899	4,048,491		(82,954)		(82,954)		3,965,536				24,626	08/25/2042 .	
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		22 Paydown		798,978	798,978	768,851	782,361		14,625		14,625		798,978				5,261	.08/25/2042 .	1.A
	FNR 2012-87 Z Z SEQ 3.000% 08/25/42				718,233	718,233	707,254	712,532	ļ	5,701		5,701		718,233				4,861	08/25/2042 .	
3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4.000% 09/25/42 FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		22 Paydown		3,531,533	3,531,533	3,788,492	3,631,815		(100,282)		(100,282)		3,531,533				23,030	09/25/2042 .	1.A
3136A8-D6-4	I IND 2012-103 20 EAUD 2 SEQ 3.300% 09/25/42		22 Pavdown		3,334,508	3,334,508	3,341,395	3,331,946	1	2,562		2,562		3,334,508				18,236	09/25/2042	1 A
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43				2,424,883	2,424,883	2,320,587	2,375,830		49,053		49,053		2,424,883				10,661	03/25/2043 .	1.A
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43				479,583	479,583	395,229	395,066		84,517		84,517		479,583				2,440	04/25/2043 .	1.A
3136AE-2F-3	FNR 2013-70 ZM Z SEQ 3.500% 07/25/43				1,640,602	1,640,602	1,501,541	1,566,732		73,870		73,870		1,640,602				10,003	07/25/2043 .	1.A
3136AE-5R-4	FNR 2013-74 ZG Z SEQ 4.000% 07/25/43				102,620	102,620	99,160	99,933		2,006		2,006		102,620				1,023	07/25/2043 .	
3136AF-6F-6 3136AF-FB-5	FNR 2013-90 AZ Z SEQ 4.000% 09/25/43 FNR 2013-67 VZ Z SEQ 4.000% 07/25/43				1,816,767 1,347,875	1,816,767 1,347,875	1,934,183	1,874,229		(57,462) 929		(57,462)		1,816,767 1,347,875				11,303	09/25/2043 . 07/25/2043 .	1.A
3136AF-U6-9	FNR 2013-83 ZC Z SEQ 3.500% 08/25/43				2,452,850	2,452,850	2,084,581	2,277,310		175,541		175,541		2,452,850				12.594	08/25/2043 .	1.A
	FNR 2013-95 EM EXCH SEQ 3.000% 09/25/43	03/01/20			792,708	792,708	669,219	731,229		61,479		61,479		792,708				4,413	.09/25/2043	1.A
	FNR 2013-111 AE PAC-11 4.000% 11/25/43				1,035,048	1,035,048	1,009,172	1,023,399		11,649		11,649		1,035,048				5,421	11/25/2043 .	1.A
	FNR 2013-139 EL EXCH SEQ 3.000% 01/25/44					975,883 . .355.697	833,312	903,716		72,167 4.807		72,167 4.807		975,883				4,828	01/25/2044 .	1.A
	FNR 2015-44 JL SEQ 3.500% 07/25/45				153,697	153,917	163,008	157,367		(3,449)		(3,449)		153,917				2,722 926	07/25/2045 . 08/25/2043 .	I.A
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47				941,975	941,975	952,409	941,760		(5,255)		(5, 255)		941,975				8,218	02/25/2047 .	1.A
3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3.000% 03/25/47		22 JP MORGAN SECURITIES		65,754,586	65,508,928	59, 184, 008	61,193,060		435,731		435,731		61,955,111		3,799,475	3,799,475	561,061	03/25/2047 .	1.A
3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3.000% 03/25/47				1,728,504	1,728,504	1,561,616	1,614,627		105,267		105, 267		1,728,504				12,932	03/25/2047 .	1.A
3136AV-XM-6 3136AV-XM-6	FNR 2017-9 EZ Z SEQ 3.000% 03/25/47				36,217,332	36,082,024	31,848,356	33,337,940		325,969		325,969		33,753,888		2,463,444	2,463,444	309,479	. 03/25/2047 .	1.A
3136B0-U6-1	FNR 2017-9 EZ Z SEQ 3.000% 03/25/47 FNR 2018-9 AL EXCH SC PT 3.500% 12/25/47				1,933,136 26,792	1,933,136	1,706,312	1,786,118		1. 168		142, 197		1,933,136				12,575	03/25/2047 . 12/25/2047 .	1.A
	FNR 2018-40 PS INV PAC 6.701% 06/25/48				2, 131,505	2,131,505	2, 122, 846	2, 123, 741		7,764		7,764		2, 131, 505				23,626	06/25/2048 .	1.A
			Redemption 100.0000																	
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49		22		141,440	141,440	146,391	145,866		(4,426)		(4,426)		141,440				807	11/01/2049 .	1.4
3136BL-PG-9	FANNIE MAE SERIES 2022-6 CLASS AI 5.500% 07/25/35	03/01/20	22 Paydown				293,030			(293,030)		(293,030)						12,503	07/25/2035 .	1 1
01000L10	FANNIE MAE SERIES 2022-6 CLASS IA 5.500%		22 r dyddwir				230,000			(200,000)		(230,000)						2,300		
3136BL-PJ-3	07/25/35		22 Paydown				400 , 149			(400, 149)		(400, 149)						16,764	07/25/2035 .	1.A
	FANNIE MAE SERIES 2022-8 CLASS DI 5.500%																			
3136BL-W4-8	08/25/38				050	050	331,745	050		(331,745)		(331,745)		050				9, 112 8	08/25/2038 .	
31371L-JL-4 3137A0-C4-5	FNMA 255067 5.000% 01/01/24 FHR 3699 MH PAC-11 4.500% 07/15/40				959	959 656,331	740,731	953		(27,409)		(27,409)		959				3,966	01/01/2024 . 07/15/2040 .	I.A
3137A2-VU-2	FHR 3752 LV PAC-11 4.500% 11/15/40				1,889,029	1.889.029	1,995,431	1.938.597		(49,568)		(49,568)		1.889.029				14.198	11/15/2040 .	1.A
3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.500% 11/15/40				752,844	752,844	766,896	755,329		(5,298)		(5,298)		752,844				7,726	11/15/2040 .	1.A
	FHR 3835 PE PAC-1-11 4.500% 04/15/41				948,540	948,540	1,018,050	968,772		(20,232)		(20,232)		948,540				7,602	04/15/2041 .	1.A
	FHR 3902 MB PAC-1-11 4.500% 07/15/41				499,746	499,746	531,605	507,209		(7,463)		(7,463)		499,746				3,386	07/15/2041 .	
	FHR 3912 GZ Z SEQ 4.000% 08/15/41 FHR 3924 MC EXCH PAC-1-11 4.000% 09/15/41 .				28,513	28,513 . 420,968	26,883	28,108	·····	(13,915)		(13,915)		28,513				194	08/15/2041 . 09/15/2041 .	1.A
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42				65,492	65,492	62,515	64,472		1,020		1,020		65,492				412	02/15/2041 .	
3137AM-3B-1	FHR 4002 MZ Z SEQ 4.000% 02/15/42				1, 122, 321	1,122,321	1,161,651	1,147,655		(25,334)		(25, 334)		1, 122, 321					.02/15/2042	
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42	03/01/20			1, 107, 675	1,107,675	1, 196, 999	1,138,096		(30,420)		(30,420)		1, 107, 675				6,213	02/15/2042 .	1.A
3137AN-6M-2	FHR 4016 DB PAC-1-11 3.500% 03/15/42				256,608	256,608	255,446	255,953		655		655		256,608				2,245	03/15/2042 .	1.A
3137AP-BW-9 3137AP-EN-6	FHR 4033 ZE Z SEQ 4.000% 04/15/42				3,057,836 2,573,449	3,057,836 2,573,449	3, 186, 624 2, 674, 446	3,103,209 2,611,905		(45,373)		(45, 373)		3,057,836 2,573,449				20,892 18,189	04/15/2042 . 04/15/2042 .	I.A
	FHR 4030 PE PAC-1-11 3.500% 04/15/42				1, 181,818		1,161,275			(38,457)		(38,457)						6,284	04/15/2042 . 04/15/2042 .	
	FHR 4050 CZ Z SEQ 4.000% 05/15/42				2,609,786	2,609,786	2,741,249	2,653,183		(43,397)		(43,397)		2,609,786				16,435	05/15/2042 .	
107.714 00 0) ••••••						F		r				F	r		, 100		

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Rec	deemed or (he Current Quarte	r						
1	2	3	4	5	6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Tota							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchar					Interest/		Modifier
									Prior Year		Current	Other Than			Foreign			Stock	Stated	and
									Book/	Liproplized	Year's		, ,		Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of					Unrealized		Temporary	Carrying Bool				Total Cain			
		For	Diamonal	Nama	Number of	Consid		A atual	Adjusted	Valuation	(Amor-	Impairment	Value /Adjus		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	D	For-	Disposal	Name	Shares of	Consid-	D	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carryi		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Valu		Disposal	Disposal	Disposal	Year	Date	Symbol
			03/01/2022 .	Paydown		459,021	459,021	434,747	441,183		17,837		17,837	459,021				3,820	06/15/2042	1.A
3137AR-M2-9 3137AR-UE-4	FHR 4057 ZB Z SEQ 3.500% 06/15/42 FHR 4086 Z Z SEQ 3.500% 07/15/42		03/01/2022 . 03/01/2022 .	Paydown		2,745,212	2,745,212	2,783,184	2,763,012		(17,800)		(17,800)	2,745,212				17,913	06/15/2042	. I.A
	FHR 4086 Z Z SEQ 3.500% 07/15/42		03/01/2022 .	Paydown			1,990,313	2,032,489	2,005,590		(15,278)		(15,278)					9,355	07/15/2042 07/15/2042	1.4
			03/01/2022 .	Paydown		1,086,042	1,086,042	1, 154, 781	1,111,728		(14,092)		(29, 294)	1,086,042				8,469	07/15/2042	1.A
	FHR 4087 VZ Z SEQ 4.000% 07/15/42		03/01/2022	Paydown		1,100,685	1,100,685	1, 167, 438	1, 124, 253		(23,569)		(23, 569)	1,100,685				5,339	07/15/2042	1.A
	FHR 4113 ZA Z SEQ 3.500% 09/15/42		03/01/2022	Paydown		822,315	822,315	822,129	817,936		720		720	822,315				7, 181	. 09/15/2042	
3137B1-VG-4	FHR 4209 VZ Z SEQ 4.000% 05/15/43	[]	03/01/2022 .	Paydown		5,429,858	5,429,858	5,798,661	5,587,799		(157,941)		(157,941)	5,429,858				37,523	05/15/2043	1.A
3137B3-JQ-2	FHR 4231 ZB Z SEQ 3.500% 07/15/43		03/01/2022	Paydown		625,599	625,599	540,026	583,940		41,659		41,659	625,599				2,776	07/15/2043	1.A
	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		03/01/2022 .	Paydown		1,413,922	1,413,922	1,494,069	1,447,627		(38,987)		(38,987)	1,413,922				14,299	03/15/2041	1.A
	FHR 4267 ZY Z SEQ 4.500% 11/15/43		03/01/2022	Paydown		4,030,064	4,030,064	4,283,605	4, 151, 895		(121,831)		(121,831)	4,030,064				30,695	11/15/2043	1.A
	FHR 4307 NZ EXCH Z SEQ 3.000% 02/15/44		03/01/2022 .	Paydown			765,459	662,923	720,238		45,221		45,221	765,459				3,832	02/15/2044	1.A
			03/01/2022 .	Paydown		1,093,731	1,093,731	1, 167,857	1, 126, 312		(32,581)		(32,581)	1,093,731				8,019	07/15/2041	1.A
	FHR 4348 ZA SC Z PT 3.500% 07/15/42 FHR 4549 UZ Z SEQ 3.500% 02/15/46		02/01/2022 . 03/01/2022 .	Paydown		457,445 558,359	457,445 558,359	433,451 572,590	446, 196 563, 791		11,249		11,249(7,056)	457,445				1,761 3,453	07/15/2042 02/15/2046	1.A
	FHR 4615 LG EXCH SC PT 3.500% 09/15/41		03/01/2022	Pavdown		267.893	267.893	267.349	267.414		480		480	267.893					09/15/2040	1.4
			03/01/2022 .	JP MORGAN SECURITIES		14,927,736	14,871,966	13,316,015	13,977,314		17,428		17,428	13,994,742		932,994	932,994	127,651	03/15/2046	1 4
	FHR 4655 JZ Z SEQ 3.000% 03/15/46		03/01/2022	Paydown		1,481,072	1,481,072	1,326,118	1,391,976		89,097		89,097	1,481,072				7,804	03/15/2046	1. A
	FHR 4662 CZ Z SEQ 3.500% 05/15/46		03/01/2022	Paydown		946,345	946,345	921,796	929,374		14,219		14,219	946,345				6,962	. 05/15/2046	1.A
	FHR 4763 SA SC 10 INV NTL PT 5.853%			,				•						·						
3137F3-MM-3	09/15/38		03/15/2022 .	Paydown				253,448	201,540		(2,390)		(2,390)	199, 150		(199, 150)	(199, 150)	18 , 185	09/15/2038	1.A
	FHR 4763 SE SC 10 INV NTL PT 5.853%																			
3137F3-MP-6	03/15/37		03/15/2022	Paydown				261,538	208,564		(2,368)		(2,368)	206, 196		(206, 196)	(206, 196)	17,940	03/15/2037	1.A
3137FE-ZM-5			03/01/2022 .	Paydown		3,477,770	3,477,770	3,659,450	3,572,412		(94,642)		(94,642)	3,477,770				25,920	06/15/2048	1.A
3137FG-AS-4	FHR 4806 SJ SC 10 INV NTL PT 5.853%		03/15/2022	D 4				250.855	040 570		(210.572)		(210.572)					47.040	40 (45 (0004	4.
	10/15/34		03/15/2022 .	Paydown		3,442,377	3,442,377	3,557,652	210,572		(61,339)		(210, 572)	3.442.377				17,348	10/15/2034 06/15/2048	
	FHR 4808 MZ Z SEQ 4.000% 03/15/48		03/01/2022 .	Paydown		2, 169, 266	2,169,266	2, 175, 200	2,171,038		(61,339)		(61, 339)(1, 773)	2, 169, 266				13,696	03/15/2048	1.4
	FHR 4809 JY EXCH SEQ 4.500% 05/15/48		03/01/2022	Pavdown		1.904.648	1,904,648	2,007,916	1,961,045		(56,397)		(56,397)	1.904.648				14,081	05/15/2048	1 A
	FHR 4814 BA EXCH SC PT 4.500% 07/15/48		.03/01/2022	Pavdown		398.046	398,046	411,480	406, 192		(8, 146)		(8, 146)	398.046				2,877		1.A
1	FHR 4822 SA SC 10 INV NTL PT 5.853%			,									,							
3137FH-3A-9	05/15/35		03/15/2022	Paydown	ļ		ļ ļ	287,381	238,205		(2,963)		(2,963)	235,242		(235, 242)	(235,242)	22,951	. 05/15/2035	1.A
	FHR 4829 SA SC 10 INV NTL PT 5.319%														1					
3137FJ-CM-9	07/15/37		01/15/2022 .	Paydown				100 , 142	82,780		(943)		(943)	81,837		(81,837)	(81,837)	4,327	07/15/2037	1.A
3137FJ-E5-4	FHR 4835 AS INV PT 9.205% 10/15/48		03/15/2022 .	Paydown		1,747,666	1,747,666	1,925,442	1,903,431		(155,764)		(155,764)	1,747,666				26,560	10/15/2048	1.A
0407114 TD 1	FREDDIE MAC SERIES 5181 CLASS IO 6.000%		00/04/0000	0 1				F04 CCC	F04 700		(504 700)		(504.700)		1			00.040	04 (45 (0050	1.
3137H4-TR-1	01/15/52		03/01/2022 .	Paydown			}	584,822	584,798		(584,798)		(584,798)					29,912	01/15/2052	. I.A
3137H4-U9-9	01/15/52		03/15/2022 .	Paydown				491,909	491,892		(491,892)		(491, 892)					38,890	01/15/2052	1 /
010/114-09-9	FREDDIE MAC SERIES 5193 CLASS 10 6.000%			. i ayuuwii	•		}		491,092		(481,082)		(401,002)						ב2002/10 / וע	
3137H5-F2-8	02/25/52		03/01/2022 .	Paydown			1	211,017			(211,017)		(211,017)		1			8,455	02/25/2052	1.A
	FREDDIE MAC SERIES 5193 CLASS SA 3.201%						[(2,317)	[[, 100		
3137H5-F6-9	02/25/52		03/25/2022	Paydown				180,872			(1,036)		(1,036)	179,836		(179,836)	(179,836)	10,992	02/25/2052	1.A
	FREDDIE MAC SERIES 5191 CLASS EI 5.500%																			
3137H5-MY-0	07/25/38		03/01/2022 .	Paydown			ļ ļ	208,474			(208,474)		(208, 474)					9, 199	07/25/2038	1.A
	FREDDIE MAC SERIES 5191 CLASS IM 5.500%			L .			1								1					1
3137H5-N7-8	06/15/35		03/01/2022 .	Paydown				449,592			(449,592)		(449,592)					18,396	06/15/2035	1.A
0407/15 27 7	FREDDIE MAC SERIES 5202 CLASS CI 5.500%		00/00/0000	WELL C EADOO		F70 F45	1	F00 405			1			F00 40F	1	40 404	40 403	44.000	10 /05 /0000	
3137H5-ZT-7	12/25/33		02/03/2022 .	WELLS FARGO		579,545	}	569,425			····			569,425		10 , 121	10, 121	14,063	12/25/2033	. I.A
3137H5-ZT-7	12/25/33		03/01/2022	Paydown			1	282,917			(597)		(597)	282,320	1	(282,320)	(282,320)	4,781	12/25/2033	1 4
	FREDDIE MAC SERIES 5201 CLASS DI 5.000%							202,317			(391)			202,320		(202,020)	(202,020)			
3137H6-47-5	06/15/36		03/01/2022	Paydown				161 230			(161 230)		(161 230)					4 526	06/15/2036	1.4

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (Otherwise	Disposed o	of During t	he Current Qua	arter						
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14	15						NAIC
																				Desig-
																				nation,
																				NAIC
													Total T	Total						Desig-
												Current	Change in Fo	oreign				Bond		nation
												Year's	Book/ Exc	change Book/				Interest/		Modifier
									Prior Year		Current	Other Than	n Adjusted Cha	ange in Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying B	Book Carrying				Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Ad	ljusted Value a		Gain	Total Gain	Received	tractual	Admini-
Ident-			posal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		arrying Disposa		(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign D	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) V	/alue Date	Disposal	Disposal	Disposal	Year	Date	Symbol
0407110 511 4	FREDDIE MAC SERIES 5201 CLASS ID 5.000%	00/0	4 (0000	0 1				450 044			(450,044)		(450, 044)					4 400	07/05/0007	
3137H6-5H-4	07/25/37)1/2022	Paydown				156,911			(156,911)		(156,911)					4,400	07/25/2037 .	I.A
3137H6-AS-4	01/15/38	03/0	1/2022	Paydown				487,450			(487,450)		(487,450)					13,855	01/15/2038 .	1 A
3138EP-AQ-7	FNMA AL6314 4.000% 02/01/45		1/2022	Paydown		722,462	722,462	772,583	768,368		(45,906)		(45,906)	722,4	62			5,256	02/01/2045 .	
3138ER-QZ-6	FNMA AL9471 4.000% 12/01/46		1/2022	Paydown		4,754,755	4,754,755	5,084,617	5,060,108		(305,352)		(305,352)	4,754,7				31,379	12/01/2046 .	
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		1/2022	Paydown		2,667	2,667	2,799	2,746		(79)		(79)	2,6				12		
3138WD-4Z-1	FNMA AS4439 4.000% 02/01/45		1/2022	GOLDMAN SACHS & COMPANY		193,550	193,550	206,978	205,933		(12,383)		(12,383)	193,5	ou			1,851	02/01/2045 .	I.A
313920-A2-6	FNR 2001-42 ZG Z SEQ 6.500% 09/25/31	02/2	28/2022	COLUMNIA ONO IO O COMENIA		610,665	547,682	510,885	537,273		88		88	537,3	61	73,305	73,305	8,010	09/25/2031 .	1.A
313920-A2-6	FNR 2001-42 ZG Z SEQ 6.500% 09/25/31		1/2022	Paydown		30,545	30,545	28,493	29,965		581		581	30,5				3,251	09/25/2031	
				GOLDMAN SACHS & COMPANY																
313920-C7-3	FNR 2001-42 ZL Z SEQ 6.500% 09/25/31		28/2022	Daniel and a second		481,875 17,400	432,175 . 17,400	398,952	424,212		44		44	424,2		57,619	57,619	6,321	09/25/2031 .	
313920-C7-3	FNR 2001-42 ZL Z SEQ 6.500% 09/25/31 FNR 2001-36 Z Z SEQ 7.000% 08/25/31)1/2022)1/2022	Paydown	• • • • • • • • • • • • • • • • • • • •	11,836	11,836	16,063	17,080 11,702				321	17,4				2,536	09/25/2031 . 08/25/2031 .	
010020 L0 2	THE 2001 GO 2 2 GEQ 7.000% 00/23/01		, 1, 2022	GOLDMAN SACHS & COMPANY		11,000	11,000		11,702				104					120	90/20/2001.	
313921-7E-2	FNR 2001-78 D SEQ 6.000% 12/25/31		04/2022				488,862	480,585	483,705		(10)		(10)	483,6	95	69,941	69,941	3,992	12/25/2031 .	1.A
313921-7E-2	FNR 2001-78 D SEQ 6.000% 12/25/31)1/2022	Paydown		8,608	8,608	8,462	8,517		91		91	8,6	08			43	12/25/2031 .	1.A
040004 FE 0	END 2004 FO TE AD DAG 44 C 0000 44 (05 (04	04/0	14 /0000	GOLDMAN SACHS & COMPANY		250 650	047 570	045 400	245 050					045.6		44 004	44 001	0.504	11/05/0001	4.4
313921-E5-3 313921-E5-3	FNR 2001-59 TE AD PAC-11 6.000% 11/25/31 FNR 2001-59 TE AD PAC-11 6.000% 11/25/31)4/2022)1/2022	Pavdown		359,652	317,573 . 3,162	315,489	315,650		19		19	315,6		44,001	44,001	2,594	11/25/2031 . 11/25/2031 .	
010021 20 0	1141 2501 05 12 NB 110 11 0.000% 11/20/01		, , , LOLL	GOLDMAN SACHS & COMPANY		, 102	, 102	, 141	, 140											
313921-ED-6	FNR 2001-54 PK PAC-11 6.500% 10/25/31		28/2022			389,473	349,303	345,606	346,019		25		25	346,0		43,430	43,430	5, 109	10/25/2031 .	
313921-ED-6	FNR 2001-54 PK PAC-11 6.500% 10/25/31		1/2022	Paydown		18,702	18,702	18,504	18,526		176		176	18,7	02			2,085	10/25/2031 .	1.A
313921-LF-3	FNR 2001-52 ZM Z SEQ 6.500% 10/25/31	02/2	28/2022	GOLDMAN SACHS & COMPANY		667.918	599,029	548,018	587,094		76		76		70	80,748	80,748		10/25/2031 .	1 4
313921-LF-3	FNR 2001–52 ZM Z SEQ 6.500% 10/25/31		1/2022	Paydown		35,810	35,810	32,761	35,097		713		713	35,8				3,517	10/25/2031 .	
				GOLDMAN SACHS & COMPANY																
313921-MX-3	FNR 2001-52 HD AD PAC-11 6.500% 10/25/31		28/2022			150,743	135, 196	137,097	135, 123		(9)		(9)	135,1		15,629	15,629	1,977	10/25/2031 .	
313921-MX-3	FNR 2001-52 HD AD PAC-11 6.500% 10/25/31		1/2022	Paydown		3,716	3,716	3,769	3,714		2		2	3,7	16			773	10/25/2031 .	1.A
313921-P7-7	FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31	02/2	28/2022	GOLDMAN SACHS & COMPANY		438,981	393,705	379,248	389,246		25		25	389,2	71	49,710	49,710	5,758	11/25/2031 .	1 A
313921-P7-7	FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31		1/2022	Paydown		19, 172	19, 172	18,469	18,955		217		217	19,1				2,337	11/25/2031 .	
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		1/2022	Paydown		159,238	159,238	158,093	158,300		938		938	159,2				1,592	11/25/2031 .	
040001 10 -	THE COOK OF BUILDING A COOK TO CO.		M (0000	GOLDMAN SACHS & COMPANY		050 05-	750 704	7.7 7	710 0		,		(0)		27	404.45	404 404	2 15-	40 (05 (000)	
31392A-4Q-8 31392A-4Q-8	FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31 FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31)4/2022)1/2022	Paydown	·	853,657 16,576	753,781 16,576	747,707 16,442	749,229 16,476		(2)		(2)	749,2		104,431	104,431	6, 156 83	12/25/2031 . 12/25/2031 .	
3 1392A-4U-8	1 1 1 1 1 1 1 1 1	וועועוע	11/2022	GOLDMAN SACHS & COMPANY				10,442	10,4/6		100		100		10		·	63	12/20/2031 .	. I.A
31392A-6Q-6	FNR 2001-82 Z Z 6.500% 01/25/32		28/2022			670,629	601,461	560,111	591,458		88		88	591,5	46	79,083	79,083	8,796	01/25/2032 .	
31392A-6Q-6	FNR 2001-82 Z Z 6.500% 01/25/32	03/0	1/2022	Paydown		32,041	32,041	29,839	31,508		533		533	32,0				3,609	01/25/2032 .	
040004 50 7	FNR 2001-73 EZ Z PAC-11 SEQ SEG 6.000%	64.00	V4 /0000	GOLDMAN SACHS & COMPANY		4 400 000	4 004 400	4 400 575	4 005 000		/70\		(70)	4 005 5	20	400.000	400.000	40 544	40 (05 (000 1	
31392A-F3-7	12/25/31		04/2022			1,462,202	1,291,128	1,180,575	1,265,668		(72)		(72)	1,265,5	96	196,606	196,606	10,544	12/25/2031 .	1.A
31392A-F3-7	12/25/31	01/0	1/2022	Paydown		22,433	22,433	20,513	21,991		442		442	22,4	33			112	12/25/2031 .	1.A
				GOLDMAN SACHS & COMPANY																
	FNR 2001-64 ZG Z SEQ 6.000% 11/25/31		04/2022				295,361	261,763	285,747		(35)		(35)	285,7		48,784	48,784	2,412	11/25/2031 .	
31392A-FF-0	FNR 2001-64 ZG Z SEQ 6.000% 11/25/31)1/2022	Paydown on pany		3,360	3,360	2,978	3,251		109		109	3,3	50			17	11/25/2031 .	1.A
31392A-G2-8	FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000% 12/25/31	01/0	04/2022	GOLDMAN SACHS & COMPANY		3,667,225	3,238,168	2,861,731	3, 158, 761		(240)		(240)	3, 158,5	21	508,704	508,704	26,445	12/25/2031 .	1 Δ
1002A-02-0	FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000%		,-, LULL	-		, 001 , 223	, 200, 100	2,001,701			(240)		(240)	, 130, د					12/20/2001.	
31392A-G2-8	12/25/31		1/2022	Paydown		56,263	56,263	49,723	54,884		1,380		1,380	56,2	63			281	12/25/2031 .	1.A
				GOLDMAN SACHS & COMPANY			,													1
	FNR 2001-64 QH EXCH PAC 6.000% 11/25/31		04/2022	Doudown	·	1,014,806	896,076	884,112	885,511		(30)		(30)	885,4		129,325	129,325	7,318	11/25/2031 .	
31392A-HX-9	FNR 2001-64 QH EXCH PAC 6.000% 11/25/31		1/2022	Paydown		11,785	11,785	11,627	11,646		139		139	11,7	55			59	11/25/2031 .	I.A

SCHEDULE D - PART 4

				SHOW All LO	ing-renin be	nus and Stoc	JK JUIU, NEU	leelilled of C	Juliel Wise I	Disposed (ו Duning נו	he Current Qua	iaitei							
1	2	3 4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
												Total	Total							NAIC
											Current		Total					Bond		Desig- nation
											Current Year's		oreign schange Bo	ook/				Interest/		Modifier
								Prior Year		Current	Other Than				Foreign			Stock	Stated	and
								Book/	Unrealized		Temporary	1			Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment			lue at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disp	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Ca			(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Da		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) \	Value D	Date [Disposal	Disposal	Disposal	Year	Date	Symbol
040004 1.0 5	END 0004 F0 NZ Z DAO 44	04/04/	GOLDMAN SACHS & COMPANY		005 700	050 705	700 050	000 000		(44)		(40)		000 504		400 400	400, 400	0.004	44 (05 (0004	
31392A-LS-5 31392A-LS-5	FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31 FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31				965,790 40,549	852,795 40,549	760,053	833,636		(44)		(44)		40,549		132 , 198	132, 198	6,964 203	11/25/2031 . 11/25/2031 .	1.A
01002A E0 5	11 1 2001 30 NZ Z TAO 11 0.000% 11/23/01		GOLDMAN SACHS & COMPANY			,0,040						311						200		
31392A-MP-0	FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31				827,777	742,401	711,313	733,381		55		55		733,436		94,341	94,341	10,858	11/25/2031 .	
31392A-MP-0	FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31		022 Paydown		31,380	31,380	30,066			381		381		31,380				4,335	11/25/2031 .	1.A
31392A-PU-6	FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31				3,725,830	3,289,916	2,994,509	3,224,332		(280)		(280)	3	3,224,052		501,778	501,778	26,868	12/25/2031 .	1.A
	FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31		022 Paydown		126,870	126,870	115,478	124,341		2,529		2,529		126,870				634	12/25/2031 .	
31392A-SN-9	FNR 2001-74 QE EXCH PAC 6.000% 12/25/31	01/04/	GOLDMAN SACHS & COMPANY		359,976	317,859	314,383	315,650		(4)		(4)		315,646		44,330	44,330	2,596	12/25/2031 .	1 1
31392A-SN-9	FNR 2001-74 QE EXCH PAC 6.000% 12/25/31				12,258	12,258	12,124	12, 173		85		85		12,258		44,330	44,330		12/25/2031 .	
	2501 71 42 2701 770 3.500% 12/20/01		GOLDMAN SACHS & COMPANY		12,200									2,200						
	FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31				1,255,251	1,108,390	989,757	1,084,178		(57)		(57)	1	1,084,120		171 , 131	171, 131	9,052	12/25/2031 .	
31392A-UP-1	FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31		022 Paydown		26,765	26,765	23,901	26, 181		585		585		26,765				134	12/25/2031 .	1.A
31392A-WX-2	FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31					717,762	663,033	703,774		(38)		(38)		703,737		109, 129	109, 129	5,862	12/25/2031 .	1.A
31392A-WX-2	FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31	01/01/			94,495	94,495	87,290	92,653		1,842		1,842		94,495				472	12/25/2031 .	1.A
04000D OT 4	FND 0004 70 17 7 DAG 44 C 0000 40/05/04	01/04/	GOLDMAN SACHS & COMPANY		0.040.400	3,455,601	0 407 000	0.000.004		(343)		(343)		0 005 004		F07 407	F07 407	00 001	10 /05 /0001	4.4
31392B-CT-1 31392B-CT-1	FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31 FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31				3,913,468	58,717	3, 137, 038	3,386,324		1, 177		1, 177	د	3,385,981 58,717		527 , 487	527,487	28,221 294	12/25/2031 .	
			GOLDMAN SACHS & COMPANY																	
31392B-EG-7	FNR 2001-70 PL EXCH PAC 6.000% 12/25/31				2,488,703	2, 197, 530	2, 180, 684	2, 182, 038		(37)		(37)	2	2,182,001		306,702	306,702	17,946	12/25/2031 .	
31392B-EG-7	FNR 2001-70 PL EXCH PAC 6.000% 12/25/31		O22 Paydown GOLDMAN SACHS & COMPANY		69,923	69,923	69,387			493		493		69,923				350	12/25/2031 .	1.A
31392B-FH-4	FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31				716,622	632,779	625,341	626,442		(6)		(6)		626,436		90 , 186	90 , 186	5, 168	12/25/2031 .	1.A
31392B-FH-4	FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31				9,361	9,361	9,251	9,267		94		94		9,361				47	12/25/2031 .	1.A
31392C-X7-4	FNR 2002-27 Z Z SEQ 6.000% 05/25/32		GOLDMAN SACHS & COMPANY		517,489	456,944	395,542	441,562		(76)		(76)		441,486		76,004	76,004	3,732	05/25/2032 .	1 Δ
31392C-X7-4	FNR 2002-27 Z Z SEQ 6.000% 05/25/32				15,301	15,301	13,245	14,785		515		515		15,301				77	05/25/2032 .	
			GOLDMAN SACHS & COMPANY	1																
	FNR 2002-32 QH PAC-11 6.500% 05/25/32 FNR 2002-32 QH PAC-11 6.500% 05/25/32	02/28/		·	1, 104, 204 41, 136	990,317 41,136	992,793	990,317	<u> </u>	ļ	····	 	·	41,136		113,886	113,886	14,483	05/25/2032 .	
31320-13-/	INN 2002-32 YF FAC-11 0.300% U3/23/32		O22 Paydown GOLDMAN SACHS & COMPANY	<u> </u>	41, 136			41,130						41,130					2012 / CU / CU / CU / CU / CU / CU / CU / C	. 1.8
	FNR 2002-35 BH PAC-11 6.500% 06/25/32		022		1, 167, 660	1,047,229	1,050,829	1,047,229					1	1,047,229		120 , 431	120,431	15,316	.06/25/2032 .	
31392D-EP-3	FNR 2002-35 BH PAC-11 6.500% 06/25/32			, }	29,308	29,308	29,409	29,308				ļ		29,308				6,002	06/25/2032 .	1.A
31392E-2X-7	FNR 2002-62 QD PAC-11 5.500% 11/25/32		CREDIT SUISSE SECURITIES 022 US LL	· [1,099,015	985,663	977,212	977,866		(28)		(28)		977,838		121 , 177	121, 177	7,379	11/25/2032 .	1. A
31392E-2X-7	FNR 2002-62 QD PAC-11 5.500% 11/25/32				51,237	51,237	50,798	50,832		405		405		51,237				235	11/25/2032 .	
0.4005=	Fun coop 55 71 7 050		GOLDMAN SACHS & COMPANY											050 051		46	40:		00 (05 :	
	FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32 FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32			·	991,636 9,647	875,617 . 9,647 .	823,627 9,074	857,007 9,442	ļ	(46)		(46)		9,647		134,675	134,675	7 , 151 48	09/25/2032 . 09/25/2032 .	
01002L-Lu-9	1181 2002 00 20 2 0EQ 0.0000 00/20/02		GOLDMAN SACHS & COMPANY							200		203						40	2012 102 1002 .	
	FNR 2002-55 OP EXCH PAC 6.000% 09/25/32	01/04/	022		1, 135,050	1,002,251	999,902	999,555		13		13		999,568		135,482	135,482	8, 185	.09/25/2032 .	
31392E-FR-6	FNR 2002-55 OP EXCH PAC 6.000% 09/25/32			}	37,511	37,511	37,423	37,410		101		101		37,511				188	09/25/2032 .	1.A
31392E-N9-7	FNR 2002-64 Z Z SEQ 5.500% 10/25/32	01/07/	GOLDMAN SACHS & COMPANY 022	[703,971	631,364	585,985	615,416		(85)		(85)		615,330		88,641	88,641	4,726	10/25/2032 .	1.A
31392E-N9-7	FNR 2002-64 Z Z SEQ 5.500% 10/25/32		022 Paydown		8,249	8,249	7,656	8,041		208		208		8,249				38	10/25/2032	
04000F DC 0	FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32	04/04/	GOLDMAN SACHS & COMPANY		1 044 500	1 107 004	1 107 004	1 107 004						1 107 004		457 045	157 045	0.000	00 (05 (0000	4.4
31392E-PC-8	FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32		022	·	1,344,599	1,187,284	1, 187, 284	1, 187, 284					1	1,187,284		157 , 315	157,315	9,696	09/25/2032 .	I.A
31392E-PC-8			022 Paydown		18,891	18,891	18,891	18,891				ļ		18,891				94	09/25/2032 .	1.A
			GOLDMAN SACHS & COMPANY	1																
31392E-QH-6	FNR 2002-56 KZ Z SEQ 6.000% 09/25/32		022	ļ	1,009,724	891,589	808,002	870,780	L	(123)		(123)		870,657		139,067	139,067	7,281	09/25/2032 .	1.A

					Show All Lor	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or C	Otherwise I	Disposed o	of During tl	he Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
31392E-QH-6	FNR 2002-56 KZ Z SEQ 6.000% 09/25/32		01/01/2022 .	. Paydown		9,085	9,085	8,234	8,873		212		212	9,085				45	09/25/2032 .	1.A
31392E-QW-3	FNR 2002-56 VZ Z SEQ 6.000% 09/25/32		01/04/2022 .	COLDINAN SACIS & COMPAINT		1,572,817	1,388,801	1,299,397	1,360,535		(68)		(68)	1,360,468		212,349	212,349	11,342	09/25/2032 .	1 A
31392E-QW-3	FNR 2002-56 VZ Z SEQ 6.000% 09/25/32		01/01/2022 .	Paydown		16,178	16, 178	15,136	15,848		329		329	16, 178				81	09/25/2032 .	1.A
1				GOLDMAN SACHS & COMPANY																
31392E-ZQ-6	FNR 2002-63 BE PAC-11 6.000% 10/25/32		01/04/2022 .	Dd.			742,052	749,356	741,812		9		9	741,821		98,553	98,553	6,060	10/25/2032 .	
31392E-ZQ-6	FNR 2002-63 BE PAC-11 6.000% 10/25/32		01/01/2022 .	Paydown		74,584	74,584	75,318	74,560	····	24		24	74,584	·····			373	10/25/2032 .	
31392F-F6-9	FNR 2002-84 PD PAC-11 5.500% 12/25/32		01/05/2022 .	US LL	[4, 196, 346	3,763,539	3,724,828	3,728,382		(194)		(194)	3,728,188		468 , 158	468 , 158	28,174	12/25/2032 .	1.A
31392F-F6-9	FNR 2002-84 PD PAC-11 5.500% 12/25/32		01/01/2022 .	Paydown		94,269	94,269		93,389		881		881	94,269				432	12/25/2032 .	1.A
	FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32			CREDIT SUISSE SECURITIES																
31392F-JS-7	FND 2000 72 00 EVOLUDAD 11 E 5000 11/05/20		01/05/2022 .	US LL		1,387,929	1,244,779	1,219,995	1,222,918		(133)		(133)	1,222,786		165 , 143	165, 143	9,319	11/25/2032 .	1.A
31392F-JS-7	FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32		01/01/2022 .	Paydown		17,216	17,216	16,873	16,913		302		302	17,216				79	11/25/2032 .	1 A
010021 00 7				GOLDMAN SACHS & COMPANY										,210					17 207 2002 .	
31392F-QA-8	FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31		01/04/2022 .			1,658,122	1,464,126	1,430,725			(21)		(21)	1,450,075		208,048	208,048	11,957	11/25/2031 .	1.A
31392F-QA-8	FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31		01/01/2022 .	Paydown		15,452	15,452	15 , 100	15,304		148		148	15,452				77	11/25/2031 .	1.A
31392F-VG-9	FNR 2002-86 JD PAC-11 5.500% 12/25/32		01/05/2022	CREDIT SUISSE SECURITIES US LL		1,498,276	1,343,745	1,322,398	1,324,689		(148)		(148)	1,324,542		173,734	173,734	10,059	10/05/0000	1 1
31392F-VG-9	FNR 2002-86 JD PAC-11 5.500% 12/25/32		01/03/2022 .	Paydown		1,496,276	1, 343, 743	1, 322, 396	1, 324, 669		(146)		233	1, 324, 342		173,734	1/3,/34	75	12/25/2032 12/25/2032	
	111 202 00 00 110 11 010000 12/20/02 111111			CREDIT SUISSE SECURITIES				, 102	, 100											
31392F-W5-2	FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32		01/05/2022 .	US LL		1,036,592	929,679	915, 102	916,822		(34)		(34)	916,787		119,804	119,804	6,960	12/25/2032 .	
31392F-W5-2	FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32		01/01/2022 .	Paydown		17,564	17,564	17 , 289	17,321		243		243	17,564				81	12/25/2032 .	1.A
31392F-WZ-6	FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32		01/05/2022	CREDIT SUISSE SECURITIES US LL		749,031	671,777	658,784	660.340		(75)		(75)	660,265			88,767	5,029	12/25/2032 .	1 A
31392F-WZ-6	FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32		01/01/2022 .	Paydown		13,102	13,102	12,848	12,879		223		223	13, 102				60	12/25/2032 .	
	FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32			GOLDMAN SACHS & COMPANY										,						
31392F-X9-3			01/07/2022 .			2,009,836	1,802,544	1,773,357	1,777,012		(82)		(82)	1,776,930		232,906	232,906	13,494	12/25/2032 .	1.A
31392F-X9-3	FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32		01/01/2022 .	Paydown		52,399		51,550	51,657		742		742	52,399				240	12/25/2032 .	1 /
010921 - 10-0				. Paydown					,1,00/		142		142					240	12/23/2002 .	
31392G-AS-4	FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32		01/05/2022	US LL	ļ .	6,223,895	5,581,969	5,665,698	5,581,969				ļ	5,581,969		641,926	641,926	41,787	12/25/2032 .	
31392G-AS-4	FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32		01/01/2022 .	Paydown	ļ	108 , 181	108, 181	109,804	108, 181					108, 181				496	12/25/2032 .	1.A
31392G-LG-8	END 2002-02 KD EVOL SEO E E000 10/05/00		01/05/2022 .	CREDIT SUISSE SECURITIES US LL		1,565,178	1,403,747	1,381,094	1,383,729		(29)		(29)	1,383,700		101 //70	101 470	10,509	12/25/2032 .	1 1
	FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32 FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32		01/05/2022 .	Paydown		1, 303, 178	1,403,747	1,381,094	1, 383, 729		(29)		(29)	1,383,700		181,478	181,478	83	12/25/2032 .	
	FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33			CREDIT SUISSE SECURITIES						[·	[
31392G-SE-6			01/05/2022 .	US LL		7, 148,604	6,411,304	6,331,115	6,338,658		(210)		(210)	6,338,448		810,156	810, 156		01/25/2033 .	1.A
040000 05 0	FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33		04 (04 (0000	0 1		00.404	00 404	05.045	05.000		4 000		4 000	00 404				440	04 (05 (0000	
31392G-SE-6	FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33		01/01/2022 .	Paydown		96,421	96,421	95,215	95,329		1,093		1,093	96,421				442	01/25/2033 .	
31392H-DA-8	11th 2002-92 QU EXCITAC-11 3.300% 01/23/33		01/05/2022	US LL		4,748,210	4,258,485	4,218,154	4,221,969		(83)		(83)	4,221,886		526,324	526,324	31,879	01/25/2033 .	1.A
	FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33													, ,		,	, ,	,		
31392H-DA-8			01/01/2022 .	Paydown	ļ	116,855	116,855	115,748	115,853		1,002		1,002	116,855				536	01/25/2033 .	1.A
31392H-DT-7	END 2002 07 DU DAC 11		01/05/2022 .	CREDIT SUISSE SECURITIES		5,072,602	4 540 440	4,506,907	4,510,594		(133)		(133)	4,510,461		EGO 141	EGO 141	34,057	01/05/0000	1.
31392H-DT-7	FNR 2002-97 PH PAC-11 5.500% 01/25/33 FNR 2002-97 PH PAC-11 5.500% 01/25/33		01/05/2022 .	US LL		5,072,602	4,549,419							4,510,461		562,141	562, 141	34,057	01/25/2033 . 01/25/2033 .	
	0.0000 01/20/00			CREDIT SUISSE SECURITIES																
31392H-ER-0	FNR 2002-97 CG PAC-11 5.500% 01/25/33		01/05/2022 .	US LL		1,980,080	1,775,856	1,765,312	1,766,023	ļ	(10)		(10)	1,766,014	ļ	214,066	214,066	13,294	01/25/2033 .	
31392H-ER-0	FNR 2002-97 CG PAC-11 5.500% 01/25/33		01/01/2022 .	Paydown		18,964	18,964	18,851	18,859		105		105	18,964				87	01/25/2033 .	1.A
21202H_ IP 0	FNR 2002-95 MJ PAC-11 5.500% 01/25/33		01/05/2022 .	CREDIT SUISSE SECURITIES US LL		4, 181, 264	3,750,012	3,693,621	3,699,626		(213)		(213)	3,699,412		481,851	481,851	20 072	01/25/2033 .	1 1
	FNR 2002-95 MJ PAC-11 5.500% 01/25/33		01/05/2022 .	Pavdown		4, 181, 264		66.334	66.44266	····	(213)		905	67.347	····		901,001	28,073	01/25/2033 .	1 A

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											Current Year's	Total Total Change in Foreign Book/ Exchange	Book/				Bond Interest/		Desig- nation, NAIC Desig- nation Modifier
CUSIP Ident-		For- Disposa		Number of Shares of	Consid-	5 7/1	Actual	Prior Year Book/ Adjusted Carrying	Unrealized Valuation Increase/	Year's (Amor- tization)/	Other Than Temporary Impairment Recog-	Adjusted Change in Carrying Book Value /Adjusted (11 + 12 - Carrying	Adjusted Carrying Value at Disposal	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on	Stock Dividends Received During	Stated Con- tractual Maturity	and SVO Admini- strative
ification	Description	eign Date	of Purchaser CREDIT SUISSE SECURITIES	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
31392H-PZ-0 31392H-PZ-0	FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33 FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33	01/05/2022	2 US LL		766,388 5,064	687,343 . 5,064 .	676,822 4,986	677,891 4,994		(28) 70		70	677,864 5,064		88,524	88,524	5, 146 23	.02/25/2033 .02/25/2033	. 1.A 1.A
31392H-QW-6 31392H-QW-6	FNR 2003-4 B SEQ 5.500% 02/25/33	01/05/2022	2 US LL		8,225,671 156,741	7,377,283 . 156,741 .	7,266,257 154,382	7,278,150 154,635		(424) 2,106		(424)	7,277,726 156,741		947,945	947,945	55,227 718	.02/25/2033 .02/25/2033	1.A 1.A
31392H-SL-8 31392H-SL-8	FNR 2003-1 B SEQ 5.500% 02/25/33	01/05/2022	2 US LL		2,216,216 30,637	1,987,637 30,637	1,960,478 30,218	1,963,224		(62) 376		(62)	1,963,163 30,637		253,053	253,053	14,880 140	.02/25/2033 .02/25/2033	. 1.A 1.A
31392H-U7-6 31392H-U7-6	FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33 . FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33 .	01/05/2022	2 US LL		6,054,571 132,129	5,430,108 132,129	5,374,717 130,781	5,382,303 130,966		(116) 1,163		1, 163	5,382,188 132,129		672,383	672,383	40,650 606	.02/25/2033 .02/25/2033	. 1.A 1.A
31392H-V6-7 31392H-V6-7	FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33 FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33	01/05/2022	2 US LL		2,415,410 39,563	2,166,287 39,563	2,142,785 39,134	2, 144, 719 39, 169		(60) 394		(60)	2,144,659 39,563		270,751	270,751	16,217 181	.02/25/2033 .02/25/2033	1.A 1.A
31392H-V9-1 31392H-V9-1 .31392J-LN-7	FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33 FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33 FNR 2003-15 PG PAC-11 5.500% 03/25/33	01/07/2022 01/01/2022 03/01/2022	2 Paydown		3,369,041 42,341 67,174	3,021,561 42,341 67,174	2,994,099 41,956 65,704	2,996,424 41,989 65,886		(50) 352 1,288		(50) 352 1,288	2,996,375 42,341 67,174		372,666	372,666		.02/25/2033 .02/25/2033 .03/25/2033	1.A 1.A
31392K-KC-9	FHR 2453 ZN Z SEQ 6.500% 05/15/32	01/27/2022	GOLDMAN SACHS & COMPANY			727,090		713,224		29		29	713,253		97 , 452	97,452	6,695 .4,013	.05/15/2032	1.A
31392K-KG-0 31392K-KG-0	FHR 2453 ZL Z SEQ 6.500% 05/15/32	01/27/2022	GOLDMAN SACHS & COMPANY		606,335	543,798 26,659	511,340	536,102		24		24377	536,126		70 , 209	70,209	5,007	05/15/2032 05/15/2032	1.A 1.A
	FHR 2449 ZA Z SEQ 6.500% 05/15/32FHR 2449 ZA Z SEQ 6.500% 05/15/32	01/27/2022	GOLDMAN SACHS & COMPANY		2,361,041 183,554	2,117,526 183,554	1,987,166 172,254	2,079,006 180,215				74	2,079,081 183,554		281,961	281,961	19,499	.05/15/2032 .05/15/2032	. 1.A
31392K-UP-9 31392K-UP-9	FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32 . FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32 .	01/27/2022	GOLDMAN SACHS & COMPANY 2 Paydown		1, 179, 054	1,057,447 21,249	1,052,191 21,143	1,052,361		(8)		(8) 102	1,052,353		126,700	126,700	9,737 5,905	.05/15/2032 .05/15/2032	. 1.A
31392K-VN-3 31392K-VN-3	FHR 2444 AZ Z SEQ 6.500% 05/15/32		2 Paydown		553,230		467,020 52,658	488,947 55,130		(15)		(15)	488,932		64,298	64,298	4,569	05/15/2032 05/15/2032	
31392M-4X-7 31392M-4X-7	FHR 2448 QN EXCH PAC-11 6.500% 05/15/32 FHR 2448 QN EXCH PAC-11 6.500% 05/15/32	01/27/2022	2 Paydown		1, 269, 629 38, 848	1,138,681 38,848	1, 148, 466 39, 181	1,138,791 38,851		(7)		(7)(4)	1, 138, 784 38, 848		130 , 845	130,845	10,485 6,520	.05/15/2032 .05/15/2032	1.A 1.A
31392M-AF-9 31392M-AF-9	FHR 2448 ZE Z SEQ 6.500% 05/15/32	01/27/2022	2 Paydown		2,765,270 105,524	2,480,063 105,524	2,314,208 98,467	2,441,143 103,868		218 1,656		218 1,656	2,441,361 105,524		323,909	323,909	22,837 14,190	.05/15/2032 .05/15/2032	1.A 1.A
31392M-PN-6 31392M-PN-6	FHR 2466 ZE Z SEQ 6.500% 06/15/32	01/27/2022			839,949 14,313	753,317 14,313	705,529 13,405	740,911 14,077		19		19236	740,929 14,313		99,020	99,020	6,937 4,195	.06/15/2032 .06/15/2032	
31392M-WE-8 31392M-WE-8	FHR 2464 Z Z SEQ 6.500% 06/15/32FHR 2464 Z Z SEQ 6.500% 06/15/32	01/27/2022 02/01/2022	2		800,288 12,401	717,747 12,401	670,603 11,586	705,666 12,192		(10)		(10)	705,655 12,401		94,633	94,633	6,609 3,991	.06/15/2032 .06/15/2032	1.A 1.A
31392P-4B-8 31392P-4B-8	FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32 . FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32 .	01/27/2022	2 Paydown		566,444 8,279	508,022 8,279	511, 197 8,331	507,805 8,275		(8)		(8)4	507,796 8,279		58,648	58,648	4,678 2,817	.06/15/2032 .06/15/2032	1.A 1.A
31392P-AD-7 31392P-AD-7	FHR 2458 ZD Z SEQ 6.500% 06/15/32	01/27/2022	2 Paydown		372,672 21,294	334,235 21,294	310,943 19,810	328,253 20,913		8 381			328,261		44,411	44,411	3,078 1,955	.06/15/2032 .06/15/2032	1.A 1.A
31392P-AF-2	EHR 2458 7K 7 SEO	01/27/202	GOLDMAN SACHS & COMPANY		916 601	822 064	766 061	803 909		53		53	803 963		112 639	112 639	7 570	06/15/2032	1 A

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Ident-	D	1	sposal	Name	Shares of	Consid-	D. William	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description		Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
31392P-AF-2	FHR 2458 ZK Z SEQ 6.500% 06/15/32		01/2022	Paydown		18,869	18,869	17,584	18,453		417		417		18,869				4,607	06/15/2032 .	1.A
31392P-GS-8	FHR 2459 DZ Z SEQ 6.500% 06/15/32	01/	27/2022	GOLDMAN SACHS & COMPANY		1, 150, 343	1,031,698	965,605	1,017,241		11		-11		1,017,252		122 001	122 001	9,500	06/15/2032 .	1 1
31392P-GS-8	FHR 2459 DZ Z SEQ 6.500% 06/15/32		01/2022	Paydown			26,770	25,055	26,395		11		11		26,770		133,091	133,091	5,806	06/15/2032 .	
010021 00 0	2.00 52 2 0Lg 0.000% 00/ 10/ 02		U./ LULL	GOLDMAN SACHS & COMPANY											20,770				,300		
31392P-H7-3	FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32 .		27/2022			1,392,752	1,249,105	1,257,790	1,249,105						1,249,105		143,647	143,647	11,502	06/15/2032 .	1.A
31392P-H7-3	FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32 .	02/	01/2022	Paydown	ļ ļ	25,598	25,598	25,776	25,598						25,598	ļ		ļ ļ.	6,963	06/15/2032 .	1.A
				GOLDMAN SACHS & COMPANY																	1
	FHR 2459 LZ Z SEQ 6.500% 06/15/32		27/2022	Dd		273,554	245,340	230,236	241,214		2		2		241,215		32,339	32,339	2,259	06/15/2032 .	
31392P-HM-0	FHR 2459 LZ Z SEQ 6.500% 06/15/32		01/2022	GOLDMAN SACHS & COMPANY		9,089	9,089	8,529	8,936		153		153		9,089				1,404	06/15/2032 .	I.A
31392P-SN-6	FHR 2484 NZ Z SEQ 6.500% 07/15/32	01/	27/2022	COLDINAIN SACIS & COMPAINT		1,769,952	1,587,401	1,516,216	1,563,958		22		22		1,563,981		205,972	205,972	14,617	07/15/2032 .	1 Δ
31392P-SN-6	FHR 2484 NZ Z SEQ 6.500% 07/15/32		01/2022	Pavdown		22,038		21,049	21,712		325		325		22,038		200,572	203,372	8,778	07/15/2032 .	
	7. 10. 10. 10. 10. 10. 10. 10. 10. 10. 10			GOLDMAN SACHS & COMPANY																	
31392P-V2-8	FHR 2473 JZ Z SEQ 6.500% 07/15/32	01/	27/2022			1,542,772	1,383,652	1,313,173	1,363,422		6		6		1,363,428		179,344	179,344	12,741	07/15/2032 .	1.A
31392P-V2-8	FHR 2473 JZ Z SEQ 6.500% 07/15/32		01/2022	Paydown		55,864	55,864	53,018	55,047		817		817		55,864				7,933	07/15/2032 .	1.A
				GOLDMAN SACHS & COMPANY																	
	FHR 2484 LZ Z SEQ 6.500% 07/15/32		27/2022	D 1		4, 005, 196	3,592,104	3,430,459	3,540,906		151		151		3,541,057		464 , 139	464,139	33,077	07/15/2032 .	
	FHR 2484 LZ Z SEQ 6.500% 07/15/32 FHR 2511 Z Z SEQ 5.500% 09/15/32		01/2022	Paydown WELLS FARGO		1.067.142	198,459 959,229	189,528	195,630		2,829		2,829		198,459		136 , 131	136 , 131	20,917 7,181	07/15/2032 . 09/15/2032 .	
	FHR 2511 Z Z SEQ 5.500% 09/15/32		01/2022	Paydown		22,029	22,029	20,074	21,385		644		644		22,029				101	09/15/2032 .	
010020 00 7	7111 2011 2 2 0EQ 0.000% 00/10/02		0 17 LOLL	GOLDMAN SACHS & COMPANY				20,074													1
31392U-P6-5	FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32		10/2022			3,952,646	3,552,940	3,250,940	3,488,284		(316)		(316)		3,487,967		464,678	464,678	26,598	09/15/2032 .	1.A
31392U-P6-5	FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32		01/2022	Paydown		29,956	29,956	27,410	29,411		545		545		29,956				137	09/15/2032 .	
31392W-JR-2	FHR 2509 ZG Z SEQ 5.500% 10/15/32		07/2022	WELLS FARGO		2,247,141	2,019,902	1,860,835	1,972,511		(398)		(398)		1,972,113		275,028	275,028	15, 121	10/15/2032 .	
31392W-JR-2	FHR 2509 ZG Z SEQ 5.500% 10/15/32		01/2022	Paydown		40,658		37,456			954		954		40,658		201 040	201 040	186	10/15/2032 .	
	FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32 FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32		07/2022 01/2022	WELLS FARGO		2,645,724	2,378,179 24,003	2, 135,902 21,558	2, 325, 105		(429)		(429)		2,324,676 24,003		321,049	321,049	17,803	10/15/2032 . 10/15/2032 .	
0103211-00-0	1111 2309 12 2 FAC-1-11 3.300% 10/13/32	/الا	01/2022	GOLDMAN SACHS & COMPANY		24,000	24,000	21,300	20,400						24,000				110	10/ 13/ 2032 .	
31392W-JU-5	FHR 2509 ZQ Z SEQ 5.500% 10/15/32		10/2022	GOLDHINI GIOIG & COM III.		2,024,792	1,820,038	1,671,591	1,747,315		(377)		(377)		1,746,938		277,855	277,855	13,625	10/15/2032 .	1.A
31392W-JU-5	FHR 2509 ZQ Z SEQ 5.500% 10/15/32		01/2022	Paydown		20,888	20,888	19, 185	20,054		835		835		20,888				96	10/15/2032 .	
	FHR 2509 QG PAC-1-11 5.500% 10/15/32		07/2022	WELLS FARGO		714,422	642,177	636,558	638 , 123		(12)		(12)		638,111		76,311	76,311	4,807	10/15/2032 .	
31392W-LD-0	FHR 2509 QG PAC-1-11 5.500% 10/15/32		01/2022	Paydown	l	5,414	5,414	5,366	5,380		34		34		5,414				25	10/15/2032 .	1.A
31392W-MN-7 31392W-MN-7	FHR 2515 BD SEQ 5.500% 10/15/32		07/2022	WELLS FARGO		346,486	311,449 2.795	307 , 154 . 2 . 757	307,619		(5)		(5)		307,614	·	38 , 872	38,872	2,332	10/15/2032 .	I.A
31392W-MN-7 31392W-MT-4	FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32		01/2022	WELLS FARGO		3,040,821	2,733,322	2,757	2,761		(7)		34		2,680,849		359,972	359,972	20,462	10/15/2032 .	1.A
	FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32 .		01/2022	Paydown		19, 127		18.698	18,759		367		367		19.127				20,402	10/15/2032 .	1.A
	FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32 .		07/2022	WELLS FARGO		1,682,984	1,512,794	1,500,274	1,501,602		(63)		(63)		1,501,539		181,445	181,445	11,325	10/15/2032 .	1.A
31392W-Q3-7	FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32 .		01/2022	Paydown		20,957	20,957	20,783	20,802		155		155		20,957				96	10/15/2032 .	1.A
	FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32		07/2022	WELLS FARGO	ļ ļ	3,365,967	3,025,589	2,725,866	2,964,263		(447)		(447)		2,963,816	ļ	402, 151	402, 151	22,650	10/15/2032 .	1.A
	FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32		01/2022	Paydown	·	41,914	41,914	37,762	41,064		850		850		41,914				192	10/15/2032 .	1.A
31392W-TB-6	FHR 2510 PQ PAC-11 5.500% 10/15/32		07/2022	WELLS FARGO		2,379,149	2,138,561	2, 124, 934	2,126,208		(41)		(41)		2, 126, 167		252,982	252,982	16,010	10/15/2032 .	
31392W-TB-6 31392X-2H-0	FHR 2510 PQ PAC-11 5.500% 10/15/32 FHR 2517 ZD Z SEQ 5.500% 10/15/32		01/2022 07/2022	Paydown WELLS FARGO		29,892	29,892 725,122	29,702 675,496	29,720 710,571		173		173		29,892 710,479		96,219	96,219	137 5,428	10/15/2032 . 10/15/2032 .	1.A
31392X-2H-0	FHR 2517 ZD Z SEQ 5.500% 10/15/32		01/2022	Paydown		16,646	16,646	15,507	16,312		334		334		16,646	<u> </u>				10/15/2032 .	1 A
31392X-CX-4	FHR 2513 GJ PAC-11 5.500% 10/15/32		07/2022	WELLS FARGO		950,476	854,360	843,694	845, 159		(27)		(27)		845, 133		105,343	105,343	6,396	10/15/2032 .	1.A
	FHR 2513 GJ PAC-11 5.500% 10/15/32		01/2022	Paydown		8,431	8,431	8,326	8,340		91		91		8,431				39	10/15/2032 .	1.A
31392X-EX-2	FHR 2513 ZC Z SEQ 5.500% 10/15/32		07/2022	WELLS FARGO		1,727,209	1,552,548	1,430,527	1,519,074		(143)		(143)		1,518,931		208,278	208,278	11,623	10/15/2032 .	
	FHR 2513 ZC Z SEQ 5.500% 10/15/32		01/2022	Paydown	ļ ļ	27,000	27,000	24,878	26,418		582		582		27,000	ļ			124	10/15/2032 .	1.A
	FHR 2523 PH PAC-11 5.500% 11/15/32		07/2022	WELLS FARGO		1, 180, 271	1,060,918	1,050,864	1,051,848		(4)		(4)		1,051,844		128 , 427	128,427	7,942	11/15/2032 .	1.A
	FHR 2523 PH PAC-11 5.500% 11/15/32 FHR 2525 HC SEQ 5.500% 11/15/32		01/2022	Paydown WELLS FARGO			10,115 895,839		10,028		86		86 (110)		10,115 878,622		117,999	117,999	46 6,706	11/15/2032 . 11/15/2032 .	I.A
	FHR 2525 HC SEQ 5.500% 11/15/32		01/2022	Paydown		13, 170	13, 170	12,873	12,918		251		251		13, 170		117,399	117,559	60	11/15/2032 .	1 A
	FHR 2525 BH PAC-1-11 5.500% 11/15/32		07/2022	WELLS FARGO		2,380,725	2,139,977	2.099.107	2.104.446		(221)		(221)		2.104.226	Ī	276.499	276.499	16,020	11/15/2032 .	1 4

SCHEDULE D - PART 4

				SHOW All LO	ng-renn bu	mus and Stoc	JK Solu, Rec	leerned or c	Juleiwise	Disposed (ט טווווטט ונ	he Current Quart	.ei						
1	2	3 4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15	5						NAIC
																			Desig-
																			nation,
																			NAIC
												Total Tot	al						Desig-
											Current						Bond		nation
											Current								
								Drian Voor		0	Year's	Book/ Excha		Foreign			Interest/	Ctatad	Modifier
								Prior Year		Current	Other Than			Foreign			Stock	Stated	and
								Book/	Unrealized		Temporary	Carrying Boo		Exchange			Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adju		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposa		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carr		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Val	ue Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FHR 2525 BH PAC-1-11 5.500% 11/15/32	01/01/2022			88,748			87,275		1,474		1,474					407	11/15/2032 .	
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33				160,903	160,903	132,493	152, 148		8,754		8,754	160,903				1,232	04/25/2033 .	1.A
0.40001 10 0	FND 0000 00 DD D10 11 5 500% 04/05/00	04 (05 (0000	CREDIT SUISSE SECURITIES		0.000.050	0.054.044	0 400 000			407		407	0.004.005		200 254	200 254	45.077	04 (05 (0000	
31393A-JG-3	FNR 2003-26 PD PAC-11 5.500% 04/25/33	01/05/2022	US LL		2,290,259	2,054,044	2, 126, 899	2,064,069		137		137	2,064,205		226,054	226,054	15,377	04/25/2033 .	1.A
31393A-JG-3	FNR 2003-26 PD PAC-11 5.500% 04/25/33	01/01/2022	Paydown		87,700	87,700	90,810			(428)		(428)	87,700				402	04/25/2033 .	1.A
31393A-N4-5	FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33	01/06/2022	COLDINAIN SACING & COMPAINT		3,024,955	2,746,838	2,739,112	2,738,873		17		17	2,738,891		286,064	286,064	18,694	04/25/2033 .	1.A
	FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33	01/01/2022	Paydown		23,573	23,573	23,507	23.505		68		68	23,573		200,004		98	04/25/2033 .	1.A
	FNR 2003-25 B SEQ 5.500% 04/25/33	03/01/2022			166,321	166,321	164,864	165,060		1,260		1,260	166,321					04/25/2033 .	1.A
			GOLDMAN SACHS & COMPANY																
	FNR 2003-27 EK SEQ 5.000% 04/25/33	01/06/2022			2,460,787	2,234,540	2, 141, 081	2, 153, 132		(289)		(289)	2, 152,843		307,944	307,944	15,207	04/25/2033 .	1.A
31393A-UD-7	FNR 2003-27 EK SEQ 5.000% 04/25/33				15,742	15,742	15,084	15, 169		574		574	15,742				66	04/25/2033 .	1.A
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33				117,095	117,095	116,985	116,925		170		170	117,095				1,052	04/25/2033 .	1.A
31393B-2B-0	FNR 2003-56 DA SEQ 5.500% 06/25/33	01/07/2022	GOLDMAN SACHS & COMPANY		6,850,470	6,143,919	6,159,279	6, 143, 919					0 140 010		700 FF4	706,551	45,994	00/05/0000	4.4
31393B-2B-0		01/01/2022					5, 159,279						6, 143, 919		706,551	/00,551	1,250	06/25/2033 .	
3 13930-20-0	FNR 2003-56 DA SEQ 5.500% 06/25/33		CREDIT SUISSE SECURITIES		272,629	272,029	2/3,311	212,029					272,629				1,230	06/25/2033 .	. 1.4
31393B-3F-0	FNR 2003-51 PJ PAC-11 5.500% 06/25/33	01/05/2022			2,275,479	2.040.788	1,989,850	1.995.904		(207)		(207)	1,995,697		279,782	279,782	15,278	06/25/2033 .	1 A
	FNR 2003-51 PJ PAC-11 5.500% 06/25/33	01/01/2022			27,866	27,866	27 , 170	27,253		613		613	27,866				128	06/25/2033 .	
			CRÉDIT SUISSE SECURITIES				•												
31393B-4S-1	FNR 2003-50 PH PAC-11 5.500% 06/25/33		US LL		4,848,386	4,348,329	4,239,596	4,251,970		(668)		(668)	4,251,302		597,084	597,084		06/25/2033 .	
31393B-4S-1	FNR 2003-50 PH PAC-11 5.500% 06/25/33	01/01/2022			29,320	29,320	28,587	28,670		650		650	29,320				134	06/25/2033 .	1.A
	FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33		CREDIT SUISSE SECURITIES																
31393B-C5-2	TAID 0000 44 OD EVOLUDAD 44 E E00W 0E/0E/00	01/05/2022	US LL		1,350,884	1,211,555	1,211,555	1,211,555					1,211,555		139, 329	139,329	9,070	05/25/2033 .	. 1.A
31393B-C5-2	FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33	01/01/2022	Paydown		42,518	42,518	42,518	42,518					42,518				195	05/25/2033 .	1 Δ
010000 00 2			GOLDMAN SACHS & COMPANY		42,510													93/23/2000 .	
31393B-PH-2	FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33	01/04/2022			10,660,897	9,413,595	9,401,828	9,396,922		130		130	9,397,053	L	1,263,844	1,263,844	76,878	05/25/2033 .	1.A
31393B-PH-2	FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33	01/01/2022			177, 174	177, 174	176,953	176,860		314		314	177, 174					05/25/2033 .	
			CREDIT SUISSE SECURITIES																
31393B-SY-2	FNR 2003-42 PF PAC-11 5.500% 05/25/33	01/05/2022			1,087,346	975, 198	1,000,797	982,232		53		53	982,285		105,061	105,061	7,300	05/25/2033 .	
31393B-SY-2	FNR 2003-42 PF PAC-11 5.500% 05/25/33	01/01/2022			29,675	29,675	30,454	29,889		(214)		(214)	29,675	 		·	136	05/25/2033 .	1.A
31393C-BM-4	FNR 2003-34 EW PAC-11 5.500% 05/25/33	01/05/2022	CREDIT SUISSE SECURITIES		2,567,661	2,302,835	2,287,003	2,289,750		(10)		(10)	2,289,739		277,921	277,921	17,239	05/25/2033 .	1 Δ
31393C-BM-4	FNR 2003-34 EW PAC-11 5.500% 05/25/33 FNR 2003-34 EW PAC-11 5.500% 05/25/33	01/05/2022			2,567,661	2,302,835	2,287,003	2,289,750		136		136	2,289,739				11,239	05/25/2033 .	
	0.000% 00/20/00		GOLDMAN SACHS & COMPANY					20,737		100									
31393C-JB-0	FNR 2003-54 VZ Z SEQ 5.500% 06/25/33	01/06/2022			8,336,471	7,443,278	6,729,188	7,333,311		(307)		(307)	7,333,003	ļ	1,003,468	1,003,468		06/25/2033 .	1.A
31393C-JB-0	FNR 2003-54 VZ Z SEQ 5.500% 06/25/33	01/01/2022	Paydown		216,446	216,446	195,681	213,248		3, 198		3, 198	216,446					06/25/2033 .	
			GOLDMAN SACHS & COMPANY																
31393C-JJ-3	FNR 2003-54 Z Z SEQ 5.500% 06/25/33	01/06/2022			9,329,038	8,329,498	6,939,513	8, 117, 358		(754)		(754)	8,116,604	ļ	1,212,434	1,212,434	62,356	06/25/2033 .	
31393C-JJ-3	FNR 2003-54 Z Z SEQ 5.500% 06/25/33	01/01/2022			252,010	252,010	209,956	245,591		6,418		6,418	252,010			·	1 , 155	06/25/2033 .	. 1.A
212020 VE 0	FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33	04/05/2000	CREDIT SUISSE SECURITIES		1 000 050	1 641 100	1 504 100	1,574,377		(000)		(260)	1,574,109		0EE 740	2FE 740	10 000	06/25/2022	1 /
31393C-KE-2	FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33	01/05/2022	US LL		1,829,858	1,641,128	1,564,193	1,3/4,3//		(269)		(269)	1,3/4, 109		255,749	255,749	12,286	06/25/2033 .	. I.A
31393C-KE-2	1141 2000 07 OR ENGLISHO-11 0.000/00/20/00	01/01/2022	Pavdown		14,015	14,015	13,358	13,445		570		570	14,015				64	06/25/2033 .	1 A
	FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33	1, 01, 2022	CREDIT SUISSE SECURITIES				,0,000	, +10								[
31393C-KP-7		01/05/2022			2,368,342	2, 124, 074	2,063,208	2,070,404		(212)		(212)	2,070,192		298, 150	298, 150	15,901	06/25/2033 .	1.A
1	FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33																		
31393C-KP-7		01/01/2022			17,839	17,839	17 , 327	17,388		451		451	17,839	ļ		ļ ļ.	82	06/25/2033 .	1.A
040000 07 -	END 0000 EE HE DAO 44 . 5 500% 00 (05 (55	04 (05 (0	CREDIT SUISSE SECURITIES		4 474 000	4 616 616	4 004 005	4 000 5:-		/		(50)	4 000 :		407.00-	407.000	0.070	00 /05 /0005	
	FNR 2003-55 UE PAC-11 5.500% 06/25/33				1,471,368	1,319,613	1,301,622	1,303,515		(50)		(50)	1,303,465		167,903	167,903		06/25/2033 .	
313930-PX-5	FNR 2003-55 UE PAC-11 5.500% 06/25/33	01/01/2022	Paydown		13,912	13,912	13,722	13,742		170		170	13,912				64	06/25/2033 .	. I.A
31393C-W.I-8	FNR 2003-46 PJ PAC-11 5.500% 06/25/33	01/05/2022			10.465.718	9.386.294	9.494.823	9.386.039		288		288	9.386.327		1,079,391	1.079.391	70 267	06/25/2033 .	1.A

SCHEDULE D - PART 4

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or (Otherwise	Disposed o	of During th	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposa	l Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FNR 2003-46 PJ PAC-11 5.500% 06/25/33	01/01/2022		Otock	115,909	115,909	117,250	115,906	(Decrease)	Accretion	mzeu	13)	value	115,909	Disposai	Disposai	Disposai	531	06/25/2033	
010000 110 0	1141 2000 40 10 110 11 0.000 0 00/20/00		GOLDMAN SACHS & COMPANY											110,000						
31393C-ZD-8	FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33 .	01/04/2022			5,426,474	4,791,588	4,930,844	4,804,767		161		161		4,804,929		621,545	621,545		06/25/2033	1.A
31393C-ZD-8	FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33.				32, 111	32,111		32, 199		(88)		(88)		32,111				161	06/25/2033	1.A
040000 *** :	FND 0000 70 D L DAO 44	64 (00 (6555	GOLDMAN SACHS & COMPANY		0.007.406	0 404 505	0.040.04-	0 100 0				40-		0 100 15-	1	047.005	047 000	40.000	07 /05 /0005	
31393D-AN-1 31393D-AN-1	FNR 2003-70 BJ PAC-11 5.000% 07/25/33 FNR 2003-70 BJ PAC-11 5.000% 07/25/33	01/06/2022	Pavdown		6,807,402 121,592	6,181,523 121,592	6,248,810	6, 189, 237 121, 744		185		185		6, 189, 422 121, 592		617,980	617,980	42,069 507	07/25/2033 07/25/2033	
o IOSSU-AIN- I	I IND 2000-70 BU FMU-II 3.000% 07/25/33		Paydown	l	121,092	121,392	122,915	121,744		(152)		(152)		121,092	ļ		·			. I.A
31393D-D6-5	FNR 2003-59 LB PAC-11 5.000% 08/25/33	01/06/2022	GOLDINA ONORIO & COMENTA	[3, 405, 188	3,092,112	3,066,508	3,068,837	L	(104)		(104)		3,068,733	L	336 , 455	336,455	21,044	08/25/2033	1.A
31393D-D6-5	FNR 2003–59 LB PAC-11 5.000% 08/25/33	01/01/2022	Paydown		22,064	22,064	21,881	21,898		166		166		22,064				92	.08/25/2033	1.A
			GOLDMAN SACHS & COMPANY												1					
31393D-FC-0	FNR 2003-65 PE PAC-11 5.000% 07/25/33	01/06/2022			4,990,849	4,531,986	4,640,328	4,561,381		231		231		4,561,612		429,237	429,237	30,843	07/25/2033	
31393D-FC-0	FNR 2003-65 PE PAC-11 5.000% 07/25/33	01/01/2022			179,284	179,284	183,570	180,447		(1,163)		(1, 163)		179,284				747	07/25/2033	1.A
31393D-JH-5	FNR 2003-64 Z Z SEQ 5.500% 07/25/33	01/07/2022	GOLDMAN SACHS & COMPANY		15,667,104	14,051,214	14, 139, 034	14,051,214						14,051,214		1,615,890	1,615,890	105, 189	07/25/2033	1 Δ
31393D-JH-5	FNR 2003-64 Z Z SEQ 5.500% 07/25/33	01/01/2022			149,444	149,444	150,378	149,444						149,444		1,013,030	1,010,000	685	07/25/2033	
	0.000% 07/20/00		GOLDMAN SACHS & COMPANY																	
31393D-KE-0	FNR 2003-64 ZC Z SEQ 5.000% 07/25/33	01/06/2022			21, 112, 966	19, 171,820	17,959,331	18,927,224		(779)		(779)		18,926,444		2, 186, 522	2, 186, 522	130,475	07/25/2033	
31393D-KE-0	FNR 2003-64 ZC Z SEQ 5.000% 07/25/33	01/01/2022			302,472	302,472	283,342	298,613		3,859		3,859		302,472				1,260	07/25/2033	1.A
040000 117 0	END 0000 00 70 7 000 E 0000 00 (05 (00	04 (00 (0000	GOLDMAN SACHS & COMPANY		7 070 000	7 045 040	0 407 507	7 000 474		(000)		(000)		7 000 000		000 400	000 400	40, 000	00 /05 /0000	
31393D-M7-3 31393D-M7-3	FNR 2003-80 ZC Z SEQ 5.000% 08/25/33 FNR 2003-80 ZC Z SEQ 5.000% 08/25/33	01/06/2022			7,978,930	7,245,340 113,981	6,407,597 100,802	7,099,474 111,686		(666)		(666)		7,098,808 113,981		880 , 122	880,122	49,309 475	08/25/203308/25/2033	
010300-1111-0	THE 2003-80 20 2 SEQ 5.000% 08/23/33	01/01/2022	GOLDMAN SACHS & COMPANY		110,301	110,301	100,002	111,000				2,290		110,301				473		. 1.7
31393D-SU-6	FNR 2003-63 QE PAC-11 5.000% 07/25/33	01/06/2022	GOLDHIN GROND & COMMINER	[6,557,814	5,954,882	6,077,702	5,985,771		426		426		5,986,197		571,617	571,617	40.526	07/25/2033	1.A
31393D-SU-6	FNR 2003-63 QE PAC-11 5.000% 07/25/33	01/01/2022			144,914	144,914	147,903	145,666		(752)		(752)		144,914				604	07/25/2033	1.A
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43					356,389	356,363	356, 161		229		229		356,389				2,375	06/25/2043	1.A
040000 71/ 0	END 0000 70 00 000 F 0000 00 (00 (00	04 (00 (0000	GOLDMAN SACHS & COMPANY		0.740.000	0 400 004	0 070 407	0 070 705		(407)		(407)		0 070 057		000 005	000 005	44 000	00 /05 /0000	
31393D-ZK-0 31393D-ZK-0	FNR 2003-73 GC SEQ 5.000% 08/25/33 FNR 2003-73 GC SEQ 5.000% 08/25/33	01/06/2022			6,746,622	6,126,331 87,928	6,073,487 87,170	6,079,765 87,260		(107)		(107)		6,079,657 87,928		666,965	666,965	41,693 366	08/25/2033 08/25/2033	
01030D ZK 0	7 Nat 2000 70 00 0EQ 3.000% 00/23/00		GOLDMAN SACHS & COMPANY		07,320															
31393E-BJ-7	FNR 2003-74 ZG Z SEQ 5.500% 08/25/33	01/06/2022			5,369,918	4,794,570	4,354,069	4,722,827		(322)		(322)		4,722,504		647,414	647,414	35,893	08/25/2033	1.A
31393E-BJ-7	FNR 2003-74 ZG Z SEQ 5.500% 08/25/33	01/01/2022			162,813	162,813	147,854	160,377		2,436		2,436		162,813				746	.08/25/2033	1.A
			GOLDMAN SACHS & COMPANY																	
31393E-JK-6 31393E-JK-6	FNR 2003-71 AC SEQ 5.000% 08/25/33	01/06/2022			1,903,670	1,728,645 12,268	1,615,919	1,632,668 11,587		(447)		(447)		1,632,222		271,448	271,448	11,764 51	08/25/203308/25/2033	
31393E-JN-0	FINA 2003-71 AC SEQ 5.000% 06/25/33		GOLDMAN SACHS BANK USA		12,200	12,200	11,400	11,307		001		001		12,200				31	00/23/2033	. I.A
31393E-RA-9	FNR 2003-91 BY SEQ 5.000% 09/25/33	01/06/2022		[6,615,411	6,007,184	5,726,287	5,760,433		(690)		(690)		5,759,743		855,668	855,668	40,882	09/25/2033	1.A
31393E-RA-9	FNR 2003-91 BY SEQ 5.000% 09/25/33	01/01/2022	Paydown		97,922	97,922	93,343	93,899		4,022		4,022		97,922				408	09/25/2033	
	FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33		CREDIT SUISSE SECURITIES																	
31393E-RJ-0	FID 0000 04 05 EVOL DAG 44 5 5000 00 05 00	01/05/2022	US LL		4,444,434	3,986,040	3,880,386	3,892,745		(671)		(671)		3,892,073		552,361	552,361	29,840	09/25/2033	1.A
31393E-RJ-0	FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33	01/01/2022	Davidawa		44,785	44,785	43,598	43,737		1,048		1,048		44,785				205	09/25/2033	1 4
01050L-H0-0		01/01/2022	Paydown		44,703					1,040		1,040						203		. 1.7
31393E-SV-2	FNR 2003-83 Z Z SEQ 5.500% 09/25/33	01/05/2022	US LL	L	4,898,685	4,393,440	3,580,653	4, 158, 008		(1,435)		(1,435)		4, 156, 573	L	742,112	742, 112	32,890	09/25/2033	1.A
31393E-SV-2	FNR 2003-83 Z Z SEQ 5.500% 09/25/33	01/01/2022			275, 138	275, 138	224,237	260,394		14,744		14,744		275, 138		ļ	ļ [1,261	09/25/2033	1.A
			CREDIT SUISSE SECURITIES												1					1
31393E-X8-7	FNR 2003-85 QD PAC-11 5.500% 09/25/33	01/05/2022	US LL		4,705,830	4,220,475	3,976,479	4, 150, 547		(265)		(265)		4, 150, 282		555,548	555,548	31,595	09/25/2033	1.A
31393E-X8-7	FNR 2003-85 QD PAC-11 5.500% 09/25/33				158,059	158,059	148,921	155,440		2,619		2,619		158,059				724	09/25/2033	1.A
31393E-ZY-8	FNR 2003-94 PH PAC-11 5.500% 10/25/33	01/05/2022	CREDIT SUISSE SECURITIES		5,326,228	4,776,886	4,654,205	4.668.167		(384)		(384)		4,667,783	1	658,445	658,445	35,760	10/25/2033	1 A
31393E-ZY-8	FNR 2003–94 PH PAC-11 5.500% 10/25/33	01/01/2022	Paydown		138,440	138,440	134,884	135,289		3, 151		3, 151		138,440				635	10/25/2033	
31393F-5J-1	FHR 2522 B EXCH SEQ 5.500% 11/15/32	01/07/2022	WELLS FARGO		1,534,125	1,378,988	1,369,028	1,369,992		(52)		(52)		1,369,940		164 , 185	164, 185	10,323	11/15/2032	1.A
	FHR 2522 B EXCH SEQ 5.500% 11/15/32	01/01/2022			134,576	134,576	133,604	133,698		878		878		134,576	ļ		ļ ļ.	617	11/15/2032	
31393F-B4-7	FHR 2519 BN EXCH SEQ 5.500% 11/15/32		WELLS FARGO			562,058	556, 262	558,720		(17)		(17)		558,702		66 , 587	66,587	4,208	11/15/2032	1.A

				Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	leemed or C	Otherwise I	Disposed o	of During tl	he Current	Quarter							
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								Prior Year		0	Year's	Book/	Exchange	Book/	Foreign			Interest/	Ctotod	Modifier
									Lingalizad	Current	Other Than		Change in	Adjusted	Foreign	Doglizad		Stock Dividends	Stated Con-	and SVO
CUSIP				Number of				Book/ Adjusted	Unrealized	Year's	Temporary	Carrying	Book	Carrying Value at	Exchange Gain	Realized Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispos	al Name	Shares of	Consid-		Actual	Carrying	Valuation	(Amor-	Impairment	Value	/Adjusted	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Disposal	Disposal	Disposal	Disposal	Year	Date	Symbol
	FHR 2519 BN EXCH SEQ 5.500% 11/15/32	01/01/202		Olock	14,021	14,021	13,876	13,937	(Decrease)	83	Hizeu	83	value	14,021	Disposai	Disposai	Disposai	64	11/15/2032 .	1 A
31393F-BW-5	FHR 2519 LE EXCH SEQ 5.500% 11/15/32	01/07/202			1,898,283	1,706,322	1,684,036	1,686,623		(109)		(109)		1,686,513		211,770	211,770	12,774	.11/15/2032	1.A
31393F-BW-5	FHR 2519 LE EXCH SEQ 5.500% 11/15/32				23, 163	23, 163	22,860	22,895		267		267		23, 163				106	.11/15/2032 .	1.A
	FHR 2526 Z Z SEQ 5.500% 11/15/32				775,854	697,397	655,335	682,735		(90)		(90)		682,645		93,210	93,210	5,221	11/15/2032 .	
	FHR 2526 Z Z SEQ 5.500% 11/15/32	01/01/202			27,635	27,635	25,968	27,054 1,246,582		581		581		27,635		163,937	163,937	127 9,491	11/15/2032 .	
	FHR 2527 ZW Z SEQ 5.500% 11/15/32	01/01/202			15,686	15,686	14,838	15,424		262		262						72	11/15/2032 .	
31393F-NN-2	FHR 2532 C SEQ 5.500% 12/15/32				536,828	482,542	472,449	473,616	ļ	(39)		(39)		473,577		63,250	63,250	3,612	12/15/2032 .	1.A
31393F-NN-2	FHR 2532 C SEQ 5.500% 12/15/32				82,097					1,519		1,519						376	12/15/2032 .	1.A
31393F-PY-6	FHR 2544 TJ EXCH SEQ 5.500% 12/15/32	01/10/202	GOLDMAN SACHS & COMPANY		903,805	812,409	802,079	803,452		(47)		(47)		803,405		100,399	100,399	6,082	.12/15/2032 .	1 A
31393F-PY-6	FHR 2544 TJ EXCH SEQ 5.500% 12/15/32				7,039	7,039	6,949	6,961		78		78		7,039		100,000	100,000	32	12/15/2032 .	1.A
31393F-RP-3	FHR 2544 PE PAC-11 5.500% 12/15/32	01/07/202	2 WELLS FARGO		3,389,626	3,046,855	3,007,318	3,012,111		(204)		(204)		3,011,907		377,720	377,720	22,809	12/15/2032 .	1.A
31393F-RP-3	FHR 2544 PE PAC-11 5.500% 12/15/32	01/01/202			124,347	124,347	122,733	122,929		1,418		1,418		124,347				570	12/15/2032 .	1.A
31393F-VK-9 31393F-VK-9	FHR 2534 BG PAC-11 5.500% 12/15/32 FHR 2534 BG PAC-11 5.500% 12/15/32	01/07/202			509,413	457,900	454,691 13,729	455,009		(19) 87		(19)		454,990		54,424	54,424	3,428	.12/15/2032 .	
31393F-VN-9	FRR 2034 BG PAC-11 5.000% 12/10/32		2 Paydown		13,820			13,739						13,820				03	12/15/2032 .	. 1.8
31393G-3L-6	FHR 2531 Z Z SEQ 5.500% 12/15/32	01/10/202			7,507,938	6,748,709	6,474,542	6,670,676		(392)		(392)		6,670,284		837,655	837,655		12/15/2032 .	1.A
	FHR 2531 Z Z SEQ 5.500% 12/15/32	01/01/202			160,465	160,465	153,946	158,609		1,855		1,855		160,465				735	12/15/2032 .	
	FHR 2538 PG PAC-1-11 5.500% 12/15/32	01/07/202			2,264,756	2,035,736	2,010,430	2,013,392		(126)		(126)		2,013,267		251,489	251,489	15,240	12/15/2032 .	
	FHR 2538 PG PAC-1-11 5.500% 12/15/32 FHR 2545 GD SEQ 5.500% 12/15/32	01/01/202			41,994	41,994				461				41,994		176,056	176,056	192 9,925	12/15/2032 .	
	FHR 2545 GD SEQ 5.500% 12/15/32	01/01/202			19,950	19,950	19,491	19,550		401		401		19,950				91	12/15/2032 .	
31393G-DM-3	FHR 2545 BZ Z SEQ 5.500% 12/15/32		2 WELLS FARGO		1,819,205	1,635,240	1,567,276	1,613,701		(139)		(139)		1,613,562		205,642	205,642	12,242	12/15/2032 .	
31393G-DM-3	FHR 2545 BZ Z SEQ 5.500% 12/15/32				24,983	24,983	23,945	24,654		329		329		24,983				115	12/15/2032 .	1.A
31393G-E7-5 31393G-E7-5	FHR 2545 DG PAC-11 5.500% 12/15/32 FHR 2545 DG PAC-11 5.500% 12/15/32	01/07/202			2,838,610	2,551,559 56,008	2,648,439 58,135	2,566,083 56,327		122		122		2,566,205		272,405	272,405	19, 101 257	12/15/2032 .	
	FHR 2542 PH PAC-11 5.500% 12/15/32	01/07/202			2,550,689	2,292,754	2,272,851	2,275,119		(81)		(81)		2,275,038		275,652	275,652	17, 164	12/15/2032 .	
	FHR 2542 PH PAC-11 5.500% 12/15/32	01/01/202			20 , 125	20,125	19,951	19,971		155		155		20 , 125				92	12/15/2032 .	
040000 184 1	FUD OF AF DO EVOLUDAD AA . 5 500% 40 45 175	04/05/55	MORGAN STANLEY & CO.		4 040 045	4 //2 253	4 405 747	4 440 000						4 440 45:		404 00-	404 000	10 000	40 (45 (0005	
	FHR 2545 PG EXCH PAC-11 5.500% 12/15/32 FHR 2545 PG EXCH PAC-11 5.500% 12/15/32	01/05/202			1,610,812	1,443,057	1,465,717 12,480	1,449,388 12,341		36		36		1,449,424 12,287		161,388	161,388	10,803	.12/15/2032 .	
	FHR 2533 GB EXCH SEQ 5.500% 12/15/32	01/07/202			1,899,756	1,707,646	1,680,472	1,683,797		(115)		(115)		1.683.683		216,073	216,073	12,784	12/15/2032 .	
31393G-VD-3	FHR 2533 GB EXCH SEQ 5.500% 12/15/32		2 Paydown		21,701	21,701	21,356	21,398		303		303		21,701				99	12/15/2032 .	1.A
	FHR 2543 TG EXCH PAC 5.500% 12/15/32	01/07/202			4,561,689	4, 100, 395	4,091,136	4,090,572		(34)		(34)		4,090,538		471, 151	471,151	30,696	12/15/2032 .	1.A
31393H-AQ-5 31393H-EU-2	FHR 2543 TG EXCH PAC 5.500% 12/15/32 FHR 2543 PG EXCH PAC-11 5.500% 12/15/32	01/01/202			134,985 952,681	134,985	134,680 850,990	134,662		323		323		134,985		00.000	99,929	619 6,411	.12/15/2032 . .12/15/2032 .	1.A
31393H-EU-2	FHR 2543 PG EXCH PAC-11 5.500% 12/15/32	01/01/202			14,255	14,255	14, 166	14, 195		60		60		14,255		99,929	99,929	6,411	12/15/2032 .	
	2010 10 2101110 11 010000 12/10/02		MORGAN STANLEY & CO.		·														10/2002 .	
	FHR 2563 PC PAC-1-11 5.500% 01/15/33	01/05/202			1,613,434	1,445,405	1,474,765	1,452,747	ļ	77		77		1,452,824		160,610	160,610	10,820	.01/15/2033 .	
	FHR 2563 PC PAC-1-11 5.500% 01/15/33	01/01/202			14,276	14,276	14,566	14,348		(73)		(73)		14,276		475.054	475.054	65	.01/15/2033 .	
	FHR 2548 0B SEQ 5.500% 01/15/33	01/07/202			1,562,313	1,404,326	1,384,756 31,874	1,387,164		(105)		(105)		1,387,059		175,254	175,254		.01/15/2033 . .01/15/2033 .	
	FHR 2548 CM EXCH SEQ 5.500% 01/15/33	01/07/202			2,781,876	2,500,563	2,459,508	2,464,686		(228)		(228)		2,464,457		317,419	317,419		.01/15/2033 .	
31393H-U8-3	FHR 2548 CM EXCH SEQ 5.500% 01/15/33		2 Paydown		57,557		56,612	56,732	ļ	826		826		57,557				264	.01/15/2033 .	1.A
31393H-XU-1	FHR 2550 AB EXCH SEQ 5.500% 01/15/33	01/07/202			1,408,369	1,265,950	1,249,863	1,251,879		(54)		(54)		1,251,824		156,545	156,545		.01/15/2033 .	
31393H-XU-1 31393H-Z6-2	FHR 2550 AB EXCH SEQ 5.500% 01/15/33 FHR 2550 PH PAC-11 5.500% 01/15/33	01/01/202			124,916	124,9163,906,149	3,915,915	123,528		1,388		1,388		124,916		439,442	439,442	573 29,242	.01/15/2033 . .01/15/2033 .	I.A
31393H-Z6-2	FHR 2550 PH PAC-11 5.500% 01/15/33	01/01/202				70,055		70,055								, 507, 442		29,242	.01/15/2033 .	
31393J-4A-3	FHR 2554 JZ Z SEQ 5.500% 01/15/33		2 WELLS FARGO		1,068,430	960,386	885,806	935,238		(165)		(165)		935,073		133,357	133,357	7, 190	.01/15/2033 .	1.A
31393J-4A-3	FHR 2554 JZ Z SEQ 5.500% 01/15/33	01/01/202			15,987	15,987	14,745	15,568		419		419		15,987				73	.01/15/2033 .	1.A
31393J-6C-7	FHR 2556 KZ Z SEQ 5.500% 01/15/33	01/10/202	GOLDMAN SACHS & COMPANY		20,397,405	18,334,746	17,970,916	18,222,604		(434)		(434)		18,222,170		0 175 005	2, 175, 235	137,256	01/15/0000	1 /
	FHR 2556 KZ Z SEQ 5.500% 01/15/33FHR 2556 KZ Z SEQ 5.500% 01/15/33			·	20,397,405	18,334,746	17,970,916	18,222,604		(434)		1.714		18,222,170	·····	2, 175, 235	2, 1/0,230	137,256	.01/15/2033 . .01/15/2033 .	
10000 00 1	1000 NE 2 OLG 0.000// 01/ 10/00	1/ 0 1/ 202		h					h			F								

				Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or (Otherwise I	Disposed o	of During th	he Current C	Quarter							
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								Prior Year		Current	Other Than	Adjusted (Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value .	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FHR 2549 PE EXCH PAC-11 5.500% 01/15/33	01/07/2022	WELLS FARGO		3,358,202	3.018.609	3.058.935	3,029,799	(200.000)	163		163	7 4.40	3.029.962		328,240	328,240	22,598	.01/15/2033	1 4
	FHR 2549 PE EXCH PAC-11 5.500% 01/15/33	01/01/2022	Pavdown		30,130	30,130	30,532	30,242		(112)		(112)		30,130				138	.01/15/2033	1.A
31393J-CC-0	FHR 2551 TG PAC-1-11 5.500% 01/15/33	01/07/2022	WELLS FARGO		2,983,996	2,682,244	2,715,353	2,689,524		92		92		2,689,615		294,381	294,381	20,080	.01/15/2033	1.A
31393J-CC-0	FHR 2551 TG PAC-1-11 5.500% 01/15/33	01/01/2022	Paydown		44,954	44,954	45,508	45,076		(122)		(122)		44,954				206	.01/15/2033	1.A
			MORGAN STANLEY & CO.								1									
31393J-LB-2	FHR 2557 ZA Z SEQ 5.500% 01/15/33	01/05/2022	INC		1,658,966	1 , 486 , 196	1,353,135	1,447,033		(291)		(291)		1,446,742		212,225	212,225	11, 126	.01/15/2033	1.A
31393J-LB-2	FHR 2557 ZA Z SEQ 5.500% 01/15/33	01/01/2022	Paydown		12,398	12,398	11,288	12,071	ļ	327	ļ	327		12,398			ļ ļ	57	.01/15/2033	. 1.A
	FHR 2561 PH EXCH PAC-11 5.500% 02/15/33	01/07/2022	WELLS FARGO	ļ	1,709,426	1,536,562	1,545,926	1,538,095		43		43		1,538,137		171,288	171,288	11,503	.02/15/2033	. 1.A
	FHR 2561 PH EXCH PAC-11 5.500% 02/15/33	01/01/2022	Paydown		14,506	14,506	14,594	14,520		(14)		(14)		14,506		444 400		66	.02/15/2033	1.A
	FHR 2567 PH PAC-1-11 5.500% 02/15/33 FHR 2567 PH PAC-1-11 5.500% 02/15/33	01/07/2022 01/01/2022	WELLS FARGO	·	1, 160, 811	1,043,425 16,324	1,056,468 16,528	1,046,574 16,373		41		41 (49)		1,046,615 16.324		114, 196	114,196	7,811 75	.02/15/2033	
31393N-7J-8	FRH 2007 PRI PAC-1-11 5.000% 02/10/33		MORGAN STANLEY & CO.		10,324	10,324	10,328	10,3/3		(49)		(49)		10,324				/3	. 02/ 15/ 2033	. I.A
31393K-AT-2	FHR 2576 CE PAC-1-11 5.500% 02/15/33	01/05/2022	INC		2,237,218	2,004,226	2,044,311	2,015,476		76		76		2,015,552		221,666	221,666	15,004	.02/15/2033	1 A
	FHR 2576 CE PAC-1-11 5.500% 02/15/33	01/03/2022	Paydown		53,609	53,609	54,681	53,910		(301)		(301)		53,609		221,000	221,000	246	.02/15/2033	
	7111 2010 02 1110 1 11 01000% 02 10/00 1		MORGAN STANLEY & CO.																	
31393K-BQ-7	FHR 2576 JZ Z SEQ 5.500% 02/15/33	01/05/2022	INC.	l		774,766	744,502	764,254		(16)		(16)		764.238		100,595	100,595	5,800	.02/15/2033	1.A
31393K-BQ-7	FHR 2576 JZ Z SEQ 5.500% 02/15/33	01/01/2022	Paydown		15,949	15,949		15,733		216		216		15,949				73	.02/15/2033	1.A
			MORGAN STANLEY & CO.																	
	FHR 2576 PF PAC-1-11 5.500% 02/15/33	01/05/2022	INC.		3,015,417	2,701,381	2,751,505	2,717,481		117		117		2,717,599		297,818	297,818	20,223	.02/15/2033	1.A
	FHR 2576 PF PAC-1-11 5.500% 02/15/33	01/01/2022	Paydown		56,993	56,993	58,051	57,333		(340)		(340)		56,993				261	.02/15/2033	. 1.A
	FHR 2569 LB SEQ 5.500% 02/15/33	01/07/2022	WELLS FARGO		854,751	768,316	759,303	760,294		(47)		(47)		760,247		94,504	94,504	5,752	02/15/2033	. 1.A
	FHR 2569 LB SEQ 5.500% 02/15/33	01/01/2022	Paydown		18,123		17,910	17,934		189		189		18, 123				83	.02/15/2033	. 1.A
31393K-MG-7 31393K-MG-7	FHR 2570 LG EXCH SEQ 5.500% 02/15/33	01/07/2022	WELLS FARGO		4,794,232	4,309,422	4,276,579 105,125	4,279,796		(130)		(130)728		4,279,666		514,566	514,566	32,261	.02/15/2033	. I.A
31393K-PB-5	FHR 2570 LG EXCH SEQ 5.500% 02/15/33 FHR 2575 AY SEQ 5.500% 02/15/33	01/01/2022	Paydown		709.058	637,355	631,406			(9)		(9)		105,932		77,054	77,054	4.771	.02/15/2033 .	1 A
31393K-PB-5	FHR 2575 AY SEQ 5.500% 02/15/33	01/01/2022			5.046	5,046	4,999	5,004		42		42		5.046				23	.02/15/2033	1 A
	7111 2010 111 024 01000 027 107 00 11111111111		GOLDMAN SACHS & COMPANY				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,													
31393K-ZK-4	FHR 2574 MD EXCH PAC-11 5.500% 02/15/33	01/10/2022			9,972,680	8,964,206	9, 108, 824			317		317		8,988,621		984,059	984,059	67,107	.02/15/2033	1.A
	FHR 2574 MD EXCH PAC-11 5.500% 02/15/33	01/01/2022	Paydown		156,360	156,360	158,883	156,780		(420)		(420)		156,360				717	.02/15/2033	1.A
	FHR 2574 PE EXCH PAC-11 5.500% 02/15/33	01/07/2022	WELLS FARGO		1,624,442	1,460,173	1,490,289	1,470,659		93		93		1,470,751		153,691	153,691	10,931	.02/15/2033	
	FHR 2574 PE EXCH PAC-11 5.500% 02/15/33	01/01/2022	Paydown		39, 169	39, 169	39,977	39,450		(281)		(281)		39, 169				180	.02/15/2033	. 1.A
31393L-AH-6	FHR 2571 NB EXCH SEQ 5.500% 02/15/33	01/07/2022	WELLS FARGO	ļ	1,325,199		1, 178, 761	1, 179, 994	ļ	(30)		(30)		1, 179, 964		145, 234	145,234	8,917	.02/15/2033	. 1.A
31393L-AH-6	FHR 2571 NB EXCH SEQ 5.500% 02/15/33		Paydown	····	14,555	14,555	14,404	14,419		137		137		14,555		400.070	400.070	67	.02/15/2033	. 1.A
31393L-AM-5 31393L-AM-5	FHR 2571 OK EXCH SEQ 5.500% 02/15/33 FHR 2571 OK EXCH SEQ 5.500% 02/15/33	01/07/2022	WELLS FARGO		1, 185, 125 21,807	1,065,281 21,807	1,053,474 21.565	1,054,886 21.594		(40)		(40)		1,054,846 21,807		130 , 278	130,278	7,975 100	.02/15/2033	. I.A
31393L-AM-5	FHR 2577 PG PAC-11 5.500% 02/15/33	01/01/2022	WELLS FARGO		4,891,414	4,396,776	4,485,399	4,410,436		118		118		4.410.554		480,860	480,860	32,915	.02/15/2033	1 A
	FHR 2577 PG PAC-11 5.500% 02/15/33	01/01/2022	Paydown	·····	74,249	4,390,770	75,746	74,410,430		(231)		(231)		74.249		900,000	900,000	32,913	.02/15/2033	1 A
	FHR 2564 GU EXCH SEQ 5.500% 02/15/33	01/07/2022	WELLS FARGO		1,514,812	1,361,629	1,344,740	1,346,551		(102)		(102)		1,346,449		168,364	168,364	10 , 193	.02/15/2033	1.A
	FHR 2564 GU EXCH SEQ 5.500% 02/15/33	01/01/2022	Paydown		22, 109	22, 109	21,835	21,865		245		245						101	.02/15/2033	1.A
	FHR 2564 PT EXCH PAC-11 5.500% 02/15/33	01/07/2022	WELLS FARGO		700,944	630,062	631,736	630,062						630,062		70,882	70,882	4,717	02/15/2033	1.A
	FHR 2564 PT EXCH PAC-11 5.500% 02/15/33	01/01/2022	Paydown		7, 100	7, 100	7,119	7 , 100						7 , 100				33	.02/15/2033	1.A
	FHR 2564 Z Z SEQ 5.500% 02/15/33	01/07/2022	WELLS FARGO		1,273,417	1 , 144 , 645	1,052,358	1, 116, 131		(221)		(221)		1,115,910		157 , 507	157,507	8,569	.02/15/2033	. 1.A
31393L-QD-8	FHR 2564 Z Z SEQ 5.500% 02/15/33	01/01/2022	Paydown		18,586	18,586	17,088	18, 123		463		463		18,586				85	.02/15/2033	. 1.A
31393L-Z9-7	FHR 2581 PH PAC-11 5.500% 03/15/33	01/07/2022	WELLS FARGO		4,681,586	4, 197, 215	4, 167, 723	4, 171, 560		(106)		(106)		4, 171, 454		510 , 132	510,132	19,237	.03/15/2033	. 1.A
31393L-Z9-7	FHR 2581 PH PAC-11 5.500% 03/15/33		Paydown	·····	118,276	118,276	117,445	117,553		723		723		118,276			ļ ļ	542	.03/15/2033	. 1.A
31393M-2W-0	FHR 2588 DE PAC-11 5.500% 03/15/33	01/05/2022	MORGAN STANLEY & CO.		1,481,610	1,327,310	1,351,575	1,333,465	1	102		102		1,333,566		148,044	148,044	9,936	.03/15/2033	1.4
31393M-2W-0 31393M-2W-0	FHR 2588 DE PAC-11 5.500% 03/15/33	01/05/2022	Pavdown		1,481,610	1,327,310	1,351,575	1,333,465		(49)		(49)		1,333,566		148,044	148,044	9,936	.03/15/2033	1.A
31393M-B3-4	FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33	01/01/2022	WELLS FARGO	·	1.357.868	1. 220.555	1, 127, 488	1. 181. 120		(49)		(200)		1.180.920		176,947	176,947	9.137	.03/15/2033	1 4
31393M-B3-4	FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33	01/01/2022	Pavdown	·····	190,280	1,220,333	1, 127, 466	1, 181, 120		6,148		6, 148		1, 180, 920		110,341			.03/15/2033	1 A
31393M-EG-2	FHR 2591 PD PAC-1-11 5.500% 03/15/33	01/07/2022	WELLS FARGO		5,577,689	5.013.653	5,023,054	5,013,653		, 170				5,013,653		564,036	564,036	37,533	.03/15/2033	1.A
	FHR 2591 PD PAC-1-11 5.500% 03/15/33	01/01/2022	Paydown		136,087	136,087	136,342	136,087						136,087			20.,000	624	.03/15/2033	1.A
	FHR 2591 WD PAC-1-11 5.500% 03/15/33	01/07/2022	WELLS FARGO		4,471,771	4,019,569	3,983,142	4,005,434		(33)		(33)		4,005,401		466,369	466,369	30,091	.03/15/2033	
	FHR 2591 WD PAC-1-11 5.500% 03/15/33	01/01/2022	Pavdown		86,251			85.947		303		303		86,251					.03/15/2033	1.A

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During th	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispos		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
31393M-J8-5	FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33 .				3,853,040	3,463,407	3,417,415	3,423,071		(107)		(107)		3,422,964		430,076	430,076	25,927	03/15/2033 .	. 1.A
31393M-J8-5 31393M-KB-6	FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33 . FHR 2580 Z Z SEQ 5.500% 03/15/33				120,790 575,711	120,790	119, 186	119,383		1,407 (56)		1,407 (56)		120,790		69,954	69,954	554	03/15/2033 . 03/15/2033 .	. I.A
31393M-KB-6	FHR 2580 Z Z SEQ 5.500% 03/15/33				4.844	4.844	4.495	4.735		109		109		4.844			03,334		03/15/2033 .	1 A
31393M-NJ-6	FHR 2582 PG PAC-1-11 5.500% 03/15/33				4,215,402	3,789,126	3,815,620	3,791,935		85		85		3,792,020		423,382	423,382	28,366	03/15/2033 .	1.A
31393M-NJ-6	FHR 2582 PG PAC-1-11 5.500% 03/15/33				62,599	62,599	63,037	62,646		(46)		(46)		62,599				287	03/15/2033 .	1.A
04000W UP 5	FUR OFFIC BU EVOLUDAÇE 44 F. FOOW CO. 45 (CO.	04 (05 (00)	MORGAN STANLEY & CO.		0 500 000	0.074.470	0 070 700	0 070 000		^4				0.070.407		005 770	005 770	47.007	00/45/0000	
31393M-UB-5 31393M-UB-5	FHR 2586 PH EXCH PAC-11 5.500% 03/15/33 FHR 2586 PH EXCH PAC-11 5.500% 03/15/33	01/05/202			2,538,880 50,239	2,274,472	2,273,762	2,273,083		24		24		2,273,107 50,239		265,772	265,772	17,027 230	03/15/2033 . 03/15/2033 .	1.A
31393M-ZT-1	FHR 2583 PW PAC-11 5.500% 03/15/33				4,806,822	4,320,739	4,374,748	4,333,063		175		175		4,333,238		473,584	473,584	32,346	03/15/2033 .	1.A
. 31393M-ZT-1	FHR 2583 PW PAC-11 5.500% 03/15/33	01/01/202			81,268	81,268	82,284	81,500		(232)		(232)		81,268				372	03/15/2033	1.A
	FHR 2589 Z Z SEQ 5.500% 03/15/33				4, 183, 954	3,760,858	3,202,018	3,601,110		(704)		(704)		3,600,406		583,548	583,548	28 , 154	03/15/2033 .	. 1.A
31393N-5E-5	FHR 2589 Z Z SEQ 5.500% 03/15/33		2 Paydown		65,947	65,947	56 , 147	63, 145		2,801		2,801		65,947					03/15/2033 .	. 1.A
31393N-AH-2	FHR 2587 KG EXCH PAC-11 5.000% 03/15/33	01/20/202			1,373,528	1,263,014	1,227,689	1,232,103		(64)		(64)		1,232,039		141,489	141,489	9,473	03/15/2033 .	1 A
31393N-AH-2	FHR 2587 KG EXCH PAC-11 5.000% 03/15/33				21,285	21,285	20,689	20,764		521		521		21,285				89	03/15/2033 .	1.A
31393N-KJ-7	FHR 2590 PG EXCH PAC-11 5.500% 03/15/33				6, 181,092	5,556,037	5,515,354	5,519,695		(162)		(162)		5,519,533		661,558	661,558	41,593	03/15/2033 .	1.A
31393N-KJ-7	FHR 2590 PG EXCH PAC-11 5.500% 03/15/33				107,219	107,219	106,434	106,517		701		701		107,219				491	03/15/2033 .	. 1.A
31393N-LZ-0	FHR 2590 TG EXCH PAC-11 5.500% 03/15/33		MORGAN STANLEY & CO.		4,227,694	3,787,408	3,819,561	3,796,166		29		29		3,796,195		431,499	431,499	28,353	03/15/2033 .	1 1
	FHR 2590 TG EXCH PAC-11 5.500% 03/15/33				4,227,094	25,723	25,941	25,782		(59)		(59)		25,723		431,499	431,499	118	03/15/2033 .	
			GOLDMAN SACHS & COMPANY				•													
31393N-Y9-4	FHR 2596 ZL Z SEQ 5.000% 04/15/33				608 , 155	550,366	477 , 787	530,048		(109)		(109)		529,939		78,216	78,216	3,746	04/15/2033 .	. 1.A
31393N-Y9-4	FHR 2596 ZL Z SEQ 5.000% 04/15/33		2 Paydown MORGAN STANLEY & CO.		10,094	10,094	8,763	9,721		373		373		10,094				42	04/15/2033 .	1.A
31393P-2G-8	FHR 2608 PH PAC-11 5.500% 04/15/33	01/05/202			4,487,550	4,020,201	4,023,970	4,020,201						4,020,201		467,348	467,348	30,096	04/15/2033 .	1 A
	FHR 2608 PH PAC-11 5.500% 04/15/33	01/01/202			29,250	29,250	29,277	29,250						29,250				134	04/15/2033 .	
	FHR 2604 YD PAC-11 5.500% 04/15/33				7,059,008	6,345,176	6,353,107	6,345,176						6,345,176		713,832	713,832	47,501	04/15/2033 .	
31393P-AY-0	FHR 2604 YD PAC-11 5.500% 04/15/33				132,725	132,725	132,891	132,725						132,725				608	04/15/2033 .	. 1.A
31393P-EZ-3	FHR 2595 PH PAC-11 5.500% 04/15/33	01/05/202	MORGAN STANLEY & CO.		3, 153, 558	2,825,136	2,803,951	2,805,854		(102)		(102)		2,805,752		347,806	347,806	21,149	04/15/2033 .	1 A
31393P-EZ-3	FHR 2595 PH PAC-11 5.500% 04/15/33				52,275	52,275	51,883	51,918		357		357		52,275				21, 140	04/15/2033 .	1.A
			MORGAN STANLEY & CO.				·								· ·					
	FHR 2602 UE EXCH PAC-11 5.500% 04/15/33				5,714,991	5,119,812	5,278,882	5, 174, 164		587		587		5, 174, 751		540,240	540,240	38,327	04/15/2033 .	
31393P-L3-6	FHR 2602 UE EXCH PAC-11 5.500% 04/15/33		2 Paydown MORGAN STANLEY & CO.		102,362	102,362	105,542	103,448		(1,087)		(1,087)		102,362				469	04/15/2033 .	1.A
31393P-NF-7	FHR 2600 ME EXCH PAC-11 5.500% 04/15/33				6,808,833	6,099,739	6, 103, 551	6,099,739						6,099,739		709,095	709,095	45,663	04/15/2033 .	1 A
	FHR 2600 ME EXCH PAC-11 5.500% 04/15/33				89,003													408	04/15/2033 .	
			GOLDMAN SACHS & COMPANY																	
31393Q-2G-6	FHR 2594 QG EXCH PAC-11 5.000% 04/15/33				3,382,554	3,061,135	3,069,506	3,061,135						3,061,135		321,419	321,419	20,833	. 04/15/2033 .	. 1.A
31393Q-2G-6	FHR 2594 QG EXCH PAC-11 5.000% 04/15/33		2 Paydown		35,980	35,980	36,078	35,980						35,980				150	04/15/2033 .	. I.A
31393Q-3H-3	FHR 2594 TZ Z PAC-11 5.500% 04/15/33	01/10/202			7,524,422	6.763,526	6,477,947	6,688,039		(213)		(213)		6,687,825		836,597	836,597	50,633	04/15/2033 .	1.A
31393Q-3H-3	FHR 2594 TZ Z PAC-11 5.500% 04/15/33				53,864	53,864	51,590	53,263		601		601		53,864				247	04/15/2033 .	1.A
040000 45 0	FIR 9504 V7 7 950 F 5000 04 (45 (90	0.1 (0.0 (0.0)	GOLDMAN SACHS & COMPANY		7 440 070	0.050.000	5 400 440	0 400 444		(4.504)		(4.504)		0 400 000		4 047 470	4 047 470	40 700	04/45/0000	
31393Q-4E-9 31393Q-4E-9	FHR 2594 VZ Z SEQ 5.500% 04/15/33 FHR 2594 VZ Z SEQ 5.500% 04/15/33	01/06/202			7,448,076 267.480	6,650,068 267.480	5,463,446 219,751	6,432,441		(1,534)		(1,534)		6,430,906		1,017,170	1,017,170	49,783	04/15/2033 .	. I.A
	FHR 2614 ZN Z PAC-11 5.500% 04/15/33				4, 152, 061	3,732,190	3,755,516	3,732,190		0,133		0,733		3,732,190		419,871	419,871	27,940	05/15/2033 .	1.4
	FHR 2614 ZN Z PAC-11 5.500% 05/15/33		2 Paydown		43,546	43,546	43,818	43,546						43,546				200	05/15/2033 .	1.A
			MORGAN STANLEY & CO.																	
	FHR 2618 PE PAC-11 5.500% 05/15/33				3,563,747	3,192,606	3,269,311	3,223,018		322		322		3,223,340		340 , 407	340,407	23,900	05/15/2033 .	. 1.A
	FHR 2618 PE PAC-11 5.500% 05/15/33FHR 2618 Z Z SEQ 5.500% 05/15/33	01/01/202			249, 119	249,119 152.569	255, 104	251,492		(2,373)		(2,373)		249, 119				1,142 988	05/15/2033 . 05/15/2033 .	. I.A
U 1000UTIL-0																				

					Show All Lor	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or C	Otherwise	Disposed o	of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Di	isposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
		- J		MORGAN STANLEY & CO.						(= ======)			10,							+ - ,
31393R-EJ-5	FHR 2613 GP PAC-11 5.500% 05/15/33		/05/2022	INC		2,962,637	2,654,098	2,691,421	2,666,910		162		162	2,667,072		295,565	295,565	19,869	05/15/2033	1.A
31393R-EJ-5	FHR 2613 GP PAC-11 5.500% 05/15/33		/01/2022	Paydown		210,918	210,918	213,885	211,937		(1,018)		(1,018)	210,918				967	05/15/2033	1.A
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		/01/2022	Paydown	·	352,571	352,571	315,000	343,697		8,874		8,874	352,571				3,233	09/25/2033	1.A
31393T-PN-0	FNR 2003-97 WD EXCH PAC-11 6.000% 10/25/33	01/	/04/2022	GOLDMAN SACHS & COMPANY		2,303,480	2,033,978	2,062,581	2,039,156	1	30		30	2,039,186	1	264,294	264,294	16,611	10/25/2033	1 Δ
010001-FN-U	FNR 2003-97 WD EXCH PAC-11 6.000% 10/25/33	/الا	, 04, 2022			2, 000, 400		2,002,001			0د		υυ	2,009,100					10/ 23/ 2033	
31393T-PN-0	2		/01/2022	Paydown	_	93,707	93,707				(239)		(239)	93,707				469	10/25/2033	1.A
				GOLDMAN SACHS & COMPANY																
31393U-CY-7	FNR 2003-121 ZA Z SEQ 6.000% 12/25/33		/04/2022			4,434,363	3,915,553	3,777,285	3,858,412		(236)		(236)	3,858,176		576 , 188	576 , 188	31,977	12/25/2033	1.A
31393U-CY-7	FNR 2003-121 ZA Z SEQ 6.000% 12/25/33		/01/2022	Paydown		179, 142	179, 142	172,816	176,527		2,614		2,614	179, 142				896	12/25/2033	. 1.A
31393V-5Q-0	FHR 2627 UE PAC-11 5.000% 06/15/33	01/	/04/2022	GOLDMAN SACHS & COMPANY		5,251,561	4,752,544	4,799,890	4,765,260		107		107	4,765,367		486 , 194	486 , 194	32,344	06/15/2033	1 Δ
31393V-5Q-0	FHR 2627 UE PAC-11 5.000% 06/15/33		/01/2022	Paydown		91,087	91,087	91,995			(244)		(244)	91,087				380	06/15/2033	
				GOLDMAN SACHS & COMPANY										·						
31393V-DY-4	FHR 2632 PE PAC-11 5.000% 06/15/33		/04/2022			5,411,202	4,897,015	4,932,213	4, 905, 133		91		91	4,905,224		505,978	505,978	33,327	06/15/2033	1.A
31393V-DY-4	FHR 2632 PE PAC-11 5.000% 06/15/33		/01/2022	Paydown		75,274		75,815			(125)		(125)	75,274				314	06/15/2033	1.A
31393V-HY-0	FHR 2626 PE PAC-11 5.000% 06/15/33	01/	/04/2022	GOLDMAN SACHS & COMPANY		1,714,162	1,551,278	1,466,091	1,476,578		(358)		(358)	1,476,221		237,942	237,942	10,557	06/15/2033	1 Δ
31393V-HY-0	FHR 2626 PE PAC-11 5.000% 06/15/33		/01/2022	Pavdown		208,239	208,239	196,804	198,212		10,027		10,027	208,239		201,342	201,342	868	06/15/2033	
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		/01/2022	Paydown		112,838	112,838	107,019	111,705		1,132		1, 132	112,838				940	07/15/2033	
				GOLDMAN SACHS & COMPANY																
31393W-2V-0	FHR 2650 BN PAC-11 5.000% 07/15/33		/04/2022			3,794,934	3,434,329	3,243,295	3, 393, 139		(45)		(45)	3,393,094		<u>4</u> 01,840	401,840	23,373	07/15/2033	1.A
31393W-2V-0	FHR 2650 BN PAC-11 5.000% 07/15/33		/01/2022	Paydown		31,490	31,490	29,738	31,112		378		378	31,490				131	07/15/2033	
31393W-U7-2	FHR 2645 Z Z SEQ 5.000% 07/15/33	01/	/04/2022	CULLIMAN SAURS & CUMPAINT		2,223,148	2,011,899	1,708,856	1,909,051		(672)		(672)	1,908,379		314,770	314,770	13,692	07/15/2033	1 A
31393W-U7-2	FHR 2645 Z Z SEQ 5.000% 07/15/33		/01/2022	Paydown		37,893	37,893	32,185	35,956		1,937		1,937	37,893				158	07/15/2033	
				GOLDMAN SACHS & COMPANY																
31393W-W2-1	FHR 2641 UE PAC-11 5.000% 07/15/33		/04/2022			3, 194, 903	2,891,314	2,845,850	2,851,506		(310)		(310)	2,851,196		343,706	343,706	19,677	07/15/2033	1.A
31393W-W2-1 31393X-3K-1	FHR 2641 UE PAC-11 5.000% 07/15/33 FNW 2004-W4 A6 PAC-11 5.500% 06/25/34		/01/2022 /01/2022	Paydown		52,047	52,047 328,570	51,229 315,902	51,331		717 4,544		717 4,544	52,047				217	07/15/2033 06/25/2034	1.A
I -/IC-0X-0K- I	11111 2004-114 NO FNO-11 0.000/6 00/20/34		, 0 1/ 2022	Paydown			320,370	310,802	324,020					320,370				2,991	,00/ 23/ 2034	
31393X-KQ-9	FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34		/06/2022	22.0 & 00		4,377,496	3,975,025	3,790,996	3,812,531		(726)		(726)	3,811,805		565,691	565,691	27,052	04/25/2034	1.A
31393X-KQ-9	FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34		/01/2022	Paydown		122,864	122,864	117 , 176	117,842		5,023		5,023	122,864				512	04/25/2034	
040001/ 00 -	END 0004 40 05 DAG 44 5 500% 07 05 (5)		/OF /0000	CREDIT SUISSE SECURITIES		0.004.777	0 547 005	0 407 005	0 100 000				(00)	0 100 055		404 045	401 015	20.00	07 (05 (000 (
31393Y-6D-2	FNR 2004-49 QE PAC-11 5.500% 07/25/34		/05/2022	US LL		3,921,775	3,517,287	3,487,906	3,490,036		(80)		(80)	3,489,956		431,819	431,819	26,331	07/25/2034	
31393Y-6D-2 31393Y-7F-6	FNR 2004-49 QE PAC-11 5.500% 07/25/34 FNR 2004-58 Z Z SEQ 7.500% 07/25/34		/01/2022 /01/2022	Paydown	·	75,583		74,951 60,555					586(1,220)					346 636	07/25/2034 07/25/2034	
	FNW 2004-96 M MEZ CSTR NAS 5.511% 07/25/34		, 5 1, 2022	. w, womi					55, 107		(1,220)			,50,667						
31393Y-Y4-1		03/	/01/2022	Paydown		77,877	77,877	27,615	27,615		50,262		50,262	77,877	ļ		 	729	07/25/2034	1.A
	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650%			<u> </u>						1					1					1
31394A-XL-5	08/25/34		/01/2022	Paydown		516,778	516,778	495,109	498,666		18, 111		18,111	516,778				3,763	08/25/2034	. 1.A
31394B-3L-6	FNR 2005-11 PG EXCH PAC-11 5.500% 02/25/35	01/	/07/2022	GOLDMAN SACHS & COMPANY		10,591,327	9,498,948	9,626,590	9,507,326		213		213	9,507,538		1,083,789	1,083,789	71,110	02/25/2035	1 A
010040 0L-0	FNR 2005-11 PG EXCH PAC-11 5.500% 02/25/35		, 51, 2022			10,001,021		, , 520 , 550	, ,007 ,020		210		EIV	,,007,,000		1,000,709	1,000,700			
31394B-3L-6			/01/2022	Paydown		175,499	175,499	177,858	175,654		(155)		(155)	175,499				804	02/25/2035	1.A
				GOLDMAN SACHS & COMPANY							1									
	FNR 2004-79 B EXCH SEQ 5.000% 11/25/34		/06/2022	D 4		6,304,646	5,724,990	5,525,659	5,547,478		(859)		(859)	5,546,619		758,027	758,027	38,962	11/25/2034	
31394B-GT-5	FNR 2004-79 B EXCH SEQ 5.000% 11/25/34 FNR 2004-100 HG EXCH PAC-11 5.000% 01/25/35	/1ע	/01/2022	Paydown	·	94,861	94,861	91,558	91,920		2,941		2,941	94,861				395	11/25/2034	1.A
31394B-L4-4	THE 2004-100 HG EAGLERO-11 3.000% 01/25/35	01/	/20/2022	COLUMNIN ONO IN A COMPANY		5,721,190	5,260,865	5, 136, 152	5, 150, 669		(32)		(32)	5, 150, 638		570,553	570,553	39,456	01/25/2035	
	FNR 2004-100 HG EXCH PAC-11 5.000% 01/25/35		,,								(32)		\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	, 100,000				,500,500		
31394B-L4-4			/01/2022	Paydown		116,282	116,282	113,526	113,847	L	2.436	L	2.436	116.282	L	L	L	485	01/25/2035	1.A

1	2	3 4	5	6	7	onds and Stoo	9	10				Carrying Valu		16	17	18	19	20	21	22
	_				•		Ŭ		11	12	13	14	15		''	.0				NAIC
CUSIP Ident-	Post to	For- Disposal		Number of Shares of	Consid-		Actual	Prior Year Book/ Adjusted Carrying	Unrealized Valuation Increase/	Current Year's (Amor- tization)/	Current Year's Other Than Temporary Impairment Recog-	Total Change in Book/ In Adjusted (Carrying Value (11 + 12 -	Total Foreign Exchange Change in Book /Adjusted Carrying	Book/ Adjusted Carrying Value at Disposal	Foreign Exchange Gain (Loss) on	Gain (Loss) on	Total Gain (Loss) on	Bond Interest/ Stock Dividends Received During	Stated Con- tractual Maturity	Designation, NAIC Designation Modifier and SVO Administrative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
31394B-R2-2	FNR 2004-99 NB EXCH PAC-11 5.500% 01/25/35	01/06/2022	GOLDMAN SACHS & COMPANY		20,724,536	18,504,050	18,527,180	18,504,050						18,504,050		2,220,486	2,220,486	138,523	01/25/2035 .	1 Δ
010045 112 2	FNR 2004-99 NB EXCH PAC-11 5.500% 01/25/35				20,724,000			10,004,000									£,220,400	100,020	91/20/2000 .	
31394B-R2-2		01/01/2022			345,723	345,723	346 , 155	345,723						345,723				1,585	01/25/2035 .	1.A
212040 02 0	FNR 2004-99 PB EXCH PAC-11 5.500% 01/25/35	01/06/0000	GOLDMAN SACHS & COMPANY		0 200 004	7 401 000	7 505 570	7 401 450		94		94		7 401 FFA		000 474	000 474	EC 070	01/05/0005	1 1
31394B-R3-0	FNR 2004-99 PB EXCH PAC-11 5.500% 01/25/35	01/06/2022			8,390,024	7,491,093	7,535,572	7,481,456		94		94		7,481,550		908,474	908,474	56,079	01/25/2035 .	I.A
31394B-R3-0	255. 55 15 ENGLITHO 11 0.000% 01/25/00	01/01/2022	Paydown		137,522	137,522	138,338	137,345		177		177		137,522				630	01/25/2035 .	1.A
			GOLDMAN SACHS & COMPANY																	
31394B-RU-0	FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34	01/06/2022	Dd		3,688,300	3,349,194	3,216,565	3,232,928		(473)		(473)		3,232,456		455,844	455,844	22,793	12/25/2034 .	
31394B-RU-0	FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34		GOLDMAN SACHS & COMPANY		172,714	172,714	165,875	166,718		5,996		5,996		172,714				720	12/25/2034 .	
31394B-V9-2	FNR 2004-95 LZ Z SEQ 5.000% 01/25/35	01/06/2022	GOLDINAT GAGAGE G GOIN ANT		5, 161, 523	4,686,967	3,896,041	4,534,414		(827)		(827)		4,533,587		627,936	627.936	31,897	01/25/2035 .	1.A
31394B-V9-2	FNR 2004-95 LZ Z SEQ 5.000% 01/25/35	01/01/2022			75,823	75,823	63,028	73,355		2,468		2,468		75,823				316	01/25/2035 .	1.A
040040 V0 0	END 0005 50 DV EVOL 00 DT	04 (07 (0000	GOLDMAN SACHS & COMPANY		00 500 040	00 700 700	04 050 005	00 000 700		668		000		00 004 007		0.007.040	0.007.040	470.070	05 (05 (0005	
31394D-YS-3 31394D-YS-3	FNR 2005-52 PV EXCH SC PT 5.500% 05/25/35 FNR 2005-52 PV EXCH SC PT 5.500% 05/25/35		Paydown		26,522,246	23,786,768	24,058,085	23,833,729		(794)		668(794)		23,834,397		2,687,849	2,687,849	178,070	05/25/2035 . 05/25/2035 .	
010040 10 0	1141 2003 32 1 V EXGIT 60 11 3.300% 63/23/63		GOLDMAN SACHS & COMPANY							(154)		(104)							95/25/2005 .	I.n
31394D-ZS-2	FNR 2005-48 0E PAC-11 5.500% 06/25/35	01/07/2022			9,892,925	8,872,579	8,978,634	8,874,337		206		206		8,874,543		1,018,382	1,018,382	66,421	. 06/25/2035 .	1.A
31394D-ZS-2	FNR 2005-48 0E PAC-11 5.500% 06/25/35	01/01/2022			249, 142	249, 142	252 , 120	249, 191		(49)		(49)		249, 142				1, 142	06/25/2035 .	1.A
31394E-CV-8	FNR 2005-58 PZ Z PAC-11 5.500% 07/25/35	01/06/2022	GOLDMAN SACHS & COMPANY		13,836,708	12,354,204	11,760,015	12,164,755		(676)		(676)		12,164,080		1,672,629	1,672,629	92,485	07/25/2035 .	1 /
31394E-CV-8	FNR 2005–58 PZ Z PAC-11 5.500% 07/25/35	01/01/2022	Paydown		127,469	127,469	121,338	125,514		1,955		1,955		127,469		1,072,023	1,072,023	584	07/25/2035 .	
	FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35		CREDIT SUISSE SECURITIES		, .		,							, ,						
31394E-R2-6		01/05/2022	US LL		8 , 033 , 105	7,204,578	7,269,520	7,202,626		184		184		7,202,811		830,294	830,294	53,934	08/25/2035 .	1.A
31394E-R2-6	FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35	01/01/2022	Pavdown		186,301	186,301	187,980	186,250		50		50		186,301				854	08/25/2035 .	1 /
01054L-H2-0	FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35	01/01/2022	GOLDMAN SACHS & COMPANY		100,301	100,301	107,300	100,230						100,301				034	90/23/2003 .	
31394E-UP-1		01/07/2022			12,008,834	10,770,255	10,951,161	10,787,123		390		390		10,787,513		1,221,321	1,221,321	80,627	07/25/2035 .	1.A
040045 110 4	FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35	04 (04 (0000			000 004	200 204	074 004	207 200		(440)		(440)		000 004				4 000	27 /25 /2225	
31394E-UP-1		01/01/2022	Paydown		266,881	266,881	271,364	267,299		(418)		(418)		266,881				1,223	07/25/2035 .	1.A
31394F-YG-4	FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35	01/05/2022	US LL	[3,724,311	3,340,190	3,219,279	3,230,996		(550)		(550)		3,230,446		493,866	493,866	25,005	10/25/2035 .	1.A
31394F-YG-4	FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35	01/01/2022	Paydown		84,572	84,572	81,510			2,765		2,765		84,572				388	10/25/2035 .	
040040 18/ 0	FID 0040 OF EVOLUDAD 44 - 5 000% 07/45/00	04 (04 (0000	GOLDMAN SACHS & COMPANY		4 400 750	4 000 400	0.054.040	0 000 001		(0/7)		(047)		0.000.001		E00 EE0	E00 EE0	07.005	07/45/0000	1.4
31394G-HV-8 31394G-HV-8	FHR 2649 OE EXCH PAC-11 5.000% 07/15/33 FHR 2649 OE EXCH PAC-11 5.000% 07/15/33	01/04/2022	Paydown		4,496,756 74,057	4,069,463 74,057	3,951,842 71,917	3,966,821 72,189		(617)		(617)1,868		3,966,204 74,057		530,553	530,553	27,695 309	07/15/2033 . 07/15/2033 .	
0100707111-0	1111 E0-10 OF ENGLISHO 11 3.000/1 01/13/33		MORGAN STANLEY & CO.					2, 109		1,000									. 3002/01 / الو	
31394H-4G-3	FHR 2662 PJ PAC-11 5.500% 08/15/33	01/05/2022	INC		1,034,746	926,984	914,851	916,203		(62)		(62)		916,140		118,606	118,606	6,940	08/15/2033 .	
31394H-4G-3	FHR 2662 PJ PAC-11 5.500% 08/15/33	01/01/2022	Paydown		38,012	38,012	37,514	37,570		442		442		38,012				174	08/15/2033 .	1.A
31394J-A9-8	FHR 2678 ZD Z SEQ 5.500% 09/15/33	01/10/2022	GOLDMAN SACHS & COMPANY		4,977,749	4,474,381	4,057,704	4,361,756		(642)		(642)		4,361,114		616,635	616,635	33,496	09/15/2033 .	1 Δ
31394J-A9-8	FHR 2678 ZD Z SEQ 5.500% 09/15/33	01/10/2022	Paydown		4,977,749		95,813			2,659		2,659							09/15/2033 .	
			MORGAN STANLEY & CO.											.,						
31394J-C2-1	FHR 2670 QH PAC-11 5.500% 09/15/33	01/05/2022	INC		3,613,704	3,237,361	3,217,240	3,219,047		(62)		(62)		3,218,985		394,719	394,719	24,235	09/15/2033 .	
31394J-C2-1	FHR 2670 QH PAC-11 5.500% 09/15/33	01/01/2022	Paydown		116,024	116,024	115,303	115,368		656		656		116,024				532	09/15/2033 .	1.A
31394J-KA-4	FHR 2673 PE EXCH PAC-11 5.500% 09/15/33	01/05/2022	INC.	<u> </u>	8,066,462	7,226,394	7, 163,882	7, 170, 158		(250)		(250)		7, 169, 908		896,555	896,555	54,098	09/15/2033 .	1.A
31394J-KA-4	FHR 2673 PE EXCH PAC-11 5.500% 09/15/33	01/01/2022			179,954	179,954	178,397	178,553		1,400		1,400		179,954					09/15/2033 .	
21204 NO 7	EUD 0676 I U DAC 11	04/04/0000	GOLDMAN SACHS & COMPANY		2 470 000	2 440 000	2 040 000	2 005 007		/777\		(777)		9 005 400		407 400	407 400	04 005	00/15/0000	1 1
31394J-N3-7 31394J-N3-7	FHR 2676 LH PAC-11 5.000% 09/15/33 FHR 2676 LH PAC-11 5.000% 09/15/33	01/04/2022	Paydown		3,472,222	3,142,282 48,010	3,019,823	3,035,897 46,385		(777) 1,625		(777)1,625		3,035,120		437 , 102	437 , 102 .	21,385	09/15/2033 . 09/15/2033 .	
0100-10 110 7	25.5 211/10 11 0.000 00/10/00		GOLDMAN SACHS & COMPANY					,0,000		1,020	***************************************	1,020		,0,010				200		
3130/ 1-116-2	EHR 2677 MG EXCH PAC-11 5 000% 09/15/33	01/04/2022	1	1	1 687 170	1 526 851	1 442 346	1 453 103	1	(467)	.1	(467)		1 452 636	l	234 534	234 534	10 391	09/15/2033	1 A

					ng-Term Bo	onds and Stoc														
1	2	3 4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FHR 2677 MG EXCH PAC-11 5.000% 09/15/33	01/01/2022	Pavdown	Otook	44, 138	44, 138	41,695	42,006	(Decrease)	2, 132	TIIZCU	2, 132	value	44, 138	Вюрова	Вюроса	Вюроса	184	09/15/2033 .	
010040 00 2	1111 2017 IIIG EXGITTAG 11 3.000% 00/10/00		MORGAN STANLEY & CO.			,17, 100								, 100					93/ 13/ 2000 .	
31394K-AQ-7	FHR 2687 PZ Z PAC-11 SEG 5.500% 10/15/33	01/05/2022	INC.		8,515,694	7,628,841	6,880,261	7,493,608	L	(644)		(644)		7,492,964		1,022,730	1,022,730	57,110	10/15/2033 .	1.A
31394K-AQ-7	FHR 2687 PZ Z PAC-11 SEG 5.500% 10/15/33	01/01/2022	Paydown		172,993	172,993	156,018	169,926		3,067		3,067		172,993				793	10/15/2033 .	
			MORGAN STANLEY & CO.						1											
31394K-MX-9	FHR 2686 JL PAC-11 5.500% 10/15/33	01/05/2022	INC.		7,392,807	6,622,895	6,533,372	6,543,359		(335)		(335)		6,543,024		849,782	849,782	49,580	10/15/2033 .	
31394K-MX-9	FHR 2686 JL PAC-11 5.500% 10/15/33		Paydown	ļ	176,667	176,667	174,279	174,546		2, 122		2, 122		176,667				810	10/15/2033 .	1.A
212041/ 00 0	EUD 0000 W7 7 DAC 1 11 5 5000 10/15/00	04 /05 /0000	MORGAN STANLEY & CO.		7 447 007	6 674 400	6 007 670	6 504 004	1	(004)		(004)		6 504 467		040 000	040 000	40.040	10/15/0000	1 4
31394K-Q2-3 31394K-Q2-3	FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33 FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33	01/05/2022	INC		7,447,027	6,671,469 . 318,520	6,037,679 288,261	6,534,801		(634)		(634) 6,525		6,534,167		912,860	912,860	49,943	10/15/2033 . 10/15/2033 .	
31394N-U2-3	FRN 2000 WZ Z FAC-1-11 5.500% W/ 15/55		MORGAN STANLEY & CO.				200,201	311,993										1,400	10/ 13/2033 .	
31394K-YL-2	FHR 2692 PE EXCH PAC-11 5.500% 10/15/33	01/05/2022	INC		7,682,945	6,882,818	6,760,359	6,774,344		(531)		(531)		6,773,813		909, 132	909, 132	51,526	10/15/2033 .	1 A
	FHR 2692 PE EXCH PAC-11 5.500% 10/15/33	01/01/2022	Paydown		123,097	123,097	120,907	121, 157		1,940		1,940		123,097				564	10/15/2033 .	
31394L-6Z-0	FHR 2695 BH PAC-11 4.500% 10/15/33	03/01/2022	Paydown		1,076,750	1,076,750	923 , 145	1,039,873		36,877		36,877		1,076,750				8, 195	10/15/2033 .	
			MORGAN STANLEY & CO.																	
31394L-DW-9	FHR 2691 LG EXCH PAC-11 5.500% 10/15/33	01/05/2022	INC.		3,360,716	3,010,720	2,948,475	2,956,278		(253)		(253)		2,956,025		404,691	404,691	22,539	10/15/2033 .	
31394L-DW-9	FHR 2691 LG EXCH PAC-11 5.500% 10/15/33	01/01/2022	Paydown		74,485	74,485	72,945	73, 138		1,347		1,347		74,485				341	10/15/2033 .	1.A
31394L-JA-1	FHR 2691 ZJ Z SEQ 5.000% 10/15/33	01/04/2022	GOLDMAN SACHS & COMPANY		3,362,650	3,043,122	2,476,340	2,840,748		(1,608)		(1,608)		2,839,139		523,510	523,510	20,710	10/15/2033 .	1 /
31394L-JA-1	FHR 2691 ZJ Z SEQ 5.000% 10/15/33	01/01/2022	Pavdown		49,769	49,769	40,500	46,459		3,310		3,310		49,769				20,710	10/15/2033 .	
	7111 2001 20 2 024 0.000% 10/10/00		MORGAN STANLEY & CO.											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				207		
31394L-LH-3	FHR 2694 PG PAC-1-11 5.500% 10/15/33	01/05/2022	INC.		4,281,717	3,835,805	3,766,705	3,774,695		(221)		(221)		3,774,474		507,243	507,243	28,715	10/15/2033 .	1.A
31394L-LH-3	FHR 2694 PG PAC-1-11 5.500% 10/15/33	01/01/2022	Paydown		60,522	60,522	59,432	59,558		964		964		60,522				277	10/15/2033 .	1.A
			MORGAN STANLEY & CO.																	
31394L-P4-8	FHR 2701 QH PAC-11 5.500% 11/15/33	01/05/2022	INC		2,441,494	2,187,228	2, 179, 026	2, 179, 761		(13)		(13)		2, 179, 749		261,745	261,745	16,374	11/15/2033 .	
31394L-P4-8	FHR 2701 QH PAC-11 5.500% 11/15/33	01/01/2022	Paydown		41,120	41,120	40,966	40,979		140		140		41, 120				188	11/15/2033 .	1.A
31394L-TV-4	FHR 2707 MG EXCH PAC-11 5.500% 11/15/33	01/10/2022	COLDINAN SACIS & CONFANT		3, 196, 901	2,873,619	2,842,785	2,845,852		(131)		(131)		2,845,721		351, 179	351,179	21,512	11/15/2033 .	1 A
31394L-TV-4	FHR 2707 MG EXCH PAC-11 5.500% 11/15/33	01/01/2022	Paydown		201,937	201,937	199,771	199,986		1,951		1,951		201,937				926	11/15/2033 .	
			MORGAN STANLEY & CO.							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
31394M-3B-4	FHR 2705 PE PAC-11 5.500% 11/15/33	01/05/2022	INC		3,816,618	3,419,143	3,390,829	3,393,548		(108)		(108)		3,393,440		423 , 178	423, 178	25,596	11/15/2033 .	
31394M-3B-4	FHR 2705 PE PAC-11 5.500% 11/15/33	01/01/2022	Paydown		48,003	48,003	47,606	47,644		359		359		48,003				220	11/15/2033 .	1.A
0400411 00 0	FID 9799 FN DIS 44 - 5 5997 44 45 499	04/05/0000	MORGAN STANLEY & CO.		4 707 050	4 040 045	4 400 000	4 405 740		(50)		(50)		4 405 000		504 004	504 004	04 500	44.45.40000	
31394M-DB-3 31394M-DB-3	FHR 2702 EN PAC-11 5.500% 11/15/33 FHR 2702 EN PAC-11 5.500% 11/15/33	01/05/2022	INC. Pavdown		4,707,053	4,216,845 . 30,451	4, 182, 288 30, 201	4, 185,748		(56)		(56)		4, 185, 692 30, 451		521,361	521,361	31,568	11/15/2033 . 11/15/2033 .	
3138411-00-3	FRN 2702 EN FAC-11 5.500% 11/15/55		MORGAN STANLEY & CO.							223		220						140	11/13/2033 .	
31394N-4X-3	FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33 .	01/05/2022	INC		9,673,049	8,665,666	8,565,198	8.574.765		(398)		(398)		8,574,367		1,098,683	1,098,683	64,872	12/15/2033 .	1 A
	FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33 .	01/01/2022	Paydown		200,970	200,970	198,640	198,862		2, 108		2,108		200,970			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	921	12/15/2033 .	
			GOLDMAN SACHS & COMPANY			•	•							•						
31394N-E6-1	FHR 2718 PE EXCH PAC-11 5.500% 12/15/33	01/10/2022			10,939,028	9,832,834	9,792,918	9,795,491		(72)		(72)		9,795,419		1, 143, 609	1,143,609	73,610	12/15/2033 .	
31394N-E6-1	FHR 2718 PE EXCH PAC-11 5.500% 12/15/33	01/01/2022	Paydown		240,220	240,220	239, 245	239,308		912		912		240,220				1, 101	12/15/2033 .	1.A
212041 04 4	EUD 0710 7M 7 0EO E 5000 10/15/00	01/10/2022	GOLDMAN SACHS & COMPANY		0 400 500	7 570 000	6 400 770	7 004 004	1	/4 400)		(4 400)		7 000 000		1 100 000	1 100 000	E0 740	10/15/0000	1 4
31394N-G4-4 31394N-G4-4	FHR 2718 ZM Z SEQ 5.500% 12/15/33 FHR 2718 ZM Z SEQ 5.500% 12/15/33	01/10/2022	Paydown		8,428,523	7,576,200 139,399	6,439,770 118,489	7,301,064		(1,400)		(1,400)		7,299,663		1, 128,860	1, 128, 860	56,716 639	12/15/2033 . 12/15/2033 .	
31394N-P3-6	FHR 2727 Z SC Z PT 5.500% 11/15/33		WELLS FARGO		5,752,696	5, 170, 963	4,329,166	4,825,887		(1,921)		(1,921)		4,823,966		928,730	928,730	38,710	11/15/2033 .	
31394N-P3-6	FHR 2727 Z SC Z PT 5.500% 11/15/33	01/01/2022	Paydown		131, 138	131, 138	109,789	122,386		8,751		8,751		131, 138				601	11/15/2033 .	
			GOLDMAN SACHS & COMPANY				·							·						
31394N-RG-5	FHR 2735 0H PAC-11 5.000% 01/15/34	01/04/2022			3,205,303	2,900,727	2,836,928	2,844,398		(368)		(368)		2,844,030		361,274	361,274	19,741	01/15/2034 .	
31394N-RG-5	FHR 2735 0H PAC-11 5.000% 01/15/34	01/01/2022	Paydown	ļ	103,561	103,561	101,283	101,550		2,011		2,011		103,561				432	01/15/2034 .	1.A
21204N DO 0	EUD 2725 DU DAC 11 5 500% 01/15/04	04 /05 /0000	MORGAN STANLEY & CO.		0 450 077	2 000 070	0 000 450	9 074 000		(40)		(40)		9 074 040		204 407	204 407	00 457	01/15/0004	1.4
31394N-RQ-3 31394N-RQ-3	FHR 2735 PH PAC-11 5.500% 01/15/34 FHR 2735 PH PAC-11 5.500% 01/15/34	01/05/2022	INU		3,452,977	3,093,373 . 29,708	3,069,450 29,478	3,071,888		(48)		(48)		3,071,840		381 , 137	381,137	23, 157 136	01/15/2034 . 01/15/2034 .	
0103414-110-3	11111 2700 111 FAV=11 3.300// 01/10/34		Paydown		23,100	23,100	47,470	25,301		200		200		23,700				130		
31394P-3R-2	FHR 2740 PE PAC-11 5.500% 01/15/34	01/05/2022	INC.		3.319.448	2.973.750	2.910.304	2.916.775	1	(311)		(311)		2.916.464		402.985	402.985	22 262	01/15/2034 .	1 A

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	nds and Stoo	ck Sold, Red	deemed or (Otherwise	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-		Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- [Disposal	Name	Shares of	Consid-		Actual	Carrying		`	Impairment			Disposal		(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Disposai	of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Date	(Loss) on			Year	Date	Symbol
	FHR 2740 PE PAC-11 5.500% 01/15/34		01/01/2022		SIUCK	31,409	31,409	30,739		(Decrease)		nized	13)	Value		Disposal	Disposal	Disposal	1 eai	01/15/2034 .	
3 1394F-3h-2	FRN 2740 FE FAC-11 5.500% 01/15/34		01/01/2022	Paydown		31,409			30,808		602		602		31,409				144		1.A
31394P-BQ-5	FHR 2731 PH PAC-11 5.000% 01/15/34		01/04/2022	GOLDIIAN GAGIO & COM ANT		4,444,375	4,022,059	3,930,259	3,940,934		(508)		(508)		3,940,426		503,949	503,949	27,372	01/15/2034 .	1 A
31394P-BQ-5	FHR 2731 PH PAC-11 5.000% 01/15/34		01/01/2022	Paydown		54,525		53,281	53,426		1,100		1,100						227	01/15/2034 .	1.A
				GOLDMAN SACHS & COMPANY		•		·										[
	FHR 2743 OG PAC-11 5.000% 02/15/34		01/04/2022			4, 966, 526	4,494,594	4,409,222	4,419,518		(356)		(356)		4,419,161		547,365	547,365	30,588	02/15/2034 .	
31394P-VQ-3	FHR 2743 0G PAC-11 5.000% 02/15/34	G	01/01/2022	Paydown		112,987	112,987	110,841	111, 100		1,887		1,887		112,987			 	471	02/15/2034 .	. 1.A
31394P-XT-5	FHR 2756 Z Z SEQ 5.500% 02/15/34		01/10/2022	GOLDMAN SACHS & COMPANY		1,488,683	1,338,142	1, 126, 548	1,269,113		(244)		(244)		1,268,869		219,814	219,814	10,017	02/15/2034 .	1 Δ
	FHR 2756 Z Z SEQ 5.500% 02/15/34		01/10/2022	Paydown		1, 466, 663	1, 336, 142	1, 120, 346	1,209,113		784		784		1,206,609		13,014		70	02/15/2034 .	
				GOLDMAN SACHS & COMPANY		,,										[/ =001 .	
31394R-NP-0	FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34		01/10/2022			8,656,167	7,780,824	6,757,407	7,439,806		(1,328)		(1,328)		7,438,478		1,217,689	1,217,689	58,248	02/15/2034 .	1.A
31394R-NP-0	FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34		01/01/2022	Paydown		166,394	166,394	144,508	159, 102		7,293		7,293		166,394					02/15/2034 .	1.A
040045 1111 0	FIR 0750 VV EVOL 050 - 5 500V 00 (45 (04		04 (40 (0000	GOLDMAN SACHS & COMPANY		40.000.004	40 007 047	10 007 017	10 007 017						40 007 047		4 075 007	4 075 007	04 507	00/45/0004	
	FHR 2752 XY EXCH SEQ 5.500% 02/15/34		01/10/2022 01/01/2022	Dd		13,603,224	12,227,617	12,227,617	12,227,617						12,227,617		1,375,607	1,375,607	91,537	02/15/2034 .	
31394R-NU-9	FHR 2752 XY EXCH SEQ 5.500% 02/15/34		U 1/U 1/2022	Paydown		288,745	288,740	288,745	288,743						288,745				1,323	02/15/2034 .	. I.A
31394R-ZC-6	FHR 2769 GH PAC-11 5.000% 03/15/34	0	01/04/2022	GOLDIIAN GAGIO & COM ANT		5, 152, 699	4,663,076	4,601,761	4,608,633		(234)		(234)		4,608,399		544,300	544,300	31,735	03/15/2034 .	1.A
31394R-ZC-6	FHR 2769 GH PAC-11 5.000% 03/15/34		01/01/2022	Paydown		141,856	141,856	139,991	140,200		1,656		1,656		141,856				591	.03/15/2034 .	
				CREDIT SUISSE SECURITIES																	
31394U-6U-1	FNR 2005-120 Z Z SEQ 5.500% 01/25/36		01/05/2022	US LL		4,095,965	3,673,511	3,397,998	3,576,144		(504)		(504)		3,575,641		520,324	520,324	27,500	01/25/2036 .	1.A
31394U-6U-1	FNR 2005-120 Z Z SEQ 5.500% 01/25/36	١	01/01/2022	Paydown							2,353		2,353						407	01/25/2036 .	1.A
31394U-X6-4	FNR 2005-110 TC SEQ 5.500% 12/25/35		01/05/2022	CREDIT SUISSE SECURITIES US LL		1, 485, 018	1,331,854	1,302,288	1,305,618		(157)		(157)		1,305,461		179,557	179,557	.9.970	12/25/2035 .	1 4
	FNR 2005-110 TC SEQ 5.500% 12/25/35		01/03/2022	Paydown		34,222	34,222		33,548		674		674		34,222					12/25/2035 .	
	FNR 2005-117 PB PAC-11 5.500% 01/25/36		03/01/2022	Paydown		97,226		95,690	95,792		1,434		1,434							01/25/2036 .	
	FNR 2005-117 AW PAC-11 5.500% 01/25/36		03/01/2022	Paydown		143,358	143,358	141,516	141,630		1,728		1,728		143,358				1,142	01/25/2036 .	1.A
				GOLDMAN SACHS & COMPANY																	
	FHR 2777 ZG Z SEQ 5.500% 04/15/34		01/10/2022	D 4		5,025,604	4,517,397	3,798,672	4,371,089		(1,001)		(1,001)		4,370,088		655,516	655,516	33,818	04/15/2034 .	
31394W-NM-6	FHR 2777 ZG Z SEQ 5.500% 04/15/34		01/01/2022	Paydown		274,893	274,893	231 , 157	265,989		8,903		8,903		274,893				1,260	04/15/2034 .	1.A
31394X-3E-4	FHR 2783 ME PAC-11 5.500% 04/15/34	0	01/05/2022	INC.		2,778,416	2,489,063	2,447,876	2,452,435		(134)		(134)		2,452,301		326,115	326, 115	18,633	04/15/2034 .	1.A
31394X-3E-4	FHR 2783 ME PAC-11 5.500% 04/15/34		01/01/2022	Paydown		104,445	104,445	102,716	102,908		1,537		1,537		104,445			320,110		04/15/2034 .	1.A
	FHR 2800 DZ Z SEQ 5.500% 05/15/34		01/07/2022	WELLS FARGO		489,095	439,636	366,684	412,381		(317)		(317)		412,064		77,031	77,031	3,291	05/15/2034 .	1.A
31394Y-2B-9	FHR 2800 DZ Z SEQ 5.500% 05/15/34		01/01/2022	Paydown		3,465	3,465	2,890	3,250		215		215		3,465				16	05/15/2034 .	1.A
040041/ 00 0	FID 0700 PF D10 44		04 (05 (0000	MORGAN STANLEY & CO.		4 000 000	000 040	204 440	204 200		(00)		(00)		204 200		440.007	440.007	0.007	05 (45 (000 4	
31394Y-C9-3 31394Y-C9-3	FHR 2792 PE PAC-11 5.500% 05/15/34 FHR 2792 PE PAC-11 5.500% 05/15/34		01/05/2022 01/01/2022	INC.		1,038,833	930,646	924,419	924,922		(26)		(26)		924,896		113,937	113,937		05/15/2034 . 05/15/2034 .	
	FHR 2802 LC SEQ 5.500% 05/15/34		03/01/2022	Paydown		6,829	6,829	6,684	6,710		120		120		6,829				63	05/15/2034 .	
	7111 2002 E0 0EQ 0.000% 00/10/04		po/ 0 1/ LOLL	MORGAN STANLEY & CO.							120		120		,0,020						
31394Y-PL-2	FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34 .		01/05/2022	INC		13,674,732	12,250,600	11,796,466	12,128,616		(609)		(609)		12, 128, 007		1,546,725	1,546,725	91,709	05/15/2034 .	1.A
31394Y-PL-2	FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34.		01/01/2022	Paydown		213, 171	213, 171	205,268	211,048		2, 123		2, 123		213, 171				977	05/15/2034 .	1.A
040054 011 0	EID 0005 1/7 7 050		04 (05 (0000	MORGAN STANLEY & CO.		4 004 050	4 070 000	0.040.440	4 400 007		(4.004)		(4.004)		4 407 007		740 000	740,000	00.700	00 (45 (0004	
31395A-3H-6 31395A-3H-6	FHR 2805 VZ Z SEQ 5.500% 06/15/34		01/05/2022 01/01/2022	INU.		4,881,253	4,372,903	3,640,442 97,289	4,169,027		(1,061)		(1,061)		4, 167, 967		713,286	713,286	32,736	06/15/2034 . 06/15/2034 .	
d-nc-ac-b	11In 2000 VZ Z 3EQ 0.300% 00/13/34		v 1/ U 1/ ZUZZ	PaydownGOLDMAN SACHS & COMPANY		116,864	110,004		111,415						116,864	·		·	536	. 2034 /נו /טע.	. I.A
31395A-3X-1	FHR 2813 QZ Z SEQ 7.500% 02/15/34		01/20/2022	COLDMIN ONOIRO & COM AND		1,773,694	1,545,703	1,665,495	1,562,603		40		40		1,562,643	[211,051	211,051	17,389	02/15/2034 .	1.A
31395A-3X-1	FHR 2813 QZ Z SEQ 7.500% 02/15/34		01/01/2022	Paydown		37,828	37,828	40,760	38,242		(414)		(414)		37,828				236	02/15/2034 .	
1				MORGAN STANLEY & CO.																	
31395A-BS-3	FHR 2814 ZA Z SEQ 5.500% 06/15/34		01/05/2022	INC		7,295,071	6,535,338	5,426,373	6,205,357		(1,765)		(1,765)		6,203,592		1,091,479	1,091,479		06/15/2034 .	1.A
31395A-BS-3	FHR 2814 ZA Z SEQ 5.500% 06/15/34		01/01/2022	Paydown		168,390	168,390	139,817	159,888		8,502		8,502		168,390				772	06/15/2034 .	. 1.A
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33	¢	03/01/2022	Paydown		197 , 428	197,428	217,696	200,512		(3,083)		(3,083)		197,428				2,018	11/15/2033 .	1.A
31395A-FIL-5	FHR 2808 BE PAC-11 5.500% 06/15/34		01/05/2022	MURGAN STANLEY & CU.		2,422,902	2, 170,572	2, 149, 198	2,151,285		(21)		(21)		2, 151, 263		271,638	271,638	16,249	06/15/2034 .	1 A
5 1000/1 LO 0	1.181 E000 DE 1/10 11 0.000 00/ 10/ 07		J ., JU/ LULL								(41)		(41)							10/ 2007 .	

					Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise	Disposed o	of During tl	he Current C	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Valu	ie	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's		Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- I	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
31395A-EU-5	FHR 2808 BE PAC-11 5.500% 06/15/34		01/01/2022	Pavdown	Otook	147.915	147,915	146 . 459	146,601	(Decrease)	1,314	mzca	1.314	value	147.915	Бюроса	Бюроса	Бюроса	678	06/15/2034 .	1 4
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		03/01/2022	Paydown		51,425	51,425	56,568	52,230		(805)		(805)		51,425				526	11/15/2033 .	1.A
				GOLDMAN SACHS & COMPANY				Ť													
31395A-PF-6	FHR 2807 VZ Z SUP 6.000% 06/15/34		01/20/2022			13,241,830	11,849,513	11,940,235	11,855,799		95		95		11,855,895		1,385,936	1,385,936	106,646	06/15/2034 .	
31395A-PF-6	FHR 2807 VZ Z SUP 6.000% 06/15/34		01/01/2022	Paydown		246,503	246,503	248,390	246,633		(131)		(131)		246,503				1,233	06/15/2034 .	1.A
31395A-Q2-4	FHR 2804 ED PAC-11 5.500% 06/15/34	,	01/10/2022	GOLDMAN SACHS & COMPANY		3,262,720	2,932,782	2,925,450	2,926,220						2,926,222		335 400	336 400	21,955	06/15/2024	1 1
31395A-Q2-4 31395A-Q2-4			01/10/2022 01/01/2022	Paydown	·	3,262,720	2,932,782	2,925,450	2,926,220		124		124		2,926,222		336 , 498	336,498	21,955	06/15/2034 . 06/15/2034 .	
010000 42-4	11111 2007 ED 1 NO 11 0.000// 00/ 10/04		V 17 U 17 LULL	CREDIT SUISSE SECURITIES			,240	, 103	, 113		124		124						230	10/2004 .	
31395B-C5-0	FNR 2006-22 ZA Z SEQ 5.500% 04/25/36		01/05/2022	US LL		4, 156,093	3,727,437	3,421,671	3,618,723		(612)		(612)		3,618,111		537,982	537,982	27,904	04/25/2036 .	1.A
31395B-C5-0	FNR 2006-22 ZA Z SEQ 5.500% 04/25/36		01/01/2022	Paydown		80,321	80,321	73,733	77,979		2,343		2,343		80,321				368	04/25/2036 .	
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36	۱	03/01/2022	Paydown		29,812	29,812	29, 127	29,485		326		326		29,812				330	04/25/2036 .	1.A
040050 50 0	FID 0000 BU EVOL DAG 4 44 F F000 07 (45 (04	,	04 (05 (0000	MORGAN STANLEY & CO.		0 405 500	0.000.770	0.004.404	0.004.007		(0)		(0)		0 004 004		004.050	004.050	00.070	07/45/0004	
31395C-FC-0 31395C-FC-0	FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34 . FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34 .		01/05/2022 01/01/2022	Paydown		3,425,522	3,068,776 .33,274	3,061,104 33,190	3,061,267		(3) 81		(3)		3,061,264		364,258	364,258	22,973	07/15/2034 . 07/15/2034 .	
010000100	FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36		91/01/2022	CREDIT SUISSE SECURITIES											50,214				100	9// 13/2004 .	
31395D-AY-5			01/05/2022	US LL		1,988,715	1,783,601	1,737,334	1,741,822		(249)		(249)		1,741,573		247 , 143	247,143	13,352	05/25/2036 .	1.A
	FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36																				
31395D-AY-5		۱	01/01/2022	Paydown		32,262	32,262	31,425	31,507		756		756		32,262				148	05/25/2036 .	1.A
31395D-ET-2	FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36		01/05/2022	CREDIT SUISSE SECURITIES US LL		8,661,641	7,768,288	7,384,728	7,655,782		(471)		(471)		7,655,310		1,006,330	1,006,330	58 , 154	05/25/2036 .	1.4
313930-E1-2	FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36		J 1/ U3/ 2U22	05 LL		0,001,041	1,100,200				(4/1)		(4/1)				1,000,330	1,000,330			I.A
31395D-ET-2	1141 2000 20 13 2.001 1.10 11 0.000 00, 20, 00		01/01/2022	Paydown		121,703	121,703	115,694	119,941	L	1,763		1,763		121,703				558	05/25/2036 .	1.A
	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36			,																	
31395D-EV-7		۱	03/01/2022	Paydown		46,883	46,883	46,477			389		389		46,883				370	05/25/2036 .	1.A
0400ED I/N 0	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36	,	00/01/0000	Davida		10.054	10.054	10.050	40,000		(45)		(45)		10.054				170	05/05/0000	4.4
31395D-KN-8 31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		03/01/2022 03/01/2022	Paydown		16,854	16,854 32,852	16,959			(15)		(15)453		16,854				172 293	05/25/2036 . 05/25/2036 .	
010000 01 7	THE 2000 GO GE THO TE 0.000% GO/20/00		00/01/2022	GOLDMAN SACHS & COMPANY															200		
31395D-U8-0	FNR 2006-51 LB SEQ 6.000% 06/25/36		01/04/2022			1,832,049	1,617,703	1,582,716	1,585,444		(208)		(208)		1,585,236		246,813	246,813	13,211	.06/25/2036 .	1.A
31395D-U8-0	FNR 2006-51 LB SEQ 6.000% 06/25/36		01/01/2022	Paydown		26 , 187	26,187	25,620	25,665		522		522		26, 187				131	06/25/2036 .	1.A
040050 1/2 4	END 0000 E4 DD DAO 44	,	04 (05 (0000	CREDIT SUISSE SECURITIES		0.004.000	7 500 600	7 044 700	7 004 000		(671)		(071)		7 000 007		4 000 505	4 000 505	50.040	00 (05 (0000	
31395D-V7-1 31395D-V7-1	FNR 2006-51 PD PAC-11 5.500% 06/25/36 FNR 2006-51 PD PAC-11 5.500% 06/25/36		01/05/2022 01/01/2022	US LLPaydown		8,391,922	7,526,388 367,213	7,344,700 358,348	7,364,369		(971) 7,905		(971)7,905		7,363,397 367,213		1,028,525	1,028,525	56,343	06/25/2036 . 06/25/2036 .	
31395D-V7-1	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		03/01/2022 03/01/2022	Paydown		4,339	4,339	4,011	4, 191						4,339				1,083	06/25/2036 . 06/25/2036 .	
	FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36			GOLDMAN SACHS & COMPANY																	
31395D-ZP-7		۱	01/06/2022			3,847,699	3,345,825	3,310,636	3,312,720		(233)		(233)		3,312,487		535,212	535,212	22,306	06/25/2036 .	1.A
040050 70 -	FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36	.	04 /04 /0000	D 4		411 100	444 400	400 70-	100 70-				4 007						70-	00 (05 (0005	
31395D-ZP-7		J	01/01/2022	Paydown		141 , 190	141,190	139,705	139,793		1,397		1,397		141, 190				706	06/25/2036 .	1.A
31395E-DN-4	FHR 2845 MZ Z SEQ 5.000% 08/15/34		01/04/2022	UULUMAN SAURS & CUMPANY		2,774,412	2,510,780	2,069,824	2,385,690		(862)		(862)		2,384,828		389,584	389,584	17,087	08/15/2034 .	1 4
31395E-DN-4	FHR 2845 MZ Z SEQ 5.000% 08/15/34		01/04/2022	Paydown		50,207	50,207	41,389	47,705		2,501		2,501		50,207				209	08/15/2034 .	
				MORGAN STANLEY & CO.																	
31395E-K6-3	FHR 2833 JG PAC-11 5.500% 08/15/34		01/05/2022	INC	ļ ļ	4, 194, 736	3,757,882	3,736,101	3,737,719		(72)		(72)		3,737,647		457,089	<u>4</u> 57,089	28 , 132	.08/15/2034 .	
31395E-K6-3	FHR 2833 JG PAC-11 5.500% 08/15/34	۱	01/01/2022	Paydown	·	89,769	89,769		89,287		482		482		89,769				411	08/15/2034 .	1.A
31395E-QL-4	FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34		01/05/2022	MORGAN STANLEY & CO.		2,920,212	2,616,091	2,589,640	2,591,945		(125)		(125)		2,591,820		328,392	328,392	19,584	08/15/2034 .	1 Δ
31395E-QL-4	FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34 .		01/03/2022 01/01/2022	Paydown		45,620	2,616,091	2,369,640	2, 591, 945		421		421		2,591,620				19,364	08/15/2034 .	
			03/01/2022	Paydown			87,103	73,602			3,966		3,966						662	08/15/2034 .	
				MORGAN STANLEY & CO.				·													
31395E-TJ-6	FHR 2841 PE PAC-11 5.500% 08/15/34		01/05/2022	INC		3,921,720	3,513,299	3,484,246	3,486,777		(139)		(139)		3,486,638		435,082	435,082	26,301	08/15/2034 .	
31395E-TJ-6	FHR 2841 PE PAC-11 5.500% 08/15/34		01/01/2022	Paydown		57,732	57,732	57,255	57,296		436		436		57,732				265	08/15/2034 .	1.A
31395F_EV_5	FHR 2859 PG PAC-11 5.500% 09/15/34		01/05/2022	MORGAN STANLEY & CO.		1. 194.847	1,070,412	1,065,060	1.065.510		(12)		(12)		1.065.498		129.349	129.349	8 013	09/15/2034 .	1 4

1	2	3 4	4 5	5now All Lo	7	1		10	Otherwise Disposed of During the Current Quarter Change In Book/Adjusted Carrying Value				16	17	18	19	20	21	22
'	2		3	0	,	O I	3	10	11	12	13	14 15	1 10	17	10	13	20	21	NAIC
								Prior Year		Current	Current Year's Other Than	Total Total Change in Foreign Book/ Exchange		Foreign			Bond Interest/ Stock	Stated	Desig- nation, NAIC Desig- nation Modifier and
								Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP Ident-		For Diagon	al Name	Number of Shares of	Consid		Actual	Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted		Gain	Gain	Total Gain	Received	tractual	Admini-
ification	Description	For- Dispose eign Date	of Purchaser	Stock	Consid- eration	Par Value	Cost	Carrying Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - Carrying 13) Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	During Year	Maturity Date	strative Symbol
	FHR 2859 PG PAC-11 5.500% 09/15/34	01/01/202		Otock	24,043	24,043	23,923	23,933	(Decrease)	110	TIIZEU	110) Value	24,043	Disposai	Disposai	Disposai	110	09/15/2034 .	
			MORGAN STANLEY & CO.																
31395F-JH-8 31395F-JH-8	FHR 2854 PH PAC-1-11 5.500% 09/15/34 FHR 2854 PH PAC-1-11 5.500% 09/15/34				3,403,415	3,048,972	3,037,538	3,038,519		(4)		(4)	3,038,515		364,900	364,900	22,825 502	09/15/2034 . 09/15/2034 .	
010301 0110	1111 2004 111 1A0 1 11 0.000% 00/10/04		MORGAN STANLEY & CO.			·			***************************************										
31395F-QD-9 31395F-QD-9	FHR 2858 JP PAC-11 5.500% 09/15/34 FHR 2858 JP PAC-11 5.500% 09/15/34				6,689,182	5,992,548	5,952,043 123,471	5,955,150		(183) 776		(183)	5,954,967		734,215	734,215	44,861	09/15/2034 .	
3 1393F-UD-9	FRN 2008 JF FAU-II 3.500% 09/15/34		2 Paydown MORGAN STANLEY & CO.	ļ	124,311	124,311	123,4/1	123,535		//6			124,311				570	. 09/15/2034	
31395F-WC-4	FHR 2856 PE PAC-11 5.500% 09/15/34	01/05/202	2 INC		4,590,051	4,112,028	4,096,993	4,097,709		(18)		(18)	4,097,690		492,361	492,361	30,783	.09/15/2034 .	
31395F-WC-4	FHR 2856 PE PAC-11 5.500% 09/15/34		2 Paydown		144,579	144,579	144,050	144,075		503		503	144,579				663	09/15/2034 .	1.A
31395G-LX-8	FHR 2878 Z Z SEQ 5.000% 10/15/34	01/04/202			5, 140,842	4,652,345	4,047,540	4,462,620		(1,250)		(1,250)	4,461,370		679,471	679,471	31,662	10/15/2034 .	1.A
31395G-LX-8	FHR 2878 Z Z SEQ 5.000% 10/15/34				105,447	105,447	91,738	101,146		4,300		4,300	105,447				439	10/15/2034 .	1.A
31395G-P2-2	FHR 2867 LH EXCH PAC-1 5.500% 10/15/34	01/05/202	MORGAN STANLEY & CO.		4,000,251	3,583,651	3,592,611	3,583,651					3,583,651		416,599	416,599	26,828	10/15/2034 .	1 A
31395G-P2-2	FHR 2867 LH EXCH PAC-1 5.500% 10/15/34	01/01/202	2 Paydown		82,392		82,598	82,392									378	10/15/2034 .	
31395G-W4-0	FHR 2873 MG PAC-11 5.500% 10/15/34	01/05/202	MORGAN STANLEY & CO. 2 INC.		3,480,335	3,117,881	3,110,086	3,110,253		(0)		(3)	3,110,250		370,084	370,084	23,341	10 /15 /0004	4.4
	FHR 2873 MG PAC-11 5.500% 10/15/34				3,480,335		3,110,086	3,110,253		(3)		175	3,110,250		370,084	3/0,084 .	23,341	10/15/2034 . 10/15/2034 .	
			MORGAN STANLEY & CO.																
31395H-EB-2 31395H-EB-2	FHR 2875 ME PAC-11 5.500% 10/15/34 FHR 2875 ME PAC-11 5.500% 10/15/34	01/05/202			4,653,048 60,154	4, 168, 464 60, 154	4,206,241	4, 177, 406		104		104	4, 177,510 60, 154		475,539	475,539	31,206 276	10/15/2034 .	
0100011 EB E	1111 2010 ME 1710 11 0.000 10/10/04	1.517 0 17 202	MORGAN STANLEY & CO.						***************************************	(120)		(120)							
31395H-TU-4	FHR 2894 QE EXCH PAC-11 5.500% 11/15/34				3,085,275	2,763,964	2,770,874	2,763,964					2,763,964		321,311	321,311	20,691	11/15/2034 .	
31395H-TU-4	FHR 2894 QE EXCH PAC-11 5.500% 11/15/34		2 Paydown		160,324	160,324	160 , 725	160,324					160,324				735	11/15/2034 .	1.A
31395H-UQ-1	FHR 2894 Z Z SEQ 5.000% 11/15/34	01/04/202	2		2,863,042	2,590,988	2, 195,862	2,471,071		(825)		(825)	2,470,246		392,795	392,795	17,633	11/15/2034 .	
31395H-UQ-1	FHR 2894 Z Z SEQ 5.000% 11/15/34		2 Paydown MORGAN STANLEY & CO.		56, 265	56,265	47,685	53,661		2,604		2,604	56,265				234	11/15/2034 .	1.A
31395H-YK-0	FHR 2887 PH PAC-11 5.500% 11/15/34	01/05/202			3,611,175	3,235,095	3,227,007	3,227,171		(3)		(3)	3,227,168		384,006	384,006	24,218	11/15/2034 .	1.A
31395H-YK-0	FHR 2887 PH PAC-11 5.500% 11/15/34				67,576	67,576	67,407	67,411		166		166	67,576				310	11/15/2034 .	1.A
31395H-ZD-5	FHR 2886 AZ Z SEQ 5.000% 11/15/34	01/04/202	GOLDMAN SACHS & COMPANY		1,653,913	1,496,754	1,257,975	1,429,819		(626)		(626)	1,429,193		224,719	224,719	10,186	11/15/2034 .	1 A
31395H-ZD-5	FHR 2886 AZ Z SEQ 5.000% 11/15/34	01/01/202	2 Paydown		49,862	49,862	41,907			2,230		2,230	49,862				208	11/15/2034 .	
31395J-7D-2	FHR 2881 HG PAC-11 5.500% 11/15/34	01/05/202	MORGAN STANLEY & CO.		2,460,520	2,204,273	2,189,757	2,190,991		(82)		(82)	2,190,909		269,611	269,611	16,501	11/15/2034 .	1 /
31395J-7D-2	FHR 2881 HG PAC-11 5.500% 11/15/34				148,243	148,243	147,267	147,350		893		893	148,243		203,011	209,011	679	11/15/2034 .	
04005 DD 4	51D 0004 TO 51011 DIO 4 44 5 0001 44 45 404	0.4 /0.4 /000	GOLDMAN SACHS & COMPANY		4 744 500	4 000 000	4 400 040	4 400 004		(405)			4 400 070		545 400	545 400	20.040	44.445.40004	
31395J-BB-1 31395J-BB-1	FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34 . FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34 .	01/04/202			4,711,509 76,102	4,263,809 76,102	4, 189, 249 74, 772	4, 196, 804 74, 907		(425)		(425)	4, 196, 379 76, 102		515, 130	515, 130	29,018 317	11/15/2034 . 11/15/2034 .	
			GOLDMAN SACHS & COMPANY			·													
31395J-C8-7	FHR 2883 BZ Z SEQ 5.000% 11/15/34				1,862,206	1,685,254	1,444,316	1,605,908		(404)		(404)	1,605,504		256,702	256,702	11,469	11/15/2034 .	
31395J-C8-7	FHR 2883 BZ Z SEQ 5.000% 11/15/34	01/01/202	2 Paydown		12,588	12,588	10,789	11,996		593		593	12,388				52	11/15/2034 .	1.A
31395J-D3-7	FHR 2883 KZ Z SEQ 5.000% 11/15/34	01/04/202	2	ļ	3,483,323	3, 152, 328	2,688,838	2,994,518		(795)		(795)	2,993,723		489,600	489,600	21,453	11/15/2034 .	
31395J-D3-7	FHR 2883 KZ Z SEQ 5.000% 11/15/34	01/01/202	2 Paydown GOLDMAN SACHS & COMPANY		113,995	113,995	97,234	108,288		5,707		5,707	113,995				475	11/15/2034 .	1.A
31395J-U2-0	FHR 2890 ZA Z SEQ 5.000% 11/15/34	01/04/202	2		2, 110, 529	1,909,981	1,613,337	1,810,984		(503)		(503)	1,810,481		300,048	300,048	12,998	11/15/2034 .	
31395J-U2-0	FHR 2890 ZA Z SEQ 5.000% 11/15/34		2 Paydown		74,743	74,743		70,869		3,874		3,874	74,743				311	11/15/2034 .	1.A
31395J-UJ-3	FHR 2889 0H PAC-11 5.000% 11/15/34	01/04/202			4, 194, 545	3,795,968	3,712,748	3,721,266		(636)		(636)	3,720,630		473,915	473,915	25,834	11/15/2034 .	1.A
	FHR 2889 OH PAC-11 5.000% 11/15/34	01/01/202	2 Paydown		132,467	132,467	129,563	129,860		2,607		2,607	132,467				552	11/15/2034	
2120EV AA 1	EHR 2908 D7 7 SE0	01/04/202	GOLDMAN SACHS & COMPANY		5 457 325	4 938 756	4 497 539	4 819 885		(583)		(583)	4 819 302		638 023	638 023	33 611	12/15/2034	1 Δ

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During th	he Current Quart	ter						
1	2	3 4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 1	5						NAIC
																			Desig-
																			nation,
																			NAIC
												Total To	tal						Desig-
											Current	Change in Fore	eign				Bond		nation
											Year's	Book/ Excha	ange Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted Chan		Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying Bo		Exchange			Dividends	Con-	SVO
CUSIP		_		Number of				Adjusted	Valuation	(Amor-	Impairment	: Value /Adju		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispo		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carr		(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign Date		Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Val		Disposal	Disposal	Disposal	Year	Date	Symbol
31395K-AA-1	FHR 2908 DZ Z SEQ 5.000% 12/15/34		22 Paydown GOLDMAN SACHS & COMPANY		135,688	135,688	123,566	132,422		3,266		3,266	135,688				565	12/15/2034 .	1.A
31395K-AZ-6	FHR 2897 AD SEQ 5.000% 12/15/34				2,313,474	2,093,642	2,021,649	2,029,265		(388)		(388)	2,028,876		284,598	284,598	14,248	12/15/2034 .	1 A
31395K-AZ-6	FHR 2897 AD SEQ 5.000% 12/15/34				47,473	47,473	45,841	46,014		1,460		1,460	47,473			201,000	198	12/15/2034 .	
1			GOLDMAN SACHS & COMPANY																
31395K-UC-5	FHR 2906 KZ Z SEQ 5.000% 12/15/34				5, 260, 998	4,761,084	3,994,103	4,568,303		(936)		(936)	4,567,368		693,630	693,630	32,402	.12/15/2034 .	
31395K-UC-5	FHR 2906 KZ Z SEQ 5.000% 12/15/34		22 Paydown		79,514	79,514	66,705		····	3,220		3,220					331	12/15/2034 .	
31395M-VK-2	FHR 2922 GB PAC-11 5.500% 02/15/35				7,642,500	6,823,660	6,724,504	6,787,912		(96)		(96)	6,787,815		854,684	854,684	51,083	.02/15/2035 .	1.A
31395M-VK-2	FHR 2922 GB PAC-11 5.500% 02/15/35		22 Paydown		144,066	144,066	141,973	143,311		755		755	144,066				660	.02/15/2035 .	
			GOLDMAN SACHS & COMPANY																
31395N-3A-3	FNR 2006-61 PW PAC-11 6.000% 07/25/36				1,528,915	1,350,035	1,332,273	1,333,607		(57)		(57)	1,333,550		195,365	195,365	11,025	.07/25/2036 .	
31395N-3A-3	FNR 2006-61 PW PAC-11 6.000% 07/25/36		22 Paydown GOLDMAN SACHS & COMPANY		25,089	25,089	24,759	24,784		305		305	25,089				125	.07/25/2036 .	I.A
31395N-4L-8	FNR 2006-61 PN PAC-11 6.000% 07/25/36	01/04/2			1, 104, 416	975,201	971,545	971,517		6		6	971,523		132,893	132,893	7,964	.07/25/2036	1.A
31395N-4L-8	FNR 2006-61 PN PAC-11 6.000% 07/25/36				66,046	66,046	65,798	65,796		250		250					330	.07/25/2036 .	
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		22 Paydown		27,513	27,513	27 , 246	27,338		175		175	27,513				204	.07/25/2036 .	1.A
0400EN 00 4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36	00/04/0	00 Davidania		050 040	050 040	050 004	050 040					050 040				0.000	00/05/0000	4.4
31395N-CS-4 31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26	03/01/2			259,243	259,243 115,317	259,324 114,200	259,243 114,601		716		716	259,243				2,939 1,202	.06/25/2036 . .06/25/2026 .	
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36				7,975	7,975		7,917		58			7,975				87	.07/25/2036 .	
	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36																		
31395N-VC-8					101,329	101,329	99, 156	99,433		1,896		1,896	101,329				1, 158	.07/25/2036 .	1.A
31395P-XD-9	FHR 2950 0Q EXCH PAC-11 5.500% 03/15/35	01/10/2	GOLDMAN SACHS & COMPANY		5,936,584	5,336,255	5,281,956	5.286.606		(244)		(244)	5,286,362		650,221	650,221		.03/15/2035 .	1.4
31395P-XD-9	FHR 2950 0Q EXCH PAC-11 5.500% 03/15/35				63,735					593		593						.03/15/2035 .	
			MORGAN STANLEY & CO.																
31395R-SE-9	FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35 .				5,205,365	4,663,261	4,683,663	4,663,555		82		82	4,663,637		541,728	541,728	34,910	.04/15/2035 .	
31395R-SE-9	FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35.		22 Paydown MORGAN STANLEY & CO.		113,358	113,358	113,854	113,365		(7)		(7)	113,358				520	.04/15/2035 .	1.A
31395T-DG-6	FHR 2958 MG PAC-11 5.500% 04/15/35	01/05/2			2,760,119	2,472,671	2,461,861	2,462,421		(12)		(12)	2,462,408		297,710	297,710	18,511	.04/15/2035 .	1.A
31395T-DG-6	FHR 2958 MG PAC-11 5.500% 04/15/35				24,082	24,082	23,977	23,983		100		100	24,082			20. , . 10	110	04/15/2035	
		l	MORGAN STANLEY & CO.										1						
31395T-U9-3	FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35 .				4,876,196	4,368,373	4,371,103	4,368,373					4,368,373		507,823	507,823	32,702	.05/15/2035 .	
31395T-U9-3	FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35	01/01/2	22 Paydown MORGAN STANLEY & CO.		29,352	29,352	29,370	29,352					29,352				135	.05/15/2035 .	1.A
31395T-W8-3	FHR 2970 WL PAC-1-11 5.500% 05/15/35			[4,801,454	4,301,414	4,267,286	4,270,009	L	(104)	L	(104)	4,269,905	L	531,549	531,549	32,201	.05/15/2035 .	1.A
31395T-W8-3	FHR 2970 WL PAC-1-11 5.500% 05/15/35				109,956	109,956	109,083	109, 153		803		803	109,956				504	.05/15/2035 .	
0.400=:: =: :	EID 0004 DE DIO 44		MORGAN STANLEY & CO.												,	45		05 (45 :	1
31395U-7A-3	FHR 2981 PE PAC-11 5.500% 05/15/35			·	4, 132,619	3,702,235	3,673,604	3,675,965	ļ	(124)		(124)	3,675,841		456,779	456,779	27,715	.05/15/2035 .	
31395U-7A-3	FHR 2981 PE PAC-11 5.500% 05/15/35		22 Paydown MORGAN STANLEY & CO.		92,689	92,689	91,972	92,032		658		658	92,689				425	.05/15/2035 .	I.A
31395U-CL-3	FHR 2975 PM PAC-11 5.500% 05/15/35	01/05/2			5,999,595	5,374,777	5,457,918	5,395,136		209		209	5,395,345		604,250	604,250	40,236	.05/15/2035 .	1.A
31395U-CL-3	FHR 2975 PM PAC-11 5.500% 05/15/35	01/01/2	22 Paydown		218,806	218,806	222, 191	219,635		(829)		(829)	218,806			ļ	1,003	.05/15/2035	
0400511 55 5	51D 0000 15 EVOL DAG 44		MORGAN STANLEY & CO.		5 500 5	4 000 05-	4 070	4 070 7:-	1	_			4 07		500 555	500 0	07.6:0	05 (45 (0055	
31395U-E2-3 31395U-E2-3	FHR 2980 LE EXCH PAC-11 5.500% 05/15/35 FHR 2980 LE EXCH PAC-11 5.500% 05/15/35	01/05/2			5,569,068	4,989,087 51,269	4,978,758	4,978,710 51,162		8			4,978,718		590,350	590,350	37,349 235	.05/15/2035 . .05/15/2035 .	
01000U=E2=3	1111 2550 EL EXCITENCTIT 5.500% 05/15/35		22 Paydown MORGAN STANLEY & CO.				الز	1, الز				107	1,209 ن				∠აე	. 00/2000 .	1.7
31395U-J3-6	FHR 2971 KU EXCH PAC-11 5.500% 05/15/35				4,584,411	4, 106, 975	4, 119,809	4, 106, 975	ļ	ļ		ļ	4, 106, 975		477,436	477,436	30,745	.05/15/2035 .	1.A
31395U-J3-6	FHR 2971 KU EXCH PAC-11 5.500% 05/15/35		22 Paydown		45,789	45,789	45,932	45,789					45,789				210	.05/15/2035 .	
0400511 WT 4	FID 0004 FIL DIO 0 00 F 500% 00 45 (25	04/10/0	GOLDMAN SACHS & COMPANY		7 070 005	0 507 044	0.400.040	0 470 450	1	(051)		(054)	0.475.000		707 400	707 400	40.644	00 /45 /0005	
	FHR 2991 EH PAC-2-22 5.500% 06/15/35 FHR 2991 EH PAC-2-22 5.500% 06/15/35	01/10/2			7, 273, 095 76, 659	6,537,614 . 76,659	6,468,610 75.850	6,476,156 75.938		(251)		(251)	6,475,906		797 , 189	797 , 189		.06/15/2035 .	
1o 1090U=111=4	11 III 433 I LI TAU-4-44 3.300 % 00/ 13/33	1 01/01/2	CC I F A V U O W I I	1															

					Show All Lor	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (Otherwise	Disposed o	of During th	ne Current Quart	er						
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15	i						NAIC
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									Prior Year		Current	Other Than		·	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying Boo	'. l = ' .	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjus		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carry		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Vali	J	Disposal	Disposal	Disposal	Year	Date	Symbol
modion	Becompain	o.g.,	Duto	MORGAN STANLEY & CO.	Otook	Gration	1 di Valdo	0001	Value	(Decrease)	71001011	mzca	10) Van	ac Bate	Biopodai	Вюрова	Бюроса	roui	Duto	Cymbol
31395V-CV-9	FHR 2992 OH PAC-1-11 5.500% 06/15/35		01/05/2022	INC.		3,075,765	2,755,445	2,758,028	2,755,445					2,755,445		320,320	320,320	20,628	06/15/2035 .	1.A
31395V-CV-9	FHR 2992 0H PAC-1-11 5.500% 06/15/35		01/01/2022	Paydown		46,262	46,262	46,306	46,262									212	06/15/2035 .	1.A
				MORGAN STANLEY & CO.																
31395V-KK-4	FHR 2984 NE EXCH PAC-11 5.500% 06/15/35		01/05/2022	INC		3,962,985	3,550,266	3,486,538	3,492,101		(337)		(337)	3,491,764		471,221	471,221	26,578	06/15/2035 .	1.A
31395V-KK-4	FHR 2984 NE EXCH PAC-11 5.500% 06/15/35		01/01/2022	Paydown		46,820	46,820	45,980	46,053		767		767	46,820				215	06/15/2035 .	. 1.A
31395W-W4-5	FHR 3012 PE EXCH PAC-11 5.500% 08/15/35	l.	Ω1/05/2022	MORGAN STANLEY & CO.		5,418,521	4,854,218	4,883,040	4,858,210		85		85	4,858,295		560,226	560,226	36,339	08/15/2035 .	1 Δ
31395W-W4-5	FHR 3012 PE EXCH PAC-11 5.500% 08/15/35		01/05/2022 01/01/2022	Paydown		269,273	4,854,218	4,883,040	4,858,210		(221)		(221)	4,858,295				1,234	08/15/2035 . 08/15/2035 .	1.A
	11 2.12 2.00 71 0.000 00 10/00		_ ,, o ., LOLL	GOLDMAN SACHS & COMPANY																
31395W-ZV-2	FHR 3018 GC SEQ 5.000% 08/15/35		01/04/2022			1,286,300	1,164,073	1, 134, 957	1,138,297		(268)		(268)	1, 138, 029	 	148,271	148,271	7,922	08/15/2035 .	1.A
31395W-ZV-2	FHR 3018 GC SEQ 5.000% 08/15/35		01/01/2022	Paydown		81,470	81,470	79,432	79,666		1,804		1,804	81,470				339	08/15/2035 .	
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		03/01/2022	Paydown		321,208	321,208	316,634	317 , 139		4,069		4,069	321,208				3,440	08/15/2035 .	1.A
040057 7/11 5	FUD 0040 NII DAO 44	1 .	04 (05 (0000	MORGAN STANLEY & CO.		4 000 004	4 405 005	4 000 500	4 400 000		(405)		(405)	4 400 470		507 000	507 000	40.054	00 (45 (0005	
31395X-VH-5 31395X-VH-5	FHR 3019 ML PAC-11 5.500% 08/15/35 FHR 3019 ML PAC-11 5.500% 08/15/35		01/05/2022 01/01/2022	Paydown		4,628,061	4, 135,325 64,273	4,008,520 62,302	4, 100, 298 63, 728		(125)		(125)	4, 100, 173		527 ,888	527,888	18,954	08/15/2035 . 08/15/2035 .	
13934-411-3	FRN 3019 ML FAC-11 5.300% 06/13/33		J 1/ U 1/ 2022	GOLDMAN SACHS & COMPANY		04,2/3					344							290		. 1.4
31396A-NL-4	FHR 3035 Z Z SUP 5.850% 09/15/35		01/20/2022	GOLDHINIT ONORIO U COMINITATI		8.447.046	7,627,130	7,333,962	7,521,511		(136)		(136)	7,521,376		925,671	925,671		09/15/2035 .	1.A
31396A-NL-4	FHR 3035 Z Z SUP 5.850% 09/15/35		01/01/2022	Paydown		169,071	169,071	162,572	166,730		2,341		2,341	169,071				824	.09/15/2035 .	
				MORGAN STANLEY & CO.																
31396A-ZM-9	FHR 3036 WG EXCH PAC-11 5.500% 09/15/35		01/05/2022	INC		4,339,541	3,877,523	3,866,618	3,868,711		1		1	3,868,712		470,829	470,829	17,772	09/15/2035 .	
31396A-ZM-9	FHR 3036 WG EXCH PAC-11 5.500% 09/15/35		01/01/2022	Paydown		74, 121	74, 121	73,913	73,953		168		168					340	09/15/2035 .	1.A
31396C-B3-3	FHR 3057 PG EXCH PAC-11 5.500% 10/15/35	1 .	01/05/2022	MORGAN STANLEY & CO.		1,877,843	1,682,278	1,648,304	1,671,497		(48)		(48)	1,671,449		206,394	206,394	12,594	10/15/2035 .	1 1
31396C-B3-3	FHR 3057 PG EXCH PAC-11 5.500% 10/15/35		D1/03/2022 D1/01/2022	Paydown		37,637	37,637	36,877	37,396		241		241	37,637		200,394	200,394	12,394	10/15/2035 .	
			2 ., 0 ., 2022	GOLDMAN SACHS & COMPANY															10, 2000 .	
31396C-KL-3	FHR 3047 WP SEQ 5.000% 10/15/35		01/04/2022			2,989,640	2,705,557	2,619,352	2,630,019		(582)		(582)	2,629,437		360,203	360,203	18,413	10/15/2035 .	1.A
31396C-KL-3	FHR 3047 WP SEQ 5.000% 10/15/35		01/01/2022	Paydown		87,818	87,818	85,020	85,366		2,452		2,452	87,818				366	10/15/2035 .	1.A
040005 07 0	FUD 0050 OIL DAG 4 44	l I.	04 (05 (0000	MORGAN STANLEY & CO.		0 544 000	5 000 500	E 000 047	F 000 000		(77)		(77)	E 000 704		705 004	705 004	40,000	40 (45 (0005	
31396E-2X-3 31396E-2X-3	FHR 3053 OH PAC-1-11 5.500% 10/15/35 FHR 3053 OH PAC-1-11 5.500% 10/15/35		01/05/2022 01/01/2022	INCPaydown		6,544,082	5,862,560 . 214,045 .	5,803,247 211,879	5,838,869 213,180		(77)		(77)	5,838,791		705,291	705,291	43,888 981	10/15/2035 . 10/15/2035 .	
01090L-2A-3	11H 3033 01 FAC-1-11 3.300% 10/13/33		y 1/ 0 1/ 2022	MORGAN STANLEY & CO.		214,043	214,043	211,079	213, 100		003			214,043					10/ 13/ 2003 .	
31396G-5X-5	FHR 3086 PE PAC-11 5.500% 12/15/35		01/05/2022	INC.		7,652,883	6,855,887	6,675,920	6,797,818		(129)		(129)	6,797,689				51,324	12/15/2035 .	1.A
31396G-5X-5	FHR 3086 PE PAC-11 5.500% 12/15/35		01/01/2022	Paydown		168,637	168,637	164,210	167,208		1,428		1,428	168,637				773	12/15/2035 .	1.A
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		03/01/2022	Paydown		128,397	128,397	123,256	127,216		1, 181		1,181	128,397				896	03/15/2036 .	1.A
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		03/01/2022	Paydown		60,457	60,457	59,257	59,826		631		631	60,457				450	10/25/2036 .	
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		03/01/2022 03/01/2022	Paydown		9,646 3,741	9,646 . 3,741	9,323	9,460		186		186	9,646				66	09/25/2036 .	1.A
31396K-HD-7 31396K-PT-3	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36 FNR 2006-69 PD PAC-11 6.000% 08/25/36		03/01/2022	Paydown		27,367		3,665	27,367		42		42					285	08/25/2036 . 08/25/2036 .	1.4
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		03/01/2022	Paydown		29,774	29,774	30,313	29,812		(38)		(38)	29,774				319	08/25/2036 .	1.A
	FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36			GOLDMAN SACHS & COMPANY							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
31396K-S2-9			01/04/2022			3,249,334	2,869,169	2,858,634	2,858,531		20		20	2,858,551		390,783	390,783	23,432	09/25/2036 .	1.A
1	FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36			L .							_							_		1
31396K-S2-9	FID 0000 74 D7 EVOLUGE 7 D7 0 0000 7 D7]	01/01/2022	Paydown	·	19,553	19,553	19,482	19,481		73		73	19,553				98	. 09/25/2036 .	1.A
31396K-WJ-7	FNR 2006-71 DZ EXCH SC Z PT 6.000% 07/25/36	Ί.	Q1/04/2022	GOLDMAN SACHS & COMPANY		4,703,145	4, 152, 888	4 020 004	4,107,005		(194)		(194)	4, 106, 810		E00 20F	596,335	33,915	07/05/0000	1 1
J-/	FNR 2006-71 DZ EXCH SC Z PT 6.000% 07/25/36		1/04/2022			4, /03, 145		4,039,981	4, 107,005		(194)		(194)	4, 100,810		596, 335		915	07/25/2036 .	. I.A
31396K-WJ-7	1141 2000 71 DZ ENGILOG Z FT 0.000/n 07/23/30	1 L	01/01/2022	Paydown	l	96,091	96,091	93,478	95,029		1,062	L	1,062	96,091	L			480	07/25/2036 .	1.A
				GOLDMAN SACHS & COMPANY							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								,,,	
31396K-X5-6	FNR 2006-87 Z Z SEQ 6.000% 09/25/36		01/04/2022			4,592,108	4,054,842	3,917,991	4,019,230		(80)		(80)	4,019,150		572,959	572,959	33, 115	09/25/2036 .	1.A
31396K-X5-6	FNR 2006-87 Z Z SEQ 6.000% 09/25/36		01/01/2022	Paydown		94,499	94,499	91,310	93,669		830		830	94,499				472	09/25/2036 .	1.A
	FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36		04/04/	GOLDMAN SACHS & COMPANY															40 (05 (
31396L-LG-3	1	1 1 (01/04/2022	i .	1	5.448.379	4.810.930	4.847.012	4.810.930	1	1	1	1	4.810.930	1	637 . 448	637 . 448	39,289	10/25/2036 .	11 A

SCHEDULE D - PART 4

				Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	leemed or (Otherwise	Disposed c	of During t	he Current (Juarter							
1	2	3 4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Valu	ıe	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's		Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unroplized	Year's			Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of					Unrealized		Temporary	Carrying		Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispo	sal Name	Shares of	Conoid		Actual	Adjusted Carrying	Valuation	(Amor-	Impairment		/Adjusted				(Loss) on	During	Maturity	
ification	Description	eign Dispo		Stock	Consid-	Par Value	Cost	Value	Increase/	tization)/	Recog-		Carrying	Disposal Date	(Loss) on Disposal	(Loss) on Disposal		Year	Date	Symbol
IIICation	FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36	eigii Dai	oi Fulcilasei	Stock	eration	rai value	Cost	value	(Decrease)	Accretion	nized	13)	Value	Date	Disposai	Disposai	Disposal	Teal	Date	Symbol
31396L-LG-3	FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/30	01/01/2	22 Paydown		223,061	223,061	224,734	223,061						223,061				1, 115	10/25/2036 .	1 A
	FNR 2006-106 TK SC PT 5.750% 10/25/33				310,147	310,147	307,313	307,688		2,460		2,460		310,147				2,734	10/25/2033 .	1 4
	1141 2000 100 11 00 11 0.700% 10/20/00		CREDIT SUISSE SECURITIES					, 1007		2,400								2,707		
	FNR 2006-106 AY SEQ 5.500% 11/25/36		22 US LL		2,357,132	2,114,020	2,068,138	2,072,620		(250)		(250)		2,072,370		284,762	284,762	15,826	11/25/2036 .	
	FNR 2006-106 AY SEQ 5.500% 11/25/36	01/01/2			30,059	30,059	29,406	29,470		589		589		30,059				138	11/25/2036 .	
	FNR 2006-112 DB PAC-11 5.500% 11/25/36				31,454	31,454	30,886	30,920		534	ļ	534		31,454	ļ			306	11/25/2036 .	1.A
	FNR 2007-24 B SEQ 6.000% 03/25/37				66,643					492		492			·			923	03/25/2037 . 03/25/2037 .	I.A
	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37				25,897			25,405				312						1,350	03/25/2037 . 02/25/2037 .	1.A
	FNR 2007-10 Z Z SEQ 6.000% 02/25/37				18,694	18,694	18,385	18,520		174		174		18,694				1,330	02/25/2037 .	1.A
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37	03/01/2			35,311	35,311	35,228	35,223		88		88		35,311				373	.03/25/2037 .	1.A
	FNR 2007-23 BW SEQ 6.000% 03/25/37				53,451	53,451	54,349	53,737		(286)		(286)		53,451				569	.03/25/2037 .	1.A
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37				71,287	71,287	71,632	71,287						71,287				421	03/25/2037 .	1.A
			GOLDMAN SACHS & COMPANY																	
	FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37 FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37				5,847,220 111.680	5,279,657 111.680	5, 163, 275 109, 218	5, 171, 700		(320)		(320)		5, 171, 380 111. 680		675,840	675,840	43,557 512	06/25/2037 . 06/25/2037 .	1.A
	FNR 2007-82 B EXCH SEQ 5.500% 06/25/37				44,680	44,680				2,284		2,284		44,680				383	06/25/2037 . 06/25/2037 .	
010307 711 3	11 NOT 2007 40 ON EXCIT GEQ 0.000% 00723707		GOLDMAN SACHS & COMPANY			,44,000		,4,000		231		201		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					90/23/2007 .	
31396V-AY-4	FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37				7,852,445	7,090,244	6,985,844	6,993,361		(184)		(184)		6,993,177		859,268	859,268		04/25/2037 .	1.A
31396V-AY-4	FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37		22 Paydown		232,229	232,229	228,810	229,056		3, 173		3, 173		232,229				1,064	04/25/2037 .	1.A
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37				85,481	85,481	86,669	85,662		(182)		(182)		85,481				704	04/25/2037 .	1.A
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47				369,225	369,225	366,398	366,471		2,755		2,755		369,225				1,887	05/25/2047 .	1.4
	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37 FNR 2007-83 PE PAC-11 6.000% 08/25/37				17,403		17,349 51,488			56 (157)				17,403 50,479					05/25/2037 . 08/25/2037 .	1.A
	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37				12,391		12,529	12.398		(7)		(7)		12.391				135	06/25/2037 .	1 A
	FNR 2007-70 B SEQ 6.000% 07/25/47	03/01/2			187,438	187,438	181,664	181,764		5,675		5,675		187,438				1,873	.07/25/2047	1.A
	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37				294,660	294,660	286,509	286,988		7,671		7,671		294,660				2,679	07/25/2037 .	1.A
	FNR 2007-66 B SEQ 6.000% 07/25/37				93, 166	93, 166	90,302	90,522		2,644		2,644		93, 166				1,177	07/25/2037 .	1.A
	FNR 2007-76 EB SEQ 6.000% 08/25/37				65,558	65,558	63,910	63,979		1,579		1,579		65,558				691	08/25/2037 .	1.A
31396W-YB-6 31396X-AK-0	FNR 2007-66 BA NAS 6.000% 07/25/37				81,465 92,874	81,465 92,874				1,806 2,444		1,806 2,444		81,465 92,874				740 948	07/25/2037 . 08/25/2037 .	I.A
	FNR 2007-79 B SEQ 6.000% 08/25/37				4.018	4,018	3,927	3,931		2,444	ļ	2,444			ļ			948	08/25/2037 . 08/25/2037 .	1 A
	2557 75 B GEQ		GOLDMAN SACHS & COMPANY									51		,010						
	FNR 2007-85 BE PAC-11 6.000% 09/25/37	01/04/2	22		4,781,169	4,221,782	4, 186, 161	4,200,158		(11)		(11)		4,200,147		581,022	581,022	34,478	09/25/2037 .	
	FNR 2007-85 BE PAC-11 6.000% 09/25/37				106,245	106,245	105,348	105,701		544		544		106,245				531	. 09/25/2037 .	
	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38				32,601	32,601	30,473	31,567		1,034		1,034		32,601				187	05/25/2038 .	
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		22 Paydown		94,904	94,904	93,885	93,929		975		975		94,904				1,038	03/25/2038 .	I.A
31396Y-R2-0	FNR 2008-26 ZB Z SEQ 5.000% 04/25/38	01/06/2			8,859,362	8,044,824	6,631,951	7,673,042		(2,435)		(2,435)		7,670,606	1	1, 188, 756	1, 188, 756	54,750	.04/25/2038 .	1.A
31396Y-R2-0	FNR 2008-26 ZB Z SEQ 5.000% 04/25/38	01/01/2			175, 131	175, 131	144.374	167.038		8.093		8.093		175, 131		1, 100,700	1, 100,700	730	04/25/2038 .	1.A
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48				153,739	153,739	152,057	152,325		1,414		1,414		153,739				2,213	.03/25/2048 .	1.A
	FHR 3220 C EXCH SEQ 6.000% 09/15/36	03/01/2			568	568	570	568						568				6	.09/15/2036 .	
	FHR 3241 DB PAC-11 5.500% 11/15/36				25, 145	25,145	24,896	24,916		229		229		25, 145				229	11/15/2036 .	
	FHR 3246 D EXCH SEQ 6.000% 11/15/36				2,351	2,351	2,358	2,351						2,351	·			24	11/15/2036 .	
	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36 FHR 3249 BZ Z SEQ 6.000% 12/15/36				140,451	140,451	140,396	140,369				82		140,451					12/15/2036 .	
01081L-0L-2	11111 02-70 DZ Z OLQ 0.000/0 12/10/30		GOLDMAN SACHS & COMPANY		123,030	123,030	123, 439	123,440		100		100		125,000					12/ 13/2030 .	
31397E-TN-5	FHR 3268 HP PAC-1-11 5.500% 01/15/37				876,402	791,333	781,166	781,695		(20)		(20)		781,675	.	94,726	94,726	6,529	.01/15/2037 .	1.A
31397E-TN-5	FHR 3268 HP PAC-1-11 5.500% 01/15/37		22 Paydown		102,607	102,607	101,288	101,357		1,250		1,250		102,607				470	01/15/2037 .	1.A
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37	03/01/2			51,332	51,332	50,666	51,086		246		246		51,332				507	.02/15/2037 .	1.A
31397F-FP-2	FHR 3271 FP FLT PT 0.697% 02/15/37				478	478	478	478						478					02/15/2037 .	1.A
212074 V.C. 4	EUD 2210 IC CEO E 000% 0E/1E/27	01/20/2	GOLDMAN SACHS & COMPANY		1 1/6 011	1,035,495	1,026,226	1,026,657		(40)		(16)		1,026,641		120 . 171	100 171	9, 164	0E /1E /0007	1 1
3 I39/H-Kb-4	FHR 3316 JC SEQ 5.900% 05/15/37		44		1, 146,811			i,U26,65/		(16)		(lb)		1,026,641		120, 1/1	120 , 171	9, 164	05/15/2037 .	

				Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or (Otherwise [Disposed o	of During t	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying		,			Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FHR 3316 JC SEQ 5.900% 05/15/37	01/01/2022		Olock	117,085	117,085	116,036	116,085	(Decrease)	999	HIZEU	999	value	117,085	Disposai	Disposai	Disposai	576	05/15/2037 .	
5155/11-10-4	11H 3510 3C 3LQ 3.900% 03/13/3/		GOLDMAN SACHS & COMPANY			117,003	110,000	110,003				333		117,003					05/ 15/ 2037 .	1
31397J-AC-8	FHR 3335 AG SEQ 6.500% 06/15/37	01/27/2022	GOLDINIT CHOIC & COMPANY		1,928,650	1,729,731	1,739,967	1,732,090		21		21		1,732,111		196.539	196,539	15,928	06/15/2037	1.A
	FHR 3335 AG SEQ 6.500% 06/15/37	02/01/2022	Paydown		106,394	106,394	107,023	106,539		(145))	(145)		106,394				10,405	06/15/2037 .	1.A
	FHR 3341 B SEQ 6.000% 07/15/37				2,765	2,765	2,659	2,665		100		100		2,765				28	07/15/2037 .	
	FHR 3351 AC EXCH SEQ 6.000% 07/15/37	03/01/2022	Paydown		82,538	82,538	79,955	80,076		2,462		2,462		82,538				823	07/15/2037 .	1.A
	FHR 3349 GW SEQ 6.000% 07/15/37	03/01/2022			618,102	618,102	600,489	601,596		16,506		16,506		618,102				8,413	. 07/15/2037	
3139/J-111-2	FHR 3344 AC SEQ 6.000% 07/15/37		Paydown		8,238	8,238	8,036	8,052		187		187		8,238				85	07/15/2037 .	I.A
31397L-2V-0	FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38	01/20/2022	GOLDIIAN GAGIO & GOIII AN		4,424,979	3,995,466	3,837,363	3,850,365		(311))	(311)		3,850,054		574,925	574,925	32,963	07/25/2038 .	1.A
	FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38	01/01/2022	Paydown		97,856		93,984	94,302		3,554		3,554		97,856				449	07/25/2038	1.A
			GOLDMAN SACHS & COMPANY																	
	FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38.	01/06/2022			7,449,643	6,764,716	5,750,008	6,517,515		(1,702))	(1,702)		6,515,813		933,830	933 , 830	46,038	04/25/2038 .	1.A
31397L-DS-5	FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38.				194,865	194,865	165,635	187,744		7, 121		7, 121		194,865				812	04/25/2038 .	1.A
212071 N7 1	FNR 2008-58 KW SEQ 5.000% 07/25/38	01/06/2022	GOLDMAN SACHS & COMPANY		3,528,077	3,203,702	3,029,259	3,046,413		(964)		(964)		3,045,450		482,628	482,628	21,803	07/25/2038 .	1 4
	FNR 2008-58 KW SEQ 5.000% 07/25/38		Paydown			71,665		68,146		3,518	,	3,518		71,665		402,020	402,020	21,803	07/25/2038 .	1.A
	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38 .	03/01/2022			246,993	246,993	233,970	243,074		3,919		3,919		246,993				2,419	05/25/2038 .	
			CREDIT SUISSE SECURITIES		,,,,,	,,,,,		,		,		, , , , ,		, , , , , , , , , , , , , , , , , , , ,				,		
	FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38				2,864,732	2,569,267	2,444,105	2,453,165		(834))	(834)		2,452,331		412,401	412,401	19,234	08/25/2038 .	1.A
31397M-HL-4	FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38				91,211	91,211	86,768	87,090		4, 122		4, 122		91,211				418	08/25/2038 .	1.A
0400711 1/T 0	END 2000 CO L LEVOLUCEO E E00W 00/05/20	01/05/2022	CREDIT SUISSE SECURITIES		E 057 504	4 505 000	4 000 005	4 044 040		(4 500)		(4 500)		4,340,059		717,472	717 470	22.050	00 /05 /0000	4.4
	FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38 FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38	01/03/2022	US LL		5,057,531 107,080	4,535,902 107,080	4,323,695	4,341,648		(1,589)	'	(1,589)		107,080			717,472	33,956	08/25/2038 . 08/25/2038 .	1.A
	FHR 3399 ZB Z SEQ 5.500% 12/15/37	03/01/2022			117,559	117,559	112,489	115,387		2, 172		2, 172		117,559				1,488	12/15/2037 .	1.A
	FHR 3406 B SEQ 6.000% 01/15/38	03/01/2022			9,555	9,555	9,606	9,557		(2)		(2)		9,555				80	01/15/2038 .	1.A
			GOLDMAN SACHS & COMPANY																	
	FHR 3407 B SEQ 5.500% 01/15/38	01/20/2022			1,647,455	1,487,544	1,468,528	1,469,640		(98))	(98)		1,469,542		177,913	177,913	12,272	01/15/2038 .	
	FHR 3407 B SEQ 5.500% 01/15/38 FNR 2011-2 PL EXCH PAC 4.000% 02/25/41				5,347 589,694	5,347	5,279 595,591	5,283		64		64		5,347 589,694				25	01/15/2038 .	
	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41	03/01/2022			464.259		461,067	462,572		(1,342)	,	(1,542)						3.022	02/25/2041 . 02/25/2041 .	
	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41	03/01/2022			434,203	434,203	420,671	428,561		5,642		5,642		434,203				2,887	03/25/2041	
			GOLDMAN SACHS & COMPANY		, ,	, ,	,	, ,		,		,						,		
	FHR 3412 AY SEQ 5.500% 02/15/38	01/20/2022			397 , 179	358,627	350,027	350 , 152		(30))	(30)		350 , 122		47,058	47,058	2,959	02/15/2038 .	1.A
31397R-FM-3	FHR 3412 AY SEQ 5.500% 02/15/38				37,363	37,363	36,467	36,480		883		883		37,363				171	02/15/2038 .	1.A
212077 00 7	FHR 3447 BA SEQ 5.000% 05/15/38	01/04/2022	GOLDMAN SACHS & COMPANY		1,440,846	1,303,933	1,241,958	1 047 000	1	(352)	, l	(352)		1 046 007		100 070	100 070	8,874	05/15/2038 .	1 4
	FHR 3447 BA SEQ 5.000% 05/15/38		Pavdown		1,440,846	1,303,933	1,241,958	1,247,320		(352))	(352)		1,246,967		193,879	193,879	8,874	05/15/2038 .	I.A
	FNR 2011-65 Z Z SEQ 4.000% 07/25/41	03/01/2022	Paydown		162,738	162,738	161,350	162,039		700		700		162,738				937	07/25/2041 .	1.A
			MORGAN STANLEY & CO.																	
	FHR 3460 BY EXCH SEQ 5.500% 06/15/38				5, 566, 691	4,986,957	4,814,201	4,830,170		(916))	(916)		4,829,254		737,437	737,437	37,333	06/15/2038 .	
31397W-4G-7	FHR 3460 BY EXCH SEQ 5.500% 06/15/38				90,085	90,085				2,832		2,832		90,085				413	06/15/2038 .	1.A
21207W CC 0	END 34EE NO EVON 0E0 E 0000 0E /45 /00	01/04/2022	GOLDMAN SACHS & COMPANY		0 155 407	1,950,667	1 005 004	1 044 007	1	(070)	, l	(070)		1 044 040		211 400	211 400	10 075	06/15/0000	1 4
	FHR 3455 KC EXCH SEQ 5.000% 06/15/38 FHR 3455 KC EXCH SEQ 5.000% 06/15/38		Pavdown		2, 155, 487 35, 456	1,950,667	1,835,291	1,844,927 33,534		(879)	' 	(879)		1,844,048 35,456		311, 439	311,439	13,275	06/15/2038 . 06/15/2038 .	I.A
	FNR 2010-98 PE AD PAC-11 4.500% 09/25/40				138,857	138,857	146,841	141,679		(2,822))	(2,822)		138,857				1,562	09/25/2040 .	1.A
	FNR 2010-135 EP AD PAC-11 4.500% 12/25/40 .				827,918	827,918	863,881	841,823		(13,905)		(13,905)		827,918				8,642	12/25/2040 .	
	FNR 2010-140 EH EXCH AD PAC-11 4.500%		,			•			1						1					
31398S-T9-4		03/01/2022		ļ		887,450	1,005,591	925,658	ļ	(38,208))	(38, 208)		887,450	ļ		 	8,408	12/25/2040 .	
	FNMA 750651 4.500% 09/01/33				1,334	1,334	1,279	1,294		40		40		1,334				10	09/01/2033 .	
31406K-GM-6 31407E-VL-4					367 183	367 183	351 192	353		14		14		367 183				3	02/01/2035 . 07/01/2035 .	
31407E-VL-4					89	183	90	190		(1)	<u> </u>	(1)		89	·····				02/01/2035 . 02/01/2036 .	
	FNMA BM3481 4.000% 02/01/48		Paydown		1,721,779	1,721,779	1,761,057	1,758,287		(36,508)		(36,508)		1,721,779				12,512	02/01/2048 .	
			. ,		,,	, ,,	, ,,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,					. ,	

Show All Long-Term Bonds and Stock Sold.	Padaemed or Otherwise Disnoser	of During the Current Quarter
SHOW All LUNG-TERM DUNGS and Stock Soid.	Redeelijed of Officiwise Disposet	a di Dullia lile Cullelii Quallei

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise I	Disposed o	of During t	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
									D			Year's	Book/ Exchange					Interest/	01.1.1	Modifier
									Prior Year	l	Current	Other Than	Adjusted Change		Foreign	D		Stock	Stated	and
CLICID					Number of				Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange		Total Cain	Dividends	Con-	SVO
CUSIP Ident-		For- Dis	oosal	Name	Number of Shares of	Consid-		Actual	Adjusted	Valuation	(Amor-	Impairment	t Value /Adjuste		Gain	Gain	Total Gain	Received During	tractual	Admini- strative
ification	Description		ate	of Purchaser	Stock	eration	Par Value	Cost	Carrying Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - Carryin 13) Value	Disposal	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Year	Maturity Date	Symbol
	FNMA BM3703 4.000% 03/01/48		/2022	Pavdown	Olock	1,456,173	1.456.173	1,497,582	1,494,586	(Decrease)	(38,414)	HIZEU	(38,414)	1,456,173	Disposai	Disposai	Disposai	8,072	.03/01/2048 .	1 A
	1.000, 00, 01, 10		, 2022	CREDIT SUISSE SECURITIES			, 100, 110	, 107, 102	,,,					, 100, 110				,0,0,2	., 50, 01, 2010 .	
3140XT-AK-7	FNMA POOL FP0009 5.500% 02/01/52		/2022	US LL		161,998,301	145,289,956	161,952,898			1,511		1,511	161,954,409		43,893	43,893	466 , 139	.02/01/2052 .	1.A
3140XT-AK-7 31410D-U7-3	FNMA POOL FP0009 5.500% 02/01/52 FNMA 886306 1.832% 07/01/36		/2022	Paydown Paydown		2,901,698	2,901,698 88	3,234,486	89		(332,788)		(332,788)	2,901,698				679,212	.02/01/2052 .	1.A
31410D-07-3	FNMA 889291 5.000% 04/01/23		/2022	Paydown		409	409	409	408		1		(1)	409				3	.04/01/2023 .	1.A
	FNMA 888482 4.500% 05/01/35		/2022	Paydown		374	374	358	360		14		14	374					05/01/2035	1.A
	FNMA 933964 5.000% 07/01/23		/2022	Paydown		15	15	15	15						ļ				.07/01/2023 .	1.A
31414R-B5-3 31414T-JR-3	FNMA 973560 4.500% 03/01/23		/2022 /2022	Paydown Paydown		69 113	69 113	68	68		1							1	.03/01/2023 .	1.A
31415L-LF-2	FNMA 983326 5.000% 07/01/23		/2022	Paydown		273	273	273	272		1		1					2	.07/01/2023 .	1.A
31418B-MF-0	FNMA MA2157 4.000% 01/01/45		/2022	Paydown		1,024,470	1,024,470	1,095,543	1,089,503		(65,033)		(65,033)	1,024,470				7,265	.01/01/2045 .	1.A
	STACR 2019-DNA1 M2 EXCH FLT 3.107% 01/25/49										.=									1
35563K-AH-3	FRISCO TX CMNTY DEV CORP SALES Frisco		/2022	Paydown		3, 197,086	3, 197,086	3,221,632	3,202,972		(5,886)		(5,886)	3, 197, 086				18,274	.01/25/2049 .	1.A
358781-AV-4	Community Developm 3.94 3.940% 02/15/32	03/0	/2022	Call 100.0000		7 , 200 , 000	7,200,000	7,200,000	7,200,000					7,200,000				154,448	.02/15/2032 .	1.C FE
	FRISCO TX ECON DEV CORP Frisco Economic			Redemption 100.0000														•		
358782-BU-3	Developme 3.94 3.940% 02/15/32		/2022			7,625,000	7,625,000	7,625,000	7,625,000					7,625,000				163,565	.02/15/2032 .	1.C FE
387892-UY-6	GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.33 5.330% 01/01/37	01/0	/2022	Call 100.0000		640,000	640,000	583,085	599,477							40,523	40,523	17,056	.01/01/2037 .	1.C FE
	MARYLAND ST CMNTY DEV ADMIN DE Maryland		1/2022	0011 100.0000															.01/01/2007 .	1.012
57419R-D7-7	Community Develo 3.79 3.797% 03/01/39		/2022	Call 100.0000		2,205,510	2,205,510	2,201,581	2,202,092		4		4	2,202,096		3,414	3,414		.03/01/2039 .	1.C FE
000071/ 44 4	NATIONAL FIN AUTH NH FEDERAL L 2.872%	04 (0)	(0000	Redemption 100.0000		F0 000	50,000	F0 000	50,000					50,000				050	07/04/0005	0.0.55
63607V-AA-4	07/01/35 NATIONAL FIN AUTH NH FEDERAL L 3.278%	١/١٧١	1/2022	Redemption 100.0000		50,000	50,000	50,000	50,000					50,000				359	.07/01/2035 .	2.b FE
63607V-AB-2	10/01/37	01/0	/2022			60,000	60,000	60,000	60,000					60,000				492	.10/01/2037 .	2.B FE
	NATIONAL FIN AUTH NH FEDERAL L 3.176%			Redemption 100.0000																
63607V-AC-0	PANHANDLE TX ECON DEV CORP LEA Panhandle		1/2022	Redemption 100.0000		30,000	30,000	30,000	30,000					30,000				238	.01/01/2036 .	2.B FE
69848A-AA-6	Economic Develo 3.98 3.985% 07/15/48	01/1	/2022	neuempt for 100.0000		473,514	473,514	482,139	481,310		(7,797)		(7,797)	473,514				9,435	.07/15/2048 .	1.E FE
	SOUTHBRIDGE ASSOC LLC MA Southbridge																			
841238-AB-4	Associates LL 7.59 7.590% 02/01/22		/2022	Maturity		1,110,000	1,110,000	1,077,327	1, 109, 743		257		257	1,110,000				42, 125	02/01/2022	2.B FE
914301-4L-7	UNIV OF HOUSTON TX UNIV REVENU University of Houston 5.04 02/ 5.040% 02/15/37	02/1	72022	Call 100.0000		37,805,000	37,805,000	37,805,000	37,805,000					37,805,000	1			952,686	.02/15/2037 .	1.C FE
	VIRGINIA ST HSG DEV AUTH Virginia Housing		,			07,000,000											***************************************			
92812Q-3F-2	Developm 4 08 4.000% 08/01/33	02/0	/2022	Call 100.0000		10,900,000	10,900,000	10,900,000	10,900,000	 	ļ			10,900,000	ļ			218,000	.08/01/2033 .	1.B FE
000400 011 0	VIRGINIA ST HSG DEV AUTH Virginia Housing	00/0	/0000	0-11 400 0000		10 100 000	10 100 000	10 100 000	10 100 000					10 100 000				401,100	00/04/0040	4 D FF
92812Q-3H-8	Developm 4.2 4.200% 08/01/42		/2022	Call 100.0000		19, 100,000	19,100,000	19,100,000	19, 100,000					19,100,000				401, 100	.08/01/2042 .	1.B FE
92812Q-6D-4	Developm 3.82 3.824% 02/01/43	02/0	/2022	Call 100.0000		2,210,000	2,210,000	2,210,000	2,210,000					2,210,000				42,255	02/01/2043	1.B FE
090999999	99. Subtotal - Bonds - U.S. Special Re	evenues				2,628,797,628	2,410,517,684	2,457,860,801	1,600,711,844		(6,209,687)		(6,209,687)	2,476,901,032		151,896,596	151,896,596	19,960,420	XXX	XXX
	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750%	0.4.44		Redemption 100.0000		(0)	(0)	(0)	(0)					(0)					10 (01 (0001	4.5.3
00039@-AA-1	12/31/24	01/1	1/2022	Redemption 100.0000		(6)	(6)	(6)	(6)					(6)					12/31/2024 .	1.F Z
000390-AA-1	12/31/24	01/3	/2022	neuempt for 100.0000		89,375	89,375											279	.12/31/2024	1.F FE
	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750%			Redemption 100.0000																
000390-AA-1	12/31/24		/2022	D 1		179,590	179,590	179,590	179,590					179,590				1,403	12/31/2024 .	1.G
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32 AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		/2022	Paydown		15,608	15,608	15,940	15,654		(46)		(46)					150	12/25/2032 .	. 1.A FM
000780-AD-8	7.1000 UZ/23/33	03/0	/2022	Paydown		52,722		53,801	53, 124		(401)		(401)					248	.02/25/2033 .	. 1.A FM
	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500%			•																
000780-HD-1	05/25/33		/2022	Paydown		14,364	14,364	14,246	14,258		107		107	14,364				132	.05/25/2033 .	. 1.A FM
00123#-44-6	AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34	03/3	/2022	Redemption 100.0000		7.374.566	7.374.566	7.374.566	7.374.566					7.374.566				129 613	12/29/2034 .	1.F FE

					Show All Loi	ng-Term Bo	onds and Stoc	ck Sold, Red	leemed or (Otherwise I	Disposed o	of During ti	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Di	sposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign I	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	AMN HEALTHCARE INC SERIES 144A 4.625%									, , , , , , , , , , , , , , , , , , , ,						'	·	'			+ -
00175P-AB-9	10/01/27		02/2022	JEFFERIES & CO. INC		1,346,531	1,325,000	1,338,250	1,334,227		(296)		(296)		1,333,931		12,600	12,600	20,938	10/01/2027 .	3.C FE
	AMN HEALTHCARE INC SERIES 144A 4.000%																				
00175P-AC-7	04/15/29		02/2022	JEFFERIES & CO. INC		1,361,250	1,375,000	1,375,000	1,375,000						1,375,000		(13,750)	(13,750)	16,653	04/15/2029 .	3.C FE
001820-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38	03/	31/2022	Redemption 100.0000		443,655	443,655	443,655	443,655		1				443,655	1			2,588	10/31/2038 .	1 F
001020 AA-0	AMZN-NORTH RANDALL-OH CTL PT T 3.610%		01/2022	Redemption 100.0000		,000		,000	,000						,000				2,500		
00184*-AA-6	03/31/39		31/2022			502,909	502,909	502,909	502,909		 				502,909				3,029	03/31/2039 .	1.D
1	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC			Redemption 100.0000							1				•	1					
001840-AA-4	4.095% 06/30/39		31/2022	D 1 11 100 5555		178,251	178,251	178,251	178,251						178,251				1,218	06/30/2039 .	1.E
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39	00.7	31/2022	Redemption 100.0000		196,557	196,557	196,557	196,557		1				196.557	1			1,343	08/31/2039 .	1 5
DU 19 1#-AA-3	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC		31/2022	Redemption 100.0000		196,557	196,55/	196,557	196,55/						196,55/				1,343	08/31/2039 .	I.E
00191@-AA-5	4.233% 09/30/39	03/	31/2022	neueliption 100.0000		450,764	450,764	450,764	450,764						450,764				3, 184	09/30/2039 .	1.E
	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC			Redemption 100.0000																	
00193*-AA-5	4.233% 09/30/39		31/2022			471,307	471,307	471,307	471,307						471,307				3,329	09/30/2039 .	
00206R-CP-5	AT&T INC SR UNSEC 4.500% 05/15/35		11/2022	Various		20,460,404	19,400,000	19,343,934	19,357,596		470		470		19,358,066		1, 102, 338	1, 102, 338	291,000	05/15/2035 .	2.B FE
00206R-CQ-3	AT&T INC SR UNSEC 4.750% 05/15/46	02/	11/2022	MARKETAXESS HOLDINGS INC		1,440,890	1,375,000	1,370,105	1,370,671		19		19		1,370,690		70,200	70,200	21,771	05/15/2046 .	2 D EE
	AT&T INC SR UNSEC 4.750% 05/15/46		11/2022	JP MORGAN SECURITIES		24,312,150	23,000,000	22,584,069	22,680,236		6,543		6,543		22,686,779		1,625,371	1,625,371	576,917	03/15/2040 .	
	7.000 027 107 00		11/ LULL	JANE STREET EXECUTION		24,012,100											,020,071	,020,077			2.0 12
00206R-HK-1	AT&T INC SR UNSEC 4.850% 03/01/39		11/2022	SERVICES		2, 132, 200	2,000,000	1,905,820	1,914,160		625		625		1,914,785		217,415	217,415	52,272	.03/01/2039 .	2.B FE
	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC			Redemption 100.0000																	
00225#-AA-3	4.095% 09/30/39		31/2022	D / 41 400 0000		183,832	183,832	183,832	183,832						183,832				1,256	09/30/2039 .	1.E
00230@-AA-8	AT&T INC. 4.003% 05/15/46	03/	15/2022	Redemption 100.0000		75.922		76,681	76,856		(934)		(934)						381	05/15/2046 .	2 B
	AMT 2002-2 M1 MEZ STEP AFC NAS 6.150%		10/ LULL					,0,001			(001)		(001)								. 2.0
00253C-HX-8	03/25/33		01/2022	Paydown		32,469	32,469	32,458	32,358		111		111		32,469				274	03/25/2033 .	1.A FM
	APOLLO AVIATION SECURITIZATION SERIES 2020-1A																				
00255U-AB-1	CLASS B 144A 4.335% 01/16/40		24/2022	BANK OF AMERICA		3,829,869	8,325,802	5,924,959	5,924,959						5,924,959		(2,095,090)	(2,095,090)	103,264	01/16/2040 .	3.A FE
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24	01/	01/2022	Redemption 100.0000		81,322	81,322		81,322						81,322				254	.08/01/2024	1 F 7
	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750%		- 1/ LULL	Redemption 100.0000							ļ										
00257#-AA-4	08/01/24		01/2022			81,577	81,577		81,577										510	08/01/2024 .	1.F FE
	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750%			Redemption 100.0000							1					1					
00257#-AA-4	08/01/24		01/2022			81,832	81,832		81,832		ļ				81,832				<i>7</i> 67	08/01/2024 .	1.G
00258B-AA-2	APOLLO AVIATION SECURITIZATION SERIES 2021-2A CLASS A 144A 0.000% 01/15/47	02/	15/2022	Paydown		119,236	119,236	119,232	119,232		A		, l		119,236	1			655	01/15/2047 .	1 F FF
	ABTEEN VENTURES-LLC SR-UNSEC 3.930%		10/2022	Redemption 100.0000		113,230	113,230	113,232	113,232		4		4		113,230					. / ۱۵/ ۵۵۱ /۱ رو	16
00392#-AA-0	08/15/39	03/	15/2022			1, 195, 495	1, 195, 495	1, 195, 495	1, 195, 495		<u> </u>				1, 195, 495				7,839	.08/15/2039 .	1.B PL
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		02/2022	Paydown		747,751	747,751	747,562	747,624		127		127		747,751				4,983	12/02/2033 .	1.F FE
004001/ 44 4	ACCELERATED ASSETS SERIES 2021-1H CLASS A		45 (0000	D 4		000 400	000 400	000 400	000 400		6.0		0.10		000 100	1			0.000	40 (00 (00 40	4 1 55
00439K-AA-4	144A 1.350% 10/20/40		15/2022	PaydownU.S. BANCORP INVESTMENTS		922,439	922,439	922 , 186	922, 190		249		249		922,439				2,039	10/20/2040 .	1.A FE
00440E-AR-8	CHUBB INA HOLDINGS INC CO.GUARNT 3.350%	02/	10/2022	U.S. BANCORP INVESTMENTS		10,331,800	10,000,000	9,985,000	9,995,946		201		201		9,996,147		335,653	335,653	82,819	05/15/2024 .	1.F FE
			,	MORGAN STANLEY & CO.						[[201			[
004421-CN-1	ACE 2003-NC1 A1 FLT STEP 1.137% 07/25/33		14/2022	INC		8,656,199	8,716,123	8,394,716	8,551,936		2,381		2,381		8,554,317		101,882	101,882	4,354	07/25/2033 .	
004421-CN-1	ACE 2003-NC1 A1 FLT STEP 1.137% 07/25/33		31/2022	DIRECT																07/25/2033 .	1.A FM
004404 EV 7	ACE 2004-0P1 M2 MEZ FLT STEP 2.032%		OF /0000	Davida		E0 400	50, 400	40, 000	E4 0E0		0.007		0.007		FO 400	1			400	04/05/0004	1 1 5"
004421-EX-7 004421-MW-0	04/25/34		25/2022 01/2022	Paydown		53,420	53,420 177,218		51,353		2,067 5,655		2,067 5,655		53,420 177,218				136	04/25/2034 . 11/25/2039 .	
004421-WW-0	ADMSO 2018-1 A SEQ 4.810% 11/15/48		15/2022	Paydown		367,036	367,036		367,029		7				367,036				2,942	11/25/2039 .	
	ARMT 2005-2 6M2 MEZ FLT STEP AFC IR 1.437%			.,			· ·	·		[·				·		
007036-HA-7			25/2022	Paydown		561,029	561,029	511,388	549,935		11,094		11,094		561,029	ļ			1,451	06/25/2035 .	1.A FM

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	eemed or C	Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation, NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's		Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP			D:I	Name	Number of	0		A =4=1	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Shares of Stock	Consid- eration	Par Value	Actual Cost	Carrying Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	During Year	Maturity Date	strative Symbol
ilication	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC	eigii	Date	Redemption 100.0000	Stock	Clation	i ai vaiue	Cost	value	(Decrease)	Accietion	Hizeu	13)	value	Date	Disposai	Disposai	Disposai	i cai	Date	Symbol
00707*-AA-4	4.610% 10/15/47		03/15/2022			64, 139	64, 139	64,139	64, 139						64, 139				493	10/15/2047 .	1.C PL
00700# 44 F	ADVOCATE CTL PT TRUST 3.725% 07/15/36		02/15/2022	Redemption 100.0000		07.010	87,613	87,613	07.040						07.040				408	07/15/2036 .	4 D
00793#-AA-5	ADVOCATE CIL PI THOST 3.725% 07/15/30		JZ/ 13/ 2022	Redemption 100.0000					87,613						87,613				408		1.B
00793#-AA-5	ADVOCATE CTL PT TRUST 3.725% 07/15/36		03/15/2022			44,011	44,011	44,011	44,011						44,011				410	07/15/2036 .	1.B Z
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39	1 1.	03/10/2022	Redemption 100.0000		48,660	48,660	48,660	48,660						48,660					11/10/2039 .	1.F
003030-A -3	AMAZON SAN BERNARDINO AIR CAR SR-SEC 4.533%		JU/ 10/ 2022	Redemption 100.0000		40,000	40,000		40,000						40,000					11/10/2009 .	. 1.1
00910G-A*-4	03/10/41		03/10/2022			125,972	125,972	125,972	125,972						125,972				953	03/10/2041 .	1.F
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		03/15/2022	Redemption 100.0000		26,913	26,913	26,913	26,913						26,913				310	10/15/2032 .	2 B
				Redemption 100.0000											•						
01126#-AA-1	ALAMO 6-LLC 4.170% 03/31/42		03/31/2022	D 1 41 400 0000		302,422	302,422	302,422	302,422						302,422				6,306	03/31/2042 .	2.0
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		03/15/2022	Redemption 100.0000		26,981	26,981	26,981	26,981						26,981				312	03/15/2034 .	2.B
	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36	6													·						
02147Q-AE-2	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		03/01/2022	Paydown		317,964	311,960	131,604	105,620		210,324		210,324		315,944		2,020	2,020	3,116	08/25/2036 .	1.D FM
02148F-AW-5	OWALT 2007-40D TATO SEQ AS 3.730% 04723/37		03/01/2022	Paydown		232,613	284,733	111,220	94,361		155,519		155,519		249,880		(17,267)	(17, 267)	2,656	04/25/2037 .	1.D FM
	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47																				
02148Y-AD-6	CWALT 2006-43CB 1A8 FLT AS 0.847% 02/25/37		03/01/2022	Paydown		303,772	316,362	71,819	44,340		261, 196		261,196		305,535		(1,764)	(1,764)	3,312	01/25/2047 .	1.D FM
02149F-AH-7			03/25/2022	Paydown		92,554	102,079	38,021	26,820		68,250		68,250		95,070		(2,516)	(2,516)	101	02/25/2037 .	1.D FM
0014011 AV C	CWALT 2007-2CB 1A10 SSNR NAS 5.750%		00/04/0000	Davidama		107 000	110 000	04.040	10 070		00.000		00.000		100 140		(040)	(040)	1 100	00/05/0007	1 D EU
02149H-AK-6	03/25/37		03/01/2022	Paydown		107,293	113,309	24,946	16,072		92,069		92,069		108, 142		(848)	(848)	1, 188	03/25/2037 .	1.D FM
02151C-BD-7	07/25/37		03/01/2022	Paydown		253,221	252,868	126,735	109, 199		143,875		143,875		253,073		148	148	2,381	07/25/2037 .	1.D FM
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37	1 1.	03/01/2022	Paydown		437,970	412,093	240,890	212,746		211,884		211,884		424,630		13,340	13,340	3,926	09/25/2037 .	1.D FM
,021011 AD 1	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000%		90/01/2022	aydown				240,000	212,740		211,004		211,004				10,040	10,040		93/23/2007 .	. 1.0 1
02151N-BA-9	08/25/37		03/01/2022	Paydown		84,793	85,859	18,739	15,694		69,292		69,292		84,985		(193)	(193)	951	.08/25/2037 .	
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35 AHM 2004-3 4A XRESET FLT DLY AFC A 2.034%		03/01/2022	Paydown		327,866	327,866	278,686	312,231		15,635		15,635		327,866				3,816	12/25/2035 .	1.A FM
02660T-BN-2	10/25/34		03/18/2022	INC.		1,797,684	1,802,190	1,764,357	1,788,846		1,289		1,289		1,790,135		7,549	7,549	10,587	10/25/2034 .	1.A FM
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A 2.034% 10/25/34		03/01/2022	Paydown		446,598	446,598	437,223	443,291		3,307		3,307		446,598				958	10/25/2034 .	1.A FM
	AHM 2004-4 2A2 FLT STEP AFC IRC SS 1.177%		yu/U I/ 2022	JANNEY MONTGOMERY SCOTT				431 , 223	443,291		3,30/		3,30/		440,398					10/20/2034 .	. I.A FM
02660T-CF-8	02/25/45		01/13/2022			512,928	513,570	439,694	513,570						513,570		(642)	(642)	258	.02/25/2045 .	1.A FM
02660T-FG-3	AHM 2005-2 4A2 XRESET FLT DLY AFC 2.329% 09/25/45		03/01/2022	Paydown		245,732	245,732	231,099	241,672		4.060		4.060		245,732					09/25/2045 .	1.A FM
	.AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24		JU/ 0 1/ 2022	rayuuwii		243,732	243,732	201,099	241,072		4,000		4,000		243,732						. I.A IM
028909-AC-3	MDF000 DECUDENTLY OF OUR TIPE AND ARE		02/01/2022	Paydown		6,409	6,409				6,409		6,409		6,409				10	02/18/2024 .	6. *
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23	1 1,	03/01/2022	Paydown		5,219	5,219				5,219		5,219		5,219				31	05/18/2023 .	6 *
	AMSI 2004-FR1 A6 STEP AFC AS 3.999%			'							,				•						
03072S-QP-3	05/25/34	,	03/01/2022	Paydown		499,396	499,396	499,396	499,396						499,396				3,473	05/25/2034 .	1.A FM
03755#-AC-1	APEX ANALYTIX-LLC SUB-UNSEC 12.750% 08/18/27	1 .	03/31/2022	DIRECT		7,310,400	8,000,000	7,865,240	7,822,596		2,762		2,762		7,881,188		(570,788)	(570,788)	202,814	08/18/2027 .	5.B
	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2																(0,0,,,00)	(0.0,,00)			
038779-AB-0	144A 3.237% 07/30/50		01/30/2022	Paydown		18,750	18,750	18,750	18,750						18,750				152	07/30/2050 .	2.C FE
04004#-AB-0			03/31/2022	Redemption 100.0000		2,038,328	2,038,328	2,038,328	2,038,328						2,038,328				41,786	09/30/2023 .	2.B PL
	ARRW 2019-2 M1 MEZ AFC 4.760% 04/25/49			BARCLAYS BANK PLC		18,201,697	18,055,000	18,054,677	18,039,604		(436)		(436)		18,039,169		162,528	162,528		04/25/2049 .	

					Show All Lo	ong-Term B	onds and Sto	ck Sold, Rec	deemed or C	Otherwise I	Disposed o	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchase		eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
04538#-AA-7	ASSAI ENERGY, LLC 3.750% 09/30/31		03/30/2022	Redemption 100	.0000	528, 149	528,149	528 , 149	484,582						528, 149				4,951	09/30/2031 .	2 C BI
045300#=AA=7	ABFC 2002-0PT1 M3 MEZ FLT STEP IRC 2.557%		03/30/2022						404,302										4,331		2.0 FL
04542B-BN-1	03/25/32		03/25/2022	Paydown		3,020	3,020	940	1,303		1,717		1,717		3,020	L			11	03/25/2032 .	1.A FM
	ASSOCIATED ELECTRIC COOP INC. 3.580%			Redemption 100	.0000																
04560*-AK-0	05/31/47		02/28/2022 .	Podomotion 400	.0000	274,603	274,603	274,603	274,603						274,603				2,458	05/31/2047 .	1.D
04774#-AA-0	09/01/42		03/01/2022 .	Redemption 100	.0000	490,685	490,685	490,685	490,685						490,685				8,808	09/01/2042 .	2 B PI
	ATLANTA FALCONS STADIUM CO-LLC 3.590%			Redemption 100	.0000		,00,000												,0,000		
04774#-AB-8	09/01/42		03/01/2022 .			346,366	346,366	346,366	346,366						346,366				6,217	09/01/2042 .	2.B PL
054000 4 : -	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 1.081%		00 (04 (005			440	440.651	200 5			05.5.5		05.615							05 (00 (00 : -	
05490Q-A J -7	05/26/46BANKERS HEALTHCARE GROUP SEC SERIES 2022-A		03/01/2022 .	Paydown		412,034	412,034	360,530	386,794		25,240		25,240		412,034				595	05/26/2046 .	1.A FM
054977-AA-1	CLASS A 144A 1.710% 02/20/35		03/17/2022 .	Paydown		415, 197	415, 197	415, 165			32		32		415, 197				749	02/20/2035 .	1.A FE
	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 0.667%																			, 22, 20, 2000 .	
05530V-AA-7	04/25/37		03/25/2022	Paydown		31,361	31,361	27,911	29, 138		2,223		2,223		31,361				25	04/25/2037 .	1.A FM
055001/ 40 5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 0.584%		00 (05 (0000			00.400	00.400	70.000	22.272		0.404		0 404		00.400					04/05/0007	4 4 54
05530V-AB-5	04/25/37		03/25/2022	Paydown	.0000		86,400	76,896	80,279		6, 121		6, 121						51	04/25/2037 .	1.A FM
05566S-AA-1	01/15/23		01/15/2022 .	neuempt for 100	.0000	155,391	155,391	157,037	155,476		(85)		(85)		155,391				3,753	01/15/2023 .	1.B FE
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		03/25/2022	Paydown		189,067	189,067	189,019	189,044		23		23		189,067				898	05/25/2029 .	
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		03/25/2022	Paydown		62,476	62,476	62,467	62,472		4		4		62,476				327	05/25/2029 .	2.B FE
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37		03/15/2022 .	Redemption 100	.0000	227,583	227,583	227,583	227,583						227,583				1,618	03/15/2037 .	4 F DI
UUUU "-AA-0	BSIP LDAC ISSUER-LLC SR-UNSEC 5.240%			Redemption 100	.0000	221,303	221,303	221 , 303	221,303						221 , 303				1,010		I.E FL
05595#-AA-4			03/31/2022			108,900	108,900	108,900	108,900						108,900				1,427	02/28/2034 .	2.B PL
	BSIP LDAC ISSUER-LLC SR-UNSEC 4.590%			Redemption 100	.0000																
05595#-AB-2			03/31/2022 .	D-d4: 400	0000	12,375	12,375	12,375	12,375						12,375				199	07/31/2034 .	2.B PL
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36		01/31/2022 .	Redemption 100	.0000	56,403	56,403	54,267	54,884		1,519		1,519						208	01/31/2036 .	3.C
	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425%			Redemption 100	.0000																
05606*-AB-3	01/31/36		03/31/2022			118,249	118,249	113,770	115,064		3, 185		3, 185		118,249				1,091	. 01/31/2036	3.C Z
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36		01/30/2022 .	Redemption 100	.0000	15 540	15 540	15 540	15 510						1E F10				59	01/21/2020	2.0
ODOCQ	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600%		V 1/30/2022 .	Redemption 100	.0000	15,510	15,510	15,510	15,510						15,510				59	01/31/2036 .	
05606*-AC-1	01/31/36		03/30/2022			32,567	32,567	32,567	32,567						32,567				312	01/31/2036	3.C Z
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		03/02/2022 .	Paydown		299,625	299,625	299,618	299,621		4		4		299,625				1,499	10/04/2032 .	
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		03/02/2022 .	Paydown		74,901	74,901	74,896	74,898		3		3		74,901				456 1,545	10/04/2032 .	
05607U-AC-3	BXGNT 2018-A C SUB		03/02/2022 .	Paydown	.0000	203,996	203,996	203,955	203,968		29		29		203,996				1,545	02/02/2034 .	2.6 rt
05609*-AA-2	12/15/55		03/15/2022 .	Ticuciiip (Toti		4,599	4,599	4,690	4,688		(90)		(90)		4,599				32	12/15/2055 .	1.D PL
	BACONTON POWER LLC B-SR-SEC 6.840% 09/30/22			Redemption 100	.0000																
05643#-AA-6			03/31/2022 .	OLT LODGID OLODAL ***		2, 176,000	2, 176,000	2,176,000	2, 176,000						2, 176, 000				37,210	09/30/2022 .	1.E Z
058498-AS-5	BALL CORP CO.GUARNT 4.000% 11/15/23		01/19/2022 .	CITIGROUP GLOBAL MA	HKE12	10,401,250	10,000,000	10,000,000	10,000,000						10,000,000		401,250	401,250	68,667	11/15/2023 .	3.A FE
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		03/01/2022 .	Paydown		52,331	52,331	49,044	49,918		2.413		2,413		52.331			901,200	515	11/15/2023 .	
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		03/01/2022 .	Paydown		110,602	110,602	112, 170	111,794		(1,192)		(1, 192)		110,602				1,088	11/25/2032 .	1.A FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		03/01/2022	Paydown		6,003	6,003	5,872	5,887		116		116		6,003				83	11/25/2034 .	
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35 BOAMS 2003-J B1 SUB CSTR NAS 2.393%		03/01/2022 .	Paydown		3,570	10,942	9,758	9,998		309		309		10,307	ļ	(6,736)	(6,736)	100	10/25/2035 .	3.B FM
05948X-YR-6	11/25/33		02/01/2022 .	Paydown		53,255	53,255	49,461			3, 108		3, 108						123	11/25/2033 .	1.D FM
	BOAMS 2004-G 3A1 CSTR PT SSNR AS 2.730%							,101	50, 147												
05949A-LK-4		l	03/01/2022	Pavdown		601.065	601.065	496.559	378.448	L	222.617		222.617		601.065	1			3. 164	08/25/2034 .	1.D FM

					Show All Lor	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or C	Otherwise	Disposed o	of During th	ne Current Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	k/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchang					Interest/		Modifier
									Prior Year		Current	Other Than	, ,		Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjuste		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	5	For-	Disposal	Name	Shares of	Consid-	5 1/1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carryin		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS 2.612% 12/25/34		03/01/2022	Paydown		19, 101	19, 101	18,671	18,741		360		360					79	12/25/2034	1.A FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		03/01/2022 .	Paydown		14,051	15,208	13,999	15,330		(112)		(112)			(1, 167)	(1, 167)	154	12/25/2034	4.B FM
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36		03/01/2022 .	Paydown		178, 159	190,948	131,146	106,911		78,409		78,409	185,320		(7, 161)	(7, 161)	2,002		
	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36				[•												
05949T-BF-5	DOMES 2000 4 40 7 200 200 40 0 200		03/01/2022 .	Paydown	·	2,541	4,752	3,062	2,418		1,245		1,245			(1, 123)	(1,123)	43	01/25/2036	1.D FM
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36	l	03/01/2022 .	Pavdown		3,649	9,562	6,606	6,833		1,044		1,044			(4,227)	(4 207)	93	05/25/2036	1.D FM
05949Y-AC-2 05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		03/01/2022 .	Paydown		4,573	9,562	5,606	5,833				2,389			(4,227)	(4,227)	117		
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		03/01/2022	Paydown		278, 191	278, 191	276,267	276,355		1,836		1,836	278, 191		(0,047)		2,121		
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36.		03/01/2022	Paydown		136,774	141,124	132,835	136,598		4,387		4,387	140,984		(4,210)	(4,210)	818		
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36.		02/01/2022 .	. Paydown		3,531	5,497	1,491	447		3,244		3,244			(160)	(160)	41	09/25/2036	. 1.D FM
000041/ 44 7	BAFC 2006-I 1A1 CSTR SSNR AS 2.125%		00/04/0000	D 4		440 404	440 404	400 040	407 500		F 000		5 000	440 404				500	40 (00 (0000	4 4 50
	12/20/36		03/01/202203/01/2022	Paydown Paydown		143, 161	143, 161 177	136,849 181	137,529		5,632		5,632	143, 161				592	12/20/2036 04/20/2032	1.A FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		03/01/2022 .	Paydown		7,780	7,780	7,489	7,544		237		237					84	07/20/2032	1.A FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		03/01/2022 .	Paydown		41,777	41,777				1, 132		1,132					495	09/20/2034	1.A FM
	BAFC 2005-D B1 SUB CSTR NAS 2.731% 05/25/35																			
06051G-DQ-9			03/01/2022 .	Paydown		102, 161	102,161	96,576	96,915		5,246		5,246	102, 161				301	05/25/2035	1.D FM
06406H-CS-6	BANK OF NY MELLON CORP SR UNSEC 3.650% 02/04/24		01/26/2022 .	GOLDMAN SACHS & COMPANY		40,520,350	38,750,000	38,608,563	38,715,990		1,010		1,010	38,717,000		1,803,350	1,803,350	671,448	02/04/2024	1.F FE
	BSARM 2004-1 21A1 CSTR AS 2.051% 04/25/34		03/01/2022	Pavdown		40,520,550					45		45			1,003,330	1,000,000	47	04/25/2034	
	BSARM 2004-3 2A CSTR AS 2.727% 07/25/34		03/01/2022	Paydown		152,635	152,635	152,731	152,590		46		46	152,635				492	07/25/2034	
	BEAR SWAMP FINANCE LTD PTNSP SR 4.890%			Redemption 100.0000																
07387#-AA-2	10/08/25		03/31/2022 .			192,800	192,800	192,800	192,800					192,800				2,357	10/08/2025 .	. 2.C PL
073879-QE-1	BSABS 2005-AC1 A CSTR STEP AFC 6.000% 02/25/35		03/01/2022	Douglaum		587,804	587,804	461,039	438,479		149,325		149,325	587,804				9,392	02/25/2035	1.D FM
	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35		93/01/2022	Paydown				401,039	430,479		149,323		149, 323					9,392		. I.U FM
073879-SL-3	50150 2000 NO2 IN O121 NI 0 0.700W 04720700		03/01/2022 .	Paydown		348,221	352,091	283,867	249,903		100,988		100,988	350,969		(2,748)	(2,748)	2,316	04/25/2035	1.D FM
	BSARM 2006-1 A1 XRESET FLT DLY AFC S 3.380%			,																
	02/25/36		03/01/2022 .	Paydown		94,468	94,468	90,568	92,376		2,092		2,092	94,468		(0.050.500)		426	02/25/2036	1.A FM
073945-AL-1	BSMF 2007-T28 C SUB CSTR 5.718% 09/12/42 BSMF 2007-AR5 1A1A FLT STEP AFC SSN 0.627%		03/31/2022	Paydown			2,493,401	2,256,528	2,256,528				·····	2,256,528		(2,256,528)	(2,256,528)		09/12/2042	1.D FM
07400N-AA-8	06/25/47		03/25/2022	Paydown		84,787	84,787	70,479	72,557		12,230		12,230	84,787				43	06/25/2047	1.A FM
	BSMF 2007-AR5 2A1 FLT STEP AFC IRC 0.637%																			
07400N-AS-9	06/25/37		. 02/15/2022	BTIG L.L.C.		7, 438, 830	7,851,008	6,956,945	7, 145, 098		12,204		12,204	7 , 157 , 302		281,528	281,528	3,231	06/25/2037	1.A FM
	BSMF 2007-AR5 2A1 FLT STEP AFC IRC 0.637%																			
	06/25/37		01/25/2022 .	Paydown		113,411	113,411	100,496	103,214		10,197		10,197 1.869	113,411				26 456,719	06/25/2037 03/15/2022	1.A FM
004423-83-1	WELLS FARGO BK NW-N.AWAG-CHA SR-SEC		03/ 13/ 2022 .	Redemption 100.0000		19,730,000	19,730,000	19,074,900	19,740,131		1,009		1,009	19,730,000				430,719		. 2.A FE
08860@-AA-8	5.697% 12/15/31		03/15/2022 .	Tiodomperon Too. oo		40,561	40,561	40,561	40,561									386	12/15/2031	2.B
	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A																			
08861Y-AA-4	CLASS A 144A 1.420% 11/17/33		03/17/2022 .	. Paydown			763,793	763,767	763,769		24		24					1,685	11/17/2033	. 1.C FE
088620-AA-6	WELLS FARGO BK NW-N.ACLEMMON SR-SEC 6.210% 09/15/30	l	03/15/2022 .	Redemption 100.0000		56,870	56,870	57 , 172	57,005		(135)		(135)					590	09/15/2030	2 B
U0002W-AA-b	WELLS FARGO BK NW-N.AWAG-CHA SR-SEC		J3/ 13/ 2022 .	Redemption 100.0000	ļ				,005		(135)		(133)		†				10/2030	2.B
08864#-AA-2	6.320% 10/15/33		03/15/2022 .			35,933	35,933	35,933										379	10/15/2033	2.B
	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33			Redemption 100.0000																
08866@-AA-2	WELLO ELDOS DIV. WAS DOSS		03/15/2022 .		ļ ļ	42,603	42,603	42,603	42,603	ļ	ļ		ļ	42,603			ļ ļ.	478	12/15/2033	. 2.B
000679 11 4	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34		02/15/0000	Redemption 100.0000		00.000	00.000	00.000	00.000		1			00.000				407	00/15/0004	0.0
08867@-AA-1	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC		03/15/2022 .	Redemption 100.0000		38,960	38,960	38,960	38,960									427	03/15/2034	2.B
08868#-AA-8	6.850% 08/15/33		03/15/2022			52, 119			52.119		I			52, 119					.08/15/2033	2.B

SCHEDULE D - PART 4

					SHOW All L	ong-renn b	onds and Stoo	ck Solu, Rec	reemed or c	Juliel Wise i	Disposed (ט טווווטט ונ	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation, NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP Ident-		For	Disposal	Name	Number of Shares of			Actual	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
ification	Description	For- eign	Disposal	of Purchase		eration	Par Value	Actual Cost	Carrying Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	During Year	Maturity Date	strative Symbol
meation	BGS CTL PT TRUST-WAG BATESVILL SR-SEC	Cigii	Date		.0000	Cidion	1 di Value	0031	Value	(Decrease)	Accietion	TIIZEU	13)	value	Date	Бізрозаі	Disposai	Бізрозаі	i cui	Date	Cymbol
08868*-AA-2	6.850% 03/15/34		.03/15/2022			64,315	64,315	64,315	64,315						64,315				736	03/15/2034 .	2.B
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489%		.03/15/2022	Redemption 100	.0000	324,217	324,217	324,217	324,217						324,217				3,513	06/15/2032 .	1 D
000//e-AA-9	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC		.00/ 13/ 2022	Redemption 100	.0000																. 1.0
08878@-AA-8	6.820% 07/15/33		.03/15/2022			38,579	38,579	38,579	38,579										439	07/15/2033 .	2.B
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		.01/15/2022	Redemption 100	.0000	9,646	9,646	9,646	9,646						9,646				49	01/15/2037 .	2 4 7
	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043%			Redemption 100	.0000		· ·														
08882*-AA-4	01/15/37		.02/15/2022	Dodomation 100	.0000	9,691	9,691	9,691	9,691						9,691				98	01/15/2037 .	2.A FE
08882*-AA-4	01/15/37		.03/15/2022	Redemption 100		9,743	9,743	9,743	9,743						9,743				147	01/15/2037 .	2.B
	BGS CTL PT TR SER 2012-DC SR-SEC 3.983%			Redemption 100	.0000																
08886*-AA-0	06/15/32BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A		.03/15/2022				66,432	66,432											441	06/15/2032 .	1.B
09229C-AA-7	CLASS A 144A 2.443% 07/15/46		.03/15/2022	Paydown		171, 131	171, 131	171,126	171, 126		5		5		171, 131				712	07/15/2046 .	1.F FE
09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A 3.446% 07/15/46		.03/15/2022	Davidania		128,348	128,348	128,347	128,347						128,348					07/45/0046	0 D FF
092290-AD-3	BLUE CROSS BLUE SHIELD LEASE-B 3.650%		.03/ 13/ 2022	Paydown	.0000	120,340	120,340 .	120,047	120,347						120,340				/33	07/15/2046 .	. 2.D FE
09536@-AA-0	09/15/25		.02/15/2022				448,633	448 , 633	448,633						448,633				2,039	09/15/2025 .	1.B
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		.03/15/2022	Redemption 100	.0000	225,341	225,341	225,341	225,341						225,341				2,047	09/15/2025 .	1 B 7
	BOEING-MANASSAS AMD COLUMBUS C SR-SEC			Redemption 100	.0000								***************************************	***************************************							
09702#-AA-6	4.203% 03/15/43		.02/15/2022	Dodomation 100	.0000	109,644	109,644	109,644	109,644						109,644				576	03/15/2043 .	1.C
09702#-AA-6	4.203% 03/15/43		.03/15/2022	Redemption 100			55,110	55, 110	55,110						55, 110				579	03/15/2043 .	2.C
	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC			Redemption 100	.0000																
097510-AA-8	3.650% 06/15/40		.03/15/2022	Redemption 100	.0000	71,236	71,236	71,236	71,236						71,236				434	06/15/2040 .	1.G FE
10240*-AA-7	09/30/38		.03/15/2022			(1,331,807)	(1,331,807)	(1,331,807)	(1,331,807)						(1,331,807)				(24,791)	09/30/2038 .	2.C PL
10567@-AA-0	BRAVES STADIUM CO-LLC 3.770% 09/30/41		.03/30/2022	Redemption 100	.0000	784,542	784,542	784,542	784,542						784,542				14,789	09/30/2041 .	2 C PI
103079-AA-0	BRISTOL MYERS SQUIBB CO SERIES WI 3.200%		.00/00/2022				704,342	104,342											14,709		. 2.0 FL
110122-CN-6	06/15/26		.03/01/2022	TENDER SALE		2,558,323	2,544,000	2,538,163	2,539,540		160		160		2,539,700		18,623	18,623	17,865	06/15/2026 .	1.F FE
110122-CP-1	BRISTOL MYERS SQUIBB CO SERIES WI 3.400% 07/26/29		03/01/2022	TENDER SALE		17,746,584	17,428,000	17,317,947	17,333,657		1,864		1,864		17,335,520		411.064	411,064	358,823	.07/26/2029	1.F FE
	BRISTOL MYERS SQUIBB CO SERIES WI 3.875%												•				,				
110122-DC-9	08/15/25BRISTOL MYERS SQUIBB CO SERIES WI 3.450%		.03/01/2022	TENDER SALE		37,009,614	36,517,000	38,951,641	38,251,532		(83,585)		(83,585)		38, 167, 947		(1, 158, 332)	(1, 158, 332)	782, 199	08/15/2025 .	1.F FE
110122-DD-7	11/15/27		.03/01/2022	TENDER SALE		31, 128,768	30,600,000	32,222,126	31,916,884		(37,420)		(37,420)		31,879,464		(750,696)	(750,696)	319,643	11/15/2027	1.F FE
440400 44 0	BRITISH AIR 21 1 A PPT SERIES 144A 2.900%		00 (45 (0000	Redemption 100	.0000	44.050	44.050	44.000	44.070		(04)		(04)		44.050				400	00 (45 (0000	4 5 55
11042C-AA-8	09/15/36		.03/15/2022	Redemption 100	.0000	14,258	14,258	14,280	14,279		(21)		(21)		14,258				103	09/15/2036 .	1.F FE
11044M-AA-4	11/15/32		.02/15/2022			29,451	29,451	29,451	29,451						29,451				313	11/15/2032 .	1.G FE
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		.03/01/2022	Redemption 100	.0000	178,532	178,532	178,532	178,532						178,532				2,251	01/01/2030 .	1.B
	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253%			Redemption 100	.0000																
11700*-AA-8	07/10/35		.01/01/2022			90,468	90,468	90,468	90,468						90,468				321	07/10/2035 .	1.F Z
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		.02/01/2022	Redemption 100	.0000	90,788	90,788	90,788	90,788						90,788				644	07/10/2035 .	1.F FE
	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253%			Redemption 100	.0000	•	•		•												
11700*-AA-8	07/10/35		.03/01/2022	U.S. BANCORP INVEST	IENTO		91,110	91,110	91,110						91, 110				969	07/10/2035 .	1.G
12189L-AT-8			.02/16/2022	INC	ILINIO	2,987,783	2,900,000	2,893,359	2,898,022		94		94		2,898,116		89,667	89,667	45,739	09/01/2024 .	1.G FE

					Show All Lo	ong-Term B	onds and Sto	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During t	he Current Q	(uarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/ E	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	n Adjusted C	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value //	Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchase	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
12479R-AD-9	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47		03/17/2022	Call 100.0000		30,919,685	30,919,685	30,910,721	30,919,040		352		352		30,919,392		293	293	305,796	.04/15/2047	1.E FE
12479R-AD-9 12479R-AE-7	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47 CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		03/15/2022	Paydown		81,298		81,274 106,720	81,296 106.727		2		2		81,298				533 756	.04/15/2047	1.E FE
124857-AM-5	CBS CORP CO.GUARNT 3.700% 08/15/24		03/03/2022	Call 104.9520		10,495,200	10,000,000	10,015,700	10.004.878		(300)		(300)		10.004.579		(4.579)	(4,579)	698.700	.08/15/2024	2.B FE
124857-AP-8	CBS CORP CO.GUARNT 3.500% 01/15/25		03/03/2022	Call 104.5420		14, 100, 625	13,488,000	13,409,492	13,461,079		1,417		1,417		13,462,496		25,504	25,504		.01/15/2025	
	CBASS 2007-CB6 A1 FLT STEP IRC 0.565%																				
1248RH-AA-5	07/25/37		03/25/2022	Paydown		49,346	49,346	25,225	22,224		27 , 122	ļ	27 , 122		49,346		ļ		25	.07/25/2037	1.D FM
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		01/15/2022	Redemption 100	0000	33,636		33,951	33,837		(201)		(201)		33,636				186	.01/15/2036	2.A Z
124339-78-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650%		۱۵/ ۵/ ۱۱ /۱ ر	Redemption 100	0000		,000,000				(201)		(201)		,000				100	10/2000	. L.A L
12495@-AA-3	01/15/36		02/15/2022			33,823	33,823	34 , 140	34,025		(202)		(202)		33,823				375	.01/15/2036	2.A FE
	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650%			Redemption 100	0000																
12495@-AA-3			03/15/2022	D 1 11 100		34,010	34,010	34,329	34,213		(203)		(203)		34,010				565	.01/15/2036	. 2.B
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		03/15/2022	Redemption 100	0000	67,296	67,296	67,296	67,296						67,296				560	.05/15/2044	1 F PI
124008 AA Z	CBD GROUND LEASE TRUST-2014A-C SR-SEC		90/ 13/ 2022	Redemption 100	0000	07,200														.90/ 10/ 2044	
12498#-AA-8	4.640% 01/15/44		03/15/2022			20,573	20,573	20,573	20,573						20,573				164	.01/15/2044	1.E PL
	CBD GROUND LEASE TRUST 2014B-L SR-SEC			Redemption 100	0000																
12498@-AA-0	4.310% 08/15/43		03/15/2022			54,009	54,009	54,009	54,009						54,009				388	.08/15/2043	. 1.E PL
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.004% 12/25/36		03/01/2022	Paydown		33,469		28,644	29,894		3,575		3,575		33,469				136	12/25/2036	1.A FM
1240014 A0 7	CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620%		90/01/2022		0000			20,044	20,004		,0,070		,5/5/							12/ 23/ 2000	
12502@-AA-4	02/28/22		01/10/2022			29,025	29,025	29,025	29,025						29,025				136	.02/28/2022	1.G Z
405000 44 4	CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620%		00 (40 (0000	Redemption 100	0000	4 007 000	4 007 000	4 007 000	4 007 000						4 007 000				40, 407	00 (00 (0000	
12502@-AA-4 12502Y-AP-8	02/28/22		02/10/2022 03/10/2022	Paydown		1,327,828	1,327,828	1,327,828	1,327,828						1,327,828				12,437	.02/28/2022 .07/10/2022	
123021-AF-0	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		90/ 10/ 2022		0000	1,000,714	1,055,714	1,000,714							1,000,714					.01/10/2022	. 1.1 12
12503#-AA-1			03/10/2022			28,811	28,811	28,811	28,811						28,811				368	.06/30/2023	1.E
	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23			Redemption 100	0000																
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		01/10/2022	Podomotion 100	0000	28,567	28,567	28,567	28,567				·		28,567				122	.06/30/2023	. 2.A Z
12503#-AA-1	00 FAMER IL-LLO-00L ON-0E0 3.113/0 00/30/23		02/10/2022	Redemption 100	0000	28,689	28.689	28,689	28,689						28.689				245	.06/30/2023	2.A FE
	CBD GROUND LEASE TRUST-WAKE FO SR-SEC			Redemption 100	0000		,,,,,,	, , , , , ,													
12504@-AA-2	4.280% 06/15/42		03/15/2022			62,090	62,090	62,090	62,090				ļ		62,090				453	.06/15/2042	. 2.C PL
1051011 45 7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS		09/15/0000	Paydawa		44 070	11 070	44 070	44 070		_				11 070				0.4	00/15/0050	1 5 55
12510H-AF-7	A6 144A 3.810% 02/15/50		03/15/2022	Paydown		11,979	11,979	11,972	11,973		6		ļ		11,979				84	.02/15/2050	1.E FE
12510H-AK-6	A1 144A 1.440% 08/15/51		03/15/2022	Paydown		232,011	232,011	231,909	231,917		95		95		232,011				566	.08/15/2051	1.A FE
	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS			.,											· ·						
12510H-AL-4	A2 144A 2.280% 08/15/51		03/15/2022	Paydown		136 , 108	136 , 108	136,027	136,030		78		78		136, 108				526	.08/15/2051	1.A FE
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1 2.840% 04/15/52		03/01/2022	Doudown		1,071	1,071	1,110	1,097		(26)		(26)		1,071				_	.04/15/2052	1.A FE
	CFCRE 2017-C8 A3 SEQ 3.305% 06/15/50		03/01/2022	PaydownPaydown		4, 132, 903	4,132,903	4, 174, 210	4,148,584		(15,681)		(15,681)		4, 132, 903					.06/15/2050	
	CGPC PT TRUST-WAG \$30 RBS SR-SEC 6.590%				0000	,,	,,	,, 210	,,						, .02,300					10, 2000	
12536#-AA-2	11/01/32		03/01/2022			319,960	319,960	319,960	319,960				ļ		319,960				3,521	11/01/2032	2.B
10507# ** 1	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650%		00/40/0000	Redemption 100	0000	4 440 044	1 440 043	1 440 043	4 440 044						4 440 073				40.000	10/10/0000	0.4
12537#-AA-1	12/10/23		03/10/2022	Redemption 100	0000	1,449,241	1,449,241	1,449,241	1,449,241				····		1,449,241				13,668	12/10/2023	. 2.A
12538#-AA-0	4.300% 01/10/30	l	03/10/2022	nodempt roll 100		892,273	892,273	892,273	892,273						892,273		L		6,402	.01/10/2030	2.B
	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC			Redemption 100	0000																
12538*-AA-4	3.300% 07/31/27		01/10/2022			239,229	239,229	239,229	239,229						239,229				658	.07/31/2027	1.F Z
405004 44 1	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC		00 (40 (0000	Redemption 100	0000	100 100	100 100	100 10-	100 100						100 15-				2 22 :	07/04/0007	4 5 55
12538*-AA-4	3.300% 07/31/27	1	03/10/2022	1		480 . 433	480 . 433	480 . 433	480.433	L	L	L	L L		480.433	L	L	L	3.304	.07/31/2027	1.F FE

						Show All Lor	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During tl	ne Current	Quarter							
1	2	3	4		5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation,
																						NAIC
														Total	Total					D 1		Desig-
													Current	Change in	Foreign	D I /				Bond		nation
										Prior Year		0	Year's	Book/	Exchange	Book/	Faraian			Interest/	Ctotod	Modifier
											Linroclinod	Current	Other Than	,	Change in	Adjusted	Foreign	Doglizad		Stock Dividends	Stated Con-	and SVO
CUSIP						Number of				Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Temporary Impairment	Carrying Value	Book /Adjusted	Carrying Value at	Exchange Gain	Realized Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Na	ame	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign		-	chaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC	3		Redemption	100.0000						(200.000)	7 100.01.01.	200	,	74.40			,				+
12539#-AA-9	4.823% 04/10/41		03/10/2022 .				260,131	260,131	260 , 131	260 , 131						260, 131				3, 171	04/10/2041 .	1.D
10500# 44 0	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC		04 /40 /0000	Redemption	100.0000		045 000	045 000	045 000	045 000						045 000				1 010	04/40/0044	4 5 7
12539#-AA-9	4.823% 04/10/41		01/10/2022 .	Redemption	100.0000		245,926	245,926	245,926	245,926						245,926				1,019	04/10/2041 .	1.E 2
12539#-AA-9	4.823% 04/10/41		02/10/2022 .				259,090	259,090	259,090	259,090						259,090				2, 114	04/10/2041 .	1.E FE
405051	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC		04 (05 :	Redemption	100.0000		, -														00 (45 :	
12539*-AA-3	4.270% 08/15/33		01/05/2022 .	Radamatica	100.0000		143,075	143,075	143,075	143,075						143,075				509	08/15/2033 .	1.G Z
12539*-AA-3	4.270% 08/15/33		02/05/2022 .	Redemption	100.0000		143,594	143,594	143,594	143,594						143,594				1,022	08/15/2033 .	1.G FE
	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC			Redemption	100.0000															•		
12539*-AA-3	4.270% 08/15/33		03/05/2022 .				144,095	144,095	144,095	144,095						144,095				1,538	08/15/2033 .	3.A
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		02/10/2022 .	Redemption	100.0000		85,072	85,072	85,072							85,072				504	12/10/2033 .	1.C
12040# 787 0	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC		92/ 10/ 2022 .	Redemption	100.0000											50,072						
12540#-AA-6	4.738% 12/10/33		03/10/2022 .				42,788	42,788	42,788	42,788						42,788				507	12/10/2033 .	1.F
105400 44 0	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC		03/10/2022	Redemption	100.0000		400 454	498 . 154	400 454	400 454						.498 . 154				2 007	07/40/0040	0.4
12540@-AA-8 125433-AD-4	4.700% 07/10/40		03/10/2022 .	Paydown			498 , 154		498 , 15465 , 628			47,690		47,690		498, 154				3,907 911	07/10/2040 . 05/25/2036 .	
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		03/01/2022	Paydown			96,374	82,012	45,019			49,312		49,312				7,027	7,027	1, 179	10/25/2036 .	
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		03/01/2022 .	Paydown			48,342	41, 138	23,709	21,013		23,641		23,641		44,654		3,688	3,688	591		
	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37 . CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		03/01/2022 .	Paydown Paydown			129,228	125,492 83,460		44,837		83,064		83,064		127,901		1,326 127	1,326 127	1,091 894		
123447-70-9	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		90/01/2022 .	. rayuuwii						42,410		41, 103		41, 100				121	121	034		. 1.0 1 111
12544A-BB-0			03/01/2022 .	Paydown			35,560	35,448	14,614	6, 113		29,429		29, 429		35,541		18	18	380	02/25/2037 .	1.D FM
12544A-BJ-3	CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37 .		03/01/2022 .	Paydown			6,737	6,716	00.074	00.400		6,737		6,737		6,737				72	02/25/2037 .	1.D FM
12544D-AK-5 12544D-AQ-2	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37 CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		03/01/2022 .	Paydown Paydown			160,732	160 , 155 114 , 993	99,274 76,790			80,013		80,013		160,435		297	297	1, 123	09/25/2037 . 09/25/2037 .	
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37 .		03/01/2022 .	Paydown				175,417	119,055	94,766		41,213		41,213		135,979		(46,340)	(46,340)	1,239	08/25/2037 .	1.D FM
	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		03/01/2022 .	Paydown			48,807	49,041	16,256	13,265		35,605		35,605		48,870		(63)	(63)	528	05/25/2037 .	1.D FM
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37 . STATE OF CALIFORNIA-CHP MOJAVE SR-SEC		03/01/2022 .	Paydown Redemption	100.0000		120,093	121,108	55,916	46,212		74,287		74,287		120,499		(405)	(405)	1,575	07/25/2037 .	1.D FM
12555#-AA-8	5.600% 08/16/33		02/16/2022 .	neuempt ruri			92,434	92,434	92,434	92,434						92,434				648	08/16/2033 .	1.B
1	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC			Redemption	100.0000																	
12555#-AA-8	5.600% 08/16/33 CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC		03/16/2022 .	Dodom+ior	100.0000		46,544	46,544	46,544	46,544						46,544				652	08/16/2033 .	1.D
12555@-AA-0	5.060% 10/10/38		03/10/2022 .	Redemption	100.0000		45, 160	45, 160	45, 160	45, 160						45, 160				571	10/10/2038 .	1.E
	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC	1		Redemption	100.0000						[
125550-AA-0	5.060% 10/10/38		01/10/2022 .				44,773	44,773	44,773	44,773						44,773				189	10/10/2038 .	2.C Z
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		02/10/2022	Redemption	100.0000		44,966	44,966	44,966	44,966						44,966				379	10/10/2038 .	2.0 FE
12000e AA 0	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270%			Redemption	100.0000																10/ 10/ 2000 .	2.012
12556*-AA-1	03/15/33		02/15/2022 .				82,224			82,224										439	03/15/2033 .	1.B
10550+ 11 1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270%		02/15/0000	Redemption	100.0000		44 000	44 000	44 000	44 000						44 000				444	02/15/0000	1.0
12556*-AA-1	03/15/33STATE OF CALIFORNIA-CHP STOCKT SR-SEC		03/15/2022 .	Redemption	100.0000		41,332	41,332	41,332	41,332	·····					41,332				441	03/15/2033 .	1.C
12557#-AA-6	4.310% 03/15/36		03/15/2022 .				80,696	80,696	80,696	80,696										869	03/15/2036 .	1.C
40555	STATE OF CALIFORNIA-CHP STOCKT SR-SEC		04 (45 :	Redemption	100.0000																00 (45 :	
12557#-AA-6	4.310% 03/15/36 STATE OF CALIFORNIA-CHP STOCKT SR-SEC		01/15/2022 .	Radamatica	100.0000	}	80 , 119	80,119	80 , 119	80,119	ļ					80,119				288	03/15/2036 .	1.F Z
12557#-AA-6	4.310% 03/15/36		02/15/2022 .	Redemption	100.0000			80,407	80,407							80,407				578	03/15/2036 .	1.F FE
	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970%			Redemption	100.0000																	
12558#-AA-5	10/15/29	1	02/15/2022	.1		1	694.225	694.225	694.225	694.225	1	1	1	1		694.225	l			3,360	10/15/2029	1 B

				Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise [Disposed (of During t	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
modion	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970%	oigii Dato	Redemption 100.0000	Otook	Gration	i di valac	0001	Value	(Decrease)	71001011	IIIZCG	10)	Value	Date	Diopodai	Бюроса	Бюрооа	1001	Date	Cymbol
12558#-AA-5		03/15/2022	1000		348,840	348,840	348,840	348,840						348,840	L			3,404	10/15/2029	1.C
	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL		Redemption 100.0000																	
12558@-AA-7	ESTATE AS P 3.605% 09/10/35				1,451,450	1,451,450	1,451,450	1,451,450						1,451,450				8,730	09/10/2035	1.B
405001 11: -	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A	00/47/5555	l		0.17 5	047.555	0.17	047	I					0.47					00 (40 (00 :=	4 5 55
12563L-AN-7	2.080% 09/18/45		Paydown	····· ·	247,500	247,500	247,386	247,398		102		102		247,500				858	09/18/2045	1.F FE
12565K-AA-5	1.640% 02/18/46	03/18/2022	Paydown		305,000	305,000	304,994	304,995	1	5		5		305,000				834	02/18/2046	1 F FF
1200011 7/1-0	CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36			[·····			, 554	, 330				1		,000,000						
12566R-AG-6			Paydown		257,526	260,241	182,642	202,731		56,919		56,919		259,650		(2, 124)	(2, 124)	2,110	11/25/2036	1.D FM
	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37																			
12566X-AE-8		03/01/2022	Paydown		323,861	330,521	204,924	209,082		118,991		118,991		328,073		(4,212)	(4,212)	3,392	07/25/2037	
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37 .		Paydown		156,305	159,519		108,520		49,970		49,970		158,490		(2, 185)	(2, 185)	3,207	07/25/2037	1.D FM
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226%	02/10/2022	Redemption 100.0000		117,201	117,201	117,201	117,201						117,201				619	10/10/2041	1.C
12303# AA 2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226%		Redemption 100.0000				117,201							117,201					10/ 10/ 2041	
12585#-AA-2		03/10/2022	1000		58,910	58,910	58,910	58,910						58,910				622	10/10/2041	1.E
	CGA CAPITAL TRUST LEASE BACKED 3.379%		Redemption 100.0000																	
12586*-AA-5		02/10/2022			564,000	564,000	564,000	564,000						564,000				2,383	12/10/2036	1.B
405004 44 5	CGA CAPITAL TRUST LEASE BACKED 3.379%	00 (40 (0000	Redemption 99.9999		000 005	000 005	000 005	000 005						000 005				0.000	40 (40 (0000	4.0
12586*-AA-5	CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27				283,235	283,235	283,235	283,235						283,235				2,393	12/10/2036	1.C
125925-ER-4	0.000 172721	03/01/2022	Paydown		19	19				19		19		19				2	11/25/2027	1.D FM
	CGA CAPITAL CREDIT LEASE-BKD P 3.577%		Redemption 100.0000																	
12594*-AA-5	08/10/32				199,720	199,720	199,720	199,720						199,720					08/10/2032	1.C
	CGA CAPITAL CREDIT LEASE-BKD P 3.577%		Redemption 100.0000																	
12594*-AA-5	BNSF CGA CAPITAL CREDIT LEASE 4.400%		D-d+: 100 0000		100,307	100,307	100,307	100,307						100,307				897	08/10/2032	
12595#-AA-0		01/05/2022 .	Redemption 100.0000		13,355	13,355	13,355	13,355						13,355				49	04/05/2050	1.G Z
12000# 7#1 0	BNSF CGA CAPITAL CREDIT LEASE 4.400%		Redemption 100.0000																	
12595#-AA-0	04/05/50	02/05/2022 .			19,472	19,472	19,472	19,472						19,472				143	04/05/2050	1.G FE
1	BNSF CGA CAPITAL CREDIT LEASE 4.400%		Redemption 100.0000]			1			1								1
12595#-AA-0			Dd	}	19,550	19,550	19,550	19,550		/0.0701		(0.070)		19,550				215	04/05/2050	
	CSAIL 2017-C8 A3 SEQ 3.127% 06/15/50	02/01/2022	Paydown	·····		878,828 1,337,155				(2,979)		(2,979)						4,580	06/15/2050 09/10/2050	
12090E-AU-9	CGA CAPITAL CREDIT LEASE-STATE SR-SEC		rayuUWII	<u> </u>	1,001,100	1,337,133	1, აას, 409	1, 044, 421		(1,212)	'	(1,212)		1,001,100						
12597*-AA-2	4.102% 12/10/26	03/22/2022	Call 105.7507	[14,201,300	13,429,034	13,429,034	13,429,034	L		L	L	[13,429,034	.		L	928,343	12/10/2026	1.G Z
	CGA CAPITAL CREDIT LEASE-STATE SR-SEC		Redemption 100.0000																	
12597*-AA-2	4.102% 12/10/26			ļ ļ.	583,458	583,458	583,458	583,458						583,458				3,993	12/10/2026	1.G Z
40500# 44 4	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC	00 (40 (0000	Redemption 100.0000		4 047 400	4 047 400	4 057 450	4 055 005	1	(7.634)	.1	(7.67.1)		4 047 400				44 400	00 /40 /0000	4 0 0
12598*-AA-1	4.476% 08/10/38CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC		Redemption 100.0000	}	1,947,422	1,947,422	1,957,159	1,955,395		(7,974)	·	(7,974)		1,947,422				14, 132	08/10/2038	1.C PL
12605*-AA-2	3.967% 02/10/29	02/10/2022	Redemption 100.0000		410,717	410,717	410,717	410,717	1			1		410,717				2,038	02/10/2029	1.B
2000 /01 2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC		Redemption 100.0000	[710,717		710,717												
12605*-AA-2	3.967% 02/10/29	03/10/2022		ļ ļ.	206,451	206,451	206, 451	206,451	ļ			ļ		206,451	 		ļ	2,047	02/10/2029	1.B Z
1	CGA CAP CR LEASE-BKD PT TR SER SR-SEC		Redemption 100.0000						1											
	4.900% 11/30/43	03/10/2022 .	Dd	·····	59,759	59,759	59,759	59,759						59,759				489	11/30/2043	
12624B-AC-0	COMM 2012-CR1 A3 SEQ 3.391% 05/15/45		Paydown	}	4,642,167	4,642,167	4,871,193	4,642,026		141		141	·	4,642,167			·	23,832	05/15/2045	I.A FM
12625I J-RF-9	4.254% 07/10/45	03/01/2022	Paydown		24,829	24,829	25,620	25, 180	1	(352)	ı İ	(352)		24,829				274	07/10/2045	1.A
	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37				27,525	24,525		20, 100		(002)		(552)		27,020					10/2040	
126378-AH-1			Paydown	ļ ļ	200,673	200,673	75,255	60,793		139,880		139,880		200,673				757	02/25/2037	
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37	03/01/2022	Paydown		32,809	32,809	22,404	13,320		19,489		19,489		32,809				227	03/25/2037	1.D FM

						SHOW All LUI	ng-renn bo	onds and Stoo	ck Solu, Red	ieemea or c	Juliei wise i	Jisposea c	ט עווווטט וכ	ne Current	Quarter							
1	2	3	4	5		6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
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																						NAIC
														Total	Total							Desig-
													Current	Change in	Foreign					Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP		l_				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	5	For-		Nar	-	Shares of	Consid-	5	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purc	chaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR 3.000% 05/25/43		03/01/2022	Paydown			256,857	256,857	231,492	240,492		16,365		16,365		256,857				903	.05/25/2043 .	1 /
12648F-AK-5			03/01/2022 .	Pavdown			247,231	247,231	245,686	245,938		1,293		1,293		247,231				1,562	.03/25/2044 .	
	CTL PT TRUST SER 2013-TD BK NA SR-SEC			Redemption	100.0000							,200								,002		
1264K#-AA-3			02/15/2022 .				27,820	27,820	27,820	27,820						27,820				142	.01/15/2034 .	1.B
10041/# 44 0	CTL PT TRUST SER 2013-TD BK NA SR-SEC		00/45/0000	Redemption	100.0000		40.004	10.001	10.004	40.004						10.001				440	04/45/0004	1.0
1264K#-AA-3	4.090% 01/15/34		03/15/2022 .	Redemption	100.0000		13,981	13,981	13,981	13,981		····				13,981	l			143	.01/15/2034 .	1.D
1264K@-AA-5			02/15/2022 .	nousinpt 1011	100.0000		101,938	101,938	101,938	101,938					[101,938		[485	.08/15/2037 .	1.0
	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808%			Redemption	100.0000											•						
1264K@-AA-5			03/15/2022				51,212	51,212	51,212	51,212		ļ				51,212		ļ		<u>.4</u> 88	.08/15/2037 .	1.F
100548 44 0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910%		00/15/0000	Redemption	100.0000		1 005 007	1 205 207	1 005 007	1 005 007						1 005 007				0.017	00/45/0000	1.0
126540-AA-0	03/15/26		02/15/2022 .	Redemption	100.0000		1,305,307	1,305,307	1,305,307	1,305,307						1,305,307				8,017	.03/15/2026 .	. 1.6
12654@-AA-0		Ί	03/15/2022	Ticucinp (Ton	100.0000		656,665	656,665	656,665	656,665		L		L		656,665				8,061	.03/15/2026	1.G
	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500%			Redemption	100.0000											·						
12655#-AA-7			03/15/2022 .				126,627	126,627	126,627	126,627						126,627				951	.05/15/2025 .	1.B
126560-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320%		03/15/2022	Redemption	100.0000		125,230	125,230	126,482	125,951		(721)		(721)		125,230				903	10/15/2032 .	1 D
120300-AA-0	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634%			Redemption	100.0000		120,200	123,230	120,402	120,901		(721)		(121)		120,200				903	10/ 13/2032 .	1.B
12665#-AA-5			03/10/2022 .				126,554	126,554	126,554	126,554						126,554				1,204	12/10/2027 .	2.B
	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789%			Redemption	100.1094																	
126650-AQ-3			03/10/2022 .				269,358	269,063	269 , 184	269,091		266		266		269,358				2,597	.01/10/2026 .	2.B FE
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		01/10/2022	Redemption	100.0000		30,272	30,272	29 , 154	29,837		435		435		30,272				137	.10/10/2027 .	2.A Z
120030 BA 7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC			Redemption	100.0000				20, 104	20,007											. 10/ 10/ 2027 .	. Z.n Z
126650-BA-7	5.411% 10/10/27		02/10/2022 .				30,409	30,409	29,285	29,972		437		437		30,409				274	.10/10/2027 .	2.A FE
	WELLS FARGO BK-CVS 2010 SECOND SR-SEC			Redemption	100.0000																	
126650-BA-7	5.411% 10/10/27		03/10/2022 .	Redemption	100.0000		30,546	30,546	29,417	30, 107		439		439		30,546				413	.10/10/2027 .	2.B
126650-BP-4			03/10/2022 .	neuelipt roll	100.0000		397,316	397,316	396,663	397,040		276		276		397,316				4,004	.12/10/2028 .	2.B FE
	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323%			Redemption	100.0000											·						
12666*-AA-8			03/10/2022				840,769	840,769	840,769	840,769						840,769					.01/10/2029 .	2.B
100000 11 0	CVS LEASE-BKD PT CERT SER 2007 SR-SEC		04 /40 /0000	Redemption	100.0000		32,404	20, 404	20 404	20, 404						32,404				168	00/10/0000	0.0.7
12666@-AA-6	6.212% 03/10/28		01/10/2022 .	Redemption	100.0000		32,404	32,404	32,404	32,404						32,404				108	.03/10/2028 .	2.b Z
12666@-AA-6		.	02/10/2022 .	Ticucinp (Ton	100.0000		32,572	32,572	32,572	32,572						32,572				337	.03/10/2028 .	2.B FE
	CVS LEASE-BKD PT CERT SER 2007 SR-SEC			Redemption	100.0000											•						
12666@-AA-6			03/10/2022 .				32,741	32,741	32,741	32,741						32,741				508	.03/10/2028 .	
126670-CL-0 126670-GR-3			03/01/2022	Paydown			32,147	32,147 194,496	124,337	162,363		32, 147		32, 147		32,147				190 1.748	.02/25/2036 . .04/25/2036 .	
	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		03/01/2022	. Paydown					20,749	23,919		63,634		63,634							.05/25/2036 .	
	CWL 2005-17 1AF4 STEP AFC 6.547% 05/25/36 .		03/01/2022 .	. Paydown			127	127	32	43		84		84		127					.05/25/2036 .	
		1		MIZUHO SECURI	ITIES USA																	
126671-3T-1			03/18/2022 .	. INC			19,011,858	19,804,019	18,009,280	18,951,354		25,231		25,231	}	18,976,585		35,272	35,272	26,606	.07/25/2034 .	
126671-3X-2 126671-TV-8			03/25/2022	Paydown			227, 106	227 , 106	201,318	217,942		9, 164		9, 164		227, 106				461	.07/25/2034 .	
126671-TW-6			01/01/2022 .	Paydown			604,322	604,322				604,322		604,322		604,322				85,896	.10/25/2032	
	CWL 2004-1 M1 MEZ FLT STEP IRC 1.207%			'		1] [
126671-Z2-5			03/25/2022	. Paydown			18,831	18,831	14,453	17,074		1,757		1,757		18,831				29	.03/25/2034 .	
126673-N9-9	CWL 2005-4 AF6 AFC NAS		03/01/2022	Paydown			14,364	14,364 1,490	12,127	13,546		818 24		818 24		14,364				95 9	10/25/2035 .	
	CWL 2005-7 AF6 AFC NAS 4.693% 10/25/35		03/01/2022 .			·····	7.176	7,490 7.176	6.548			184		184		7,490 7.176				9 46	10/25/2035 .	

SCHEDULE D - PART 4

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or (Otherwise	Disposed o	of During tl	he Current Quarter							
1	2	3 4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15							NAIC
																			Desig-
																			nation,
																			NAIC
												Total Total							Desig-
											Current	Change in Foreign					Bond		nation
											Year's	Book/ Exchang	e Book/				Interest/		Modifier
								Prior Year		Current	Other Than		-	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	1. 1	t Value /Adjusted		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispo	sal Name	Shares of	Consid-		Actual	Carrying		,	Impairment				(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign Dat		Stock	eration	Par Value	Cost	Value	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Date	(Loss) on Disposal		Disposal	Year	Date	Symbol
IIICation	CWALT 2005-1CB 1A3 Z SSNR AS 5.500%	eigii Dai	e oi Fuicilasei	Slock	eration	rai value	COSI	value	(Decrease)	Accretion	nized	13) Value	Date	Disposai	Disposal	Disposai	Teal	Date	Syllibol
12667F-2J-3	03/25/35	03/01/2	022 Paydown		678,900	679,305	594,735	612,161		67, 104		67, 104	679,265		(365)	(365)	6,258	.03/25/2035	1.D FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35					92,327	74,691	79,278		12,535		12,535	91,813		(3, 164)	(3, 164)	818	.04/25/2035	
	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35		ozz r dydown									12,000			(0, 104)	(0, 104)		. 547 207 2000	. 1.0 1
12667F-5J-0			022 Paydown		98,076	98,076	93,714	98,315		(238)		(238)	98,076				683	.04/25/2035	3.B FM
	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35								1								l		
12667F-5J-0	01111 T 0005 10 111 0015 110 5 505		022 Paydown		71,253	71,253	68,084	71,426		(173)		(173)					980	.04/25/2035	4.B FM
100075 57 4	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35	00/04/6	000		001 001	004 004	47E 007	474 000	I	20,000		20, 000	001 001				0 407	04/05/0005	1.0.50
12667F-5Z-4 12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35				201,891	201,891	175,027	171,863		30,028		30,02825,321	201,891		(4,024)	(4,024)	2, 187 1,218	.04/25/2035 .04/25/2035	
12667F-AQ-8	CWALT 2004-20B 1A9 Z AS 5.750% 03/25/34				1,442,290	1,442,290	1,307,969	1,400,442		41,848		41,848	1,442,290		(4,024)	(4,024)	14,691	.03/25/2034	1.0 FM
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34				912.369	912,369	876.679	902.754		9,615		9,615	912.369				8.024	.04/25/2034	1.A FM
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		022 Paydown		33,609		23,061	20,025		13,585		13,585					278	.01/25/2035	1.A FM
12667F-G4-1	CWALT 2004-30CB 1A6 Z AS 5.500% 02/25/35		022 Paydown		2, 154, 295	2, 154, 295	2,078,310	2, 130, 063		24,233		24,233					17,764	.02/25/2035	2.B FM
	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34																		
12667F-HU-2	ONALT 0004 4000 40 000 40 0 0000 07/05/04				70,430	70,430 . 608.877	69,263	69,378		1,052		1,052					421	.07/25/2034	
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34 . CWALT 2004-14T2 A8 SEQ SSNR AS 5.500%		022 Paydown		608,877		629,617	614,397		(5,520)		(5,520)	608,877				7,010	.07/25/2034	. I.A FM
12667F-MU-6	08/25/34	03/01/2	022 Paydown		197,693	197,693	187,551	189,769		7,925		7,925	197,693				1,517	.08/25/2034	1.A FM
120071 1110 0	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35		022 r uyu01111							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,,,,,,,	. 90/ 20/ 2004	
12667F-N8-4			022 Paydown		69,825	74,375	74,782	74,372		3		3			(4,550)	(4,550)	692	.02/25/2035	3.B FM
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		022 Paydown		817,489	817,489	804,452	810,801		6,689		6,689	817,489				6,602	.09/25/2034	1.A FM
	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34																		
12667F-RY-3	OWALT 0005 000 440 050 40 5 500W 00 05 05				34,447	34,447	27,938	28,767		5,679		5,679	34,447		(050)	(050)	348	10/25/2034	
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35 CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35		022 Paydown		8,726	9,593	2,827	2,834		6, 149		6, 149	8,982		(256)	(256)	89	.03/25/2035	. I.U FM
12667F-X9-1	OFFICE 2003-305 FRTT SEQ AS 3.300% 03/23/33	03/01/2	022 Paydown		1,239	1,362	540	198		1,059		1,059	1,257		(18)	(18)	13	.03/25/2035	1.D FM
	CWALT 2004-28CB M SUB CSTR NAS 4.482%				,200	, , , , , , , , , , , , , , , , , ,												. 90, 20, 2000	
12667F-YZ-2	01/25/35		022 Paydown		(117,880)	50,530		(110,037)		(7,843)		(7,843)	(117,880)				25	.01/25/2035	6. FM
	CWALT 2004-29CB A3 SSNR NAS 5.500% 01/25/35																		
12667F-ZH-1	OWALT 0004 000D AF 7 AO F 500W 04 /05 /05				805,445	805,445	791,694	797,089		8,356		8,356	805,445				7,547	.01/25/2035	
12667F-ZK-4 12667G-AC-7	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35 CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35				738,701 59,285	738,701 59,318	705,825	733,643	ļ	5,058	·	5,058	738,701		(0)	(0)	6,987 568	.01/25/2035	
1200/G-AU-/	CWALT 2005-1308 A3 SEQ AS 5.500% 05/25/35 .		VEE FAYUUWII				21,000			43,522		40,022			(9)	(9)			. I.V FM
12667G-BA-0	05/25/35	03/01/2	022 Paydown		593,063	622, 133	575 , 159	564, 188		55,228		55,228	619,416		(26,353)	(26,353)	5, 122	.05/25/2035	1.D FM
	CWALT 2005-9CB 1A1 FLT IRC AS 0.897%		.,					,		1		, , , , , , , , , , , , , , , , , , , ,							
12667G-EK-5	05/25/35		022 Paydown		105,873	106,290	80,190	78,088		28,092		28,092	106, 181		(308)	(308)	110	.05/25/2035	1.D FM
100070 FF :	CWALT 2005-9CB 1A5 FLT IRC AS 0.957%				50.4:5	50.05.	00.555		1	40		10.700	50		,,	,,,,,,		05 (05 (0005	4.0.50
12667G-EP-4	05/25/35		022 Paydown		52,418	52,624	38,069	38,779		13,792		13,792	52,571		(153)	(153)	54	.05/25/2035	1.D FM
12667G-FB-4	UIALI 2000-1000 NO SSMI NAS 0.000% 05/25/30	03/01/2	022 Pavdown	1	544.394	544.394	493.565	494.928		49.466		49.466	544.394				4.784	.05/25/2035	1.D FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35.			. [192,456	193,214	140,600	145,059		49,466		47,968			(570)	(570)	1,770	.05/25/2035	
	CWALT 2005-11CB 2A3 SSNR NAS 5.500%]	-,							, , , , , , , , , , , , , , , , , , , ,					(5.0)	(0.0)		2000	
12667G-JF-1	06/25/35		022 Paydown		51,411	51,411	32,739	26,026		25,386		25,386	51,411				488	.06/25/2035	1.D FM
	CWALT 2005-11CB 2A4 SSNR NAS 5.500%			1															
	06/25/35				150,095	150,095	139,439	147,611		2,484		2,484			(0.000)	(0.000)	1,426		
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35 . CWALT 2005-11CB 3A1 Z SSNR NAS 5.500%		022 Paydown		173,849	185,086	93,004	65,586		112,246		112,246	177,832		(3,983)	(3,983)	1,720	.06/25/2035	. I.U FM
12667G-JR-5	06/25/35		022 Paydown	1	287,659	287,659	253 , 165	246,942		40,716		40,716	287,659				2,846	.06/25/2035	1.D FM
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35			. [116,648	117,632				30,459		30 , 459			(725)	(725)	1, 133	.06/25/2035	
	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35					,	20,300									(, 20)	,		
12667G-LE-1			022 Paydown		250,700	250,052	228,737	245,520		4,542		4,542	250,062		638	638	2,302	.07/25/2035	3.B FM
	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35	I I							1								_		1
12667G-PT-4			022 Paydown		56,604	66,835	28,746	14,414		44,400		44,400	58,814		(2,210)	(2,210)	597	.07/25/2035	1.D FM

CUSID Control For Dispose Name Number of Consideration Parvalue Control Parvalue Consideration Parvalue Control Parvalue			-	
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CUSIP Control Contro	Con-			SVO
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1,500FFC-14 077.675 077.675 077.675 077.675 08.905 117.765 09.006 09.006 177.42 44 44 44 1.80	Date	e Syli		Syllibo
Control Cont	.07/25/2035 1	1 D E	135 1 D	.D FM
1,00007-1-10 07/2/15 1,00007-12 1,00	5172072000 1		30 1	
1,000 1,00	.07/25/2035 1	035 1.D FI	35 1.D	.D FM
19676-17-4 19676-17-5 196				
15876-74-4 1697-545 15876-74-4 1697-545 15876-74-5 15876-7	.07/25/2035 1	035 1.D FI	35 1.D	.D FM
Septiment Column 2005-200 Septiment Septimen	00 /05 /0005	205 0 5 5	0.5	D FU
1,28876-4-6 6872/55	.09/25/2035 3	199 3.R H	υυ J.B	.ø FM
1.25676-W1-5 CVELEXE BIO PT CT SET 2008 SP-SC 0.975/2022 Psydon 166. 917 196. 835 136. 724 119. 823 87.042 87.042 87.042 186. 885 52 52 197. 1268 12688-M-16 12688-M-1	.08/25/2035 1	035 1.D FI	35 1 D	.D FM
1,2867-17-17-15 10,125-17-17-15 10,125-17-17-15 10,125-17-17-17-17-17-17-17-17-17-17-17-17-17-				
12688-44-6 8,289 01/15/64 0.01/2005-118 12681-118 0.01/2005-118 0.01/2	.08/25/2035 1	035 1.D FI	35 1.D	.D FM
Column C				
126884-W-0 10725/35 10725/3	.01/15/2034 2	034 2.B	34 2.B	.В
CMALT 2005-140 1416 PAO-11 14 S 5.5004	10 /05 /0005 1	1 D E	10E 1 D	D EM
1/2688-H8-14 10/25/55	10/25/2035 1	J35 I.D FI	35 1.0	.U FM
SMALT 2005-4938 AS SSNR NS 5.500% 11/25/55 3.071/2022 Paydonn 5.0,229 5.0,229 4.5,043 4.2,389 7.840 7.840 5.0,229 1.9,289	10/25/2035 1	035 1.D FI	35 1.D	.D FM
CHALT 2005-4426 JS SSPN NS 5.500x 11/25/255 02/01/2022 Paydown 123,576 123,576 110,817 104,287 19,289 19,289 19,289 123,576 126,685 1,457 11/25/35				
1,26684-B-5 Cult 2005-J12 1A2 STEP AFC AS 5,765x 1,00,107/2022 Paydonn 122,576 123,576 1,10,817 104,287 1,92,89 1,9,289 1,9,	11/25/2035 2	035 2.B FI	35 2.B	.B FM
CINALT 2005-112 1A2 STEP AFC AS 5.765k 1.26684-SQ-9 1.477 1.275 1.26 STEP AFC AS 6.074k 1.275 1.				
1/25/35 1/25	11/25/2035 3	035 3.B FI	35 3.B	.B FM
CIMALT 2005-112 1A3 STEP AFC AS 6,074% 11/25/35 03/01/2022 Paydown 112,394 112,394 62,179 A9,142 63,253 63,253 112,394 112	11/25/2035 1	1 D E	135 1 D	D FM
1/26684-S9-7 11/25/25 1/25/25/25 1/25/25/25/25/25 1/25/25/25 1/25/25/25 1/25/25/25 1/25/25/25 1/25/25/25 1/25/25/25 1/25/25/25 1/25/25/25 1/25/25/25 1/	.11/25/2005 1	1.0 11	30 1.0	וווו
126694-Ab-7 College	11/25/2035 1	035 1.D FI	35 1.D	.D FM
126694-RG-5 CIM-L 2005-19 1A9 SSNR ANS 5.500% 08/25/35 .03/01/2022 Paydown .171,206 .188,288 .136,604 .137,505 .46,174 .183,679 .11,081 .11,08				
126694-High 2005-19 139 SSNR NAS 5.500% 08/25/35 03/01/2022 Paydown .60,215 .66,223 .56,302 .54,035 .11,081 .11,081 .11,081 .16,5116 .4901) .6914 .205-25 .66 .205	.10/10/2032 2			.B
126694-KF-6 CIHL 2005-21 A2 SNR AS 5.500% 10/25/35 D2/01/2022 Paydorn 111,721 111,011 56,297 45,690 65,739 65,739 65,739 111,429 292 292 671 126694-KF-7 CIHL 2005-25 A6 SNR NAS 5.500% 11/25/35 D3/01/2022 Paydorn 137,823 128,348 110,759 101,212 29,170 29,170 29,170 130,382 7,440 7,440 1,459 126694-NB-6 CIHL 2005-27 1A7 A0 SNR AS 5.500% 11/25/35 D3/01/2022 Paydorn 158,120 174,029 120,816 109,195 58,817 58,81				
126694-IK-7 CIHL 2005-25 A6 SSNR NAS 5.500% 11/25/35 D3/01/2022 Paydorn D3/01/202				.D FM
CIHL 2005-27 1A7 AD SNR AS 5.500% 12/25/35 03/01/2022 Paydown 55,268 55,268 41,276 37,074 28,194 28,194 28,194 65,268 599 24,586 24,586 22,747 20,193 24,586 24,586 20,747 20,193 24,586 24,586 20,747 20,193 24,393 24,586 24,586 20,747 20,193 24,586 24,586 20,747 20,193 24,393 24,586 24,586 20,747 20,193 24,586 24,586 24,586 26,747 20,193 24,586 24,586 26,747 20,193 24,586 24,586 24,586 26,747				
126694-RG-5 126694-RG-5 03/01/2022 Paydorn 131,099 12694-RG-5 03/01/2022 Paydorn 131,099 12694-RG-5 03/01/2022 Paydorn 131,099 148 149 1	11/25/2035 1			.D FM
126694-Wi-6 Cill+ 2005-JA 68 SEQ AS 5.500% 11/25/35 D3/01/2022 Paydown 24,586 24,586 22,000 22,580 23,000 20,000 23,	10 (05 (0005			
126694-TU-2 CIHL 2005-30 A5 SSNR AS 5.50% 01/25/36 03/01/2022 Paydown 1,591 3,129 2,522 1,988 5.50% 01/25/36 03/01/2022 Paydown 5,392 28,022 22,302 21,271 1,244 1,1244 22,515 (17,123) (17,123) 237 (18,00) (18,0				
126694-TII-8 CIIHL 2005-30 A7 SSNR AS 5.50% 01/25/36 03/01/2022 Paydown 5,392 28,022 22,302 21,271 1,244 22,515 (17,123) 237 (17,123) (17,123) 237 (18,000)				
CIMIL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36 .126694-W6-1	.01/25/2036 1			
126694-XQ-6 CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36				
12669C-7T-1 CIMIL 2002-18 A8 SSNR NAS 6.000% 11/25/32 D3/01/2022 Paydown 26,889 27,561 26,849 (60) (60) 26,889 26,889 27,561 26,849 27,561 26,849 27,561 26,849 28,849 27,561 26,849 28,849 27,561 28,849				
1.2666E-B-3 (WHL 2002-19 141 NNS 5 .0.00% 10/25/33	11/25/2032 2			
OINL 2004-13 243 PAC-11 SNR AS 5,750's		I.A II	I.A	
.12669F-K2-8 08/25/34 03/01/2022 Paydown 13,197 13,197 13,197 143 143 13,197 127	.08/25/2034 1	034 1.A F	.34 1.A	.A FM
CIIHL 2004-13 2A18 SEQ SSNR AS 6.000%				
12669F-S2-0 08/25/34	.08/25/2034 1	034 1.A F	34 1.A	.A FM
CIHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34 C0/04/0000 Part 1 2004 5 2A19 PAC-11 AS 5.250% 05/25/34 C0/04/0000 P	0E /0E /0004	204		1 50
12669F-IIP-4				I.A FM I.A FM
1.126999-3.01 CML 2004-6 144 PNS 3.203 V1/20/34 D3/V1/2022 Paydoin D0/201 92,043 93,010 0.331 0.331 0.531 0.531 0.501 0.502 0.				
CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35	23, 20, 2000			
	.09/25/2035 1	035 1.D FI	OF 4 P	D FM

						Show All Lor	ng-Term Bo	nds and Stoc	k Sola, Red	leemed or C												
1	2	3	4	5	5	6	7	8	9	10	Cl		ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
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										Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			Disposal	_	me	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Puro	chaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35.		03/01/2022	Paydown			60 , 144	60,156	37,423	40,989		19, 164		19, 164				(8)	(8)	904	09/25/2035	. 1.D FM
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 2.529% 11/20/34		03/01/2022	Paydown			72,234	72,234	63,527	61,056		11, 178		11, 178		72,234				287	11/20/2034	. 1.A FM
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		03/01/2022	Paydown			61,832	61,832	54,187	56,628		5,204		5,204						476	12/25/2034	. 1.A FM
	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500%													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		.,						
12669G-FJ-5	01/25/35		02/01/2022	Paydown			15,924	15,924	15,728	15,752		172		172		15,924				73	01/25/2035	. 1.A FM
400000 115 -	CWHL 2005-J2 2A1 FLT PAC-11 AS 0.857%		00 (05 (0005	<u> </u> .														(0	(055)		00 (05 (005	4.5.50
	08/25/35		02/25/2022 03/01/2022	Paydown			620	1,233		775		231		231		1,006		(386)	(386)		08/25/2035 08/25/2035	. 1.D FM
120090-114-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35 CWHL 2005-HYB2 2A CSTR PT AS 2.860%		20/0 1/2022	Paydown				, ٥٥٠, الا	20,000	20, 183		17,097		17,097		000, اد				413	, , , , , , , , , , , , , , , , , ,	III u.i
12669G-WU-1	05/20/35		03/01/2022	Paydown			191, 151	191, 151	185,536	187,493		3,659		3,659		191, 151				983	05/20/2035	. 1.A FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		03/01/2022	Paydown			146,357	146,357	104,289	87,212		59, 145		59, 145		146,357				1,280	05/25/2035	. 1.D FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		03/01/2022	Paydown			70,930	76,570	53,458	45,495		28,786		28,786		74,280		(3,351)	(3,351)	620	05/25/2035	. 1.D FM
12669Y-AC-6 12669Y-AE-2	CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36 CWHL 2006-J4 A5 NAS 6.250% 09/25/36		01/01/2022 01/01/2022	Paydown Paydown			9,589 34,680	9,399	4,274	1,345		8,217		8,217		9,562 34,680		27	27	50 181	09/25/2036 09/25/2036	. 1.D FM
120091-AE-2	CWHL 2006-J4 AS NAS		1/01/2022	. rayuowii								34,000		34,000						101	09/23/2030	. I.U FM
12669Y-AF-9	0.000 07 10 0EQ 0041 10 0.000 007 E07 00		01/01/2022	Paydown			50,852	49,845	13,343	6,553		44, 167		44 , 167		50,720		132	132	254	09/25/2036	. 1.D FM
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36		01/01/2022	Paydown			37,231		7,935	3,476		33,685		33,685		37, 161		70	70	202	09/25/2036	. 1.D FM
	CWHL 2006-J4 A12 NAS 6.250% 09/25/36		01/01/2022	Paydown			35,806	35,097	7,866	3,490		32,246		32,246		35,736		71	71	186	09/25/2036	
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC		03/01/2022	Paydown	100.0000		9,815	13,982	7,110	5,814		5,719		5,719		11,533		(1,718)	(1,718)	64	09/25/2036	. 1.D FM
12671*-AA-1	5.500% 12/10/33		03/10/2022	Redemption	100.0000			838,412	838,412	838,412						838,412				7,697	12/10/2033	2.B
	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC			Redemption	100.0000															,		
12682@-AA-6	3.854% 09/15/43		03/15/2022				148,951	148,951	148,951	148,951						148,951				958	09/15/2043	. 1.E PL
10004# 11 0	CSCC LLC SR 3.790% 06/30/32		03/30/2022	Redemption	100.0000		650,500	650,500	650,500	650,500						650,500				6, 163	06/30/2032	2 D DI
12004#-AA-2	CSCC LLC Sh 3.790% 00/30/32			Redemption	100.0000				030,300	030,300											00/30/2032	. 2.D FL
12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32		03/31/2022				485,312	485,312	485,312	485,312						485,312				4, 186	06/30/2032	. 2.B PL
				Redemption	100.0000																	
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		02/20/2022	D. d 4.1	400 0000		119,990	119,990	121,189	121,017		(1,028)		(1,028)		119,990				566	07/20/2047	. 1.B
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		03/20/2022	Redemption	100.0000		60,278	60,278	60,880	60,794		(516)		(516)		60,278				568	.07/20/2047	1.D
120000 711-1	0.110% 01/20/41			Redemption	100.0000							(510)		(510)								
12696#-AA-8			03/15/2022				95,326	95,326	96,263			(808)		(808)		95,326				670	09/15/2047	. 1.E PL
100000 1: -	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		00/45/0055	Redemption	100.0000		000 0=-			004		(5.555)		/5		200 5				,	40 /45 /00 / :	
12696@-AA-0	CTI DT TOUCT CED 2017 DOCT EAL A COCK		03/15/2022	Dadamaki an	100 0000		226,253	226,253	233,041	231,516		(5,262)		(5, 262)		226,253				1,535	12/15/2041	. 1.F
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		03/31/2022	Redemption	100.0000		234,736	234,736	234,736	234,736						234,736				2,036	08/31/2037	2.C
25556 787 0	CTL PT TRUST-SER 2017-H0SPITAL 4.050%			Redemption	100.0000			201,700								201,700						
12700#-AA-2	07/15/43		02/15/2022				75,890	75,890	75,890	75,890						75,890				384	07/15/2043	. 1.C
40700 44.0	CTL PT TRUST-SER 2017-H0SP1TAL 4.050%		00 /45 /0000	Redemption	100.0000		00 407	00 407	00 407	00.407						00.407				000	07 (45 (00 40	
12700#-AA-2	07/15/43		03/15/2022	Redemption	100.0000		38 , 137		38 , 137	38 , 137						38 , 137				386	07/15/2043	. 1.E
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		02/15/2022	rioudinp troii			91,630	91,630	92,546	92,443		(812)		(812)		91,630				568	05/15/2048	1.C
				Redemption	100.0000			·														
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		03/15/2022	D 4	400 000		46,099	46,099	46,560	46,508		(409)		(409)		46,099				572	05/15/2048	. 1.C Z
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		03/15/2022	Redemption	100.0000		29,767	29,767	29,767	29,767						29,767				238	01/15/2042	2 B
12/UI"-MA-3	CVS LEASE–BKD PT CTF SER 2017 3.901%			Redemption	100.0000		29,101	23,707	29,101	23,101						23,101				∠38	און וע	
12702*-AA-4	10/10/39		03/10/2022					331,957	331,957	331,957						331,957				2, 161	10/10/2039	2.B
1	CTL PT TR SER 2017-COUNTY OF R SR-SEC			Redemption	100.0000																	1
12703#-AA-9	4.280% 07/15/45		02/15/2022	D. d 41	100 0000		271,427	271,427	271,427	271,427						271,427				1,453	07/15/2045	. 1.B
12702#_٨٨. 0	CTL PT TR SER 2017-COUNTY OF R SR-SEC 4.280% 07/15/45		03/15/2022	Redemption	100.0000		136 . 440	136.440	136 . 440	136.440						136,440				1 460	07/15/2045	1.0
121 UUT-AA-9	1 T. EOUN UI/ IU/ TU	1	2207 10/2022	.						100,440		h	h		h			h			לדט4/טו /וע	. 1 1 . 0

SCHEDULE D - PART 4

						Snow All Lor	ng-Term Bo	onds and Stoc	k Sola, Red	leemed or C	Inerwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5		6	7	8	9	10		ange In Boo			lue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
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													Current	Change in						Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year			Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
CLICID						Ni b a n a f				Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized	Tatal Oain	Dividends	Con-	SVO
CUSIP Ident-		For-	Disposal	Name	_	Number of Shares of	Consid-		Actual	Adjusted Carrying	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at Disposal	Gain (Loss) on	Gain (Loss) on	Total Gain (Loss) on	Received During	tractual Maturity	Admini- strative
ification	Description	eign	Date	of Purch	-	Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050%	Ŭ		Redemption	100.0000						(- /			'	'	·			
12703*-AA-3	05/15/45		02/15/2022	D-d+i	100 0000		78,364	78,364	78,364	78,364						78,364				392	.05/15/2045	1.C
12703*-AA-3			03/15/2022	Redemption	100.0000		39,380	39,380	39,380	39,380						39,380				394	.05/15/2045	1.G
	CTL PT TR SER 2017-WEST VA UNI SR-SEC			Redemption	100.0000																	
12705*-AA-1	4.450% 07/10/56		02/10/2022	Redemption	100.0000		77,376	77,376	77,376	77,376						77,376				431	.07/10/2056 .	1.B
12705*-AA-1	4.450% 07/10/56		03/10/2022				38,903	38,903		38,903										433	.07/10/2056 .	1.D
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		02/15/2022	Redemption	100.0000		40,762	40,762	40,762	40,762						40,762				242	.04/15/2049	1 D
12700#-AA-0	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC		UZ/ 13/ 2022	Redemption	100.0000		40,762	40,762	40,762	40,762						40,762				242		1.B
12706#-AA-6	4.720% 04/15/49		03/15/2022				20,503	20,503	20,503	20,503						20,503				243	.04/15/2049	1.D
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		02/15/2022	Redemption	100.0000		8,009	8,009	8,102	8.095		(85)		(85)		8,009				51	.07/15/2054	1.C
	CTL PT TR SER 2018-MARSHALL UN SR-SEC			Redemption	100.0000				•													
12707#-AA-5	5.090% 07/15/54		03/15/2022	Redemption	100.0000		4,034	4,034	4,080	4,077		(43)		(43)		4,034				51	.07/15/2054	1.E
12708#-AA-4	5.550% 07/15/35		03/15/2022	Tiedelipt Fori			266,814	266,814	266,814	266,814						266,814				2,472	.07/15/2035	2.B PL
407000 44.0	CTL PHILADELPHIA LEASE FINANCE SR-SEC	1.	00 (00 (0000	Redemption	100.0000		000 504	000 504	000 504	000 504						000 504				0.070	40 (00 (0000	4.5
12708*-AA-8	4.008% 12/28/26		03/06/2022	Redemption	100.0000		636,521	636,521	636,521	636,521						636,521				6,378	12/28/2026	1.F
12709@-AA-5	4.430% 05/15/43		03/15/2022				206,656	206,656	206,656	206,656						206,656				1,525	.05/15/2043	2.B
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC		02/15/2022	Redemption	100.0000		80,756	80,756	80,756	80,756						80,756				453	11/15/2048	1 B
	CTL PT TRUST SER 2018-WVU MORG SR-SEC			Redemption	100.0000											•						
12710*-AA-4	4.484% 11/15/48		03/15/2022	Redemption	100.0000		40,604	40,604	40,604	40,604						40,604				455	11/15/2048	. 1.B Z
12710@-AA-2	4.560% 05/15/40		03/15/2022				130,246	130,246	130,246	130,246						130,246				651	.05/15/2040	1.B
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		02/15/2022	Redemption	100.0000		138,978	138,978	138,978	138,978						138,978				704	04/20/2040	1.0
127 IS"-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050%		J2/ 13/ 2022	Redemption	100.0000				130,976	130,970						130,970				/04	04/30/2040	1.C
12715*-AA-9	04/30/40		03/15/2022				69,841	69,841	69,841	69,841						69,841				<i>7</i> 07	.04/30/2040	1.F
127150-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 09/30/40		02/15/2022	Redemption	100.0000		300,412	300,412	300,412	300,412						300,412				1,619	.09/30/2040	1.C
	CTL PT TR SER 2019-HOME DEPT U SR-SEC			Redemption	100.0000																	
127150-AA-7	4.310% 09/30/40		03/15/2022	Redemption	100.0000		151,016	151,016	151,016	151,016						151,016				1,627	.09/30/2040	1.F
12716*-AA-8	11/20/29		03/20/2022				203, 150	203,150	203, 150	203, 150						203, 150				1,356	11/20/2029	2.B
127160-AA-6	(LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34		02/15/2022	Redemption	100.0000		344,456	344,456	344,456	344,456						344,456				1,538	.05/15/2034	1.F
127 TOG AA O	(LEHIGH VALLEY 2019) CTL PASS- 3.570%		92/ 13/ 2022	Redemption	100.0000															1,000	.90/ 10/ 2004	. 1.1
12716@-AA-6	05/15/34		03/15/2022	Dadamaki as	100.0000		172,997	172,997	172,997	172,997						172,997				1,544	.05/15/2034	1.F Z
12717@-AA-5			03/10/2022	Redemption	100.0000		239,446	239,446	239,446	239,446						239,446				1,542	.11/10/2041	2.B
	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420%			Redemption	100.0000																	
12718#-AA-2	08/21/39		03/15/2022	Redemption	100.0000		72,268	72,268	72,268	72,268						72,268				412	.08/21/2039	. 2.A
127180-AA-4	03/31/44		02/15/2022				46 , 150	46 , 150	46 , 150	46,150							ļ			196	.03/31/2044	1.C
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		03/15/2022	Redemption	100.0000		24,629	24,629	24,629	24,629						24,629				205	.03/31/2044	1 F
	STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550%			Redemption	100.0000																	
12719*-AA-5	06/10/34 EMORY 2019 SENIOR CGA CAP CR SR-SEC 3.175%		03/10/2022		100.0000		189,444	189,444	189,444	189,444						189,444				1, 122	.06/10/2034 .	1.B
12720#-AA-8			02/10/2022	Redemption	100.0000		157,914	157,914	158,704	158,653		(738)		(738)		157,914				627	.08/10/2052	1.B

SCHEDULE D - PART 4

1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation, NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year			Other Than			Foreign			Stock	Stated	and
CLICID					Ni				Book/	Unrealized		Temporary		Carrying	Exchange	Realized	Tatal Oain	Dividends	Con-	SVO
CUSIP Ident-		For- Dis	posal	Name	Number of Shares of	Consid-		Actual	Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Impairment Recog-	t Value /Adjusted (11 + 12 - Carrying	Value at Disposal	Gain (Loss) on	Gain (Loss) on	Total Gain (Loss) on	Received During	tractual Maturity	Admini- strative
ification	Description		ate	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	EMORY 2019 SENIOR CGA CAP CR SR-SEC 3.175%	Ū		Redemption 100.0000						(, i		·	·	·			
12720#-AA-8	08/10/52		0/2022	D-d		79,291	79,291	79,687	79,662		(371)		(371)	79,291				629	08/10/2052	. 1.C
12723*-AA-9			5/2022	Redemption 100.0000		95,281	95,281	95,281	95,281					95,281				647	04/15/2046	. 1.G Z
407050 44 5	PUGET SOUND ENERGY PUYALLUP C SR-SEC 2.900%	00.15	0 (0000	Redemption 100.0000			(440,000)		(440,000)					(440,000)				(440)	00/45/0044	
127250-AA-5	09/15/41PUGET SOUND ENERGY PUYALLUP C SR-SEC 2.900%		8/2022	Redemption 100.0000		(410,808)	(410,808)	(410,808)	(410,808)					(410,808)				(442)	09/15/2041	Z.B
12725@-AA-5	09/15/41		5/2022			139,868	139,868	139,868	139,868					139,868				913	09/15/2041	2.B Z
12726#-AA-2	PUGET SOUND ENERGY KENT CTL P SR-SEC 2.850% 09/15/41	007	5/2022	Redemption 100.0000		490,001	490,001	490,001	490,001					490,001				693	09/15/2041	2 B
12/20#-AA-2	PUGET SOUND ENERGY KENT CTL P SR-SEC 2.850%		3/ 2022	Redemption 100.0000		490,001	490,001	490,001	430,001					490,001					y3/ 13/ 2041	2.0
12726#-AA-2	09/15/41		5/2022	D 4 41 400 0000		98,699	98,699	98,699	98,699					98,699				700	09/15/2041	. 2.B Z
12726*-AA-6	CTL 2020-05 TR-THE NEW SCHOOL SR-SEC 4.280% 04/15/65	03/1	5/2022	Redemption 100.0000		61,338	61,338	61,338	61,338					61,338				438	04/15/2065	1.G
	COUNTY OF RIVERSIDE PS CTL PT SR-SEC 3.500%			Redemption 100.0000																
12727*-AA-5	06/15/51CTL PT TR SER 2020-VA TERRE HA SR-UNSEC		5/2022			98,227	98,227	98,227	98,227					98,227				574	06/15/2051	1.D
12727@-AA-3	3.750% 11/15/41	02/0	9/2022	Call 100.0000					(52,942)									26,441	11/15/2041	. 1.A FE
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41	02/	5/2022	Redemption 100.0000		68,366	68,366	68,366	67,246					68,366				(63,059)	.11/15/2041	1 / 55
121216-88-3	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850%		3/ 2022	Redemption 100.0000														(65,059)	.11/13/2041	1.A FE
12728*-AA-4			0/2022	D 1 11 100 0000		108,506	108,506	108,506	108,506					108,506				697	06/10/2040	. 1.A
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.184% 04/25/55	03/2	5/2022	Redemption 100.0000		23,468	23,468	23,468	23,468					23.468				138	04/25/2055	2.C Z
	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC			Redemption 100.0000				,												
12742*-AA-6	3.357% 10/31/30		0/2022	Redemption 100.0000		63,263	63,263	63,263	63,263					63,263				354	.10/31/2030	. 1.G Z
12743#-AA-1	3.200% 07/15/28		5/2022			144,444	144,444	145,879	145,806		(1,361)		(1,361)	144,444				765	07/15/2028	. 1.F Z
12743*-AA-5	CGA CAP CR LEASE-BKD PT TR SER CGA CAP CR LEASE-BACKED PASS- 3.115% 04/10/46	03/1	0/2022	Redemption 100.0000			87,407	87,407	87,407									548	04/10/2046	2.B
12/40 AA 3	CTL PT TR SER 2021-LEXINGTON K SR-SEC			Redemption 100.0000		•	·												y+/ 10/ 20 1 0	2.0
12744*-AA-4			5/2022	D-dti 100 0000		388,071	388,071	390,861	390,686		(2,615)		(2,615)	388,071				532	05/25/2027	. 1.F Z
12744@-AA-2	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.530% 02/20/53		0/2022	Redemption 100.0000		21,978	21,978	22,615	22,610		(632)		(632)	21,978				64	02/20/2053	. 1.F Z
	CAJUN GLOBAL LLC SERIES 2021-1 CLASS A2 144A																			
12803V-AA-3	3.931% 11/20/51		0/2022	Paydown	····	32,625	32,625	32,625	32,625		·			32,625	·			374	11/20/2051	2.8 FE
12807C-AA-1	144A 2.220% 09/25/45		5/2022	Paydown		127,500	127,500	127,471 .	127,476		24		24	127,500				472	09/25/2045	. 1.F FE
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52	03/1	5/2022	Redemption 100.0000		49,417	49,417	49,417	49,417					49,417				356	01/15/2052	1.D PL
	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC			Redemption 100.0000		•	·													
13467R-AA-7	4.087% 01/15/52CAROLINAS HEALTHCARE PT TRUST- SR-SEC		5/2022	Redemption 100.0000		27,389	27,389	27,389	27,389					27,389				187	01/15/2052	. 3.B PL
14421@-AA-8		02/1	0/2022	Redemption 100.0000		165,255	165,255	165,255	165,255					165,255				793	08/10/2038	. 1.C
444040 14 0	CAROLINAS HEALTHCARE PT TRUST- SR-SEC	00/4	0 (0000	Redemption 100.0000					00.000									700	00/40/0000	
144210-AA-8	3.835% 08/10/38CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3		0/2022			83,020												796	08/10/2038	. 1.F
14576A-AC-6	144A 3.100% 12/15/50		5/2022	Paydown		7,538	7,538	7,533	7,534		4		4	7,538				40	12/15/2050	. 1.F FE
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28	03/1	0/2022	Redemption 100.0000		511,575	511,575	511,575	511,575					511,575				4,945	10/10/2028	1.B
	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC			Redemption 100.0000			·	,		***************************************								•		
14841@-AA-0	5.675% 07/10/28		0/2022	Redemption 100.0000		194,033	194,033	194,033	194,033					194,033				918	07/10/2028	1.A Z
14841@-AA-0	5.675% 07/10/28		0/2022	Redemption 100.0000		194,951	194,951	194,951	194,951					194,951				1,844	07/10/2028	. 1.A FE

SCHEDULE D - PART 4

				;	Show All Loi	ng-Term Bo	inds and Stoc	ck Sold, Rec	deemed or (Otherwise I	Disposed o	of During th	he Current Quarter							
1	2	3 4		5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current				Foreign			Stock	Stated	and
											Current	Other Than	, ,			Doglizad				SVO
CLICID					Ni				Book/	Unrealized		Temporary		Carrying	Exchange	Realized	T-4-1 O-:	Dividends	Con-	
CUSIP		F Di		Mana	Number of	0		A =4=1	Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	B d f	For- Disp		Name	Shares of	Consid-	D. W.L.	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Da		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
140418 44 0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28			edemption 100.0000		105 070	195,873	195,873	105 070					105 070				0.770	.07/10/2028 .	4 D
14841@-AA-0 14855J-AB-1	CLAST 2016-1 A SEQ 4.450% 08/15/41			oudown		195,873	622,016	621,834	195,873		17		17	195,873				2,779 175,566	.07/10/2028 . .08/15/2041 .	1.B
14000J-MD-1	CATALYST OLD RIVER HYDROELECTR SR-UNSEC			aydown edemption 100.0000			022,010	021,004	022,000					022,010				173,300	. 00/13/2041 .	. I.u FE
14888@-AA-4	4.000% 11/30/29			500.000 100.0000		2, 604, 179	2,604,179	2,604,179	2,604,179	1				2,604,179				26,042	.11/30/2029 .	2.C PL
	CELERION HLDGS-INC. SR-UNSEC 10.750%																	20,012		1
15102#-AA-9	05/02/24		2022 DI	IRECT		9,949,197	10,000,000	9,874,627	9,896,820	ļ	9,422	L	9,422	9,906,242	 	42,955	42,955	265,068	05/02/2024	5.B GI
1	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33									1										
15132E-DD-7				aydown		390,775	390,775	381,005	387,524		3,251		3,251	390,775					.05/25/2033 .	
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		2022 Pa	aydown		19,823	19,823	20,461	20, 128		(304)		(304)	19,823				182	.07/25/2033 .	1.A FM
15201B-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1 CLASS A 144A 3.967% 08/15/56		2022	avdown		328	328	337	337	1	(9)		(9)	328					.08/15/2056 .	1 / 0
1520 IB-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1		2022 Pa	aydown		328	328	33/	33/		(9)		(9)	328					. 08/15/2056 .	. I.A PL
15201B-AA-8	CLASS A 144A 3.967% 08/15/56	02/15/	2022 Pa	aydown		652	652	671	671		(19)		(19)	652				3	.08/15/2056 .	1.G Z
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32			aydown		265	265		257		8		8					2	01/25/2032	
	CXHE 2004-B AF5 STEP AFC AS 5.409% 03/25/34		- 1	,																
152314-JP-6			2022 Pa	aydown		221,349	221,349	221,349	221,349					221,349				1,666	.03/25/2034 .	1.A FM
	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 1.102%																			
152314-JV-3	03/25/34		2022 Pa	aydown		10,981	10,981	10,074	10,566		415		415	10,981				11	.03/25/2034 .	1.A FM
4E0044 K I 0	CXHE 2004-C AF5 STEP AFC IRC AS 5.100%	00/01/	0000 D-			011 017	011 017	011 000	011 000		309		200	044 047				1 040	00/05/0004	4 4 54
152314-KJ-8	06/25/34			aydown edemption 100.0000		211,317	211,317	211,299	211,008		309		309	211,317				1,948	.06/25/2034 .	1.A FM
15722#-AA-9	4.468% 01/10/41			eucliption 100.0000		8,985	8,985	8,985	8,985					8,985				67	.01/10/2041 .	2 4
	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC			edemption 100.0000					,0,000					,0,000					.01/10/2041 .	
15722*-AA-3	4.835% 01/10/41					152,350	152,350	152,350	152,350					152,350				1,229	.01/10/2041 .	2.B
	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC			edemption 100.0000																
15723#-AA-8	4.470% 03/10/45		2022			623,752	623,752	623,752	623,752					623,752				4,653	.03/10/2045 .	. 1.G
457000 44 0	CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC	00/40		edemption 100.0000		057 447	057.447	057 447	057 447					057 447				4 500	05 (40 (0005	4.5
157230-AA-0	3.400% 05/10/35			edemption 100.0000		357, 117	357,117	357 , 117	357, 117					357 , 117				1,508	.05/10/2035 .	1.B
157230-AA-0	3.400% 05/10/35			edemption 100.0000		179,318	179,318	179,318	179,318					179,318				1,513	.05/10/2035 .	1.C
137200 AA 0	CHARLESTON AREA MEDICAL CENTER A-SR-SEC			edemption 100.0000			173,010		173,010									1,510	.007 107 2000 .	
160044-A*-4	4.500% 03/15/43					1,400,000	1,400,000	1,400,000	1,400,000					1,400,000				31,500	.03/15/2043 .	1.G FE
	CHARLESTON AREA MEDICAL CENTER A-SR-SEC		Re	edemption 100.0000																
160044-A@-2	4.020% 03/15/38					660,000	660,000	660,000	660,000					660,000					.03/15/2038 .	
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34			aydown		4,267	4,267	3,385	3,935		331		331	4,267				37		
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34			aydown		2, 177	2,177	2,177	2,177					2, 177					.08/25/2034 .	
160762-AF-7 160762-AG-5	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34 CHMAC 2004-1 A7 NAS 5.500% 08/25/34			aydownaydown		3,081 4,257	3,081 4,257	2,575 4,257	2,875 4,257		206		206	3,081				2839	.08/25/2034 . .08/25/2034 .	
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32			aydown			85,067				151		151					976	.10/25/2034 .	
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS 5.239% 07/25/32			avdown		229.573	229.573	229.564	228.922		652		652	229.573					.07/25/2032 .	
	CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33		' ' "	.,		.,.	.,,		,,					,,,,,,				,		
161546-FF-8				aydown		123,369	123,369	125,433	125,234		(1,865)		(1,865)	123,369				909	.03/25/2033 .	
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32		2022 Pa	aydown			37,142	22,844	22,850					22,850		(22,850)	(22,850)	476	.05/25/2032 .	6. FM
101510 51: 5	CFAB 2003-4 1A5 STEP AFC SEQ AS 4.957%					004.05	004.05	004 6==	004	I				004					05 (05 (005	
161546-FV-3	05/25/33		2022 Pa	aydown		231,384	231,384	231,373	231,098		286		286	231,384				1,923	.05/25/2033 .	1.A FM
161546-GK-6	CFAB 2003-5 1A5 STEP AFC AS 6.145% 06/25/33		2022 0-	aydown		259,384	259,384	259,379	259,021	1	362		362	259,384				1,411	.06/25/2033 .	1.A FM
101040-01/-0	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.928%		LULL Pa	ayuo#11		∠35,304	209,004	239,319	2ემ, UZ I		002			209,384				,,411	. 90/20/2003 .	I'M
161546-HA-7	11/25/34		2022 Pa	aydown		489,092	489,092	487,935	488,647	L	445	L	445	489,092	L	[3,561	.11/25/2034 .	1.A FM
	CFAB 2004-1 1A5 STEP AFC AS 5.638% 11/25/33			.,				, 300						, 002						
161546-HS-8			2022 Pa	aydown		271,621	271,621	271,606	271,116		504		504	271,621				2,403	.11/25/2033 .	1.A FM
	CFAB 2004-2 1A5 STEP AFC SEQ 6.200%									1			1							1
161546-JH-0	02/26/35		2022 Pa	aydown		611,872	611,872	604,736	607,058		4,814		4,814	611,872				5,728	.02/26/2035 .	1.A FM

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	leemed or ()therwise i	Disposed (of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's			Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted			Temporary	Carrying		Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For F	Disposal	Name	Shares of	Consid		Actual	Carrying	Valuation	(Amor-	Impairment	t Value	/Adjusted					During	Maturity	strative
ification	Description					Consid-	Dor Value			Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on			
ilication	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
161546-JP-2	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 1.282% 02/26/35	0.	3/25/2022	Paydown		156 , 126	156 , 126	139,475	150,845		5,282		5,282		156 , 126				267	02/26/2035	1.A FM
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37 .		13/01/2022	Paydown		68,918		34,966	21,577		46,894		46,894				447	447		.06/25/2037	1.D FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		3/01/2022	Paydown		4,433	4,433	4,424	4,423		11		11		4,433					.02/25/2034	1.A FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		3/01/2022	Paydown		169,750	169,750	153,783	163,319		6,431		6,431		169,750					02/25/2034	
	CHASE 2005-A1 1A1 CSTR SSNR AS 2.787%																				
16162W-PB-9	12/25/35		3/01/2022	Paydown	}	71,990	61,341	20,565	5,431	}	65,616		65,616		71,048		942	942	331	.12/25/2035	. 1.D FM
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 2.948% 12/25/35	0.	3/01/2022	Paudawa		222 070	233,978	174 , 185	137,733		06 045		96,245		233,978				947	.12/25/2035	. 1.D FM
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		13/01/2022	Paydown		233,978 85,582		32,611	(3,586)		96,245						1,019	1,019		12/25/2035	1.D FM
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		3/01/2022	Paydown		75,353	70,897	33,319	18,381		55,823		55,823		74,204		1,019	1,149	391	.12/25/2036	1.D FM
	CHASE 2007-A1 1A3 CSTR SSNR AS 2.326%			,																	
161630-AC-2	02/25/37		3/01/2022	Paydown		35,412		35,124			236		236						196	.02/25/2037	1.A FM
	CHASE 2007-A1 3A1 CSTR SSNR AS 2.686%																				
161630-AL-2	02/25/37		3/01/2022	Paydown		42,204	42,204	42,018	42,024		180		180		42,204				247	.02/25/2037	. 1.A FM
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37	0.	3/01/2022	Pavdown		376.676	340.459	207,715	178,220		179.652		179.652		357.872		18.805	18.805	6,401	.07/25/2037	1.D FM
10 103 1-AV-0	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36		13/01/2022	rayuowii				201,113	170,220		179,002		179,002				10,000	10,000	0,401	.01/23/2031	, I.D FM
16163B-AP-9	0.200 02 1/14 0041 /10 0.200 10/20/00	0	3/01/2022	Paydown		250,875	228,455	127,654	127,654		110,693		110,693		238,347		12,527	12,527	2, 152	10/25/2036	1.D FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36	0	3/01/2022	Paydown		274,864	280,525	159,108	159, 108		118,966		118,966		278,075		(3,211)	(3,211)	2,029	.10/25/2036	
	CHASE 2007-A2 1A1 CSTR SSNR AS 2.285%																				
16163L-AA-0	07/25/37		3/01/2022	Paydown		391,286	391,286	389,389	394,242		(2,956)		(2,956)		391,286				1,457	.07/25/2037	1.A FM
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.153% 07/25/37	0.	2/01/2022	Davida		2,989	3,049	247	47		2,943		2,943		0.000		(4)	(4)	15	.07/25/2037	4 D EV
10 103L-AU-3	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36		12/01/2022	Paydown		2,989		241	47		2,943		2,943		2,990		(1)	(1)	10	.01/25/2031	. I.V FM
16165L-AG-5	0.100% 00/23/00	0:	3/01/2022	Paydown		36,294		30,882	32,208		4.144		4, 144		36.352		(57)	(57)	189	.06/25/2036	1.D FM
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		3/01/2022	Paydown		96,491		53,586	51, 193		44,977		44,977				321	321		06/25/2035	
	CCMFC 2005-2A A2 FLT STEP AS 0.687%																				
16678R-DL-8	05/25/36		3/25/2022	Paydown		90,699	90,699	80,089	80,451		10,249		10,249						68	.05/25/2036	1.A FM
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36	0.	3/05/2022	Redemption 100.0000		593,417	593.417	593,417	593,417						593,417				3,664	.01/05/2036	1.B
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		12/01/2022	Paydown				53,417	44,799		42,439		42,439				(54)	(54)	511	.03/25/2037	1.D FM
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 03/23/37		3/01/2022	Paydown	ļ	116,874	116,899	9,605	1,055		115,819		115,819		116,875		(34)	(34)	1,638	12/25/2036	
	CWHL 2007-15 1A20 EXCH SSNR AS 6.250%			,				, 555	,												
17025T-AV-3	09/25/37		3/01/2022	Paydown		218,345	228,033	138,102	119,615		103,803		103,803		223,419		(5,073)	(5,073)	3,070	.09/25/2037	1.D FM
	CHUGACH ELECTRIC ASSN-INC. 3.430% 03/15/37			Redemption 100.0000							1										1
171265-B#-7	OLNOLABILITY LOSS LEAGE DVD TRUOT OR OFO		3/17/2022	D 1 1 1 400 0000		1,937,500	1,937,500	1,937,500	1,937,500						1,937,500					.03/15/2037	1.G Z
17208@-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33	0.	3/15/2022	Redemption 100.0000		133,055	133,055	133,055	133,055						133,055					.10/15/2033	1.B
172967-HT-1	CITIGROUP INC SR UNSEC 3.750% 06/16/24		3/28/2022	Various		20,538,538	20,000,000	19,975,200	19,993,028		514		514		19,993,542		544.995	544,995	174,609		1.G FE
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		3/01/2022	Paydown		122,426	122,426	114,933	119,734		2,691		2,691		122,426					.09/25/2035	. 1.D FM
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		3/01/2022	Paydown		2, 167	2,167	1,963	2,044		123		123		2, 167				13	.07/25/2035	. 1.A FM
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		3/01/2022	Paydown		163,832	163,832	133,676	153,095		10,737		10,737		163,832				936	.05/25/2034	. 1.A FM
470070 411 0	CMLTI 2006-WF1 A2C STEP AFC AS 4.774%		0 /0 / /0000			0.050	0.050	0.005			4 540		4 540		0.050					00 105 10000	4.5.54
17307G-4H-8	03/25/36		3/01/2022	Paydown		6,856	6,856	2,685	2,339		4,516		4,516		6,856				37	.03/25/2036	1.D FM
17307G-NS-3	CMLTI 2005-0PT1 M2 MEZ FLT STEP IRC 1.117% 02/25/35	n	3/25/2022	Paydown		11,799	11,799	10,560	11, 175		624		624		11.799				12	.02/25/2035	1.A FM
17307G-WE-4	CMLT1 2005-4 A CSTR AS 2.660% 08/25/35		3/01/2022	Paydown		50,067	50,067	44,591	46,542		3,526		3,526		50,067					.08/25/2035	1.A FM
	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500%			,		·									,						
17308F-AE-9	07/25/35		3/01/2022	Paydown		49,356	51,240		42,841		8,091		8,091		50,932		(1,576)	(1,576)	477	.07/25/2035	. 1.D FM
470001 1: -	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750%		0 /0 / /0005			407.05-	101 055	00.455	F0				00.555		100 5		(0.4=	(0.47)	,	04 (05 (0005	1.55
17309A-AA-7	04/25/36		3/01/2022	Paydown	····	127,037	131,829	68,456	59,648		69,560		69,560		129,208		(2, 171)	(2, 171)	1,556	.04/25/2036	1.D FM
	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36 CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		3/01/2022 12/01/2022	Paydown	}	239, 117	239,11740,403	173,61732,039 .	195,462	····	43,655		43,655		239, 117		(31,391)	(31,391)		.11/25/2036 .01/25/2037	. 1.A FM
I/ 3 IU3-AA-5	UIIU 2007-1 IA I SONN IVAS 0.000% 01/25/37	JVi	14/01/2022	rayuuwii			40,403	ა∠,∪აყ .	35, الد 362		L	h	L		الاقراقي		(31,391)	(31,391)	409 .	1/20/2031	. I.V FM

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	eemed or C	Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		02/01/2022	Paydown		28,243	39,057	37,090	38,878		130		130		39,007		(10,764)	(10,764)	350	.04/25/2036 .	4.B FM
17310E-AE-8	CRMSI 2006-2 A5 STEP AFC AS 5.120% 09/25/36		03/01/2022	Davidawa		1,766,657	1,766,657	1,463,189	1,671,245		95,412		95,412		1,766,657				16 000	.09/25/2036 .	1.A FM
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.196% 12/10/49		02/01/2022	Paydown		9,254	16,766	7,293	7,293		5,412		5, 228		12.521		(3,268)	(3,268)	16,092	12/10/2049 .	
	CMSI 2007-8 1A1 AS 6.000% 09/25/37		03/01/2022	Paydown		2,035	2,035				2,035		2,035		2,035				21		
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		03/01/2022	Paydown		102,539	110,136	99,977	103,726		5,971		5,971		109,698		(7, 158)	(7, 158)		.04/25/2037 .	1.D FM
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37 .		03/01/2022	Paydown		10,761	11,343			ļ	10,761	ļ	10,761		10,761	·	ļ	· -	118	.06/25/2037	1.D FM
18610R-AG-9	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC 5.740% 12/05/26		03/05/2022	Redemption 100.0000		255,000	255,000	255,000	255,000						255,000				3,659	12/05/2026 .	1.C
	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC			Redemption 100.0000			200,000		200,000						200,000					00/ 2020 .	
18610R-AG-9	5.740% 12/05/26		02/05/2022			510,000	510,000	510,000	510,000						510,000				3,659	.12/05/2026 .	
200474-BB-9	COMM 2015-LC19 A3 SEQ 2.922% 02/10/48		03/01/2022	Paydown		182,901	182,901	182,741	182,825		75		75		182,901				1,336	.02/10/2048 .	
204012-AF-5	CPLT 1987-A B SUB 4.500% 10/01/29		02/12/2022	Paydown			(379)	(237)	(4,624)		4,299		4,299		(325)		325	325	(7)	10/01/2029 .	6. *
204010-AG-6	5.835% 09/01/37		03/01/2022	Paydown		4,621	4,621	4,621	4,621						4,621				11	.09/01/2037	6. *
	COMMUNITY PRESERVATION CORP. SERIES E																				
20401@-AH-4	6.060% 11/01/37		03/01/2022	Paydown		61	61	61	61						61				1	.11/01/2037 .	6. *
004048 4 1 0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST		00/04/0000	Decidence		007	007	007	007						007				0	00/04/0000	c +
20401@-AJ-0	SERIES F 4.011% 03/01/38		03/01/2022	Paydown		237	237	237	237						237				2	.03/01/2038 .	6. ^
20401@-AL-5	NOTE SER B 3.674% 02/01/37		03/01/2022	Paydown		12,375	12,375	12,375	12,375						12,375				114	.02/01/2037 .	6. *
	COMMUNITY PRESERVATION CORP. SERIES C			,,																	
20401@-AM-3	5.959% 06/01/37		03/01/2022	Paydown		1,011	1,011	1,011	1,011						1,011				10	.06/01/2037 .	6. *
20401@-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.477% 01/01/36		03/01/2022	Davidawa		1,888	1,888	1,888	1,888						1,888				13	.01/01/2036 .	6 *
2040 19-AN-1	COMMUNITY PRESERVATION CORP. SERIES G NOTES			Paydown		1,000	1,000	1,000	1,000						1,000					.01/01/2030 .	0. "
20401@-AR-2	4.687% 06/01/38		03/01/2022	Paydown		501	501	501	501						501				3	.06/01/2038 .	6. *
	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST																				
20401@-AS-0	NOTE 6.280% 12/01/38		03/01/2022	Paydown		7,665	7,665	7,665	7,665						7,665				27	12/01/2038 .	6. *
20401@-AT-8	6.138% 04/01/39		03/01/2022	Paydown		3,984	3,984	3,984	3,984						3,984				48	.04/01/2039 .	6 *
	COMMUNITY PRESERVATION CORP. SERIES J		,0,0,0,,2022						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
20401@-AV-3	5.301% 08/01/39		03/01/2022	. Paydown		625	625	625	625	ļ					625				7	.08/01/2039 .	6. *
204049 4111 4	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST		02/01/0000	Davidaum		0.550	0.550	0 550	0.550						0.550				47	10 /01 /0000	c *
20401@-AW-1	NOTE SERIES K 4.655% 10/01/39		03/01/2022	Paydown		2,556	2,556	2,556	2,556						2,556				17	10/01/2039 .	0. ^
204010-AY-7	COLLATERAL TRUST NOTE 5.627% 12/01/39		03/01/2022	Paydown		1,038	1,038	1,038	1,038						1,038				7	.12/01/2039 .	6. *
	COMMUNITY PRESERVATION CORP. SERIES M			,											•						
2040 10-AZ-4	5.600% 03/01/40		03/01/2022	Paydown		4, 147	4, 147	4, 147	4, 147						4, 147				9	.03/01/2040 .	6. *
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		03/01/2022	Paydown		301	301	301	301						301				2	.06/01/2040 .	6 *
2040 16-00-2	COMMUNITY PRESERVATION CORP. SERIES 0			. rayuuwii															4	.00/01/2040 .	
204010-BF-7	4.806% 09/01/40		03/01/2022	Paydown		1,065	1,065	1,065	1,065						1,065				8	.09/01/2040 .	6. *
	COMMUNITY PRESERVATION CORP. SERIES P																				
20401@-BG-5	6.030% 01/01/41	-	03/01/2022	Paydown		859	859	859	859		ļ				859	ļ		·····	9	.01/01/2041 .	6. *
20401@-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 7.828% 04/01/41		03/01/2022	Paydown		294	294	294	294						294				3	.04/01/2041 .	6. *
	CNFHE 2002-C MV2 MEZ FLT AFC 2.547%			,			204	201							207						
20846Q-KN-7	05/15/32		03/15/2022	Paydown		20,217	20,217	18,258	19,544	ļ	673		673		20,217			-	79	.05/15/2032 .	
21075W-CJ-2	CONHE 1996-1 A7 SEQ 6.571% 03/15/27		03/01/2022	Paydown		12,901	12,901	3,734	3,622		9,279		9,279		12,901				154	.03/15/2027 .	1.D FM
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32		03/02/2022	Redemption 100.0000		2,342,857	2,342,857	2,342,857	2.342.857						2,342,857				52,480	.03/02/2032 .	2 C 7
	CORESITE L.P. 4.190% 06/15/23		01/07/2022	Call 104.4731		20,894,619	20,000,000	20,000,000	20,000,000						20,000,000					.06/15/2023 .	
	CORESITE L.P. 3.910% 04/20/24		01/07/2022			68,734,929	65,000,000	65,000,000	65,000,000						65,000,000					.04/20/2024 .	

SCHEDULE D - PART 4

						OHOW All LUI	ng-renni bu	Jilus allu Stot	ok Solu, Neu	accilica oi c	Juliei wise i	Jisposea c	וו שט וו טט וו	ne Current Quarter							
1	2	3	4	5		6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
											11	12	13	14 15							NAIC
																					Desig-
																					nation,
																					NAIC
														Total Total							Desig-
													Current	Change in Foreign					Bond		nation
													Year's	Book/ Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than			Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	svo
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted		Gain	Gain	Total Gain	Received	tractual	
Ident-		For- D	Disposal	Nan	ne	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description		Date	of Purc	haser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
21871@-AC-4	CORESITE L.P. SR-UNSEC 4.110% 04/17/26		1/07/2022	. Call 109	9.6895		24, 131, 699	22,000,000	22,000,000	22,000,000					22,000,000				2,488,355	.04/17/2026 .	2.B PL
218710-AD-2			1/07/2022		1.9927		11,499,271	10,000,000	10,000,000	10,000,000					10,000,000				1,669,277	.04/17/2029 .	2.B PL
	(DEERFIELD GROUND LEASE) CORP 3.821%		- · · - ·	Redemption	100.0000																
21986*-AA-2			3/15/2022	D. d 4 i	400 0000		1,473	1,473	1,502	1,502		(29)		(29)	1,473				14	11/15/2056 .	1.A PL
21986*-AA-2	(DEERFIELD GROUND LEASE) CORP 3.821%	01	1/15/2022	Redemption	100.0000		1,463	1,463	1,492	1,492	1	(29)		(29)	1,463				5	11/15/2056 .	1 D 7
1000 AN 2	(DEERFIELD GROUND LEASE) CORP 3.821%		., .0, LULL	Redemption	100.0000			1,700	1,702			(23)		(20)	,400					/ 10/ 2000 .	2
21986*-AA-2	11/15/56		2/15/2022	.			1,468	1,468	1,497	1,497		(29)		(29)	1,468				9	11/15/2056 .	1.D PL
	CORVIAS CAMPUS LIVING-USG LLC SR 5.300%			Redemption	100.0000						1	1									
22100*-AA-1			1/01/2022	Dodomo * :	100 0000		96,000	96,000	96,000	96,000				·····	96,000				2,544	.07/01/2050 .	3.B IF
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40	na	3/01/2022	Redemption	100.0000		362,893	362,893	362,893	362,893	1				362.893				3,276	.01/02/2040 .	2 B
220018-NN-8	3.700% 01/02/40		0/01/2022	Redemption	100.0000			002,090												. 1/04/2040 .	. 2.0
223611-A#-1	COWBOYS STADIUM-L.P. 3.950% 03/31/34		3/31/2022				1,221,819	1,221,819	1,221,819	1,221,819					1,221,819				24, 131	.03/31/2034 .	2.A PL
	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34			Redemption	100.0000																
223611-A@-3			3/30/2022				635 , 565	635,565	635,565	635,565					635,565				10,995	.03/31/2034 .	2.A PL
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35	03	3/10/2022	Redemption	100.0000			881,541	881,541	881,541					881,541				5,835	12/10/2035 .	2.B
22530#-AA-1			3/01/2022	Paydown				61		001,341		61		61	61					11/30/2027 .	
	CSFB 2003-29 DB1 SUB CSTR NAS 6.044%																				
22541Q-4L-3			3/01/2022	Paydown			129,329	129,329	132,587	129,329					129,329				1,470	12/25/2033 .	1.A FM
22541S-5T-1	CSFB 2005-F1X1 A4 STEP AFC AS 6.010%		3/01/2022				195,797	195,797	400 440	400,000		7.489		7 400	405 707				1,213	.05/25/2035 .	1.A FM
225415-51-1	05/25/35 CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.750%		3/01/2022	Paydown			195,797	195,797	180,413	188,308				7,489	195,797				1,213	.00/20/2030 .	I.A FM
22541S-D5-4			3/01/2022	Paydown			292, 129	292,129	308, 196	291,969		160		160	292, 129				2,081	.01/25/2043 .	1.A FM
	CSFB 2004-AR3 CB1 SUB CSTR NAS 2.516%			'					·												
22541S-EH-7			3/01/2022	Paydown			171,329	171,329	165, 172	166,076		5,253		5,253	171,329				842	.04/25/2034 .	1.A FM
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 2.532% 06/25/34	0.0	3/01/2022	Paydown			29,445	29,445	28,015	28,239		1,206		1,206	29,445				149	.06/25/2034 .	1.A FM
223410-01-1	CSFB 2004-C4 AX 10 CSTR NTL 0.089% 10/15/39		3/01/2022	. rayuowii			23,443	23,440	20,013	20,209		1,200		1,200	23,440				143	.00/23/2004 .	. I.A IM
22541S-N4-6			3/01/2022	Paydown				ļ ļ											2	10/15/2039 .	6. FE
	CSFB 2004-4 3A11 SEQ SSNR AS 5.500%			L .							1	1							_ [
22541S-UX-4			3/01/2022	Paydown			165,596	165,596	162,091 .	162,348		3,248		3,248	165,596				739	.08/25/2034 .	
22541S-VA-3 22541S-X4-5			3/01/2022 3/01/2022	Paydown Paydown			340,884	340,884 4,883	343,7614,864	340,884		19		19	340,884				4,352 47	.08/25/2034 .	
	CREDIT WAREHOUSE REALTY LEASED SR-SEC		0/ 0 1/ LULL	Redemption	100.0000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
22545#-AA-0	4.960% 10/10/33		2/10/2022	.			125,226	125,226	125,226	125,226					125,226				777	.10/10/2033 .	1.0
00545	CREDIT WAREHOUSE REALTY LEASED SR-SEC		0 /40 /0	Redemption	100.0000						1									10 (10 :	
22545#-AA-0 225458-AX-6			3/10/2022 3/01/2022	Dd			63,002	63,002 76,644	63,002 . 75,291 .	63,002 75,641		1,003		1,003						10/10/2033 . 02/25/2035 .	
225458-BV-9			3/01/2022	Paydown Paydown				892.526		877.996		1,003		14.530	892.526				5.394	.02/25/2035 .	
LLO 100 DV C	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC		0/ 0 1/ LULL	Redemption	100.0000									14,000						. 52/ 20/ 2000 .	
22545@-AA-2	4.178% 10/31/39		2/10/2022				65,082	65,082	65,082	65,082					65,082				340	10/31/2039 .	1.0
	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC			Redemption	100.0000						1	1									1
22545@-AA-2	4.178% 10/31/39		3/10/2022	Dodomotion	100.0000		32,722	32,722	32,722	32,722	·	}	·	ł	32,722		}		342	10/31/2039 .	1.G
22546@-AA-1		01	1/10/2022	Redemption	100.0000		43,738	43,738	43,738		1	1			43,738				.58	12/10/2029 .	1.B S
	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981%			Redemption	100.0000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,700						
22546@-AA-1	12/10/29		2/10/2022				23,314	23,314	23,314	23,314	ļ	ļ			23,314				58	.12/10/2029 .	1.B Z
00541110 5::	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		0.404.40005	<u>.</u>			200 4	000 455			1									10 (05 (005)	
2254W0-GV-1	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		3/01/2022	Paydown			639,469	639,469	623,604	624,855		14,614		14,614	639,469				6,379	10/25/2034 .	1.A FM
2254W0-JS-5		0.3	3/01/2022	Paydown			425.091	425.091	412.681	414, 129	1	10,963		10,963	425,091				3.719	11/25/2034 .	1.A FM
	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		3/01/2022				74,622	74,622	73,655	73,879		744		744	74,622					11/25/2034 .	

SCHEDULE D - PART 4

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1	2	3	4	5		6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
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														T-4-1	Takal							
														Total	Total					D I		Desig-
													Current	Change in						Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For- Disp	osal	Name		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description		ate	of Purchas	or	Stock	eration	Par Value	Cost	Value	(Decrease)			13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
ilication	CRESCENT CITY ENERGY PARTNERS SR-UNSEC	eigii D	aic		00.0000	Olock	Ciallon	i ai vaiue	COSt	value	(Decrease)	Accietion	nized	13)	value	Date	Disposai	Disposai	Disposai	real	Date	Cyrribor
22570#-AA-8	2.950% 03/15/36	01/15	/2022	nedellip (1011 10	0000.00		70,302	70,302	70,302	70,302						70,302				173	.03/15/2036 .	1.E IF
,2207011 7011 0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC		, LULL	Redemption 10	00.000																907 107 2000 .	
22570#-AA-8	2.950% 03/15/36	03/15	/2022	Tioudomp Cross			141, 124	141,124	141, 124	141, 124						141, 124				868	03/15/2036 .	2.C
	CRESCENT CITY ENERGY PARTNERS SR-UNSEC			Redemption 10	00.000			,								,						
22570@-AA-0	2.950% 03/15/36		/2022				34,591	34,591	34,591	34,591						34,591				85	.03/15/2036 .	1.E IF
	CRESCENT CITY ENERGY PARTNERS SR-UNSEC			Redemption 10	0000.00																	
22570@-AA-0	2.950% 03/15/36		/2022				69,439	69,439		69,439						69,439	ļ			427	03/15/2036 .	2.C
005741 4: 7	CRESCENT CITY ENERGY PARTNERS 2.950%	04.445	/0000	Redemption 10	00.000		4 000	4 000	4 000	4 200	1	1				4 000					00 /45 /0000	4 5 15
22571#-AA-7	03/15/36		/2022	Dadamatic-	0.0000		1,329	1,329	1,329	1,329						1,329				3	03/15/2036 .	I.E IF
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36	02/09	/2022	Redempt i on	0.0000															(1)	02/15/2026	1 0 7
223/ I#-MA-/	CRESCENT CITY ENERGY PARTNERS 2.950%		/ 2022	Redemption 10	00.0000															(1)	03/15/2036 .	1.G Z
22571#-AA-7	03/15/36	03/15	/2022	ricusiipt ron i	00.000		2,667	2,667	2,667	2,667						2,667				16	03/15/2036 .	2 C
	CRESCENT CITY ENERGY PARTNERS SR-UNSEC		, 2022	Redemption 10	00.000																	
22571*-AA-1	2.950% 03/15/36		/2022				102,671	102,671	102,671	102,671						102,671				252	.03/15/2036 .	1.E IF
	CRESCENT CITY ENERGY PARTNERS SR-UNSEC			Redemption 10	00.000																	
22571*-AA-1	2.950% 03/15/36		/2022				206,099	206,099	206,099	206,099						206,099				1,267	03/15/2036 .	2.C
	CRESCENT CITY ENERGY PARTNERS SR-UNSEC			Redemption 10	00.000																	
22572*-AA-0	2.950% 03/15/36	01/15	/2022				945	945	945	945						945				2	03/15/2036 .	1.E IF
00570+ 11 0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC	00/45	10000	Redemption 10	00.000		4 007	4 007	4 007	4 007						4 007				40	00 (45 (0000	
22572*-AA-0	2.950% 03/15/36		/2022	Dadametian 10	00.000		1,897	1,897	1,897	1,897						1,897				12	03/15/2036 .	2.6
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35	02/20	/2022	Redemption 10	00000		46,505	46,505	46 , 505	46,505						46,505				353	06/20/2035 .	1.0
	THE BIT OF THE OTHER OF THE STATE OF THE STA		, 2022	Redemption 10	00.000																	
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		/2022				23,429	23,429	23,429	23,429						23,429				355	.06/20/2035 .	1.G
	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200%			Redemption 10	00.000																	
22946#-AA-5	03/15/31		/2022				235,063	235,063	235,063	235,063						235,063				1,823	03/15/2031 .	1.C
	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200%			Redemption 10	0000.00																	1
22946#-AA-5		03/15	/2022				118,443	118,443	118,443	118,443						118,443				1,836	03/15/2031 .	1.C Z
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC	02/15	/2022	Redemption 10	00.000		320,269	320,269	320,269	320,269						320,269				2, 103	.06/15/2032	1.0
2293 1#-##-7	5.250% 06/15/32		/ 2022	Redemption 10	00.000			320,209	320,209	320,209						320,209				2, 100		1.0
22951#-AA-7	5.250% 06/15/32	03/15	/2022	nedempt for it	00.000		163,922	163,922	163,922	163,922						163,922				2, 152	06/15/2032 .	1.F
,2200111111111	GALAXY VENTURES LLC-STATE OF N SR-SEC		, 2022	Redemption 10	00.000																	
22952#-AA-6	4.500% 04/15/23		/2022				249,673	249,673	249,673	249,673						249,673	.			2,809	.04/15/2023 .	1.B
	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250%			Redemption	99.9997																	l l
22953*-AA-9	06/15/31	01/15	/2022				77,711	77,711 .	77,711	77,711						77,711				275	06/15/2031 .	1.D Z
	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250%			Redemption 10	00.000																	
22953*-AA-9	06/15/31		/2022				77,986	77,986	77,986	77,986						77,986				552	06/15/2031 .	1.D FE
22052* 44 0	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250%	02/15	/2022	Redemption 10	00.000		70 000	70 000	70 000	70 060						70 000				000	06/15/2021	1.0
22953*-AA-9	06/15/31		/2022	Redemption 10	00.0000		78,263	78,263	78,263							78,263					06/15/2031 .	1.D
22954*-AA-8	3.970% 12/14/23	01/07	/2022	nodomptron i	30.000		542,556	542,556	542,556	542,556						542,556				1,795	12/14/2023 .	2.B Z
	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC			Redemption 10	00.000							[,		
22954*-AA-8	3.970% 12/14/23		/2022				544,351	544,351	544,351	544,351						544,351	ļ l			3,602	12/14/2023 .	2.B FE
	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC			Redemption 10	0000.00						1	1										J
22954*-AA-8	3.970% 12/14/23		/2022				546 , 152	546, 152	546 , 152	546 , 152						546 , 152	ļ			5,421	12/14/2023 .	3.B
00055" ** -	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC		/0000	Redemption 10	00.000		04 505	04 500	0.4 50-	0.1 55-	1	1				0.1 50-					00 (45 (00 (6	4.5.7
22955#-AA-3	4.110% 06/15/43		/2022	D-d4: 4'			61,598	61,598	61,598	61,598						61,598				211	06/15/2043 .	1.8 2
22055#_^^_2	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43	02/45	/2022	Redemption 10	00.000		61,809	61,809	61,809	61,809	1	1				61,809				423	. 06/15/2043 .	1 R FF
22300#=##=3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC		, 2022	Redemption 10	00.000					900, ا و										423		I.D IE
22955#-AA-3	4.110% 06/15/43	03/15	/2022	neuemption II	0000.00		62.021	62.021	62.021	62.021	1	1				62.021				637	06/15/2043 .	1 B
ELUUUT AA 'U		/ Iv	, LVLL										h	·	h						10/4070 .	1.0

						Show All Lor	ng-Term Bo	onds and Stoc										-				
1	2	3	4	5	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation,
														Total	Total							NAIC
													Current	Total	Total					Bond		Desig- nation
													Current	Change in	Foreign	Book/				Interest/		Modifier
										Prior Year		Current	Year's Other Than	Book/	Exchange	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary		Change in	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	Carrying Value	Book /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Nar	me	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign		of Purc		Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
oatioii	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC	0.9	2410	Redemption	100.0000	Clouit	0.000		0001	74.45	(Beerease)	71001011011	111200	10)	Value	2410	2.opeca.	2.opeca.	2.opcca.		Date	C J
22956#-AA-2			03/15/2022				57,633	57,633	57,633	57,633						57,633				481	01/15/2039 .	. 2.B
	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC			Redemption	100.0000																	
22958#-AA-0	4.500% 04/20/33		03/20/2022	Dodomation	100.0000		317,263	317,263	317,263	317,263						317,263				2,382	04/20/2033 .	. 1.B
22959#-AA-9	000Lnii IV 300III-LLO 31-3E0 3.371% 09/30/38	l	03/31/2022	Redemption	100.0000	l	307,519	307,519	307,519	307,519				[307,519				4, 129	09/30/2038 .	2.A PL
	CTL PT TRUST CERTIFICATES-HOME SR-SEC			Redemption	100.0000															, .20		
22959@-AA-1	4.780% 01/15/34		03/15/2022			·	21,571	21,571	21,571	21,571						21,571				258	01/15/2034 .	. 1.F
220500 44 4	CTL PT TRUST CERTIFICATES-HOME SR-SEC		04 /45 /0000	Redemption	100.0000	[04 000	04 000	04 000	04 000						04 000				0.5	01/15/0004	1 0 7
22959@-AA-1	4.780% 01/15/34		01/15/2022	Redemption	100.0000		21,398	21,398	21,398 .	21,398						21,398				85	01/15/2034 .	. 1.G Z
22959@-AA-1	4.780% 01/15/34		02/15/2022				21,485	21,485	21,485	21,485						21,485				171	01/15/2034 .	. 1.G FE
	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615%			Redemption	100.0000																	
22960@-AA-8			03/15/2022	D 1 41	400 0000		91,531	91,531		91,533		(1)		(1)		91,531				705	11/15/2034 .	. 1.B
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380%		01/15/2022	Redemption	100.0000		16,803	16,803	16,803	16,803						16,803				61	09/15/2045 .	. 1.E Z
223026-AA-0	CTL PT TR SER 2014-COSTCO SR-SEC 4.380%			Redemption	100.0000																	. 1.6 2
22962@-AA-6	09/15/45		02/15/2022				16,864	16,864	16,864	16,864						16,864				123	09/15/2045 .	. 1.E FE
	CTL PT TR SER 2014-COSTCO SR-SEC 4.380%			Redemption	100.0000																	
229620-AA-6	09/15/45		03/15/2022	Podomotion	100.0000		16,925	16,925	16,926	16,925						16,925				185	09/15/2045 .	. 1.E
22963@-AA-5	4.470% 11/15/34		03/15/2022	Redemption	100.0000		38,690	38,690	38,690											289	11/15/2034 .	. 1.B
				Redemption	100.0000				, .	, .						, ,						
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		03/15/2022				213,926	213,926	220,341	219, 130		(5,204)		(5,204)		213,926				1,655	12/15/2044 .	. 1.B
22066*_^^_4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		01/15/2022	Redemption	100.0000		1,847	1,847	1,847	1,847						1,847				7	09/15/2045 .	1.E Z
22300 -AA-4	CIE FI IN-003100 3N-3E0 4.410% 09/13/43		91/13/2022	Redemption	100.0000		1,047	1,047	1,047	1,047						1,047						. 1.L 2
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		02/15/2022				1,854	1,854	1,854	1,854						1,854				14	09/15/2045 .	. 1.E FE
				Redemption	100.0000																	1
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45 CTL PT TR SER 2015-LOWES DELAW SR-SEC		03/15/2022	Dodomation	100.0000		1,860	1,860	1,860	1,860						1,860				21	09/15/2045 .	. 1.E
22972@-AA-4			.03/20/2022	Redemption	100.0000		96,288	96,288	96,288	96,288						96,288				601	03/20/2035 .	2.A
	CTL PT SER 2016-WESTCHESTER CO SR-SEC			Redemption	100.0000																	
22974@-AA-2			03/15/2022				336,120	336,120	336 , 120	336 , 120						336, 120				2, 159	03/15/2036 .	. 1.B
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		02/10/2022	Redemption	100.0000	[91,971	91,971	94,648	94,073		(2, 102)		(2, 102)		91,971				496	12/10/2037 .	2 Δ
£2311#-KK-1	CTL PT TR SER 2016-CAREALLIANC 4.310%		92/ 10/ 2022	Redemption	100.0000				٠٠٠, 40			(2, 102)		(2, 102)		ا 71, او				490	12/ 10/ 200/ .	. 4.7
22977#-AA-7	12/10/37		03/10/2022				46,234			47,290		(1,057)		(1,057)						498	12/10/2037 .	. 2.A Z
00077* **	CTL PT TR SER 2016-CORONA RIVE 4.060%		00 (45 (0005	Redemption	100.0000		410.00-	440 000	410 000	440.00-						440 00-				76-	00/45/0005	4.0
22977*-AA-1	02/15/38		02/15/2022	Podomot i on	100.0000	·····	142,383	142,383	142,383	142,383		·····				142,383				723	02/15/2038 .	. I.R
22977*-AA-1	02/15/38 4.000%		03/15/2022	Redemption	100.0000		73,591	73,591	73,591							73,591				747	02/15/2038 .	1.C
	CTL PT TR SER 2017-LOWES SCOTT 3.650%			Redemption	100.0000																	
22978@-AA-8	09/20/31		03/20/2022				157 , 166	157, 166	159,114	158,517		(1,351)		(1,351)		157 , 166				957	09/20/2031 .	. 2.A
229790-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694%		03/15/2022	Redemption	100.0000		245, 152	245, 152	245 , 152 .	245, 152						245 , 152				1,920	12/15/2037 .	4 B
2231 36-KK-1	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991%		2022	Redemption	100.0000			240, 132	240, 102	240, 132						243, 132				1,920		
22983*-AA-3	09/15/36		02/15/2022				149,470	149,470	153,954	152,526		(3,056)		(3,056)		149,470					09/15/2036 .	. 1.B
000004 4: -	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991%		00 (45 (0055	Redemption	100.0000		75 4	75.465	77.00	70		(4 5		/,		70.					00/45/0055	
22983*-AA-3	09/15/36		03/15/2022	Redemption	100.0000		75, 108	75,108	77,361	76,644		(1,536)		(1,536)		75, 108				749	09/15/2036 .	. 1.0
229830-AA-1		l	03/15/2022	neuempt 1011	100.0000	L	193, 168	193, 168	193 , 168	193, 168						193, 168				1,716	12/15/2036 .	2.B
	CTL PT TR SER 2015-GUARDIAN LI SR 3.920%			Redemption	100.0000																	
22984@-AA-0	07/15/36	1	03/15/2022	1			630,307	630,307	636,256	634,745		(4,439)		(4,439)		630,307				4, 121	07/15/2036 .	. 1.B

				Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	leemed or C	Otherwise I	Disposed c	of During th	ne Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	DNKN 2017-1A A211 SEQ 4.030% 11/20/47	02/20/2022	Pavdown	Olock	Ciallon	37.500	37.500	37.500	(Decrease)	Accietion	HIZEU	13)	value	37.500	Disposai	(37,500)	(37,500)	378		2.B FE
	DNKN 2019-1A A211 SEQ 4.021% 05/20/49		Paydown		96,425	96,425	96,425	96,425						96,425		(37,300)	(37,300)			2.B FE
	DNKN 2019-1A A23 SEQ 4.352% 05/20/49	02/20/2022			155,375	155,375	155,375	155,375						155,375						
	DB MASTER FINANCE LLC SERIES 2021-1A CLASS		.,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,											,		
233046-AS-0	A23 144A 2.791% 11/20/51	02/22/2022	Paydown		66,750	66,750								66,750				616	11/20/2051	. 2.B FE
000444 11 1	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC	00/00/0000	Redemption 100.0000		000 410	000 440	000 440	000 110		1				000 440	1			4 070	07 (00 (000 :	0.0
23311*-AA-4	3.590% 07/20/34		Dodomation 100 0000	}	330,418	330,418	330,418	330,418		·	·		·	330,418	·		·····	1,979	.07/20/2034	. Z.B
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		Redemption 100.0000		186,988	186,988	186,988	186,988		1				186,988	1			1, 108	.09/05/2033	. 1.B
20017 -AU-4	DG-CS MASTER BORROWER LLC SR-SEC 3.510%		Redemption 100.0000		100,300	100,300	100,000	100,900						100,900				1, 100	. , , , , , , , , , , , , , , , , , , ,	1.0
233254-AA-9	09/30/40	03/31/2022		[1,820,256	1,820,256	1,820,256	1,820,256		L				1,820,256	L			31,945	.09/30/2040	2.C PL
	D.P. FACILITIES DATA CENTER SE SR-SEC		Redemption 100.0000															·		
	4.500% 05/10/30				1,661,201	1,661,201	1,661,201	1,661,201						1,661,201				14,032	.05/10/2030	. 1.B
244199-AU-9	DEERE & COMPANY SR UNSEC 8.500% 01/09/22		Maturity		955,000	955,000	945,469	954,981		19		19		955,000				40,588	.01/09/2022	. 1.F FE
044005 DH 0	JOHN DEERE CAPITAL CORP SR UNSEC 2.750%	00 (45 (0000			04 005 000	04 005 000	04 700 000	04 004 404		000		000		04 005 000				000 004	00 (45 (0000	4 5 55
24422E-RM-3 24763L-BM-1	03/15/22				21,825,000	21,825,000 . 46,347	21,786,806 .	21,824,134		866		866		21,825,000				300,094561	.03/15/2022 .06/25/2027	
24/03L-DIII- I	DTE ELECTRIC CO GENL REF MORT 2.650%		rayuowii		40,047					24,330		24,393							.90/23/2021	1.0 1111
250847-EJ-5		03/18/2022	Call 100.0000	L [925,000	925,000	923,557	924,926		34		34		924,960		40	40	6,332	.06/15/2022	. 1.F FE
251510-CV-3	DBALT 2005-1 1A1 FLT AS 0.957% 02/25/35		Paydown		71,972	71,972	50,018	46, 158		25,814		25,814		71,972					.02/25/2035	
	DBALT 2005-3 M MEZ CSTR NAS 4.832% 06/25/35																			
251510-ET-6	DDU T 0005 0 H HET 007D HIG. 4 0007 00 (05 (05		Paydown			111,273												(48)	.06/25/2035	. 1.D FM
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 4.832% 06/25/35	00/04/0000	Davidama			85,651												210	.06/25/2035	6. FM
201010-E1-0	DBALT 2006-AB2 A3 AFC SEQ SSNR AS 4.932%		Paydown	·														312		. O. FM
251511-AC-5	06/25/36	03/01/2022	Paydown		131,946	133,704	71,297	78,006		54.967		54,967		132,973		(1,027)	(1,027)	892	.06/25/2036	. 1.D FM
	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.500%															,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
251513-AY-3	10/25/36		Paydown		228,364	228,364	228,763	228,364						228,364				1,802	10/25/2036	. 1.A FM
	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500%																			
251563-BM-3	04/25/33		Paydown		14,029	14,029	14,011 .	14,004		24		24		14,029				128	.04/25/2033	. 1.A FM
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33	03/01/2022	Paydown		3,596	3,596	3,573	3,578		18		18		3,596				33	04/25/2033	1.D FM
231303-03-0	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33		rayuowii		, 050					10									.04/23/2003	1.0 1 111
251563-BT-8	5.000 1 51 005 0011 100 0.000 0 17 207 00		Paydown		1,639	1,639	1,606	1,624		15		15		1,639				15	.04/25/2033	. 3.B FM
	DMSI 2003-1 B2 SUB CSTR NAS 5.500% 04/25/33		,																	
251563-BU-5		03/01/2022	Paydown	ļ	299	299	281	290	2	6		8		299	ļ		ļ ļ.	6	.04/25/2033	. 6. FM
054537 11 5	DMSI 2007-WM1 A1 SC CSTR SSNR 3.085%	00/04/0555	D 4	1	4 004 04-	4 004 045	4 000 505	4 005 05:		/10 07-		(10.07-		4 004 04-	1			4 005	00 (07 (0007	4 4 50
25157T-AA-2	DHL GUARANTEED BY DEUTSCHE POS SR-SEC		Paydown	·	1,084,815	1,084,815	1,088,506	1,095,691		(10,876)		(10,876)		1,084,815				4,692	.06/27/2037	. 1.A FM
25248*-AA-7	5.605% 12/29/22	01/15/2022	nedeliption 100.0000		325.937	325.937	354.978	326.277		(340)		(340)		325.937				9.134	.12/29/2022	2 4
	DROT 2017-1A A SEQ 3.270% 10/22/29		Paydown		3,205,576	3,205,576	3,204,769	3, 205, 139		437		437		3,205,576				25,088		. 1.F FE
	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A				,,			,,						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
25273C-AA-8	CLASS A 144A 1.510% 11/21/33		Paydown		946, 106	946,106	946,070	946,071		35		35		946 , 106				2,221	11/21/2033	. 1.A FE
	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A		L .												1					1
25273C-AD-2	CLASS D 144A 3.830% 11/21/33		Paydown	}	197 , 105	197, 105	197,075	197,076		29	·	29		197 , 105	ļ			1, 174	.11/21/2033	. 3.B FE
25277L-AA-4	DIAMOND SPORTS GR/DIAMON SR SEC 5.375% 08/15/26	02/28/2022	Tax Free Exchange		63,500	127,000	63.500	63,500		1				63,500	1			4,001	.08/15/2026	6. FE
£3211L-AA-4	TWDC ENTERPRISES 18 CORP CO.GUARNT 2.550%		Tax TIEC LAGIANYC			121,000												4,001	., 00/ 10/ 2020	U. IL
25468P-CT-1	02/15/22		Maturity	[30,000,000	30,000,000	29,790,000	29,997,102		2,898	L	2,898		30,000,000	L			382,500	.02/15/2022	. 2.A FE
	DISNEY LMA PT TRUST-DISNEY SR-SEC 4.100%		Redemption 100.0000		, ,	, ,						,		, ,						
25471*-AA-5	08/01/24	03/01/2022			2, 150, 300	2,150,300	2, 150, 300	2,150,300						2, 150, 300				14,693	.08/01/2024	. 1.G
055104 1: -	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC	00/00/	Redemption 100.0000	1	0 707 05:	0.707.05	0 004 0	0 740		00.5		00.5		0 707	1			00.000	07 (00 (000	0.0.55
	5.250% 07/28/37			}	3,797,284	3,797,284	3,691,909	3,713,755		83,529	ļ	83,529		3,797,284	ļ					
125/551-AE-0	DPABS 2015-1A A211 SEQ 4.474% 10/25/45		Paydown	L	67,500	67,500		67,500	L	L				67,500		L	L L	755	10/25/2045	. Z.A FE

						Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Rec	deemed or (Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5		6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation,
																						NAIC
														Total	Total							Desig-
													Current	Change in	Foreign					Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP		_				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Nam	-	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description Page 14 Apr 15 Apr	eign	Date	of Purch	haser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
25755T-AH-3 25755T-AJ-9	DPABS 2017-1A A23 SEQ 4.118% 07/25/47 DPABS 2018-1A A21 SEQ 4.116% 07/25/48		01/25/2022 01/25/2022	Paydown Paydown			125,000	125,000	125,000 16,063	125,000						125,000				1,287 165	.07/25/2047 .	2.A FE 2.A FE
20/301-A0-9	DPABS SERIES 2019-1A CLASS A2 144A 3.668%		91/23/2022	rayuowii			10,000	10,000		10,000						10,003				103	.01/23/2040 .	2.7 1L
25755T-AL-4	10/25/49		01/25/2022	Paydown			25,000	25,000	25,000	25,000						25,000				229	10/25/2049 .	2.A FE
	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A			1.				'														
25755T-AP-5	CLASS A211 144A 3.151% 04/25/51		01/25/2022	Paydown	400 0000		75,000	75,000	75,000	75,000						75,000				591	.04/25/2051 .	2.A FE
25859@-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39		02/01/2022	Redemption	100.0000		668,286	668,286	668,286	668,286				1		668,286				3,602	12/15/2039 .	1.F PL
ZJ0J38-HH-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC		2027 17 2022	Redemption	100.0000			000,200	,000,200							000,200					2/ 13/2039 .	I.I FL
25859@-AB-3	5.000% 12/15/39		03/01/2022				364,384	364,384	364,384	364,384						364,384				2,938	12/15/2039 .	2.B PL
	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC																					
25859@-AC-1	6.250% 12/15/39		03/01/2022	Paydown			55,440	55,440	55,440	55,440						55,440				577	12/15/2039 .	3.B PL
25860@-AA-2	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		02/01/2022	Paydown			1, 111,005	1,111,005	1,111,005	1,111,005						1, 111,005				19,427	.04/17/2043 .	1 E DI
23000e-AA-2	DOUBLE DIAMOND FDG-VIII-LLC 4.650% 04/17/43		92/01/2022	rayuuwii			1, 111,003	1,111,000		1,111,003						1,111,003				13,421	.04/11/2040 .	1.1 FL
25860@-AC-8			02/01/2022	Paydown			123,212	123,212	123,212	123,212						123,212				223	.04/17/2043 .	2.B PL
	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968%			Redemption	100.0000																	
26061#-AA-5	12/15/41		03/15/2022	D 1 41	400,0000			332,511	332,511	332,511						332,511				2,757	12/15/2041 .	2.B
260610-AA-7	DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42		03/15/2022	Redemption	100.0000		149,015	149,015	149,015	149,015						149,015				1,209	.05/15/2042 .	2 B
	HONK 2019-1A A2 SEQ 4.641% 04/20/49		01/20/2022	Paydown			41,875	41,875	41,875	41,875						41,875				486	.04/20/2049 .	
	HONK SERIES 2019-2A CLASS A2 144A 3.981%							·														
26208L-AE-8			01/20/2022	Paydown			17,500	17,500	17,500	17,500						17,500				174	10/20/2049 .	2.C FE
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50		01/20/2022	Dd			24.675	24,675	24,675	24,675						24.675				234	.07/20/2050 .	0.0 FF
202097-88-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A		1/20/2022	Paydown			24,0/0	24,0/0	24,0/0	24,073						24,0/0				234	. 07/20/2000 .	2.6 FE
26209X-AC-5			01/20/2022	Paydown			62,500	62,500	62,500	62,500						62,500				506	.01/20/2051 .	2.C FE
26441Y-AY-3			02/13/2022		3.7024		32,423,673	30,387,000	29,916,476	30,219,843		6,432		6,432		30,226,276		160,724	160,724	2,264,576	.12/01/2024 .	2.A FE
000054 44 0	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390%		00 (00 (0000	Redemption	100.0000		004 055	004.055	004 000	004 440		(0.450)		(0.450)		004 055				4 044	44 /00 /0044	0.0
26885*-AA-3	11/08/44 EAGLES STADIUM OPERATOR LLC / A-SR-SEC		03/08/2022	Redemption	100.0000		201,655	201,655	204,866	204, 113		(2,458)		(2,458)		201,655				1,814	11/08/2044 .	2.В
27004@-AA-5	4.580% 01/15/39	l	.01/15/2022	ricuciip t ron	100.0000		574,747	574,747	574,747	574,747	L	L		L		574,747	L			13, 162	01/15/2039	2.B PL
	EAGLES STADIUM OPERATOR LLC / B-SR-SEC			Redemption	100.0000			·	•													
27004@-AB-3	4.580% 01/15/39		01/15/2022		400 000		182,874	182,874	182,874	182,874						182,874				4, 188	.01/15/2039 .	2.B PL
28258#-AA-4	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35		.02/28/2022	Redemption	100.0000		701,822	701,822	701,822	701,822						701,822				16,423	11/30/2035 .	2 C BI
20230#-##-4	EL PASO NATURAL GAS CO. GUARNT 8.625%							101,022	101,022							101,022				10,423	11/30/2033 .	2.0 FL
283695-AZ-7	01/15/22		01/15/2022	Maturity			5,000,000	5,000,000	4,966,250	4,999,884		116		116		5,000,000				215,625	.01/15/2022 .	2.B FE
	ELARA HGV TIMESHARE ISSUER SERIES 2021-A			*																		
28416L-AA-0	CLASS A 144A 1.360% 08/27/35		03/25/2022	Paydown			1,020,006	1,020,006	1,019,783	1,019,789		217		217		1,020,006				2,097	.08/27/2035 .	1.A FE
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		03/31/2022	Redemption	100.0000		488,843	488,843	488,843	488,843						488,843				6,553	12/31/2032 .	2 C BI
2002 10-44-1	ELM RD GENERATING STAT SR SEC 5.209%		93/31/2022	Redemption	100.0000		400,043	400,040	400,043	400,043						400,043				0,333	12/31/2032 .	2.0 FL
28932M-AA-3	02/11/30		02/11/2022				404,941	404,941	404,941	404,941						404,941				10,547	.02/11/2030 .	1.F FE
	ENTERPRISE PRODUCTS OPER CO.GUARNT 4.050%			1				[1
29379V-AU-7	02/15/22		02/15/2022	Maturity			20,000,000	20,000,000	19,958,000	19,999,402		598		598		20,000,000		(OF 704)	(OF 704)	405,000	.02/15/2022 .	
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33 EQABS 2004-3 AF5 STEP AFC AS 4.067%		03/01/2022	Paydown				41,161	16,505	25,472		232		232		25,704		(25,704)	(25,704)	461	.08/25/2033 .	I.U FM
294751-EV-0	07/25/34		03/01/2022	Paydown			418,826	418,826	416,863	417,496		1,330		1,330		418,826				3,600	.07/25/2034 .	1.A FM
	EQABS 2004-3 M3 MEZ STEP AFC NAS 4.033%			-																		
294751-FB-3	07/25/34		01/01/2022	Paydown			539,580	539,580	119,733	130,041		409,539		409,539		539,580				1,819	.07/25/2034 .	1.A FM
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.033% 07/25/34		02/01/2022	Davidania				(000)	(0)	(0)	1	1				(2)			_		.07/25/2034 .	1.D FM
294/51-FC-1	U//20/34	1	y2/U I/2U22	Paydown		l		(293)	(2)	(2)	L	L	L	L		(2)		L2	2		. J1/25/2034 .	M1 U.I

				Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Rec	deemed or (Otherwise I	Disposed o	of During tl	he Current Quarter							
1	2	3 4	5	6	7	8	9	10			ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15							NAIC
																			Desig-
																			nation,
												Total Total							NAIC
											Current	Total Total					Bond		Desig- nation
											Year's	Change in Foreig Book/ Exchange					Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted Change		Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjuste		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carryin		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
000004 44 0	ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC	00 (45 (0000	Redemption 100.0000		4 057 004	4 057 004	4 057 004	4 057 004					4 057 004				00.000	00/45/0005	
29669*-AA-9	3.990% 02/15/35	02/15/2022	Redemption 100.0000		1,657,264	1,657,264	1,657,264	1,657,264					1,657,264				33,062	.02/15/2035 .	1.G
29669*-AB-7	ESSENTIA HEALTH 3.900% 02/15/40	02/15/2022	100.0000	[531,000	531,000	531,000	531,000					531,000				10,355	.02/15/2040 .	1.G
	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC		Redemption 100.0000																
29854*-AA-4	3.750% 02/15/35	03/15/2022		····	115,711	115,711	115,711	115,711					115,711				725	.02/15/2035 .	1.B
30288*-AB-6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/38		Redemption 100.0000	1	782,570	782,570	782,570	782,570									18,743	.03/31/2038 .	2.B FE
	FBI BOSTON LEASE-BKD PT TRUST- 4.220%		Redemption 100.0000	[[
30291*-AA-3	10/13/36	03/15/2022		ļ	939,684	939,684	939,684	939,684					939,684				6,593	10/13/2036 .	1.B
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC 4.360% 06/30/39	01/08/2022	Redemption 0.0000															.06/30/2039 .	2 C FF
D00000 Ae 0	FLNG LIQUEFACTION 3-LLC SR-UNSEC 5.550%		Redemption 100.0000															. 50/ 00/ 2000 .	
30306V-AA-7	03/31/39				1,028,500	1,028,500	1,028,500	1,028,500					1,028,500				28,541	.03/31/2039 .	2.C FE
04004E AV 0	FEDEX CORP 1998 PASS TST PT CERTS 6.720%	04 /45 /0000	Redemption 100.0000		147 710	147 710	107 100	147 710					147 710				4 000	04/45/0000	0 4 55
31331F-AX-9	01/15/22 FEDERAL EXPRESS PT 991A-SR-SEC 7.650%		Redemption 100.0000		147,718	147,718	137 , 163	147,718					147,718				4,963	.01/15/2022 .	2.A FE
31331F-BA-8	01/15/22	01/15/2022			653,347	653,347	653,347	653,347					653,347				24,991	.01/15/2022 .	2.A FE
	FEDEX CHINO CTS PASS-THRU TR S 3.490%		Redemption 100.0000																
31429#-AA-2	10/15/35FEDEX-COLLIERVILLE TN CTL PT T SR-SEC		Redemption 100.0000		319,275	319,275	319,275	319,275									1,859	10/15/2035 .	2.B
314350-AA-6	4.020% 11/15/39	03/15/2022	neuemption 100.0000		762,636	762,636	762,636	762,636									5, 115	11/15/2039 .	2.B
	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540%		Redemption 100.0000										·						
31562#-AA-9	09/15/30		D-dti 400 0000		60,733	60,733	60,733	60,733									663	.09/15/2030 .	2.B
31565#-AA-6	WELLS FARGO BK NW-N.AFLOWERS SR-SEC 7.210% 07/31/31	01/31/2022	Redemption 100.0000		47,907	47,907	47,907										288	.07/31/2031 .	2 B FF
	WELLS FARGO BK NW-N.AFLOWERS SR-SEC		Redemption 100.0000			, , , , ,		,					,						
31565#-AA-6	7.210% 07/31/31			ļ	96,673	96,673	96,673	96,673									1,453	.07/31/2031 .	2.B
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36	03/01/2022	Paydown		31,696	34,892	27,295	22,724		11,049		11,049			(2,077)	(2,077)	183	.05/25/2036 .	3.B FM
020310 211 7	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36		aydown					22,724		11,040		11,040			(2,077)	(2,077)		. 93/ 23/ 2000 .	0.0 1 1111
32051G-2J-3		03/01/2022	Paydown		128,468	141,422	108,924	90,570		46, 176		46 , 176			(8,278)	(8,278)	930	05/25/2036	
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 2.373% 10/25/34 .		Paydown		170,273	170,273 625,278	160,791 444,847	163, 164		7, 109		7, 109	170,273					10/25/2034 .	
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37 FIRST UNION COMMERCIAL CORPB SR-SEC		Paydown		625,278	020,278	444,647	299,341		325,937		320,937	625,278					.02/25/2037 .	1.D FM
33736*-AF-9	5.800% 01/02/24	01/02/2022			5,613,911	5,613,911	5,613,911	5,613,911					5,613,911				162,803	01/02/2024	1.C
33766Q-AC-1	FEOH 2013-1 A3 SEQ 3.450% 01/15/36	01/15/2022	Paydown		2,917,372	2,917,372	2,917,311	2,917,372					2,917,372						
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.830% 09/11/23		Paydown		15,482	15,482				15,482		15,482					303	.09/11/2023 .	1.D FM
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30	03/15/2022	100.0000	[l	517,053	517,053	517,053	517,053					517,053			<u> </u>	4, 116	11/15/2030	2.B
			Redemption 100.0000																
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 4.125% 03/31/38	03/31/2022	D-d			835,000	835,000	835,000									17,222	.03/31/2038 .	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDING LLC 2.920% 08/15/38	02/16/2022	Redemption 100.0000	[2,316,934	2,316,934	2,316,934	2,316,934					2,316,934				39,465	.08/15/2038	2.B PL
34417M-AB-3	FOCUS 2017-1A A211 SEQ 5.093% 04/30/47	01/30/2022	Paydown		47,488	47,488	38,276			9,212		9,212					605	.04/30/2047 .	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 SEQ 5.184% 10/30/48	01/30/2022	Paydown		30,000	30,000	30,000	30,000									389	10/30/2048 .	2.B FE
34417R-AA-4	FOCUS BRANDS FUNDING LLC SERIES 2017-1A CLASS A2IB 144A 3.875% 04/30/47	01/31/2022	Paydown	1	11,250	11,250	11,250	11,250					11,250				108	.04/30/2047 .	2 R FF
	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS			·····	11,230	11,230	11,200	11,230										. ۵۰/۵۵۹۱ اتو.	2.0 (1
35041L-AA-8	A 144A 1.270% 05/15/41		Paydown		1,548,141	1,521,691	1,513,769	1,514,649		7, 162		7, 162	1,521,811		26,330	26,330	3,282	.05/15/2041 .	1.D FE
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS	02/15/0000	Paydawn.		0 211 040	0 211 040	0 211 005	0 011 005				E0	0 211 040				10 704	01/15/0040	1 0 55
30U4ZP-AA-8	A 144A 2.190% 01/15/42		Paydown	·····	2,311,942	2,311,942	2,311,885	2,311,885	·····	58		58	2,311,942				10,724	.01/15/2042 .	1.D FE
35091#-AA-0		03/15/2022		<u></u>	1,587,837	1,587,837	1,587,837	1,587,837					1,587,837				10, 129	.07/15/2041 .	1.B

						Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Rec	leemed or C	Otherwise I	Disposed o	of During tl	ne Current C	Quarter							
1	2	3	4	5		6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation,
																						NAIC
														Total	Total							Desig-
													Current	Change in	Foreign					Bond		nation
													Year's		Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP		_				Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	5	For-	Disposal	Nan		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purc	chaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
35802X-AF-0	FRESENIUS MED CARE II CO.GUARNT 5.875% 01/31/22		01/31/2022	Maturity			8,641,000	8,641,000	8,641,000	8,641,000						8,641,000				253,829	.01/31/2022 .	2 C EE
	FRESNO CNTY CTL TR III SR-SEC 4.050%		91/31/2022	Redemption	100.0000		0,041,000	0,041,000	0,041,000	0,041,000						0,041,000				250,029	. 91/31/2022 .	. 2.0 1L
35826#-AA-2	08/15/39		01/15/2022	ricucinp t ron			140,279	140,279	140,279	140,279						140,279				473	.08/15/2039 .	1.D YE
1	FRESNO CNTY CTL TR III SR-SEC 4.050%			Redemption	100.0000	[[
35826#-AA-2	08/15/39		03/15/2022				281,979	281,979	281,979	281,979						281,979				2,380	.08/15/2039 .	1.D
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34		03/01/2022	Paydown			53,853	53,853	53,853	53,853						53,853				541	.09/25/2034 .	1.A FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36.		03/01/2022	Paydown			94, 129	101,453		92,310		8,485		8,485		100,795		(6,667)	(6,667)	1,010	.04/25/2036 .	
	WELLS FARGO BK NW-N.AWALGREE CTL1-SR-SEC			Redemption	100.0000																	
36187*-AA-7	5.940% 08/01/31		01/01/2022	<u> </u>		ļ ļ	31,032	31,032	31,235	31, 123		(91)		(91)		31,032		ļ	ļ ļ	154	.08/01/2031	2.B Z
004074 11 7	WELLS FARGO BK NW-N.AWALGREE CTL1-SR-SEC		00/04/0000	Redemption	100.0000		04 405	04 405	04 000	04 077		(00)		(00)		04 405				000	00 (04 (0004	0.0.55
36187*-AA-7	5.940% 08/01/31		02/01/2022	Redemption	100.0000		31, 185	31,185	31,389	31,277		(92)		(92)		31, 185				309	.08/01/2031 .	2.B FE
36187*-AA-7	5.940% 08/01/31		03/01/2022	ricucinp t ron		l l	31,340	31,340	31,545	31,432		(92)		(92)		31,340				465	.08/01/2031	2.B
	BGS HUNTSVILLE 2016 CTL PT TRU (GE			Redempt i on	100.0000																	
36198#-AA-0	HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46.		03/15/2022				328 , 133	328,133	328 , 133	328 , 133						328 , 133				2,497	.04/15/2046 .	2.A
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS 4.560% 04/15/46		03/15/2022	Redemption	100.0000		77,446	77,446	77,446	77,446										589	.04/15/2046 .	2 4
302000-AA-0	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC		93/ 13/ 2022	Redemption	100.0000									·							.04/ 13/2040 .	. Z.A
36208#-AA-8	6.450% 07/15/27		01/15/2022	ricucinp t ron			12,090	12,090	12,090	12,090						12,090				65	.07/15/2027 .	2.B Z
	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC			Redemption	100.0000																	
36208#-AA-8	6.450% 07/15/27		02/15/2022				12, 155	12, 155	12,155	12, 155						12, 155				131	.07/15/2027 .	2.B FE
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27		03/15/2022	Redemption	100.0000		12,221	12,221	12,221	12,221						12,221				197	.07/15/2027 .	2.B
	GSAA 2004-3 AF4 STEP AFC AS 6.720% 04/25/34		00/ 10/ 2022																		.017 1072021 .	. 2.0
36228F-3P-9			03/01/2022	Paydown			193,012	193,012	189,833	190,620		2,392		2,392		193,012				1,688	.04/25/2034	
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		03/01/2022	Paydown		ļ ļ	97,051	97,051		98,282		(1,231)		(1,231)		97,051				795	.02/25/2034 .	
36228F-TX-4 36228F-UC-8	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		03/01/2022 03/01/2022	Paydown Paydown			47,752	47,752 4,590	46,255 4,401	46,437		1,315		1,315		47,752				267 40	.06/25/2033 .	
502201 -00-0	GSR 2003-7F B1 SUB CSTR NAS 5.898% 06/25/33		93/01/2022	rayuowii			, , , , , , , , , , , , , , , , ,	4,350	4,401	4,422		100		100		4,330				40	. 90/ 23/ 2000 .	. I.A IW
36228F-VA-1			03/01/2022	Paydown		ļ ļ	42,528	42,528	42,102	42, 137		391		391		42,528			ļ ļ	303	06/25/2033	3.B FM
	GSR 2003-7F B2 SUB CSTR NAS 5.898% 06/25/33																					I I
36228F-VB-9	GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032%		03/01/2022	Paydown		·	2,621	2,621	2,579	2,562	21	38		59		2,621				89	.06/25/2033 .	6. FM
3622EC-AK-2	05/25/37		03/01/2022	Paydown			186,417	186,417	104,808	104,839		81,579		81,579		186,417				733	.05/25/2037	1.D FM
	GSAA 2006-18 AF4A STEP AFC AS 6.423%			-,		[
3622EL-AD-8	11/25/36		03/01/2022	Paydown			561,803	561,803	287,494	242,721		319,082		319,082		561,803				981	11/25/2036 .	1.D FM
0000000 44 0	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		00/04/0000	D .1			04.745	04.000	40.007	40.005		04.070		04.070		04 774		(00)	(00)	040	04 (05 (0007	4.0.50
3622MP-AA-6	GSR 2007-1F 3A15 EXCH SEQ AS 6.000%		03/01/2022	Paydown			34,745	34,832	18,937	10,395		24,376		24,376		34,771		(26)	(26)	348	.01/25/2037 .	1.D FM
3622MP-BE-7	01/25/37		03/01/2022	Paydown			316,925	310,955	277,018	256,267		55,752		55,752		312,020		4,905	4,905	3, 138	.01/25/2037 .	3.B FM
	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37			.,															, , ,	,		
3622MW-AR-4			03/01/2022	Paydown		ļ ļ	35, 178	38,366	14 , 142	11,442		24,685		24,685		36 , 128		(950)	(950)	486	.05/25/2037 .	1.D FM
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 2.787% 05/25/37		03/01/2022	Davidaum			39,462	26 400	16,478	7,599		01 004		31,234		20 000		629	629	100	.05/25/2037 .	1.D FM
3622N6-AC-3	GSMS 2006-GG8 AJ SEQ 5.622% 11/10/39		03/01/2022	Paydown Paydown			(20,224)	36,439	10,4/8	, 599		31,234		(13,680)				(6.544)	(6,544)	106	.11/10/2039	
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		03/01/2022	Paydown			11,555	13, 133	7,815	6,543		5,800		5,800		12,342		(0,344)	(0,347)	128	.03/25/2036 .	
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36	[]	03/01/2022	Paydown		ļ	255,616	255,616	112,592	90,381		165,235		165,235		255,616				500	.03/25/2036 .	
000004 No. 4	GSAA 2006-7 AF3 STEP AFC AS 6.720% 03/25/46		00/04/0000	D 4			04 504	04 504	40.070	04 470		47.645		47.045		04 504				004	00 (05 (00 10	4.5.54
362334-NC-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		03/01/2022 03/01/2022	Paydown Paydown		·····	81,521	81,521 36,821		34,476		47,045		47,045						301 561	.03/25/2046 . .09/25/2035 .	
	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		03/01/2022	Pavdown		·			18.169	30,063		66.687		66.687		69.804		(540)	(540)	530	12/25/2035 .	

SCHEDULE D - PART 4

					Show All Loi	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or (Otherwise I	Disposed (of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35	,								,						·	·	'			+ -
362341-Q8-5			03/01/2022	Paydown		91,465	91,465	53 , 133	47,690		43,775		43,775		91,465				526	12/25/2035 .	
362341-87-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		03/01/2022	Paydown		33,218	37,917	21,300	10,685		23,846		23,846		34,532		(1,313)	(1,313)	366	01/25/2036 .	1.D FM
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35 GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC		03/01/2022	Paydown Redemption 100.0000		45,589	45,589		32,271		13,318		13,318		45,589				218	09/25/2035 .	1.D FM
362350-AA-7	5.010% 10/21/32	1 1,	01/15/2022	Redemption 100.0000		271,739	271,739	271,739	271,739		1				271,739				1, 135	10/21/2032 .	1.A Z
	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC		y., 10/ LULE	Redemption 100.0000											271,700				, 100		
362350-AA-7	5.010% 10/21/32		02/15/2022			272,873	272,873	272,873	272,873						272,873				2,278	10/21/2032 .	1.A FE
	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC			Redemption 100.0000						1											1
36235@-AA-7	5.010% 10/21/32		03/15/2022			274,026	274,026	274,026	274,026						274,026				3,432	10/21/2032 .	1.B
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.795% 06/25/36	1 I.	03/01/2022	Paydown		134,681	134,681	57,617	45, 131		89.550		89,550		134.681				283	06/25/2036 .	1 D FM
002013 ND 3	GSR 2005-AR3 3A1 CSTR SSNR AS 2.537%		JU/ U I/ ZUZZ	1 ayuumi											104,001				200		. 1.0 1
36242D-4T-7	05/25/35		03/01/2022	Paydown		47,287	47,287		42,098		5, 189		5, 189		47,287				198	. 05/25/2035 .	4.B FM
	GSR 2005-AR3 6A1 CSTR SSNR AS 2.946%																				
36242D-4W-0	05/25/35		02/09/2022	BTIG L.L.C.		2,892,074	3,099,343	2,706,661	2,721,200		(621)		(621)		2,720,579		171,495	171,495	17,427	05/25/2035 .	1.D FM
36242D-4W-0	GSR 2005-AR3 6A1 CSTR SSNR AS 2.946% 05/25/35		02/01/2022	Paydown		129,521	129,521	113,111	113,719		15,803		15,803		129,521				378	. 05/25/2035 .	1.D FM
302420-411-0	GSR 2004-9 5A7 CSTR SSNR AS 2.288% 08/25/34		JZ/ U I/ ZUZZ	rayuuwii		129,321	129,521		110,713				15,605		129,321				570		. 1.0 1 111
36242D-BU-6			02/01/2022	Paydown		45,906	45,906	37,471			2,418		2,418		45,906				168	.08/25/2034 .	1.A FM
	GSR 2004-11 2A2 CSTR AFC AS 2.990% 09/25/34																				
36242D-FT-5			03/01/2022	Paydown		154,442	154,442	149,245	149,711		4,731		4,731		154,442				642	09/25/2034 .	1.A FM
36242D-LF-8	GSR 2004-12 3A6 CSTR AS 2.438% 12/25/34		02/16/2022	JANNEY MUNICUMENT SCUTT		951,751	962.434	946.795	962.434						962.434		(10,683)	(10,683)	5,018	12/25/2034 .	1.A FM
	GSR 2004-12 3A6 CSTR AS 2.438% 12/25/34		02/01/2022	Paydown		10,236	10,236	10,070	10,236						10,236				31	12/25/2034 .	
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		03/01/2022	Paydown		58,301	58,301	58,355	58,301						58,301						
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		03/01/2022	Paydown		311,625	269,726	210 , 145	199,032		81,676		81,676		280,708		30,917	30,917	2,352	01/25/2035 .	1.D FM
36242D-W7-4	GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35	1	03/01/2022	Decidence		46,499	46,499	45.040	40, 100		200		000		46,499				200	05/25/2035 .	1.A FM
302420-117-4	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC		J3/U1/2022	Paydown		40,499	40,499	45,240			362		362		40,499				333		. I.A FM
362440-AA-6	4.460% 07/15/33		01/15/2022			53,789	53,789	53,789	53,789						53,789				200	.07/15/2033 .	1.A Z
	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC			Redemption 100.0000			·	·							·		-				
362440-AA-6	4.460% 07/15/33	.	02/15/2022	D 1 41 400 0000		63,961	63,961	63,961	63,961						63,961				475	07/15/2033 .	1.A FE
362440-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		03/15/2022	Redemption 100.0000		54,226	54,226	54,226	54,226						54,226				605	07/15/2033 .	1.B
0027187870	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC		JUI 101 2022	Redemption 100.0000						····											. 1.0
36245*-AA-7	4.500% 09/15/33		01/15/2022			81,491	81,491		81,492	ļ					81,491				306	09/15/2033 .	1.A Z
	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC			Redemption 100.0000						1											1
36245*-AA-7	4.500% 09/15/33		02/15/2022	Dodometian 100 0000		81,652			81,652						81,652				612	09/15/2033 .	1.A FE
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		03/15/2022	Redemption 100.0000		81.958	81.958		81.958		1								922	09/15/2033 .	1 B
11.00240 7017	GSA-IRS 2016 LEASE TR SR-SEC 3.000%		307 107 EULE																		
36247@-AA-3	12/15/22		03/15/2022	Call 100.0000		75,000,000	75,000,000	75,000,000	75,000,000						75,000,000				562,500	12/15/2022 .	1.B PL
	GSAA 2007-7 1A2 FLT STEP IRC 0.637%			<u> </u>															_		
	07/25/37		03/25/2022	Paydown		47,775	47,775	40,131	45,426	}	2,349		2,349		47,775				26	07/25/2037 .	
	GSMS 2014-GC26 A4 SEQ 3.364% 11/10/47 GSMS 2016-GS4 A3 SEQ 3.178% 11/10/49		03/01/2022 01/01/2022	Paydown Paydown		8,881,739	8,881,739 . 485,655	8,969,975 484,726	8,895,269 485,040		(13,530)		(13,530)		8,881,739 485,655					11/10/2047 . 11/10/2049 .	
	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC		J., O I, LOLL	Redemption 100.0000									310							/ 10/ 2040 .	
36253@-AA-4	4.000% 09/15/33		03/15/2022			257,364	257,364	257,364	257,364	ļ	ļ		 		257,364	ļ			1,709	09/15/2033 .	
36253P-AB-8	GSMS 2017-GS6 A2 SEQ 3.164% 05/10/50		03/01/2022	Paydown		223,204	223,204	225,424	224,231		(1,027)		(1,027)		223,204				1,224	05/10/2050 .	1.A
000554 44 4	GSS FINANCING 2019A SR-UNSEC 4.300%		00/45/0000	Redemption 100.0000		100 440	100 440	100 440	100 440	1					100 440				044	10/15/0000	4 A DI
36255*-AA-4	12/15/62		03/15/2022			123,448	123,448	123,448	123,448	·					123,448				844	12/15/2062 .	1.A PL
36255*-AB-2		I I.	03/15/2022	Pavdown		10.447	10 . 447	10 . 447	10 . 447	L	L		L		10.447				76	12/15/2062 .	1.F PL
	=			,	/************************							F		r						,, _000	

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	leemed or (Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation, NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	5		Disposal	Name	Shares of	Consid-	5 1/1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		.03/15/2022	Paydown		396,594	396,594	396,594	396,594						396,594				2,586	.12/15/2062	1.A PL
	GSS FINANCING 2019A SR-UNSEC 4.550%			,			·	•													
36255*-AD-8			.03/15/2022	Paydown		9,700	9,700	9,700	9,700						9,700				70	12/15/2062	. 1.F Z
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000%		.03/15/2022	Paydown		82,738	82,738	82,738	82,738						82,738				526	.12/15/2062	1 A PI
00200 //E 0	GSS FINANCING 2019A SR-UNSEC 4.200%		.,00/ 10/ 2022	Tuyuomi																10/2002	
36255*-AF-3	12/15/62		.03/15/2022	Paydown		41,587	41,587	41,587	41,587		ļ				41,587				278	12/15/2062	. 1.A PL
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		.03/15/2022	Paydown		7,757	7,757	7,757	7,757						7,757				55	.12/15/2062	1 F PI
	GSS FINANCING 2019A SR-UNSEC 4.650%		10/ 2022	,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						, , , , , , , , , , , , , , , , ,					10/2002	
36255*-AH-9	12/15/62		.03/15/2022	Paydown		1,926	1,926	1,926	1,926						1,926				14	12/15/2062	
362669-AK-9 362669-AQ-6	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37 GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		.03/01/2022 .02/01/2022	Paydown		15,784	20,362 11,250	8,955 9,026	3, 124		13,362		13,362		16,486		(702)	(702)(1,992)		.07/25/2037 .07/25/2037	1.D FM
,002003 AQ 0	GSMS 2006 RR2 A1 SC CSTR CD0-CRE CD 5.670%		2202 / 10 17 2022	aydown			11,200		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		2,540		2,540				(1,552)	(1,552)		.9172372001	. 1.0 1 111
36298J-AA-1	06/23/46		.03/01/2022	Paydown		204,552	1,231,142	49,990	49,990		196,246		196, 246		246,236		(41,684)	(41,684)	34,504	.06/23/2046	. 6. FE
36877*-AA-2	GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41		.01/15/2022	Redemption 100.0000		845,868	845,868	845,868	845,868						845,868				20,005	.07/25/2041	1 G PI
50011 -AA-2	GENERAL MILLS INC SR UNSEC 3.650% 02/15/24		.9 17 13/ 2022	THE TORONTO-DOMINION			043,000		043,000						045,600				20,003	.91/23/2041	. 1.0 FL
370334-BT-0			.03/31/2022	BANK		48 , 117 , 430	47,000,000	46,924,800	46,981,950		1,435		1, 435		46,983,385		1, 134, 045	1 , 134 , 045	953,258	.02/15/2024	. 2.B FE
37246#-AA-0	WELLS FARGO BK NW-N.AGPC 200 SR-SEC 6.010% 10/15/27		.03/15/2022	Redemption 100.0000		574,705	574,705	574,705	574,705						574,705				5,766	10/15/2027	2.B
07240# 7#1 0	GLADSTONE FOREST SERVICE LEASE SR-SEC		.,00/ 10/ 2022	Redemption 100.0000																	
37653#-AA-6	4.700% 01/15/27		.01/15/2022			23,859	23,859	23,859	23,859						23,859				93	.01/15/2027	. 1.A Z
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		.02/15/2022	Redemption 100.0000		23,952	23,952	23,952	23,952						23,952				188	.01/15/2027	1.A FE
	GLADSTONE FOREST SERVICE LEASE SR-SEC			Redemption 100.0000				•													
37653#-AA-6	4.700% 01/15/27		.03/15/2022	D-d		24,046	24,046	24,046	24,046						24,046				283	.01/15/2027	1.B
38119#-AD-6	4.950% 08/10/41		.02/10/2022	Redemption 100.0000		1, 134, 964	1, 134, 964	1, 134, 964	1, 134, 964						1, 134, 964				28,321	.08/10/2041	1.D
	GOLDMAN SACHS GROUP INC SR UNSEC 5.750%																				
38141G-GS-7	01/24/22 GOODLEAP SUSTAINABLE HOME SERIES 2021-4GS		.01/24/2022	Maturity		16,825,000	16,825,000	16,802,286	16,824,816		184		184		16,825,000				483,719	.01/24/2022	. 2.A FE
38237G-AA-7	CLASS A 144A 1.930% 07/20/48		.03/20/2022	Paydown		416, 139	416, 139	416,068	416,070		69		69		416,139				1,284	.07/20/2048	1.F FE
	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC			Redemption 100.0000																	
38642*-AA-2	3.643% 10/15/34		.03/15/2022			188,676	188,676	188,676	188,676						188,676				1,145	10/15/2034	1.B
39278*-AA-1	02/10/24		.02/16/2022	Call 100.0000		6,697,980	6,697,980	6,697,980	6,697,980						6,697,980				120,731	.02/10/2024	5.C FE
20070+ 11 4	GREEN COUNTRY ENERGY-LLC SR-SEC 7.210%		00 (40 (0000	Redemption 100.0000		007.700	007.700	007.700	007 700						007 700				10.001	00/40/0004	5 0 55
39278*-AA-1	02/10/24		.02/10/2022	Redemption 100.0000		937,796	937,796	937,796	937,796						937,796				16,904	.02/10/2024	. 5.0 FE
39625#-AA-7	4.230% 11/15/33		.01/15/2022	100.000		129,657	129,657	129,657	129,657						129,657				457	11/15/2033	1.A Z
000051 44 7	GREENVILLE NC VA CLINIC LEASE- SR-SEC		00 (45 (0000	Redemption 100.0000		400 444	400 444	100 111	400 444						400 444				047	44 (45 (0000	4 4 55
39625#-AA-7	4.230% 11/15/33		.02/15/2022	Redemption 100.0000		130 , 114	130,114	130 , 114	130 , 114						130 , 114				917	11/15/2033	. I.A FE
39625#-AA-7	4.230% 11/15/33		.03/15/2022			130,572	130,572	130,572	130,572						130,572				1,381	11/15/2033	1.B
20042# 44 0	GRIDFLEX GENERATION-LLC SR-UNSEC 5.210%		00/04/0000	Redemption 100.0000		1 000 700	1 000 700	1 000 700	1 000 700						1 000 700				04 700	10/01/0000	0.0.0
39813#-AA-9	12/31/30		.03/31/2022	Redemption 100.0000		1,903,739	1,903,739	1,903,739	1,903,739	·····	·····				1,903,739	·····			24,796	.12/31/2030	. 2.6 PL
39942*-AA-7	GROUND LEASE) GROUND 3.988% 12/10/49		.02/10/2022			20,411	20,411	20,411	20,411						20,411				102	12/10/2049	1.E FE
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49		03/10/2022	Redemption 100.0000		10,257	10,257								10,257				102	.12/10/2049	1 E DI
39942^-AA-/	TR CTF ISSUED AUG 2017-11790 U 4.210%		10/2022	Redemption 100.0000		10,25/	10,25/	10,25/	10,25/	·····	·····					·····			102	12/ 10/2049	. 1.E ML
39950*-AA-6		ļ	.03/15/2022			33,322			33,322						33,322				234	.08/15/2048	1.F PL

					ng-Term Bo	onds and Sto	-													, ,
1	2	3 4	5	6	7	8	9	10				Carrying Valu		16	17	18	19	20	21	22
									11	12	13	14	15							NAIC Desig- nation, NAIC
CUSIP Ident- ification	Description	For- Disposal	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Adjusted Carrying Value	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	Designation Modifier and SVO Administrative Symbol
modion	GULF SOUTH PIPELINE SR UNSEC 4.000%	oigii Dato	or r drondoor	Otook	Gration	T di Valdo	0001	Value	(Decrease)	71001011011	HIZCO	10)	value	Date	Бюроса	Бюроса	Biopodai	1001	Date	Cymbol
402524-AE-2	06/15/22	03/21/2022	Call 100.0000 Redemption 100.0000		25,000,000	25,000,000	24,910,258	24,994,901		2,441		2,441		24,997,342		2,658	2,658	266,667	06/15/2022 .	2.C FE
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37				380,333	380,333	380,289	380,293		40		40		380,333				6,027	09/20/2037 .	1.E PL
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A 3.420% 10/09/39	03/09/2022	Paydown		42,294	42,294	42,288	42,289		5		5		42,294				225	10/09/2039 .	2.B FE
40466#-AA-7	01/15/38		Redemption 100.0000		33,914	33,914	33,914	33,914						33,914				168	01/15/2038 .	1.C
40466#-AA-7	01/15/38				17, 112	17,112	17,112	17,112						17, 112				169	01/15/2038 .	1.F
40630@-AA-0	4.250% 08/15/33	02/15/2022			10,420	10,420	10,451	10,461		(41)		(41)		10,420				80	08/15/2033 .	2.A Z
406300-AA-0	4.250% 08/15/33	03/15/2022			6,714	6,714	6,734	6,733		(19)		(19)		6,714				110	08/15/2033 .	2.C Z
40630@-AB-8	4.250% 08/15/36				9,506	9,506	9,506	9,506						9,506				(5)	08/15/2036 .	2.A Z
40630@-AB-8	HALLIBURTON-STRUCTURED NT LEAS SR-UNSEC 4.250% 08/15/36	03/15/2022	Redemption 100.0000		7,888	7,888	7,888							7,888				62	08/15/2036 .	2.C Z
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36	01/15/2022	Redemption 100.0000		139,479	139,479	139,479	139,479	ļ					139,479				795	06/15/2036 .	1.D Z
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36	02/15/2022	Redemption 100.0000		140,268	140,268	140,268	140,268						140,268				1,599	06/15/2036 .	1.D FE
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		Redemption 100.0000		141,074	141,074	141,074	141,074						141,074				2,412	06/15/2036 .	1.D
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36	01/15/2022	Redemption 100.0000		28,160	28,160	28 , 160	28,160						28,160				150	06/15/2036 .	1.D Z
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36	02/15/2022	Redemption 100.0000		28,310	28,310	28,310	28,310						28,310				302	06/15/2036 .	1.D FE
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		Redemption 100.0000		28,461	28,461	28,461	28,461						28,461				455	06/15/2036 .	1.D
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 0.989% 03/19/35		Paydown		139,674	139,674	120,008	124,636		15,039		15,039		139,674				181	03/19/2035 .	1.D FM
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 0.719% 10/20/45		Paydown		69,620	69,620		61,669		7,951		7,951		69,620				46	10/20/2045 .	1.D FM
<u>4</u> 11707-AH-5	CKE RESTAURANTS HOLDINGS INC SERIES 2020-1A CLASS A2 144A 3.981% 12/20/50		Paydown		14,675	14,675	14,675	14,675						14,675				146	12/20/2050 .	2.B FE
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A 2.865% 06/20/51				32,500	32,500	32,500	32,500						32,500				233	06/20/2051 .	2.B FE
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45	01/20/2022	Redemption 100.0000		501,854	501,854	501,854	501,854						501,854				5,374	10/20/2045 .	1.F FE
421924-BN-0	ENCOMPASS HEALTH CORP CO.GUARNT 5.125% 03/15/23				2,666,000	2,666,000	2,666,000	2,666,000						2,666,000				68,316	03/15/2023 .	4.A FE
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34	02/28/2022	Redemption 100.0000		371, 136	371,136	371,136	371, 136						371, 136				827	04/30/2034 .	1.F
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40				91,293	93,998	93,998	93,998		(2,705)		(2,705)		91,293				580	04/30/2040 .	1.F
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34	03/31/2022			424,851	424,851	424,851	424,851						424,851				2,516	11/30/2034 .	1.F
42251@-AA-4	HEALTH FIRST PHYSICIANS-INCH SR-SEC 4.490% 03/01/38	02/01/2022			389,403	389,403	389,403	389,403						389,403				2, 187	03/01/2038 .	1.C
42251@-AA-4	HEALTH FIRST PHYSICIANS-INCH SR-SEC 4.490% 03/01/38		Redemption 100.0000		195,795	195,795	195,795	195,795						195,795				2, 198	03/01/2038 .	1.F
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A 2.240% 09/20/51	03/20/2022	Pavdown		287.601	287.601	287.600	287.599		2		2		287.601				181	09/20/2051 .	1.A FE

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or (Otherwise I	Disposed o	of During th	he Current Qu	uarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
														Total					Dond		Desig-
												Current		Foreign	Book/				Bond Interest/		nation Modifier
									Prior Year		Current	Year's Other Than		xchange hange in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For- Dis	osal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign D	ate	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized		Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	HERO 2015-1A A SEQ 3.840% 09/21/40		/2022	Paydown		271,358	271,358	271,235	271,307		50		50		271,358				1,691	09/21/2040	1.A FE
42770Q-AA-0	HERO 2014-2A A SEQ 3.990% 09/21/40 HERO 2016-1A A SEQ 4.050% 09/20/41		/2022 /2022	Paydown		207,744	207,744 107,115	207,603	207,664		80		80		207,744				4, 144 116	09/21/2040 09/20/2041	1.A FE
42770V-AA-9 42770W-AA-7	HERO 2016-1A A SEQ 4.050% 09/20/41		/2022 /2022	Paydown		93,845		94,101	93,930		(85)		(85)						537	09/20/2041	
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		/2022	Paydown		145,415	145,415	145,403	145,214		201		201		145,415				555	09/20/2042	1.A FE
	HERO 2017-3A A1 SEQ 3.190% 09/20/48		/2022	Paydown		244,238	244,238	244,155	244, 169		69		69		244,238				1,085 346	09/20/2048	
	HERO 2017-2A A1 SEQ 3.280% 09/20/48 HERO 2017-1A A1 SEQ 3.710% 09/20/47		/2022 /2022	Paydown		70 , 145 189 , 917	70,145 189,917	70 , 136 189 , 840	70, 138 189, 855	·····	62		62						200	09/20/2048 09/20/2047	
	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820%			Redemption 100.0000				·													
427840-AA-0	08/01/41		/2022	Redemption 100.0000		61,283	61,283	61,283	61,283						61,283				297	08/01/2041	1.F Z
427840-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41	02/0-	/2022	Redemption 100.0000		61,580	61,580	61,580	61,580						61,580				597	08/01/2041	1 F FF
	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820%			Redemption 100.0000				·													
42784@-AA-0	08/01/41	03/0	/2022			61,879	61,879	61,879	61,879										900	08/01/2041	1.F
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A 4.220% 02/25/39	03/25	/2022	Paydown		108,778	108,778	108,776	108,776		2		2		108,778				825	02/25/2039	1.F FE
4020011 AD 4	HOME DEPOT LEASE-COLLATERALIZE SR-SEC		/ 2022	Redemption 100.0000				100,770							100,770					92/20/2000	. 1.1 16
43721#-AA-2	3.880% 01/15/28	02/15	/2022			80,226	80,226	81,028	80,587		(361)		(361)		80,226				389	01/15/2028	1.0
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28	02/16	/2022	Redemption 100.0000		40,308	40,308	40,711	40,489		(181)		(181)		40,308				391	01/15/2028	1.F
40/21#-٨٨-2	HOME DEPOT MOORPARK LEASE BACK SR-SEC		/ 2022	Redemption 100.0000		40,300					(101)		(101)							13/2020 .	1.1
43721*-AA-6	4.409% 01/31/29	02/0	/2022			199, 119	199,119	199,119	199,119						199,119				1,098	01/31/2029	1.C
42721*_AA_6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29	02/0-	/2022	Redemption 100.0000		100, 108	100 . 108	100 , 108	100, 108						100 . 108				1. 104	01/31/2029	1.F
1 0/21 AA 0	HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370%		/ 2022	Redemption 100.0000				100,100							100, 100				, 104		. 1.1
43722*-AA-5	10/15/40		/2022			169,211	169,211	169,211	169,211						169,211				1,605	10/15/2040	1.F
43739E-BS-5	HMBT 2005-4 A1 FLT STEP AFC IRC SSN 0.717%	03/36	/2022	Paydown		41,701	41,701	38,534	41,067		634		634		41,701				42	10/25/2035	1.A FM
43739L-D3-3	HMBT 2005-4 A2 FLT STEP AFC IRC SSU 0.777%		/ 2022	rayuuwii		41,701					004								42	10/23/2003	
43739E-BT-3	10/25/35		/2022	Paydown		17,577	17,577	16,242	17,310		267		267		17,577				21	10/25/2035	1.A FM
44231#-AA-3	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22	01/15	/2022	Redemption 100.0000		41,935	41,935	41,935	41,935						41,935				140	.08/15/2022	1.A Z
112 011 AA 0	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC		/ LULL	Redemption 100.0000																90/ 13/ 2022	. 1.7 2
44231#-AA-3	4.000% 08/15/22		/2022			42,078	42,078	42,078	42,078						42,078				281	08/15/2022	1.A FE
44231#-AA-3	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22	02/16	/2022	Redemption 100.0000		42,222	42,222	42,222	42,222						42,222				422	08/15/2022	1 D
44201# AA 0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750%		, 2022	Redemption 100.0000		72,222									72,222					90/ 13/ 2022	. 1.0
44301@-AA-0	01/25/38		/2022			205,460	205,460	205,460	205,460						205,460				1,294	01/25/2038	1.B
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42	03/3	/2022	Redemption 100.0000		1,200,406	1,200,406	1,200,406	1,200,406						1,200,406				18,756	03/31/2042	3.C
	INCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29		/ 2022			1,200,400	1,200,400	1,200,400	1,200,400						1,200,400					90/01/2042	. 0.0
449670-EP-9		03/0	/2022	Paydown		28,487	28,487	27,805	28,008		480		480		28,487				189	08/20/2029	1.A FM
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45	01/16	/2022	Redemption 100.0000		39,013	39,013	39,013	39,013						39,013				164	06/15/2045	1.E Z
4303 16-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC		/ 2022	Redemption 100.0000															104		. 1.L 2
45031@-AA-4	5.050% 06/15/45		/2022			39, 177	39, 177	39, 177	39, 177						39, 177				330	06/15/2045	1.E FE
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45	02/16	/2022	Redemption 100.0000		39,342	39,342	39,342	39,342						39,342				497	06/15/2045	1.E
4505 18-44-4	IXIS 2007-HE1 A1 FLT STEP IRC 0.517%		, 2022			39,342			3, 042				·						49/	10/2040	. 1.6
45073D-AA-6	05/25/37		/2022	Paydown		2,215	2,215	562	372		1,844		1,844		2,215				2	05/25/2037	1.D FM
4E0000 AT 0	ILLINOIS TOOL WORKS INC SR UNSEC 3.500%	04/4/	/2022	CITIGROUP GLOBAL MARKETS		15 600 000	15 000 000	14 047 000	14 007 000		000		202		14,987,305		645.005	645,995	000 700	02/01/0004	1 5 55
452308-AT-6	03/01/24	1	/2022	INC		15,633,300	15,000,000	14,947,200	14,987,002	·····	303		303		14,987,305		645,995	045,995	202,708	03/01/2024	. I.E FE
45254N-LL-9	2 2 1.35.7.20/20/00		/2022	Paydown		293,302	293,302	240,507	250,569		42,733		42,733		293,302	L			472	03/25/2035	1.A FM

SCHEDULE D - PART 4

					Show All Lor	ng-Term Bo	inds and Stoc	ck Sold, Red	deemed or (Otherwise I	Disposed (of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total							Desig-
												Current						Bond		nation
														Book/				Interest/		Modifier
									Prior Year		Current	Year's	Book/ Exchange		Foreign			Stock	Stated	
											Current	Other Than			Foreign	Daaliaad				and
OLIOID					N				Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized	T. (.) O	Dividends	Con-	SVO
CUSIP			D:	NI	Number of	0		A	Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	5		Disposal	Name	Shares of	Consid-	5 1/1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
AEOEAN ND O	IMM 2004-11 2A1 FLT STEP AFC SSNR 1.117% 03/25/35		.03/25/2022	Davida		100 451	166,451	163,059	100 000		2,583		2,583	100 451				040	00/05/0005	4 4 54
45254N-MB-0	IMM 2005-3 A1 FLT STEP AFC SSNR 0.937%		03/25/2022	Paydown		166,451	100,431	103,039	163,868		2,383		2,563	166,451				213	.03/25/2035	1.A FM
45254N-NP-8	08/25/35		.02/17/2022	BTIG L.L.C.		2,911,302	3,072,614	2,652,686	2,597,027		4,579		4,579	2,601,606		309.696	309.696	2,847	.08/25/2035	1.A FM
	IMM 2005-3 A1 FLT STEP AFC SSNR 0.937%			5.10 2.2.01							,0,0								. 20, 20, 2000	
45254N-NP-8	08/25/35		.01/25/2022	Paydown		55,021	55,021	47,501	46,504		8,516		8,516	55,021				26	.08/25/2035	1.A FM
	IMM 2005-4 1A1A FLT STEP AFC IRC S 0.997%																			
45254N-PA-9	05/25/35	-	02/28/2022	Various	ļ ļ.	11,335,307	11,449,805	6,948,689	7,544,161		63,220		63,220	7,607,381		3,727,926	3,727,926	9,018	.05/25/2035	1.A FM
AEOEAN DA O	IMM 2005-4 1A1A FLT STEP AFC IRC S 0.997%		04 /05 /0000	Dd		200 475	000 175	000 101	050 404	I	100 750		100 750	200 475				000	05 (05 (0005	4 4 54
45254N-PA-9	05/25/35 IMM 2005-5 A1 FLT STEP AFC IRC SSN 1.097%		01/25/2022	Paydown		389, 175	389, 175	236 , 184	256,424		132,752		132,752	389, 175				202	.05/25/2035	1.A FM
45254N-PU-5	08/25/35		.01/25/2022	INC.		6,826,653	7,001,695	4,216,668	4,406,015		(6,210)		(6,210)	4.399.806		2.426.847	2,426,847	4,480	.08/25/2035	1.A FM
4020414 1 0 3	IMM 2005-5 A1 FLT STEP AFC IRC SSN 1.097%		1/25/2022	1110.		0,020,000			, , , , , , , , , , , , , , , , ,		(0,210)		(0,210)	,,000,000		2, 420,047	2,420,047	, 400	.00/20/2000	
45254N-PU-5	08/25/35		.01/25/2022	Paydown		179,098	179,098	107,859	112,703		66,396		66,396	179,098				107	.08/25/2035	1.A FM
	IMM 2005-5 A3W FLT STEP AFC IRC AS 0.957%			·			·							·						
45254N-PW-1	08/25/35		02/23/2022	BTIG L.L.C		1,776,693	1,867,745	1,706,906	1,749,137		5,544		5,544	1,754,681		22,012	22,012	907	.08/25/2035	1.A FM
4505411 8111 4	IMM 2005-5 A3W FLT STEP AFC IRC AS 0.957%		00 (00 (0000	l		00.500	00.500	05.040	22 227		4 400		4 400	00.500				4 040	00 (05 (0005	4 . 50
45254N-PW-1	08/25/35		02/26/2022	Paydown		90,566	90,566	85,310			4, 169		4, 169	90,566				1,043	.08/25/2035	1.A FM
45254N-RG-4	02/25/36		02/16/2022	BTIG L.L.C.		6,362,218	6,612,244	5,231,339	5,808,775		21,229		21,229	5,830,003		532,215	532,215	6,084	.02/25/2036	1.A FM
4020414 110 4	IMM 2005-8 1A FLT STEP AFC IRC SSN 0.977%			DITO E.E.V		0,002,210							21,220						.02/23/2000	
45254N-RG-4	02/25/36		01/25/2022	Paydown		216,333	216,333	171, 154	190,046		26,287		26,287	216,333				109	.02/25/2036	1.A FM
	IMSA 2004-4 M4 MEZ FLT STEP AFC IRC 1.882%			·																
45254T-QV-9	02/25/35		03/25/2022	Paydown		533,985	533,985	461,897	519,244		14,742		14,742	533,985				1,497	.02/25/2035	1.A FM
45050# 45 0	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820%		00 (00 (0000	l		0 400 405	0 400 405	0 400 540	4 744 400		(54)		(54)	0 400 405				00.050	00 100 10050	4 0 55
45256#-AB-8	08/22/56		03/22/2022	Paydown		2,498,465	2,498,465	2,498,516	1,711,493		(51)		(51)	2,498,465					.08/22/2056	1.G FE
45256H-AE-8	THRU CLASS D 4.714% 01/01/24		02/05/2022	Paydown		(15,502)	(15,502)	(15,502)	(15,502)					(15,502)				(21)	.01/01/2024	1.B FE
4020011 AL 0	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM			1 ayuu 11		(15,502)	(10,502)	(10,502)	(15,502)					(10,002)				(21)	.01/01/2024	
45256H-AF-5	100K WITHHELD/YL 8.813% 07/01/31		.03/01/2022	Paydown		64,739	64,739	58,191	58,748	198	5,792		5,990	64,739				1,429	.07/01/2031	6. *
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		.03/01/2022	Paydown		832,365	832,365	832,326	830,850		1,514		1,514	832,365				4,503	.01/25/2051	1.A FM
	INDX 2005-AR13 4A1 CSTR SSNR AS 2.406%																			
45660L-RE-1	08/25/35		03/01/2022	Paydown	·	210,507	205,434	77,094	60,657		148,346		148 , 346	209,003		1,504	1,504	693	.08/25/2035	1.D FM
45667W-AA-6	INDX 2006-FLX1 A1 FLT STEP AFC IRC 0.654% 11/25/36		.03/25/2022	Paydown		194,759	194,759	169,258	174,761	1	19,998		19,998	194,759				181	11/25/2036	1.A FM
	INDX 2007-FLX3 A1 FLT STEP IRC SSNR 0.697%		2202 /62 /64.	MORGAN STANLEY & CO.		134,139	134,739	100,200	1/4,/01		13,390			134,739				101	1/23/2030	I M
45670A-AA-9	06/25/37	1	02/07/2022	INC.	<u></u>	14,326,429	14,741,021	13,995,452	14, 143, 964	L	5, 155		5, 155	14, 149, 119		177 ,311	177,311	6, 195	.06/25/2037	1.A FM
	INDX 2007-FLX3 A1 FLT STEP IRC SSNR 0.697%												· ·			1				
45670A-AA-9	06/25/37		.01/25/2022	Paydown		90,423	90,423	85,849	86,760		3,662		3,662	90,423				25	.06/25/2037	1.A FM
459200-HU-8	IBM CORP SR UNSEC 3.625% 02/12/24		02/16/2022	RBC DAIN RAUSCHER INC		20,681,100	20,000,000	19,958,400	19,989,913		573		573	19,990,486		690,614	690,614	370,556	.02/12/2024	1.G FE
404400 AD 0	IRWHE 2006-2 2A3 STEP AFC AS 6.900%		00/04/0000	Davida		00.700	00.700	04 400	10 005		70 500		70 500	00 700				1 000	00/05/0000	1.0.54
46412Q-AD-9	02/25/36		03/01/2022	Paydown		98,732		34,428	19,205		79,528		79,528	98,732				1,338	.02/25/2036	1.D FM
464330-AA-6	07/15/40		.03/15/2022	100.0000		371, 174	371, 174	371,174	371, 174	1	1			371, 174				2, 109	.07/15/2040	1.E PL
	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A					۱,۱۱۳ الو							[.,., .0, 2010	
46591C-AA-9	3.900% 02/15/77		01/15/2022	Paydown		1, 148, 495	1,148,495	1,148,495	1, 148, 495					1, 148, 495				2,091	.02/15/2077	1.F Z
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		03/15/2022	Paydown		29,013	29,013	30,466	29,935		(922)		(922)	29,013				192	12/15/2048	
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		03/15/2022	Paydown	ļ ļ.	51,829	51,829	57,725	55,781		(3,951)		(3,951)	51,829			ļ ļ.	614	12/15/2050	
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		03/15/2022	Paydown	·	169,207	169,207	192,128	188, 122	ļ	(18,914)		(18,914)	169,207		ļ	· -	1,202	.09/15/2056	1.A FE
46616V-AA-8 46616V-AB-6	HENDR 2012-1A A SEQ 4.210% 02/16/65 HENDR 2012-1A B SUB 7.140% 02/15/67		03/15/2022 03/15/2022	Paydown		282,241	282,241 82,169	293,80098,693	292, 102		(9,861)		(9,861)(14,427)	282,241				2,001 988	.02/16/2065 .02/15/2067	1.A FE 2.B FE
46616Y-AC-8	HENDR 2012-1A B SUB 7.140% 02/15/67		03/15/2022	Paydown		31,660	31,660	32,768			(14,427)		(971)	31,660				315	.10/17/2061	2.8 FE
	HENDR 2012-3A A SEQ 3.220% 09/15/65		03/15/2022	Pavdown		380.589	31,000	380,054	380,304		284		284	31,000						
	HENDR 2012–3A B SUB 6.170% 09/15/67		03/15/2022	Paydown		153,089	153,089	162,964	160,627		(7,538)		(7,538)	153,089					.09/15/2067	

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	leemed or C												
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
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												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	HENDR 2013-1A A SEQ 3,220% 04/15/67		.03/15/2022	Pavdown		1.570.439	1.570.439	1.569.349	1.570.134	(200.000)	305		305	7 4.40	1.570.439				8, 128	.04/15/2067	1.A FE
46617J-AA-4			.03/15/2022	Pavdown		360,646	360,646	360,562	360,680		(33)		(33)		360,646				2,595	.03/15/2062	
46617J-AB-2			.03/15/2022	Paydown		149,499	149,499	155,734	154,915		(5,416)		(5, 416)		149,499				1,452	03/17/2064	
46617L-AA-9			.03/15/2022	Paydown		19,597	19,597	20,292	20,205		(608)		(608)		19,597				137	01/17/2073	
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		.03/15/2022	Paydown		308,353	308,353	352,053	341,462		(33, 109)		(33, 109)		308,353				2,925	01/15/2075	2.B FE
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		.03/15/2022	Paydown		33,258	33,258	34, 154	34,010		(752)		(752)						203	03/15/2063	
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		.03/15/2022	Paydown		175,602	175,602	183,854	182,885	ļ	(7,283)		(7,283)		175,602				1,339		
46618A-AA-2			.03/15/2022	Paydown		141,859	141,859	141,651	141,676		183		183		141,859						
46618A-AB-0			.03/15/2022	Paydown		285,571	285,571	293,937	292,723		(7, 153)		(7, 153)		285,571				1,882	01/15/2075	
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		.03/15/2022	Paydown		290,096	290,096	289,966	289,995		101		101		290,096				1,557	06/15/2077	
46618H-AB-5 46618L-AA-8			.03/15/2022	Paydown		118,475	118,475	118,447	118,452		23		23		118,475					06/15/2079	
46618L-AB-6			.03/15/2022 .03/15/2022	Paydown		418 , 144	418,144 183,036	408,670182,877	409,729		8,415 149		8,415 149		418,144				2, 124 1, 212	09/15/2072 09/17/2074	
			.03/13/2022	Paydown		2,716	2,790	1,357			2,009		2,009		2,735		(19)	(19)	1,212	01/25/2036	
400247 NO 7	JPMMT 2006-A2 3A1 CSTR SSNR AS 2.612%		.90/01/2022	. i ayuumi		2,710	2,730				2,003		2,003		2,700		(13)	(13)			. 1.5 1
466247-J9-5			.03/01/2022	Paydown		11,533	11,533	316	688		10,845		10,845		11,533				52	04/25/2036	1.D FM
466247-JJ-3			.03/01/2022	Paydown		31,639	31,639	31,311	31,336		304		304		31.639					11/25/2034	
	JPMMT 2005-A3 6A5 CSTR SSNR AS 2.797%			.,		,	,	, ,							,						
466247-QM-8	06/25/35		.03/01/2022	Paydown		124,010	124,010	104,681	102,778		21,232		21,232		124,010				758	06/25/2035	1.A FM
466247-VH-3	JPMMT 2005-S2 2A15 SEQ AS 6.000% 09/25/35.		.03/01/2022	Paydown		68,741	68,834	38,973	24,733		44,042		44,042		68,774		(33)	(33)	487	09/25/2035	1.D FM
	JPMMT 2005-A7 1A3 CSTR SSNR AS 2.757%																				
466247-WK-5			.03/01/2022	Paydown		133,780	133,780	81,626			49,950		49,950		133,780				400	10/25/2035	1.D FM
400047 70 0	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750%		00/04/0000			07.040	07.500	40.400	0.070		10.010		10.010		22.007		(54)	(54)	450	04 (05 (0000	
466247-ZQ-9 46625M-Q7-7	01/25/36		.03/01/2022 .01/01/2022	Paydown		27,343	27,502 483,195	16,466	9,378 87		18,019 483,751		18,019 483,751		27,397		(54)	(54)	152	01/25/2036 01/12/2038	
40023W=Q1=1	JPMAC 2006-WF1 A4 STEP AFC AS 6.630%		2022	. rayuowii		400,009	400, 190	87	01		403,731		403,731		403,039				2,110		I.D FIII
46628S-AG-8	07/25/36		.03/01/2022	Paydown		169,505	169,505	59,851	47,552		121,953		121,953		169,505				441	07/25/2036	1 D FM
400200 //0 0	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250%		.90/01/2022	T dy do mit																9172072000	
46628Y-BK-5	07/25/36		.02/01/2022	Paydown			248	157	106		(1)		(1)		105		(105)	(105)	2	07/25/2036	1.D FM
	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500%			.,							,		,				,	,			
46628Y-BP-4	07/25/36		.02/01/2022	Paydown			25	17	14	4			4		18		(18)	(18)		07/25/2036	4.B FM
1	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000%										1										1
46630W-AL-4	06/25/37		.03/01/2022	Paydown		33,064	33,064	20,672	12,907		20, 157		20 , 157		33,064				418	06/25/2037	
46634S-AC-9			.03/01/2022	Paydown		3, 899, 127	3,899,127	3,906,945	3,905,326		(6, 199)		(6, 199)		3,899,127				16,385	05/15/2045	
46634S-AC-9	JPMCC 2012-C6 A3 SEQ 3.507% 05/15/45 JPMCC 2011-C3 B SUB CSTR AFC 5.013%		.01/12/2022	Paydown					2, 175		(2, 175)		(2, 175)						(1,557)	05/15/2045	I.U FM
46635T-AU-6			.03/01/2022	Paydown		279,084	279,084	301,040	278,927		157		157		279,084				2,330	02/15/2046	1.A FM
400001-40-0	JPMCC 2011-C3 C SUB CSTR AFC 5.360%		. 172022	rayuowii		2/3,004	2/3,004								213,004				2,000		. I.A IM
46635T-AX-0			01/05/2022	PERFORMANCE TRUST CAP		4,495,319	4,535,000	4,902,052	4.532.383		(25)		(25)		4.532.358		(37,039)	(37,039)	24,308	02/15/2046	1.A FM
466365-AA-1	JACK 2019-1A A21 SEQ 3.982% 08/25/49		02/25/2022	Pavdown		19,282,290	19,282,290	19,265,232	19,273,158		9, 132		9, 132		19,282,290				189,043	08/25/2049	
	JACK IN THE BOX FUNDING LLC SERIES 2019-1A			.,																	
466365-AB-9	CLASS A211 144A 4.476% 08/25/49		.02/25/2022	Paydown		2,735	2,735	2,542	2,587		148		148		2,735				31	08/25/2049	2.B FE
	JACK IN THE BOX FUNDING LLC SERIES 2019-1A									1	I					1					1
466365-AC-7	CLASS A23 144A 4.970% 08/25/49		.02/25/2022	Paydown		1,695	1,695	1,565	1,585		110		110		1,695				21		
46636D-AU-0			.03/01/2022	Paydown			235,550	260,881	235,497	ļ	53		53		235,550	ļ			2,227		
46637W-AD-5			.03/01/2022	Paydown		269,677	269,677	284,425	269,787		(111)		(111)		269,677				1,810	06/15/2045	
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.892% 11/25/48		.03/01/2022	Paydown		14,718	14,718	14,855 .	14,786		(68) 557		(68)		14,718				96	11/25/2048	
46648U-BA-1 46649H-AZ-5	JPMMT 2017-4 B3 SUB CSTR 3.892% 11/25/48 JPMMT 2017-6 B2 SUB CSTR 3.786% 12/25/48		.03/01/2022 .03/01/2022	Paydown		48,318 41,207	48,318 41,207	47,472	47,761 41,321		(115)		557		48,318 41,207				316	11/25/2048	
	JPMMT 2017-6 B2 SUB CSTR 3.786% 12/25/48 JPMMT 2017-6 B3 SUB CSTR 3.786% 12/25/48		.03/01/2022 .03/01/2022	Paydown		39,989		39,158		·	(115)		(115)			····			261 253	12/25/204812/25/2048	
400430-04-9	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS		. 2022 0 1/ 2022	ι αγυυνιι				ا ا الاد		·			003			·			203	12/23/2040	
46650J-AW-4			.03/01/2022	Paydown		8,757	8,757		8,836		(79)		(79)		8,757		1		57	12/25/2048	4.B FE
	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A		.,., • ., ====	-, -,					,000												
46651R-AA-3	144A 3.700% 08/09/38		.01/15/2022	Pavdown		434, 262	434.262	434 . 262	434.262	1		1			434.262	1			946	.08/09/2038	1.F PL

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter 1 2 3 4 5 6 7 8 9 10 Change In Book/Adjusted Carrying Value 16 17 18 19 20 21																				
1	2	4	5			7 8		10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22	
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
																				NAIC
													Total Total	l						Desig-
												Current	Change in Foreign	ın				Bond		nation
												Year's	Book/ Exchai					Interest/		Modifier
									Prior Year		Current	Other Than	, ,		Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Boo		Exchange			Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjus		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carryi		(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Valu	e Date	Disposal	Disposal	Disposal	Year	Date	Symbol
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		.02/15/2022	Dd		536,511	536,511	536,511	E00 E11					536,511				2,844	06/15/2086 .	1.F FE
4000 IN-AB- I	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A		.02/ 15/ 2022	Paydown		330,311	330,311	330,311	536,511					330,311				2,844	00/13/2086 .	I.F FE
46651R-AB-1	144A 3.700% 06/15/86		.03/15/2022	Pavdown		165.400	165,400	165,400	165.400					165,400				1.530	06/15/2086 .	1.F Z
	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2					,	,		.,	1				,	1			,		
46653T-BW-8	CLASS B 144A 3.029% 12/25/51		.03/01/2022	Paydown		63,068	63,068	65,887	65,839		(2,770)		(2,770)	63,068				319	12/25/2051 .	1.A
46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A 3.029% 12/25/51		.03/01/2022	Paydown		37 , 163	37, 163	38,237	38,218		(1,056)		(1,056)	37,163				188	12/25/2051 .	1 /
400331-62-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2		. ۲۵۷۲ ۱۱ ۱/۵۷۷	rayuuwii		31 , 103			8ا ∠, ۵۵		(1,006)		(1,000)	, 163				168	12/20/2001 .	. I.A
46653T-CC-1	CLASS B3 144A 3.029% 12/25/51		.03/01/2022	Paydown		31,531	31,531	32,034	32,015		(483)		(483)	31,531				160	12/25/2051 .	2.B
	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4			,								1					ĺ			
46654D-AS-2	CLASS B1 144A 3.232% 01/25/52		.03/01/2022	Paydown		94,801	94,801	100,637	100,351		(5,551)		(5,551)	94,801				512	01/25/2052 .	1.A
46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A 3.357% 04/25/52		.03/24/2022	Paydown		66,820	66,820	67.916	67,904		(1,084)		(1,084)	66,820				375	04/25/2052 .	1 1
40004F-AU-2	CLASS BS 144A 5.337% 04/23/32		.03/24/2022	Redemption 100.00	00	00,020					(1,004)		(1,004)						04/23/2032 .	
46665A-AA-4	JGW IX LLC SERIES 2019-A 4.500% 05/15/34		.03/15/2022	100.00		1,403,250	1,403,250	1,403,250	1,403,250					1,403,250				9,371	05/15/2034 .	1.F PL
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		.02/15/2022	Paydown		307,050	307,050	307,030	307,035		16		16	307,050				1,361	09/15/2043 .	1.F PL
40070# 44 0	JLL SECURITIES CREDIT LEASE-BA 3.387%		00/45/0000	Redemption 100.00	00	700 704	700 704	202 502	000 070		(44.040)		(44.040)	700 704					44 (45 (00 40	
46670#-AA-6	11/15/40		.03/15/2022	Redemption 100.00		788,731	788,731	800,562	800,079		(11,348)		(11,348)	788,731				4,457	11/15/2040 .	1.A
46672#-AA-4	02/15/37		.03/15/2022	Redemption 100.00	50	92, 102	92,102	93,023	93,011		(910)		(910)	92,102					02/15/2037 .	2 B PI
			. 207 107 2022	Redemption 100.00	00								(0.0)							
46673*-AA-7	JRD HLDGS-LLC 3.214% 12/15/41		.03/15/2022			242,336	242,336	242,336	242,336					242,336				1,324	12/15/2041 .	2.B Z
400751 44 0	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745%		00 (45 (0000	Redemption 100.00	00	FF4 07F	FF4 07F	F74 770	FOF OF4		(44.070)		(44.070)	554 075				0.407	44 (45 (0000	4.5
46975#-AA-8	11/15/33		.03/15/2022	Redemption 100.00	nn	554,875	554,875	571,776	565,954		(11,078)		(11,078)	554,875				3,467	11/15/2033 .	1.B
47630*-AA-7	12.000% 12/04/22		.03/31/2022	Ticuciipt Tot. or	50	93,499	93,499	93 , 186	92,913		119		119					5	12/04/2022 .	5.B GI
	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC AII			Redemption 100.00	00	, , , , ,		,	, ,											
47631*-AA-6	PIK 14.000% 03/22/26		.03/31/2022			38,446	38,446	37,782	37,700		554		554	38,446				(200)	03/22/2026 .	5.B GI
47717#-AA-9	PROJECT FINANCE - POWER 5.000% 06/30/37		.03/31/2022	Redemption 100.00	00	2,745,699	2,745,699	2,745,699	2,745,699					2,745,699				35, 148	06/30/2037 .	3.C PL
###################################	JOHN SEVIER COMBINED CYCLE GEN SR-SEC		. یا ۵۱/ ۵۱/ ۵۷۷۷	Redemption 100.00	00	2,740,099			2,140,099					∠,140,099				აა, 148	,00/00/200/ .	. J.U I'L
478045-AA-5	4.626% 01/15/42		.01/15/2022			707,009	707,009	709,544	708,948		(1,939)		(1,939)	707,009	 			16,353	01/15/2042 .	1.C FE
				Redemption 100.00	00	2														
48121@-AD-3	JRD HLDGS-LLC B-SR-UNSEC 4.130% 03/27/24		.03/27/2022	Davidawa		2, 145,000	2,145,000 928,763	2,145,000	2,145,000					2,145,000				44,294 9,403	03/27/2024 .	
48270W-AA-2	KSN-1 HLDGS-LP SR-UNSEC 4.000% 01/08/55 VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730%		.03/08/2022	Paydown	nn	928,763	928,763	928,763	928,763	·				928,763	ļ			9,403	01/08/2055 .	. 1.6 PL
48717#-AA-7		"	.03/15/2022	nodemption 100.00	~	493,674	493,674	493,674	493,674					493,674				2,306	02/15/2042 .	1.B
	KERN CMNTY COLLEGE DIST CTL PT SR-SEC			Redemption 100.00	00									·						
49224*-AA-5	3.312% 12/15/41		.03/15/2022			153,322	153,322	153,322	153,322	ļ				153,322	 		ļ	2,784	12/15/2041 .	1.C
494368-BH-5	KIMBERLY-CLARK CORP SR UNSEC 2.400% 03/01/22		.03/01/2022	Maturity		13,250,000	13,250,000	13, 124, 760	13,247,723		2,277		2,277	13,250,000				159,000	03/01/2022 .	1 5 55
C-Nd-806+6+	KIMCO REALTY CORP SR UNSEC 3.400% 11/01/22		. 2022 / I U / Ou.	Maturity		10,200,000	10,200,000	13, 124, /00	10,241,123				2,411	13,200,000				109,000	2022 / I U / Ou.	. I.F FE
49446R-AN-9	31 310E0 0.100% 11/01/22		.03/02/2022	Call 101.2940		10,483,929	10,350,000	10,279,517	10,340,766		1,822		1,822	10,342,587		7,413	7,413	252,207	11/01/2022 .	2.A FE
1	KINDER MORGAN ENER PART CO.GUARNT 4.150%																			
494550-BJ-4	03/01/22		.03/01/2022	Maturity		26,000,000	26,000,000	25,977,640	25,999,587		413		413	26,000,000				539,500	03/01/2022 .	2.B FE
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL 0.516% 02/18/30		.03/01/2022	Paydown														35	02/18/2030 .	6 FF
	02/10/00		.,00/01/2022	Redemption 100.00	00										·			აა	92/ 10/ 2030 .	. V. IL
50512#-AB-8	LA STADIUM FINANCE CO LLC 4.210% 03/31/32.		.03/31/2022	100.00		527,715	527,715	527,715	527,715					527,715				11, 108	03/31/2032 .	2.A PL
	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		.02/15/2022	Paydown		14,936	14,936	14,647	14,818		119		119	14,936				73	01/15/2042 .	
	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		.03/15/2022	Paydown		2,541	2,541	2,492	2,521		20		20	2,541					01/15/2042 .	
150547V-AA-4	LAC FUNDING LLC 5.250% 12/31/35	1	.01/15/2022	Pavdown	1	19.034.283	19,034,283	19,034,283	19.034.283	1	1	I	1	19.034.283	1	1	1	245 504	12/31/2035 .	2.C PL

						Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During th	he Current	Quarter							
1	2	3	4		5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation,
																						NAIC
														Total	Total					D		Desig-
													Current	Change in	Foreign	D I /				Bond		nation
										Prior Year		0	Year's	Book/	Exchange	Book/	Foreign			Interest/	Ctatad	Modifier
										Book/	Unroplized	Current Year's	Other Than	,	Change in	Adjusted Carrying	Foreign Exchange	Realized		Stock Dividends	Stated Con-	and SVO
CUSIP						Number of				Adjusted	Unrealized Valuation	(Amor-	Temporary Impairment	Carrying Value	Book /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Na	ame	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Pu	ırchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	LAREDO TX VA CLINIC PT TRUST-V SR-SEC			Redemption	100.0000						,						·	·	·			
51703@-AA-9			01/15/2022 .				36,675	36,675	36,675	36,675						36,675				113	05/15/2033 .	1.A Z
51703@-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3,700% 05/15/33		02/15/2022 .	Redemption	100.0000		36,790	36,790	36,790	36,790						36.790				227	05/15/2033 .	1.A FE
	LAREDO TX VA CLINIC PT TRUST-V SR-SEC		10/ 2022 .	Redemption	100.0000				, 50,750				***************************************							221		IL
51703@-AA-9	3.700% 05/15/33		03/15/2022 .				36,905	36,905	36,905	36,905						36,905				341	. 05/15/2033 .	1.B
52108H-N6-7	LBUBS 2004-C6 XCL 10 CSTR NTL 0.000% 08/15/36		03/11/2022 .	Payde																	08/15/2036 .	6 *
521865-AY-1	LEAR CORP SR UNSEC 3.800% 09/15/27		01/29/2022 .	. Paydown TENDER SALE	E		(1,943,275)	(1,808,000)	(1,804,172)	(1,805,656)						(1,805,656)		(137,619)	(137,619)	(12,787)	08/15/2036 . 09/15/2027 .	
	LEBANON TN STATUTORY TRUST-PFG SR-SEC			Redemption	100.0000														,,			
52314#-AA-6			03/30/2022 .	D 1 41	400 0000		61,889	61,889	61,889	61,889						61,889				568	06/30/2025 .	2.C PL
52465#-BA-2	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060%		03/10/2022 .	Redemption	100.0000		373,329	373,329	411,224	376,902		(3,574)		(3,574)		373,329				4,418	01/10/2023 .	2 B
	LMMCC SER 2002-CTL-19-STATE OF CTLSR-SEC											(0,011)		(0,0)						•		
52467@-AR-6			03/22/2022 .		113.2417		5,836,780	5, 154, 269	5, 154, 269	5, 154, 269						5, 154, 269				787,512	12/10/2026 .	1.G
52467@-AR-6	LMMCC SER 2002-CTL-19-STATE OF CTLSR-SEC 7.190% 12/10/26		02/10/2022 .	Redemption	100.0000		150,003	150,003	150,003	150,003						150,003				1,350	12/10/2026 .	1.0
,524078 AIT 0	LMMCC SER 2002-CTL-19-STATE OF CTLSR-SEC		92/ 10/ 2022 .	Redemption	100.0000			100,000	100,000	130,000						130,000				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	12/ 10/2020 .	
52467@-AR-6			03/10/2022 .				75,676	75,676	75,676	75,676						75,676				1,360	12/10/2026 .	1.G
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		03/01/2022 .	Redemption	100.0000		182,834	182,834	182,834	182,834						182,834				1,954	01/01/2028 .	2 B
J24079-DA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			Redemption	100.0000		102,004	102,004	102,034	102,004						102,004				1,334	01/01/2020 .	2.0
52467@-BG-9	7.000% 01/15/22		01/05/2022 .				10,235	10,235	10,957	10,242		(7)		(7)		10,235				(27)	01/15/2022 .	2.B
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		01/15/2022 .	Redemption	99.9472		28,350	28,365	30,367	28,367		(17)		(17)		28,350				118	01/15/2022 .	2 P 7
524079-00-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			Redemption	100.0000		20,330	20,303		20,307		(17)		(17)		20,330				110		Z.D Z
			03/01/2022 .				42,233	42,233	42,233	42,233						42,233				449	10/01/2028 .	
52518R-BE-5	LSSC 2002-GE1 A SC CSTR		03/01/2022 .	. Paydown			3,928	3,928				3,928		3,928		3,928					07/26/2024 .	6. *
52521R-AS-0	LINI 2007-3 2A3 FLI 33NN A3 0.767% 00/23/37		02/25/2022 .	. Paydown			(3,786)	23	4	(3,480)		(14)		(14)		(3,494)		(292)	(292)	(1)	06/25/2037 .	1.D FM
	LXS 2006-17 WF42 STEP AFC AS 6.290%			.,															,			
52523K-AH-7	11/25/36		03/01/2022 .	Paydown	400 0000		300,773	316,037	201,832	238,416		73,822		73,822		312,238		(11,465)	(11,465)	1,954	11/25/2036 .	1.D FM
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		01/15/2022 .	Redemption	100.0000		10,814	10,814	10,814	10,814						10,814				62	05/15/2034 .	2 B 7
	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850%			Redemption	100.0000																	
52706@-AA-4	05/15/34		02/15/2022 .				10,868	10,868	10,868	10,868						10,868				124	05/15/2034 .	2.B FE
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		03/15/2022 .	Redemption	100.0000		10,938	10,938	10,938	10,938						10,938				187	05/15/2034 .	2.B
	WELLS FARGO NAT BK-WAG CRANBER SR-SEC		90/ 13/ 2022 .	Redemption	100.0000																90/ 10/ 2004 .	2.0
52707#-AA-1	7.050% 05/15/34		03/15/2022 .				45,410	<u>4</u> 5,410	45,410	45,410						45,410				535	05/15/2034 .	2.B
542514-DB-7	LBMLT 2002-5 M1 MEZ FLT STEP 1.692% 11/25/32		01/19/2022 .	MORGAN STAN	NLEY & CO.		1, 181,689	1, 182, 428	1, 180, 192	1, 180, 332		24		24		1, 180, 355		1,333	1,333	1, 106	11/25/2032 .	1.A FM
3423 14-06-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 1.252%			. IIV			1, 101,009		1, 100, 192			24		24						1, 100	11/23/2032 .	I.A FM
542514-FX-7	06/25/34		03/25/2022 .	Paydown			66,228	66,228	52,900	58,034		8, 194		8, 194		66,228				134	.06/25/2034 .	1.A FM
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 1.312%		00/05/0000	Davide			0.007	0.007	7 405	0.400		1,379		1,379		0.007				40	07/05/0004	1 / [1
5425 14-GM-0	07/25/34		02/25/2022 .	. Paydown			9,867	9,867	7,425	8,488		1,3/9		1,3/9		9,867				12	07/25/2034 .	1.A FM
542514-HU-1	10/25/34		03/25/2022 .	Paydown				87,993		86,232		1,760		1,760						154	10/25/2034 .	
54627R-AD-2	LCDA 2010-ELL A4 SEQ 3.960% 08/01/24		03/02/2022 .	. JP MORGAN S	SECURITIES	ļ	10, 191,996	10,047,589	10,012,101	10,044,497	ļ	(1,137)		(1, 137)		10,043,359	ļ	148,637	148,637	211,557	.08/01/2024 .	
54627R-AD-2 54627R-AG-5	LCDA 2010-ELL A4 SEQ 3.960% 08/01/24 LCDA 2010-EGSL A3 SEQ 3.990% 08/01/24		02/01/2022 .	. Paydown Paydown			11,483,477	11,483,477	11,442,916	11,479,942		3,535		3,535		11,483,477 4,108,889				227,373	08/01/2024 . 08/01/2024 .	
0402/ N-Au-3	MASTR 2003–12 3A9 Z SEQ SSNR AS 5.250%			ayuuwii			, 100,009	, 100,009		, 100,380		1,039				7, 100,009				215,1 را		
55265K-3V-9		l	03/01/2022 .	. Paydown			30,400	30,400	26,519	28,933		1,467		1,467		30,400				266	12/25/2033 .	1.A FM

						Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Rec	leemed or C	Otherwise I	Disposed o	of During th	he Current Qu	ıarter							
1	2	3	4	5		6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Value		16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation,
																						NAIC
														Total	Total							Desig-
													Current		oreign					Bond		nation
													Year's		kchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than	,	Ü	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary			Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP		l_				Number of				Adjusted	Valuation	(Amor-	Impairment		,	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-		Name		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		- , ,	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchas	er	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34		02/01/2022	Davidawa			17 400	17,489	17,550	17,483				6		17,489				150	02/25/2034 .	1.A FM
332031-07-9	MABS 2006-WMC3 A3 FLT STEP IRC 0.557%		03/01/2022 .	Paydown			17,489	17,489	17,550	17,483		0				17,489				152	02/23/2034 .	I.A FM
55291K-AC-1	08/25/36		03/25/2022	Paydown			42,572	42,572	20,121	16,616		25.955		25,955		42,572				15	08/25/2036 .	1.D FM
	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521%			.,								, , , , , , , , , , , , , , , , , , , ,									,,,	
55292R-AA-9	06/15/46		03/15/2022	Paydown			168,000	168,000	167,994	167,994		6		6		168,000				706	06/15/2046 .	1.F FE
EE000D 40 5	MAPS LTD SERIES 2021-1A CLASS C 144A 5.437%		00/45/0000	Davidania			E0 EE0	E0 EE0	FO F40	50 540	1	_				F0 FF0				407	00/45/0040	0 D EE
55292R-AC-5	06/15/46		03/15/2022 .	Paydown			53,550	53,550	53,548	53,548		······2		2		53,550				485	06/15/2046 .	3.B FE
55445R-AD-9	05/28/40		01/01/2022 .	Paydown																(412)	05/28/2040 .	6. *
	MACH I SERIES 2019-1 CLASS A 144A 3.474%			,																		
55446M-AA-5	10/15/39		03/15/2022	Paydown			756 , 149	756 , 149	756 , 124	756 , 120		28		28		756, 149				4,341	10/15/2039 .	1.G FE
FF0400 44 0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC		00 (45 (0000	Redemption 10	00.000		400.050	400.050	400.050	400,000		(4.470)		(4.470)		400.050				4 045	04 (45 (0050	4.0
556460-AA-0	4.740% 01/15/50		03/15/2022 .	Redemption 10	00.0000		132,058	132,058	133,358	133,228		(1,170)		(1,170)		132,058				1,045	01/15/2050 .	1.D
55880#-AA-3	MADRID BIDCO LLC SR-SEC 4.520% 12/31/30		03/31/2022 .	riedempt ron	00.000		4, 147, 235	4, 147, 235	4, 147, 235	4, 147, 235						4, 147, 235				47 , 199	12/31/2030 .	2.A PL
	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED			Redemption 10	00.0000		,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,				,		
56033A-AA-8	3.300% 03/20/32		03/20/2022 .				1,315,000	1,315,000	1,357,027	1,339,021		(24,021)		(24,021)		1,315,000				21,698	03/20/2032 .	1.B FE
50475# 48 0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003%	,	00/10/0000	Redemption 10	00.000		400 400	400 400	400 400	400 400						400 400				4 000	10 / 10 / 1000	
56475#-AB-0	12/10/28		03/10/2022 .				400,488	400,488	400,488	400,488						400,488				4,683	12/10/2028 .	3.B
576433-D4-5	09/25/35		03/01/2022 .	Paydown			41,592	41,592	28,451	25,235		16,357		16,357		41,592				230	09/25/2035 .	1.D FM
	MARM 2005-1 4A1 CSTR PT AS 2.670% 02/25/35															, ++-						
576433-XB-7			03/01/2022	Paydown			256,860	256,860	237,849	240,494		16,366		16,366		256,860				1, 138	02/25/2035 .	1.A FM
570400 VE 4	MARM 2005-1 7A1 CSTR PT AS 2.483% 02/25/35		00 (04 (0000	D .1			47,000	47,000	45.050	45.000		4 000		4 000		47,000				404	00 (05 (0005	4 4 50
576433-XE-1 576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		03/01/202202/01/2022	Paydown			47,209	47,209 76,870				1,890		1,890		47,209 76,870				124 705	02/25/2035 . 02/25/2035 .	
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		01/01/2022 .	Paydown			15,454	15,454	12,675	12,675		2,780		2,780		15,454				71	02/25/2035 .	
	MALT 2003-6 B2 SUB CSTR NAS 5.684% 09/25/33								,	,												
576434-GR-9			03/01/2022 .	Paydown			14,079	24,644				14,079		14,079		14,079				167	09/25/2033 .	1.D FM
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.954% 12/25/33		.03/01/2022	Davida				51,227												93	12/25/2033 .	6. FM
576434-Jm-7	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		03/01/2022 .	Paydown			497	51,227	484	487		10		10		497				93	12/25/2033 . 04/25/2035 .	
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		03/01/2022 .	Paydown			14,337	14,337	8,797	8,322		6,016		6,016		14,337				126	04/25/2035 .	
	MARM 2006-2 1A1 CSTR PT SSNR AS 2.648%																					
576438-AA-3	04/25/36		03/01/2022 .	Paydown			2,740	19, 129	8,280	487	ļ	2,670		2,670		3, 157		(417)	(417)	113	04/25/2036 .	1.A FM
57643L-CJ-3	MABS 2004-0PT1 M2 MEZ FLT STEP 2.107% 02/25/34		03/25/2022	Doudown			58,903	58,903	46,959		1	4,381		4,381		58,903				005	00/05/0004	1.A FM
57643L-CJ-3	MABS 2005-AB1 A4 STEP AS 6.148% 11/25/35		03/25/2022	Paydown Paydown			1, 186, 285	1,186,285	1,096,836	1, 159, 700		4,381		26.585		1, 186, 285				235	02/25/2034 . 11/25/2035 .	
070402 20 0	MASTR 2004-5 1A3 SEQ SSNR AS 5.500%		90/ 0 1/ 2022 .	Tuyuomi			, 100,200							20,000		1, 100,200					17 207 2000 .	
57643M-BK-9			03/01/2022 .	Paydown			8,059	8,059	7 ,557	7,595		465		465		8,059				74	05/25/2034 .	1.A FM
	MASTR 2004-6 2A11 SC Z SSNR AS 5.250%																					
57643M-CY-8	06/26/34		03/01/2022 .	Paydown			2,306	2,306	1,758	2,092		215		215		2,306				20	06/26/2034 .	1.A FM
57643M-FM-1	07/25/34		03/01/2022	Paydown			14,202	14,202	12,480	13,529	1	673		673		14,202				121	07/25/2034 .	1.A FM
	MASTR 2006-1 1A11 SEQ SSNR AS 5.750%					·····	17,202															
57643M-MH-4	05/25/36		03/01/2022 .	Paydown			10,656	10,656	9,206	8,798		1,857		1,857		10,656				103	05/25/2036 .	2.B FM
				Redemption 10	00.000						1	1										
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		03/20/2022 .	Dadamati 40	00 0000		1,870,594	1,870,594	1,870,594	1,870,594	 	ļ		 		1,870,594				16, 109	09/20/2026 .	2.C PL
58472@-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25		02/23/2022	Redemption 10	00.000		2,500,000	2,500,000	2,467,452	2,386,296	1	31,823		31,823		2,500,000				1,780	10/02/2025 .	5 C
	MEDNAX INC CO.GUARNT 6.250% 01/15/27		02/23/2022	BANK OF AMERICA			26,192,500	2,300,000	24,947,500	24,964,111		534		51,625		24,964,644		1,227,856	1,227,856	855,035		
	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		03/01/2022	Pavdown			6	6			[6		6		6		,,	,,	, 200		

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or C	Otherwise	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
													Total	Total							NAIC Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
58554*-AA-6	MELODY U.S. BUYER LLC SERIES 2021-1 4.250% 07/31/51		02/23/2022	Call 100.0000		11, 173,575	11,173,575	11,061,839	11,065,678		(1,261)		(1,261)		11,064,418		109, 157	109, 157	663, 198	.07/31/2051 .	1.F PL
	MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720%		92/20/2022	Redemption 100.0000							(1,201)		(1,201)							.9.70172001.	
58610*-AA-8	07/01/23		01/01/2022			1,423,477	1,423,477	1,423,477	1, 423, 477						1,423,477						
59010R-AA-2 59010R-AA-2	MRLN 2016-1 A STEP SEQ 4.500% 12/15/32 MRLN 2016-1 A STEP SEQ 4.500% 12/15/32		03/24/2022	BANK OF AMERICA Paydown		7,940,680 15,599	9,803,309 15,599	9,426,368	9,630,986 15,325		16,825		16,825		9,647,811 15,599		(1,707,131)	(1,707,131).	126,218		
	MLCC 2005-3 1A CSTR FLT 2.591% 11/25/35		03/25/2022	Paydown		102,487	102,487		97,959		4,528		4,528		102,487				427	11/25/2035 .	
	MLCC 2005-1 2A1 CSTR 1.960% 04/25/35		03/01/2022	Paydown		21,944	21,944	21,203	21,310		634		634		21,944				64	.04/25/2035 .	1.A FM
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		01/15/2022	Redemption 100.0000		147,512	147,512	147,512	147,512						147,512				553	.08/15/2031 .	1.A Z
35303#-AA-0	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500%			Redemption 100.0000		147 ,312	147,512	147,312	147 , 312						147,312					.90/ 13/2031 .	. I.N Z
59333#-AA-8	08/15/31		02/15/2022			148,069	148,069	148,069	148,069						148,069				1,111	.08/15/2031 .	1.A FE
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500%		03/15/2022	Redemption 100.0000		148,627	148,627	148,627	148,627						148,627				1,672	.08/15/2031 .	1.B
	MIDLAND HOSPITAL ENERGY HOLDIN 3.350%		90/ 13/ 2022	Redemption 100.0000		140,021	140,027	140,027	140,021						140,027					.90/10/2001 .	. 1.0
59753@-AA-1	12/15/35		01/15/2022			94,000	94,000	94,000	94,000						94,000				262	12/15/2035 .	1.B IF
597530-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35		.03/15/2022	Redemption 100.0000		95,000	95,000	95,000	95.000						95.000					12/15/2035 .	1.D Z
,507 50e AA 1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350%		90/ 13/ 2022	Redemption 100.0000															, 30	12/ 13/ 2003 .	. 1.0 2
59753@-AA-1	12/15/35		02/15/2022			94,000	94,000	94,000	94,000						94,000				525	12/15/2035 .	1.G IF
59835@-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		01/20/2022	Redemption 100.0000		164,324	164,324	164,324	164,324						164,324				1,703	.07/20/2043 .	1.F
	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS		9 17 207 2022					104,024	104,024						104,024				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.9172072040 .	
59982V-AA-7	CLASS A 144A 3.690% 07/20/43		03/20/2022	Paydown		24,712	24,712	26,628	26,573		(1,861)		(1,861)		24,712				146	.07/20/2043 .	1.F FE
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43		03/20/2022	Paydown		132,608	132,608	146,407	145,842		(13,234)		(13, 234)		132,608				933	.03/20/2043 .	1.F FE
	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC		,50, 20, 2022	Redemption 100.0000			•						(10,201)							. 50, 20, 20 10 .	
60221*-AA-5	3.500% 04/15/36		03/15/2022			401,552	401,552	401,552	401,552						401,552				2,325	.04/15/2036 .	1.B
60910*-AA-1	MONARCH SECURITIZATION SERIES 2021-1 CLASS A- 1 3.750% 01/20/32	L	02/17/2022	Call 100.0000		13,613,046	13,613,046	13,613,046	13,613,046						13,613,046				1,730,086	.01/20/2032 .	2.B PL
				Redemption 100.0000																	
61171#-AA-9	MONSANTO LEASE-BKD PT TR 4.609% 10/15/38 MONTGOMERY VA LEASE-BKD PT TR- SR 3.905%		03/15/2022	Redemption 100.0000		655,598	655,598	655,598	655,598	ļ	ļ				655,598	ļ			5,043	.10/15/2038	2.B
61421#-AA-7	06/15/35	L	03/15/2022	Redemption 100.0000		139,605	139,605	139,605	139,605						139,605				908	.06/15/2035 .	1.B
	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823%							,	,												
61744W-AA-0	04/25/27		02/01/2022	Paydown		249	249				249		249		249				1	.04/25/2027 .	6. *
61746R-DX-6	10/25/33		03/25/2022	Paydown		104,717	104,717	98 , 172	101,855		2,862		2,862		104,717				181	10/25/2033 .	1.A FM
	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34			·			•														
61748H-DM-0	MSM 2004-10AR 2A1 CSTR PT AS 2.634%		03/01/2022	Paydown		378, 138	378,138	371,473	372, 107		6,032		6,032		378 , 138				3,325	.08/25/2034 .	1.A FM
61748H-FD-8	11/25/34		03/01/2022	Paydown		303,327	303,327	306,347	306,267		(2,940)		(2,940)		303,327				1,241	11/25/2034 .	1.A FM
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		03/01/2022	Paydown		1,095	1,095	1,089	1,089		6		6		1,095				10	11/25/2034 .	
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34		03/01/2022	Pavdown		2,710	2,710	2,638	2,677		33		33		2,710				25	11/25/2034 .	1.A FM
01/40N-UA-3	MSM 2006-12XS A4 STEP AFC AS 6.512%			Paydown		2,110	∠, / 10		∠,0//	ļ			33		∠, / 10				20	11/23/2034 .	. I.A FM
61749E-AE-7	10/25/36		03/01/2022	Paydown		284,387	284,387	101,964	101,964		182,423		182,423		284,387				669	10/25/2036 .	1.D FM
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36		03/01/2022	Paydown		34,279	34,279	13,112	9,523		24,757		24,757		34,279				80	.08/25/2036 .	1.D FM
	MSM 2006-11 1A3 STEP AFC SEQ AS 6.924%			. Γαγυσ#Π							24,737		24,737		4,2/9				00	. 2004 ال2 / العر	
61749W-AJ-6	08/25/36		03/01/2022	Paydown		23,963	23,963	9,035	6,559		17,404		17,404		23,963				56	.08/25/2036 .	1.D FM
61752J-AF-7	MSM 2007-1XS 2A4A STEP AFC AS 6.084% 09/25/46		02/01/2022	Pavdown		117 . 174	117 . 174	49.384	34,437		82.737		82.737		117.174				287	.09/25/2046 .	1.D FM
	1 00/ EU/ TU	1	JEI V I/ CUCC	1 : u ; UV III	k																

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C	Otherwise I	Disposed o	of During t	he Current (Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted	Carrying Value	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
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																					nation, NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's		Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP		F Di-		Mana	Number of	0		A =4: -=1	Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident- ification	Description		posal ate	Name of Purchaser	Shares of Stock	Consid- eration	Par Value	Actual Cost	Carrying Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	During Year	Maturity Date	strative Symbol
ilication	MSAC 2007-NC2 A2A FLT STEP IRC 0.567%	eigii L	aic	or r dichaser	Olock	cration	i ai value	0031	value	(Decrease)	Accietion	HIZEU	13)	value	Date	Disposai	Disposai	Disposai	i cai	Date	Cyllibol
61753N-AC-4	02/25/37		5/2022	Paydown		4,879	4,879	2, 174	1,907		2,972		2,972		4,879				2	.02/25/2037 .	1.D FM
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144 3.989% 12/15/46	02/0	1/2022	Paudawa		14,030	14,030	14,374	14,248		(218)		(218)		14,030				97	12/15/2046 .	1 1
	MSBAM 2014-C19 A3 SEQ 3.246% 12/15/47		1/2022	Paydown		2,056,156	2,056,156	2,076,566	2,058,459		(2,303)		(2,303)		2,056,156				5.562	12/15/2040 .	
61764R-BE-7	MSBAM 2015-C20 A3 SEQ 2.988% 02/15/48		1/2022	Paydown		739,612	739,612	746,968	740,467		(856)		(856)		739,612				5,906	.02/15/2048 .	1.A
61773*-AA-5	MORONGO TRANSMISSION LLC SR-UNSEC 3.320% 07/12/51	02/2	1/2022	Redemption 100.0000		260,529	260,529	260,529	260,529						260,529				2, 162	.07/12/2051 .	1 G PI
	MORRISTOWN TN STATUTORY TRUST- SR-SEC			Redemption 100.0000																	
61872#-AA-1	5.500% 06/30/25		0/2022			58,912	58,912	58,912	58,912				ļ		58,912				541	.06/30/2025 .	2.C PL
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 1.162% 08/25/35	03/2	5/2022	Paydown		186,510	186,510	174,762	178,651		7,859		7,859		186,510				268	.08/25/2035 .	1.A FM
	MOSAIC SOLAR LOANS LLC SERIES 2019-2A CLASS R						·								•						
61945L-AE-3	144A 0.000% 09/20/40		0/2022	Paydown		68,542	68,542	46,609	45,238	2,859	20,445		23,304		68,542					.09/20/2040 .	6. *
61946C-AA-0	4.370% 12/21/43	03/2	0/2022	Paydown		37, 109	37,109	40,820	40,650		(3,541)		(3,541)		37 . 109				268	12/21/2043 .	1.F FE
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		0/2022	Paydown		406,792	406,792	406,739	406,751		41		41		406,792				2,500	.06/22/2043 .	
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3,100% 04/20/46	03/2	0/2022	Paydown		341,424	341,424	341,350	341,357		67		67		341,424				1,631	.04/20/2046 .	1.F FE
0104010 4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS		0/2022	1 dydown							yı		91		041,424				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.94/20/2040 .	1.1 12
61946N-AC-2	144A 4.470% 04/20/46		0/2022	Paydown		134,090	134,090	134,070	134,079		10		10		134,090				912	.04/20/2046 .	2.B FE
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A 1.640% 04/22/47	03/2	0/2022	Paydown		422.698	422,698	421,361	421,403		1,295		1,295		422,698				1, 178	.04/22/2047 .	1.D FE
	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A					, .	·				•				•						
61946T-AA-3	144A 1.440% 06/20/52		0/2022	Paydown		423,802	423,802	417,545	417,616		6, 186		6,186		423,802				1, 177	.06/20/2052 .	1.D FE
62715*-AA-4	5.610% 10/15/31		5/2022	Redemption 100.0000		233,597	233,597	233,597	233,597						233,597				1,092	.10/15/2031 .	1.D Z
	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC			Redemption 100.0000																	
62715*-AA-4	5.610% 10/15/31		5/2022	Redemption 100.0000		234,684	234,684	234,684	234,684						234,684				2, 194	10/15/2031 .	1.D FE
62715*-AA-4	5.610% 10/15/31		5/2022			235,787	235,787	235,787	235,787						235,787				3,307	.10/15/2031 .	1.D
000707 44 0	NOTHING BUNDT CAKES SERIES 2021-1 CLASS A2	04/0	0./0000	D 4		00 500	00 500	00 500	00 500						00 500				040	07 (00 (0054	0.0 55
62878Y-AA-2	144A 2.989% 07/30/51		0/2022	Paydown		32,500	32,500	32,500	32,500						32,500				243	.07/30/2051 .	2.6 FE
62879*-AA-6	4.238% 01/31/38		8/2022			570,351	570,351	570,351	570,351						570,351				3,379	.01/31/2038 .	1.G
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38	03/3	1/2022	Redemption 100.0000		120,384	120,384	120,384	120,384						120,384				773	.01/31/2038 .	1.G
52075 AD 4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC		17 2022	Redemption 100.0000		120,004	120,004	120,004	120,004						120,004					.01/01/2000 .	
62897*-AA-4	3.770% 03/10/45		0/2022	D. J. J		283,445	283,445	283,445	283,445						283,445				1,797	.03/10/2045 .	2.C PL
62927#-AA-4	NFL VENTURES-L.P. A-SR 3.860% 10/15/28	01/1	1/2022	Redemption 0.0000																10/15/2028 .	1.E FE
	NAT OILWELL VARCO LEASED PT TR SR-SEC			Redemption 100.0000																	
63707#-AA-8	4.510% 08/15/38 NAT OILWELL VARCO LEASED PT TR SR-SEC		5/2022	Redemption 100.0000		59,943	59,943	59,943	59,943						59,943				225	.08/15/2038 .	1.F Z
63707#-AA-8	4.510% 08/15/38	02/1	5/2022	Redemption 100.0000		60 . 168	60 . 168	60 , 168	60,168						60 . 168				452	.08/15/2038 .	1.F FE
	NAT OILWELL VARCO LEASED PT TR SR-SEC			Redemption 100.0000																	
63/07#-AA-8	4.510% 08/15/38		5/2022	Redemption 100.0000		60,394	60,394								60,394				681	.08/15/2038 .	2.B
64079*-AB-8	06/30/27		0/2022			445, 100	445,100	445, 100	445, 100	ļ					445, 100				6,910	.06/30/2027 .	1.F PL
C4000# ** 4	NES ANTARES HOLDCO-LLC 4.430% 09/30/41	00.70	0 /2022	Redemption 100.0000		040.000	040.000	040.000	040.000						040 000				40.070	00/20/0044	2 C D
	NETRALITY PROP-LP 4.960% 04/06/22		0/2022 2/2022	Call 100.0000		843,036	843,036 45,000,000	843,036	843,036						843,036				18,673	.09/30/2041 . .04/06/2022 .	
	NEW CARROLLTON COMMERCIAL I-LL 3.750%			Redemption 100.0000																	
64325*-AA-2	02/05/34		5/2022			78,743	78,743	78,743	78,743						78,743				369	.02/05/2034 .	1.E

						Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (
1	2	3	4	5	5	6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
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																						NAIC
														Total	Total							Desig-
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													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-		Value		Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Nar	mo	Shares of	Consid-		Actual	Carrying		`	Impairment		/Adjusted	Disposal				During	Maturity	strative
	Description							Dor Value		, ,	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	•	(Loss) on	(Loss) on	(Loss) on	•	,	
ification	Description 2750	eign	Date	of Purc		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		.03/05/2022	Redemption	100.0000		51,614	51,614	51,614	51,614						51,614				484	02/05/2034	1.E Z
04020 -AA-2	NCAMT 2006-ALT2 AF4 STEP AFC AS 4.767%		.00/00/2022					١٠٠٠ الر	,۱۷۱۴	1,014 لو						1,014 لو				404	02/03/2004	. 1.L 2
643529-AD-2	10/25/36		.03/01/2022	Paydown			100,303	100,303	31,420	23,861		76,442		76,442		100,303				200	10/25/2036	. 1.D FM
	NCHET 2003-5 A16A STEP AFC SEQ AS 4.859%			,						20,001				, 112			[, 20, 2000	
64352V-EE-7	11/25/33		.03/01/2022	Paydown			398,290	398,290	389,668	391,932		6,358		6,358		398,290				3,810	11/25/2033	. 1.A FM
1	NCHET 2005-A A4 STEP AFC AS 0.000% 08/25/35	5												1			I					
64352V-LY-5			.02/01/2022	Paydown			358,828	358,828	320,377	358,828						358,828				702	08/25/2035	. 1.A FM
0.40501/ 1/5 -	NCHET 2005-A A5W STEP AFC AS 4.703%		00 (04 (000-	L .			400 :	400 /	400 /	400						400 :	1			,	00 (05 (005	
	08/25/35		.03/01/2022	Paydown Paydown			463,455	463,455 69,215	463,425	462,873		582		582		463,455 69,215				4,599 496	08/25/2035	. 1.A FM
04829U-AJ-8	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC		.03/01/2022		100.0000		09,210		72,425	/0,961		(1,740)		(1,740)						490	11/26/2035	. I.U FE
653240-AA-9	6.082% 05/15/23		.03/15/2022	Redemption	100.0000		1,681,588	1,681,588	1,719,448	1,684,245		(2,657)		(2,657)		1,681,588				19,930	05/15/2023	. 1.D
030240 AA 3	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC		.00/ 10/ 2022	Redemption	100.0000		1,001,300					(2,007)		(2,001)							93/ 13/ 2020	
65442*-AA-7	5.760% 06/28/30	.	.01/28/2022				81,013	81,013	81,013					L		81,013				389	.06/28/2030	1.B
	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC			Redemption	100.0000			•														
65442*-AA-7	5.760% 06/28/30		.03/28/2022				163, 195	163, 195	163, 195	163, 195						163, 195				1,959	06/28/2030	. 1.C
	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24																					
655356-DF-7	NORDIA UEL UN EDO LLO A OD UNOEO A AFON		.03/01/2022	Paydown			7, 115	7,115	6,865	7,082		33		33		7, 115				77	. 07/25/2024 .	. 1.A FM
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		.03/03/2022	Redemption	100.0000		1, 219, 266	1,219,266	1,219,266	1,219,266						1,219,266				9,072	02/03/2032	1 C DI
00000#-AA-0	NORDIC HELIUM FDG-LLC B-SR-UNSEC 9.799%		. 03/03/2022	Redemption	100.0000		1,219,200	1,219,200	1,219,200											9,072	02/03/2032	. I.u FL
65563#-AB-4	02/03/32		.03/03/2022	ricaciiptron	100.0000		4,509	4,509	4,509	4,509						4,509				107	02/03/2032	4.B PL
	NORFOLK SOUTHERN CORP SR UNSEC 3.850%																					
655844-BP-2	01/15/24		.03/30/2022	RBC DAIN RAUS	SCHER INC		25,385,530	25,000,000	24,985,750	24,997,089		338		338		24,997,427		388, 103	388,103	682,413	01/15/2024	. 2.A FE
	NORVIN PASADENA LP-ST. LUKES-P SR-SEC			Redemption	100.0000																	
668810-AA-1	4.930% 10/15/30		.01/15/2022				191,896	191,896	191,896	191,896						191,896				788	10/15/2030 .	. 1.D Z
000040 11 4	NORVIN PASADENA LP-ST. LUKES-P SR-SEC		00 (45 (0000	Redemption	100.0000		000 455	000 455	000 455	000 455						000 455				0.000	40 (45 (0000	4.0.55
668810-AA-1	4.930% 10/15/30		.03/15/2022	Redemption	100.0000		386 , 155	386 , 155	386 , 155	386 , 155						386 , 155				3,968	10/15/2030	. I.D FE
66881@-AB-9			.01/15/2022	neuempt ron	100.0000		22,429	22,429	22,429	22,429						22,429				88	10/15/2030	. 1.E Z
000016 710 0	NORVIN PASADENA LP-ST. LUKES A SR-SEC		.917 107 2022	Redemption	100.0000																	
66881@-AB-9	4.690% 10/15/30	.	.03/15/2022	,			45, 122	45, 122		45, 122				L		45, 122			L	441	10/15/2030	. 1.E FE
	NOVARTIS CAPITAL CORP CO.GUARNT 3.400%																					
66989H-AG-3	05/06/24		.01/26/2022	Various			31,431,600	30,000,000	29,786,100	29,943,729		1,384		1,384		29,945,112		1,486,488	1,486,488	217,222	05/06/2024	. 1.D FE
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		.03/09/2022	Paydown			1,024,412	1,024,412	1,024,171	1,024,264		148		148		1,024,412			ļ	6,805		. 1.G PL
6/U90U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		.03/09/2022	Paydown		·	585,383	585,383	564,689	571,844		13,539		13,539		585,383				3,973	02/09/2030	. 3.0 PL
67100*-AA-6	(OMNI LIHTC) ONY FUNDING, LLC 4.200% 12/31/37		.01/15/2022	Paydown			32,315,860	32,315,860	32,315,860	32,315,860						32,315,860	1			338 , 184	12/31/2037	1.F FE
07 100 -AA-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A		.91/13/2022	rayuowii			92,313,000	32,313,000	02,313,000	02,010,000						32,313,000					12/31/2007	. 1.1 12
67181D-AJ-0	CLASS A1 144A 2.380% 11/20/51		.03/20/2022	Paydown			21,412	21,412	21,404	21,404		8		8		21,412				85	11/20/2051	. 1.A FE
	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC			Redemption	100.0000																	
676240-AA-1	4.000% 02/15/41		.03/15/2022				84,064	84,064	84,064	84,064						84,064				570	02/15/2041	. 1.E PL
	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24	1		Redemption	100.0000												1					
68255@-AA-5	4000 DAILA 040 AL 040 CD 050 0 050%		.02/10/2022	n	400 000		194 , 143	194, 143	194 , 143	194, 143						194, 143				1,688	01/10/2024 .	. 1.G
CODETA AA T	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24	+	09/10/0000	Redemption	100.0000		07.040	97,916	07 040	07 040				1		07 040	I			1,701	04/40/0004	107
68255@-AA-5 68275C-AC-2	FB 2005-1 A3 SEQ 5.278% 08/10/35		.03/10/2022	Paydown			97,916		97,916 579,834	97,916 574,796		(663)		(663)		97,916 574,133					01/10/2024 08/10/2035	. 1.G Z
002/30-A0-2	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700%		., 2007 007 2022	Paydown Redemption	100.0000		الد					(003)		(003)								
68279@-AB-5	04/15/30 4:700/	1	.03/15/2022	Tiodellip (Tot)	100.0000		1,378,271	1,378,271	1,378,271	1,378,271	L	L	L	L		1,378,271	L			10,811	04/15/2030	1.B
	OPELIKA ENERGY PARTNERS, LLC 3.500%			Redemption	100.0000		, 5, 5, 5, 1	, 5. 5, 2. 1	, 5. 0, 2. 1	,0,0,2,1												
68355@-AA-4	09/25/50		.03/25/2022				371,996	371,996	371,996	371,996						371,996				2, 172	09/25/2050	. 1.F FE
				SMBC NIKKO SE	ECURITIES												1					1
68389X-AP-0	ORACLE CORP SR UNSEC 2.500% 10/15/22	I	.01/28/2022	AMERICA			10 , 109 , 500	10,000,000	9,594,700			4,709		4,709		9,960,843	L	148,657	148,657	73,611	10/15/2022	. 2.A FE

SCHEDULE D - PART 4

					;	Show All Lor	ng-Term Bo	onds and Stoc	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5		6	7	8	9	10			ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation, NAIC
														Total	Total							Desig-
													Current	Change in						Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
OLIOID						N				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized	T. () () ()	Dividends	Con-	SVO
CUSIP Ident-		For-	Disposal	Name	0	Number of Shares of	Consid-		Actual	Adjusted Carrying	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at Disposal	Gain (Loss) on	Gain (Loss) on	Total Gain (Loss) on	Received During	tractual Maturity	
ification	Description	eign	Disposar	of Purch	-	Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	2 00011 p.1011	g		Redemption	100.0000						(200.0000)	71001011011		,	74.40							
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		03/31/2022				337,772	337,772	337,772	337,772						337,772				2, 142	10/31/2039 .	2.C
69337N-AC-2	PHHMC 2007-3 A3 CSTR SUP AD AS 4.273% 06/18/37		03/01/2022	Paydown			14,865	14,865	13,441	13,703		1, 163		1, 163		14,865				156	.06/18/2037 .	1.A FM
	PNC FINANCIAL SERVICES SR UNSEC 3.300%			,																		
693476-BN-2	03/08/22 PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870%		02/07/2022	Call 100.0 Redemption	100.0000		25,000,000	25,000,000	24,861,000	24,997,044		1,657		1,657		24,998,701		1,299	1,299	341,458	.03/08/2022 .	1.G FE
6934K#-AA-6	12/18/34		02/08/2022	neuempt ron	100.0000		(108)	(108)	(108)	(108)						(108)				(2)	12/18/2034 .	2.B
	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870%			Redemption	100.0000																	
6934K#-AA-6	12/18/34		01/18/2022	Redemption	100.0000	·····	14,501	14,501	14,501	14,501						14,501				82	.12/18/2034 .	2.B Z
6934K#-AA-6	12/18/34		.02/18/2022				14,585	14,585	14,585	14,585						14,585				166	.12/18/2034 .	2.B FE
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		03/18/2022	Redemption	100.0000		14,668	14,668	14,668	14 000						14.668				251	.12/18/2034 .	0 D
0934N#-AA-0	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731%		03/ 18/ 2022	Redemption	100.0000		14,008	14,008	14,008	14,668						14,008				∠31	12/ 18/2034 .	2.6
69379@-AA-4	12/15/28		03/15/2022				513,969	513,969	513,969	513,969						513,969				5,777	12/15/2028 .	2.B
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		03/31/2022	Redemption	100.0000		126,040	126,040	126,040	126,040						126,040				1,410	.03/31/2054 .	2 C 7
			90/01/2022	Redemption	100.0000			120,040	120,040	120,040						120,040				, 410	.90/01/2004 .	2.0 2
69410*-AA-7	PACEWELL 3-LLC SR-SEC 4.690% 05/10/50		01/21/2022		100.0000		163, 164	163, 164	163 , 164	163, 164						163, 164				13	.05/10/2050 .	1.E
69410*-AB-5	PACEWELL 3-LLC A-2-SR-SEC 4.750% 05/10/50 .		.01/21/2022	Redemption	100.0000		163, 164	163, 164	163, 164	163, 164						163, 164				13	.05/10/2050 .	1.E
				Redemption	100.0000																	
69410*-AC-3	PACEWELL 3-LLC A-3-SR-SEC 4.810% 05/10/50 . PACEWELL 3-LLC A-3B-SR-SEC 4.300% 05/10/50		01/21/2022	Redemption	100.0000		122,373	122,373	122,373	122,373						122,373				10	.05/10/2050 .	1.G Z
69410*-AF-6			.01/21/2022				122,373	122,373	122,373	122,373						122,373				9	.05/10/2050 .	1.G Z
69410*-AG-4	PACEWELL 3-LLC A-4-SR-SEC 4.350% 05/10/50 .		01/21/2022	Redemption	100.0000		163, 164	163, 164	163,164	163,164						163, 164				12	.05/10/2050 .	1.E
09410 -Au-4	PACEWELL 3-LLC A-5-SR-UNSEC 4.250% 05/01/51		2002 / 1 / 2022	Redemption	100.0000		105, 104	103, 104	103, 104	103, 104						103, 104				12	. 10/2000 .	1.6
69410*-AH-2	DAGENETI O LLO A 7 OD IMOEO A 4000 OF (OA/EA		01/21/2022	D. J. 41	400 0000		491,310	491,310	491,310	491,310						491,310				36	.05/01/2051 .	1.E
69410*-AK-5	PACEWELL 3-LLC A-7-SR-UNSEC 4.100% 05/01/51		01/21/2022	Redemption	100.0000		410,940	410,940	410,940	410,940						410,940				(8,232)	.05/01/2051 .	1.E PL
	PACEWELL 3-LLC A-8-SR-UNSEC 4.150% 05/01/51																					
69410*-AL-3	PACEWELL 3-LLC A-8-SR-UNSEC 4.150% 05/01/51		03/31/2022	Paydown			418,020	418,020	418,020	418,020						418,020				(1,031,873)	.05/01/2051 .	1.E PL
69410*-AL-3			.03/31/2022	Paydown			1,878,457	1,878,457	1,878,457	1,878,457						1,878,457			ļ		.05/01/2051 .	1.G Z
60410+ VII 4	PACEWELL 3. LLC 4.200% 05/01/51		01/21/2022	Redemption	100.0000		418,021	418,021	418,021	440 004						418.021				104	0E /01 /00E1	1 5 0
69410*-AM-1	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.250%		עו/ ביו אוע				418,021	418,021	418,021	418,021						418,021				121	.05/01/2051 .	I.E PL
<u>6</u> 9418*-AA-9	12/15/51		.02/15/2022	Paydown			2,356,783	2,356,783	2,356,783	2,356,783						2,356,783				50,082	12/15/2051 .	1.F PL
69418*-AD-3	PACE LOAN GROUP 2019-1 LLC A-4-SR-UNSEC 4.400% 12/15/51		02/15/2022	Redemption	100.0000		12,734	12,734	12,734	12,734						12,734					12/15/2051 .	1 F PI
	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC																					
69418*-AE-1	4.300% 12/15/51		02/16/2022	Paydown	OF CURLTURE		1,392,203	1,392,203	1,392,203	1,392,203						1,392,203				29,932	12/15/2051 .	1.F PL
70069F-AE-7	PPSI 2004-WCW1 M3 MEZ FLT STEP 2.320% 09/25/34		02/23/2022	CREDIT SUISSE S	SECURITIES		9,897,878	9,916,472	9,543,688	9,652,244		12,404		12,404		9,664,649		233,230	233,230	15,799	.09/25/2034 .	1.A FM
	PPSI 2004-WCW1 M3 MEZ FLT STEP 2.320%																					
70069F-AE-7	09/25/34		02/28/2022	Paydown Redemption	100.0000	·····	185,886	185,886	181,684	183,077		2,809		2,809		185,886			ļ ļ	17,331	.09/25/2034 .	1.A FM
702150-AA-0	10/15/30		01/15/2022	nousiipt 1011			181,237	181,237	183,049	183,049		(1,812)		(1,812)		181,237				1,713	10/15/2030 .	2.A
70050# 45 0	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250%		00/04/0000	Redemption	100.0000		200 000	200, 000	200 000	200 000						200 000				0.040	10 /00 /0004	4 A DI
70259#-AB-3	12/30/24		03/01/2022	Redemption	100.0000	·····	300,000	300,000	300,000	300,000						300,000				3,618	12/30/2024 .	4.A ML
70338C-10-9		l	02/12/2022				(817,813)	(817,813)	(846,436)	(817,813)						(817,813)					.05/04/2054 .	2.A FE

SCHEDULE D - PART 4

					Snow All Lor	ng-Term Bo	inds and Stoc	k Sola, Rea	eemed or C	Otherwise L	Disposed o	of During th	ne Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
													T-1-1							NAIC
												0	Total Total					Bond		Desig- nation
												Current Year's	Change in Foreign	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Book/ Exchange Adjusted Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
70550# 44.5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC		00/45/0000	Redemption 100.0000		202 245	200 045	202 245	200 045					200 045				2 222	00/45/0007	
70556#-AA-5	5.270% 08/15/27		03/15/2022			298,945	298,945	298,945	298,945					298,945				2,630	.08/15/2027	. 2.A
71680@-AC-0	11/01/43		03/31/2022	Paydown		4,067	4,067	4,871	4,844		(778)		(778)	4,067				(911)	11/01/2043	. 2.B PL
	PETROS PACE FINANCE 2020-1 SUB 7.250%			Redemption 100.0000																
71680@-AC-0	11/01/43PETROS PACE FINANCE 2019-1 SUB SR-UNSEC		02/24/2022	Redemption 100.0000		16,302	16,302	19,529	19,421		(3, 119)		(3, 119)	16,302				(9, 146)	11/01/2043	. 2.B PL
71680@-AD-8	5.095% 11/01/43		02/24/2022	Tiodomption 100.0000	<u> </u>	794,515	794,515	823,883	827,728		(33,213)		(33,213)	794,515			L	(67)	11/01/2043	. 1.C PL
	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC			Redemption 100.0000																
716800-AE-6	3.948% 09/02/51		03/03/2022			16,673,400	16,673,400	17,307,460	17,262,167		(588,766)		(588,766)	16,673,400				91,273	.09/02/2051	. 1.C PL
71680@-AF-3	09/02/51		01/02/2022	Paydown		3,065	3.065	3,769	3,753		(688)		(688)	3.065				(2,982)	.09/02/2051	2.B PL
	PETROS PACE FINANCE 2020-1 SUB 5.500%			,			,							,						
71680@-AH-9	11/15/51		03/31/2022	Paydown		84,094	84,094				(4,303)		(4,303)	84,094					11/15/2051	. 1.F Z
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500%		03/02/2022	Paydown		251,323	251,323	264,502	264, 184		(12,861)		(12,861)	251,323				(14,510)	11/15/2051	2 B PI
	PETROS PACE FINANCE 2020-1 SUB 4.248%		DO/ OE/ LOLE	T uyuomi														(14,010)	10/2001	2.0 12
71680@-AK-2	11/15/47		03/31/2022	Paydown		18,467	18,467	19,136	19, 116		(648)		(648)	18,467				(204,585)	11/15/2047	. 1.F Z
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		03/02/2022	Paydown		14,438	14,438	14,438	14,438					14,438				12	.09/02/2052	2 B PI
	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC		JO/ OL/ LOLL	Redemption 100.0000															.50/ 02/ 2002	2.0 12
71904#-AA-2	4.670% 08/15/40		03/15/2022			39,454	39,454		39,454					39,454				461	.08/15/2040	. 1.B
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40		02/15/2022	Redemption 100.0000		78,445	78.445	78,445	78,445					78.445				458	.08/15/2040	1.0
100411 701 2	PIO PICO HOLDCO ISSUER-LLC 4.920% 08/31/41		DE/ 10/ LULE	Redemption 100.0000															.50/ 10/ 2010	1.0
72352@-AA-9	DIAN 0040 4 4 050 0 0077 0044544		02/28/2022			621,329	621,329	621,329	621,329					621,329				15,285	.08/31/2041	
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		03/15/2022	Paydown		181,747	181,747	181,746	181,746		1			181,747				976	.06/15/2044	. 2.B FE
723787-AM-9	01/15/26		02/24/2022	Call 108.3445		16,251,680	15,000,000	14,983,350	14,992,865		242		242	14,993,107		6,893	6,893	1,657,743	.01/15/2026	. 2.B FE
	PLNT 2018-1A A211 SEQ 4.666% 09/05/48		01/28/2022	BNP PARIBAS		14,737,557	14,512,500	14,464,318	14,473,877		1,536		1,536	14,475,413		262 , 145	262,145	105,335		. 2.C FE
72703P-AB-9	PLNT 2018-1A A211 SEQ 4.666% 09/05/48 PLANET FITNESS MASTER ISSUER SERIES 2019-1A		03/05/2022	Paydown		23,393	23,393	23,315	23,330		62		62	23,393				273	.09/05/2048	. 2.C FE
72703P-AC-7	CLASS A2 144A 3.858% 12/05/49		03/05/2022	Paydown		100,000	100,000	91,076	91,076		8,924		8,924	100,000				965	12/05/2049	. 2.C FE
	PLENARY PROP PURDUE-LLC SR-UNSEC 5.300%			Redemption 100.0000							,									
72908@-AA-8	10/31/63		01/31/2022		·	136,909	136,909	136,909	136,909					136,909			·	1,814	10/31/2063	. 2.B
73316P-GH-7	11/25/35		03/01/2022	Paydown		622,729	622,729	620,201	622,342		388		388	622,729				3,892	11/25/2035	. 1.A FM
	PORT WASHINGTON GENERATING STA A-SR-SEC			Redemption 100.0000																
73557*-AB-0	6.000% 06/15/33		03/15/2022			195,212	195,212	195,212	195,212					195,212				1,955	.06/15/2033	. 1.F
737446-AM-6	FOST HOLDINGS THE CO.GOANNT 3.730% 03/01/27		03/17/2022	Call 102.8750		1. 117.223	1.086.000	1,086,000	1.086.000					1.086.000				65.220	.03/01/2027	. 4.B FE
	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC			Redemption 100.0000		, ,	, ,							, ,						
73943#-AD-5	3.550% 05/01/39		03/30/2022			129,687	129,687	129,687	129,687					129,687				1, 151	.05/01/2039	. 2.C PL
74160M-KV-3	PRIME 2005-4 24 TO SSINH INAS 5.500% TO/25/55		03/01/2022	Paydown		263,631	263,631	260,706	261,372		2,259		2,259	263,631				2,449	10/25/2035	3.B FM
	PROCTER & GAMBLE CO/THE SR UNSEC 2.300%			,			·											·		
742718-DY-2	02/06/22 PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034%		02/06/2022	Maturity		30,000,000	30,000,000	29,787,600	29,997,680		2,320		2,320	30,000,000				345,000	.02/06/2022	. 1.D FE
74338*-AA-6	11/15/394.034%		03/15/2022	Redemption 100.0000		443,613	443,613	443,613	443,613					443,613				2,985	11/15/2039	. 1.D
	PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067%			Redemption 100.0000			·													
743510-AA-6	07/10/40		03/10/2022	D-d		490,785	490,785	490,785	490,785					490,785				3,331	.07/10/2040	. 1.D
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26		03/10/2022	Redemption 100.0000		122,309	122.309	122,309	122.309					122.309				1 155	.04/10/2026	2 C PI
	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		03/01/2022	Paydown		172, 100	172,601	110,798	110,608		61,813		61,813	172,421		(321)	(321)		.09/25/2036	

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Rec	leemed or C	Otherwise I	Disposed o	of During th	ne Current Q	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
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																					NAIC
													Total	Total					D		Desig-
												Current		Foreign	D I /				Bond		nation
									Dries Vees		0	Year's		Exchange	Book/	Faraian			Interest/	Ctatad	Modifier
									Prior Year	l lana aliana	Current	Other Than	,	Change in	Adjusted	Foreign	Dealized		Stock	Stated	and
CUSIP					Number of				Book/	Unrealized Valuation		Temporary	Carrying	Book Adjusted	Carrying Value at	Exchange Gain	Realized Gain	Total Gain	Dividends Received	Con- tractual	SVO Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Adjusted Carrying	Increase/	(Amor- tization)/	Impairment Recog-		/Adjusted Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	RFMS1 2006-S5 A5 SEQ SSNR AS 6.000%	0.9	2410	011 01010001	O LOGIN	0.00.0	. a. value	0001	74.40	(200,0000)	71001011011	mzca	.0)	Value	24.0	D.opeca.	2.opeca.	Diopood.		Duto	- Cy20.
74957E-AE-7	06/25/36		03/01/2022	Paydown		149,239	183,590	128,912	132,205		41,778		41,778		173,983		(24,744)	(24,744)	1,563	.06/25/2036 .	1.D FM
74957E-AF-4	RFMS1 2006-S5 A6 SSNR NAS 6.000% 06/25/36 .		03/01/2022	Paydown		299,620	368,585	269,838	277 , 126		74,370		74,370		351,497		(51,877)	(51,877)	3, 138	06/25/2036 .	1.D FM
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		03/01/2022	Paydown		110,833	112,554				27,530		27,530		112, 126		(1,293)	(1,293)	773	07/25/2036 .	1.D FM
74957X-AF-2	RFMS1 2006-S8 A6 SSNR NAS 6.000% 09/25/36 .		03/01/2022	Paydown		131,311	157,323	115,270	121,988		29,495		29,495		151,483		(20, 172)	(20, 172)	1,270	09/25/2036 .	
749583-AH-3	RFMS1 2007-S2 A8 SEQ AS 6.000% 02/25/37		03/01/2022	Paydown		123,715	132, 126	76 , 158	80,429		48,406		48,406		128,835		(5, 120)	(5, 120)	1,015	02/25/2037 .	1.D FM
74958A-AD-6	RFMS1 2006-S7 A4 SSNR NAS 6.250% 08/25/36 .		03/01/2022	Paydown		59,297	76,694	48,338	46,880		23,051		23,051				(10,634)	(10,634)	787	08/25/2036 .	
74958A-AH-7 74958B-AH-5	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36 RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		03/01/2022	PaydownPaydown		53,907	69,722 142,624	43,761 79,380			18,969		18,969 58,319				(10,251)	(10,251)(8,681)	687 1,221	08/25/2036 . 03/25/2037 .	
740005 781 0	11 mor 2007 00 the ded no 0.000% 00720707		90/ 0 1/ 2022	Redemption 100.0000)	120,400			, 0,000						100, 170		(0,001)	(0,001)	,	,00/20/2001 .	
74983@-AA-2	RS COGEN LLC B-SR-SEC 8.730% 10/15/22		03/31/2022			3,750,000	3,750,000	3,750,000	3,750,000						3,750,000					10/15/2022 .	6. *
75101# 44 4	RAISA FDG-LLC SR-UNSEC 4.459% 08/15/34		03/15/2022	Redemption 100.0000		2,044,900	0.044.000	0.044.000	0.044.000						2,044,900				15 050	00/45/0004	107
75101#-AA-4	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC			Redemption 100.0000)	2,044,900	2,044,900	2,044,900	2,044,900						2,044,900				15,650	08/15/2034 .	1.G Z
75216#-AA-6	7.600% 10/01/24		03/01/2022			163,708	163,708	163,708	163,708						163,708				2,078	10/01/2024 .	2.C PL
	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26	i		Redemption 100.0000		=		=							=						
75409#-AA-3	RAMC 2006-3 AF3 STEP IRC AS 5.586% 11/25/36		03/12/2022			1,470,000	1,470,000	1,470,000	1,470,000						1,470,000				31,450	09/12/2026 .	2.B Z
75971E-AF-3	NAMIC 2000-3 AT 3 STEP THE AS 3.300 N 11/23/30	'	03/01/2022	Paydown		1,047	1,047	487	487		559		559		1,047				6	11/25/2036 .	3.B FM
	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A			,											, , , , , , , , , , , , , , , , , , , ,						
75975B-AA-6	2.060% 11/20/56		03/20/2022	Paydown		126 , 146	126,146	126 , 127	126 , 127		18		18		126, 146					11/20/2056 .	1.A FE
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC 1.217% 05/25/34		03/25/2022	Paydown		34,353	34,353	27,504	29,818		4,534		4,534		34,353				55	05/25/2034 .	1.A FM
/30000 UN 4	RAMC 2004-2 AF5 STEP AFC AS 6.558% 07/25/34			ayuomii					20,010		, , 504									50/ 20/ 2004 .	
759950-CU-0			03/01/2022	Paydown		447,009	447,009	447,009	447,009						447,009				3,551	07/25/2034 .	1.A FM
750050 DH 7	RAMC 2004-3 AF5 STEP AFC IRC AS 5.972%		00 (04 (0000	D 4		005 740	005 740	005 747	005 044		377		377		005 740				4 004	44 (05 (0004	4 4 50
759950-DM-7	11/25/34		03/01/2022	Paydown		285,718	285,718	285,717	285,341		3//				285,718				1,601	11/25/2034 .	1.A FM
759950-GW-2		ĺ	03/01/2022	Paydown		76,611	76,611	48 , 145			35,622		35,622		76,611				910	05/25/2036 .	1.D FM
	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.939%																				
760985-6L-0	10/25/31		03/01/2022	Paydown		29,527	54,051	12,002	13,268		22,306		22,306		35,573		(6,046)	(6,046)	631	10/25/2031 .	1.D FM
760985-Q3-8	02/25/34		03/01/2022	Paydown	L	235,375	235,375	235,375	235,375						235,375				1,805	02/25/2034 .	1.A FM
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		03/01/2022	Paydown		28 , 137	28,137	7,490			20,648		20,648		28, 137				298	04/25/2035 .	1.A FM
76110H-TG-4			01/25/2022	Paydown			2	2	2						2		(2)	(2)		04/25/2022 .	4.B FM
76110W-RP-3	RASC 2003-KS4 AI5 STEP AFC AS 4.670% 06/25/33		03/01/2022	Paydown		161,981	161,981	161,909	161,535		446		446		161,981				1,218	06/25/2033 .	1.A FM
, 01101111110	RASC 2003-KS7 A15 STEP AFC AS 5.750%			ayuomii															,210	,00/ 20/ 2000 .	
76110W-SZ-0	09/25/33		03/01/2022	Paydown		458,624	458,624	455,814	456,609		2,015		2,015		458,624				3,262	09/25/2033 .	1.A FM
70110W VV E	RASC 2003-KS11 MII1 MEZ FLT STEP IR 1.342%		00 /05 /0000	Davida		70 504	70 504	00 010	75.000		0.400		0.400		70 504				00	04 /05 /0004	4 4 54
76110W-VV-5	01/25/34		03/25/2022	Paydown		78,531	78,531	69,210	75,068		3,462		3,462		78,531				90	01/25/2034 .	1.A FM
76110W-YD-2	06/25/34		02/01/2022	Paydown		127,661	127,661	126,379	126,843		818		818		127,661				548	06/25/2034 .	1.A FM
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35 .		03/01/2022	Paydown	ļ	196 , 176	153,075	86,464			87 , 184		87 , 184		172,223		23,953	23,953	1,994	06/25/2035 .	1.D FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 0.947% 08/25/35	1	03/25/2022	Paydown		83,560	83,674	47,901	47,969		35,657		35,657		83,626		(66)	(66)	97	08/25/2025	1.D FM
C-MU-011101	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		201 201 2022	Paydown					41,909		33,03/						(66)	(66)	9/	08/25/2035 .	III U.I
761118-DR-6			03/01/2022	Paydown	ļ	101,009	101,147	56,988	51,230		49,848		49,848		101,079		(70)	(70)	1,051	08/25/2035 .	1.D FM
	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35	1	00 (04 (0000			470 404	400 540	440.750	400 505		F0 C04		50.004		405.047		(0.700)	(0.700)	4 740	40 /05 /0005	4.0.511
761118-PQ-5	RFMS1 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		03/01/2022	Paydown		178,421	188,540	118,752	126,525		58,691		58,691		185,217		(6,796)	(6,796)	1,746	12/25/2035 .	1.D FM
76111X-N9-0	11 moi 2000 00 no 2 dulin no 0.000/0 00/25/00		03/04/2022	Pavdown		65.255	61.802	34 . 250	(19,946)		83.303		83.303				1.897	1.897	589	03/25/2036 .	1.D FM

						Show All Lor	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	ne Current Quar	ter						
1	2	3	4		5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
											11	12	13	14 1	5						NAIC
																					Desig-
																					nation,
														Total To	otal						NAIC Desig-
													Current	Change in For					Bond		nation
													Year's		ange Book/				Interest/		Modifier
										Prior Year		Current	Other Than			Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying Bo		Exchange	Realized		Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adju	usted Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal		ame	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		rying Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Pu	rchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Va	lue Date	Disposal	Disposal	Disposal	Year	Date	Symbol
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		03/01/2022	Paydown			124, 125	124, 125	124,823	124,356		(231)		(231)	124, 125	5			1,415	12/25/2034 .	1.A FM
, 01111111111111111111111111111111111	RFMSI 2005-SA4 2A1 CSTR AS 3.169% 09/25/35		90/01/2022						124,020	124,000		(201)		(201)		,			,,,,,,		
76111X-YH-0			03/01/2022	Paydown			19,414	19,605	14,724	11,260		8,264		8,264	19,524		(110)	(110)	123	09/25/2035 .	1.D FM
76112B-HX-1	RAMP 2005-RS1 AI5 CSTR STEP AFC AS 5.412% 01/25/35		03/01/2022	Paydown			373,766	373,766	373,766	373,766					373,766	.			3,499	01/25/2035 .	1.A FM
, 01140 11/1	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34																				
76112B-QL-7	250 / 5/25 TRIOT 250 2000 / 10 20 250		03/01/2022	Paydown		ļ ļ.	256,461	256,461	257,423	256,505		(44)		(44)	256,46	l 			1,428	09/25/2034 .	2.B FM
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		01/15/2022	Redemption	100.0000		180,238	180,238	182,040	180,731		(493)		(493)	180,238	,			947	11/15/2024 .	2 4 7
70201 AA 3	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305%		91/10/2022	Redemption	100.0000		100,200	100,200	102,040	100,701		(450)		(400)	100,200	,			541	11/ 13/ 2024 .	
76201*-AA-5			02/15/2022				181 , 185	181, 185	182,997	181,680		(495)		(495)	181,185	i			1,904	11/15/2024 .	2.A FE
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		03/15/2022	Redemption	100.0000		182, 137	182, 137	183,958	182,635		(498)		(498)	182, 137	,			2,871	11/15/2024 .	2 B
70201 AA 3	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		90/ 10/ 2022				102, 107	102, 107	100,330	102,000		(450)		(400)	102, 101				2,071	11/ 13/ 2024 .	
762010-AE-6			03/01/2022	Paydown			39,078	44, 132	28,962	28,962		13,433		13,433	42,395	j	(3,317)	(3,317)	467	04/25/2036 .	1.D FM
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		03/30/2022	Redemption	100.0000		92, 158	92,158		92,158					92.158	,			846	06/30/2025 .	2 C PI
J0541# AA 0	RIO OIL FINANCE TRUST SR SEC 9.250%		90/00/2022	Redemption	100.0000											,			040	90/00/2020 .	2.0 12
76716X-AA-0	07/06/24		01/06/2022				448,467	448,467	451,509	449, 199		(732)		(732)	448,467	'			10,371	07/06/2024 .	3.C FE
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28		01/06/2022	Redemption	100.0000		142,485	142,485	142,485	142,485					142,485	,			2,921	04/06/2028 .	3.C FE
J 07 10X 110 0	WESTROCK RKT LLC CO.GUARNT 4.000% 03/01/23		9 17 007 2022						142,400							,					
772739-AQ-1			03/22/2022		02.1380		9, 192, 420	9,000,000	8,907,642	8,987,192		2,373		2,373	8,989,565	i	10,435	10,435	393,420	03/01/2023 .	2.B FE
77775*-BU-4	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 4.380% 01/15/25		01/15/2022	Redemption	100.0000		8,000,000	8,000,000	8,000,000	8,000,000					8,000,000	,			175,200	01/15/2025 .	2 B PI
	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 5.320%			Redemption	100.0000											,					
	01/31/26		01/31/2022				7,000,000	7,000,000	7,000,000	7,000,000					7,000,000				186,200	01/31/2026 .	
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		01/25/2022	Paydown Redemption	100.0000		46,250	46,250		46,250						,			603	07/25/2049 .	2.0 FE
78404@-AA-4	8.060% 11/30/22		01/30/2022				98,227	98,227	98 , 227	98,227					98,227	,			660	11/30/2022 .	2.B Z
704040 44 4	SCP 2001PE LLC-PERKINELMER INC SR-SEC		00 (00 (0000	Redemption	100.0000		400, 400	400, 400	400, 400	400, 400					400 400				0.004	44 (00 (0000	0.0
78404@-AA-4	8.060% 11/30/22		03/30/2022				198,438	198,438	198 , 438	198,438					198,438	3			3,334	11/30/2022 .	2.B
78409V-AU-8			03/19/2022	. Call 1	03.4690		8,484,458	8,200,000	8,302,467			(3,543)		(3,543)	8,298,924	l	(98,924)	(98,924)	329,558	08/01/2023 .	1.A FE
704001/ 41/ 0	S&P GLOBAL INC SERIES 144A 3.625% 05/01/24		00 (40 (0000	Call 1	00.0400		40 404 075	0.750.000	40.074.040			(0.004)		(0.004)	40.004.05		(044,050)	(044.050)	407 500	05 (04 (0004	4 4 55
78409V-AV-6	S&P GLOBAL INC SERIES 144A 4.750% 02/15/25		03/19/2022	. Call I	03.6100		10 , 101 , 975	9,750,000	10,071,848			(6,991)		(6,991)	10,064,856		(314,856)	(314,856)	487,500	05/01/2024 .	1.A FE
78409V-AW-4			03/17/2022	TENDER SALE			15,359,400	15,000,000	15,929,700			(17,330)		(17,330)	15,912,370		(552,970)	(552,970)	71,250	02/15/2025 .	1.G FE
704001/ 41/ 0	S&P GLOBAL INC SERIES 144A 4.000% 03/01/26		00 (04 (0000		00 4040		40 007 000	47 000 000	40 004 500			(45,000)		(45.000)	40.040.07		(4.040.070)	(4.040.070)	4 004 000	00 (04 (0000	4.0.55
78409V-AX-2	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630%		03/24/2022	. Call 1 Redemption	06.1040 100.0000		18,037,680	17,000,000	18,034,569			(15,890)		(15,890)	18,018,679	' 	(1,018,679)	(1,018,679)	1,081,200	03/01/2026 .	I.G FE
	05/15/36		03/15/2022					408,569	408,569	408,569					408,569				2, 145	05/15/2036 .	
78445G-AD-5	SLMA 2008-8 A4 FLT		01/25/2022	Paydown		}	117,853	117,853	117,853	117,853	ļ	ļ			117,850	3		·····	489	04/25/2023 .	4.B FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A 2.434% 06/15/46		03/15/2022	Paydown			172,700	172,700	172,694	172,695		5		5	172,700)			582	06/15/2046 .	1.F FE
	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A								•												
78449A-AC-6	3.422% 06/15/46		03/15/2022	Paydown		······	109,900	109,900	109,897	109,897		3		3	109,900				625		
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		03/15/2022	Paydown		 	1,061,076	1,061,076	1,060,882	1,060,953		123		123	1,061,076				6,039	02/15/2036 .	1.A FE
78473W-AF-0	10/25/37		03/01/2022	Paydown			345,939	345,939	318,264	320,065		25,874		25,874	345,939				1,387	10/25/2037 .	1.D FM
70475# 4: 5	SPS AMARILLO TX LANDLORD LLC-X SR-SEC		00 (04 (005	Redemption	100.0000		044 07:	044.05	044 651							.				00 (04 (005-	
/84/5#-AA-6	3.593% 03/31/37	1	03/31/2022	.1		1	311.821	311.821	311.821	311.821	i	Ì	1	1	311.82	l I	1	1	1.869	03/31/2037 .	2.A

					5	Show All Lor	ng-Term Bo	onds and Stoo	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5		6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation, NAIC
														Total	Total							Desig-
													Current	Change in	Foreign					Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP			D'	N		Number of	0		A . 1 1	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	Description		Disposal	Name of Durchas	or I	Shares of	Consid-	Dor Value	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal Date	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description SSMC 11 BORROWER LLC-GSA NOAA 4.020%	eign	Date	of Purchas Redemption 1	00.0000	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
78480*-AA-3	01/05/29		.03/05/2022	Tioudinpt ron			550,957	550,957	550,957	550,957						550,957				3,696	.01/05/2029 .	1.B PL
70,4000 11 0	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC		00 /45 /0000	Redemption 1	00.000		204 705	204 705	200 254			(4.044)		(4.044)		004 705				0.005	10 (15 (0000	4 5 55
78482@-AA-9	5.411% 12/15/39		.03/15/2022	Redemption 1	00.0000		291,795	291,795	293,254	293,006		(1,211)		(1,211)		291,795				2,635	12/15/2039 .	1.F FE
78486*-AA-7	08/15/53		.03/15/2022				7,383	7,383	7,383	7,383						7,383				159	.08/15/2053 .	1.E PL
70400+ 40 5	STONEHILL PACE 2020-1 LLC A-2-SR-UNSEC		00/45/0000	Decidence			40 077	10 077	10 077	10 077						10 077				200	00 /45 /0050	1 F DI
78486*-AB-5	4.300% 08/15/53		.03/15/2022	Paydown	00.0000		16,877	16,877	16,877	16,877						16,877				363	.08/15/2053 .	1.E PL
78486*-AC-3	STONEHILL PACE 2020-1 LLC 4.350% 08/15/53.		.03/15/2022				46,831	46,831	46,831	46,831						46,831				1,018	.08/15/2053 .	1.E PL
70400+ 45 0	CTONELLI DACE 0000 1 110 4 200% 00/15/50		00/45/0000	Redemption 1	00.0000		EE 004	FF 004	EE 001	EE 001						EE 004				1 100	00/15/0050	4 F DI
78486*-AE-9	STONEHILL PACE 2020-1 LLC 4.300% 08/15/53 . STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC		.03/15/2022				55,281	55,281	55,281	55,281						55,281				1, 188	.08/15/2053 .	I.E PL
78486*-AF-6	4.000% 12/03/53		.03/15/2022	Paydown			52,286	52,286	52,286	24,654						52,286				341	12/03/2053 .	1.E PL
785010-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		.03/31/2022	DIRECT			10,000,000	10,000,000	10,000,000	9,974,510						10,000,000				290,686	.07/03/2026 .	E D CI
7650 I@-AA-6	SACRAMENTO FBI LEASE-BKD PT TR 4.370%				00.0000		10,000,000	10,000,000	10,000,000	9,974,510						10,000,000				290,000		3.6 01
786160-AA-8	09/15/36		.03/15/2022				274,205	274,205	274,205	274,205						274,205				2,000	.09/15/2036 .	1.B
79548K-XX-1 79548K-YA-0	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27 SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		.03/01/2022 .03/01/2022	Paydown			1,802	1,802 19,284	1,698	1,793		9		9		1,802				23	12/25/2027 . 12/25/2027 .	1.A FM
79548K-ZH-4			.03/01/2022	Paydown			13,628	13,628	13,626	13,598		30		30		13,628					.06/25/2028 .	
79550D-AD-1			.03/15/2022	Paydown			218,949	218,949	215,730	213,729		5,221		5,221		218,949				1,740	.08/25/2031 .	1.D FM
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		.01/15/2022	Redemption 1	00.000		117, 119	117, 119	117, 119	117,119						117, 119				369	.08/15/2035 .	1 F 7
2.304001 781 0	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC			Redemption 1	00.0000			•														
80483N-AA-5			.02/15/2022	Dadamatian 4			117,488	117,488	117,488	117,488						117,488				740	.08/15/2035 .	1.F FE
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		.03/15/2022	Redemption 1	00.000		117,858	117,858	117,858	117,858						117,858				1, 114	.08/15/2035 .	1.G
	SAST 2003-3 AF5 STEP AFC AS 4.324% 12/25/33																					
805564-PA-3	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC		.03/01/2022	Paydown	00.0000		132,976	132,976	132,976	132,976						132,976				704	12/25/2033 .	1.A FM
80585#-AA-9	7.170% 04/01/25	<u> </u>	.01/10/2022	Redemption 1			10,283	10,283	10,283	10,283						10,283				61	04/01/2025	1.G Z
	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC			Redemption 1	00.000]							
80585#-AA-9	7.170% 04/01/25		.02/10/2022	Redemption 1	00.000		10,344	10,344	10,344	10,344						10,344				124	.04/01/2025 .	1.G FE
80585#-AA-9	7.170% 04/01/25		.03/10/2022	nedelipt ron i			9,688	9,688	9,688	9,688						9,688				180	04/01/2025	1.G
0.40000 11 0	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC		00 (40 (0000	Redemption 1	00.000		107 710	107 710	440.000	400.000		(4.070)		(4.070)		107 710				4 007	07 (40 (0000	4.0.55
813098-AA-8	5.843% 07/10/29		.02/10/2022	Redemption 1	00.0000		137,713	137,713	142,609	139,389		(1,676)		(1,676)		137,713				1,007	.07/10/2029 .	I.C FE
813098-AA-8	5.843% 07/10/29		.03/10/2022				69,360	69,360	71,826	70,204		(844)		(844)		69,360				1,013	.07/10/2029	2.B
04075W 111.0	CBASS 2006-CB1 AF3 STEP AFC AS 2.906%		00/04/0000	Davidama			110,000	110,000	07 500	05 700		00.040		00.040		110,000				740	04 /05 /0000	4 D FU
81375W-HJ-8	01/25/36		.03/01/2022	Paydown			118,629	118,629	87,560	95,783		22,846		22,846		118,629				748	.01/25/2036 .	I.U FM
81375W-HK-5	01/25/36		.03/01/2022	Paydown			31,611	31,611	24,355	26,387		5,224		5,224		31,611				199	.01/25/2036 .	1.D FM
81519*-AA-2	SED-GRAY-LLC-WALGREEN SR-SEC 6.450% 06/15/28		.02/23/2022	Call 114.070	15		2,066,984	1,812,024	1 912 024	1,812,024						1,812,024				276,933	.06/15/2028 .	2 B
o1018"-AA-2	SED-GRAY-LLC-WALGREEN SR-SEC 6.450%		22/20/20/20/		00.0000		2,000,984		1,812,024	1,012,024						1,012,024				210,933	. 10/2028 .	4.D
81519*-AA-2			.02/15/2022				38,423	38,423	38,423	38,423						38,423				310	.06/15/2028 .	2.B
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 1.274% 08/20/34		.03/20/2022	Paydown			159,733	159,733	151,946	152,765		6,968		6,968		159,733				233	.08/20/2034 .	1.A FM
	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		.03/01/2022	Paydown			874	874		887		(13)		(13)		874				3	12/25/2042 .	
0.70.7	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A21						00.0									00.5						
L81/61T-AA-3	144A 2.841% 01/30/51	1	.01/30/2022	Paydown			22.025	22,025	22.025	22.025	i	Ì	1	i	L	22.025	l	1		156	.01/30/2051 .	2.C FE

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During tl	he Current (Quarter							
1	2	3 4	ļ.	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Valu	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's		Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized		Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For- Disp	osal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign Da		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A211	J.J								(200.000)	7 1001 011011	200	.0)	7 4.40							
81761T-AC-9	144A 3.337% 01/30/51		2022 F	Paydown		42,500	42,500	42,500	42,500						42,500				355	01/30/2051 .	2.C FE
	SERVPRO MASTER ISSUER LLC SERIES 2019-1A																				
817743-AA-5			'2022 F	Paydown	.	23, 125	23, 125	23,052	23,071		54		54		23, 125				224	10/25/2049 .	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A	01/25	2022	Davdawa		33, 125	33, 125	33 , 125	22 105	1					22 105				198	04/25/2054	3 C EE
	CLASS A2 144A 2.394% 04/25/51	01/25		Paydown Paydown	-	33, 125	458.413						ļ		33, 125				4,561	04/25/2051 . 01/25/2044 .	
	SFFIN SERIES 2019-1A CLASS A 144A 3.840%	31/23		. 4,40.11		, 410		, 700, 710					ţ		, 700, 710						15
81784R-AA-0	11/01/49		2022 F	Paydown	.	144, 169	144, 169	144, 169	144, 169				ļ		144, 169				1,384	11/01/2049 .	1.G FE
	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A									1											1
826525-AC-1	CLASS C 144A 3.510% 07/20/37	03/20		Paydown	.	28, 168	28,168	28,164	28,165	ļ	3	ļ	3		28 , 168				158	07/20/2037 .	
82652K-AB-0	SRFC 2017-1A B SUB 3.200% 03/20/34 SIERRA RECEIVABLES FUNDING CO SERIES 2021-2A		2022 F	Paydown		2,004,380	2,004,380	2,003,875	2,004,206		175		175		2,004,380				5,345	03/20/2034 .	2.B FE
82652R-AA-7	CLASS A 144A 1.350% 09/20/38	03/20	2022 F	Paydown		3,304,139	3.304.139	3,303,716	3,303,722		418		418		3,304,139				6,984	09/20/2038 .	1.A FE
82653G-AD-4	SRFC 2018–3A D SUB 5.200% 09/20/35			Paydown		155,581	155,581	155,580	155,580		1		1		155,581				1,332	09/20/2035 .	
	SILGAN HOLDINGS INC SR UNSEC 4.750%			•											·						
827048-AU-3	03/15/25			Call 100.0000		20,000,000	20,000,000	19,906,250	19,949,966		3,401		3,401		19,953,367		46,633	46,633	509,306	03/15/2025 .	3.C FE
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28	00/05	,,,,,,,	Redemption 100.000	0	242,631	242,631	040 004	040 004						040 004				1,542	12/05/2028 .	4.0
62817^-AA-9	SILVER SPRING METRO CENTER IV- A1-SR-SEC			Redemption 100.000	n	242,031	242,031	242,631	242,631						242,631				1, 342	12/05/2028 .	1.B
828170-AA-7	3.890% 12/05/28			100.000	Ĭ	211,380	211,380	211,380	211,380				L		211,380				1,372	12/05/2028 .	1.B
	SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36														·						
82922T-AA-7				Call 100.0000		945,000	945,000	938 , 192	940 , 187		14		14		940,201		4,799	4,799	14,336	01/20/2036 .	1.B FE
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310%	01/10		Redemption 100.000	0	67,800	67,800	67,800	67 000						67,800				044	10 /01 /0000	4 5 7
\$300 I@-AA- I	12/31/36	1/ 10.		Redemption 100.000	0			, 1008, 10	67,800										244	12/31/2036 .	1.F Z
83001@-AA-1	12/31/36			100.000	Ĭ	68,044	68,044	68,044	68,044				L		68,044				489	12/31/2036 .	1.F FE
	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310%			Redemption 100.000	0										•						
83001@-AA-1	12/31/36					68,288	68,288	68,288	68,288										736	12/31/2036 .	1.F
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC	01/10		Redemption 100.000	U I	12,251	12,251	12,251	12,251						12,251				74	04/01/2025 .	1 6 7
oo 103#-AA-U	7.220% 04/01/25	10.		Redemption 100.000	0	12,201	12,201	16,201	12,251				ļ		12,201				74	6202/10/4025	1.G Z
83133#-AA-0	7.220% 04/01/25				. [12,325	12,325	12,325	12,325				ļ		12,325				148	04/01/2025 .	1.G FE
	SLEWISVILLE TX REALTY LP-ALLST SR-SEC		F	Redemption 100.000	0	·									•						
83133#-AA-0	7.220% 04/01/25				-	12,399	12,399	12,399	12,399						12,399				224	04/01/2025 .	
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		2022 F	Paydown	-	246,703	246,703	254,007	248,734	·····	(2,032)	····	(2,032)		246,703				1,925	11/20/2038	2.A FE
83546D-AG-3	144A 3.845% 01/20/50		2022	Paydown		9,688	9,688	9,688	9,688			1			9,688				62	01/20/2050 .	2 B FF
,000 100 710 0	SONIC CAPITAL LLC SERIES 2020-1A CLASS A211					,300	, 500												02		
83546D-AJ-7	144A 4.336% 01/20/50		'2022 F	Paydown	.	27,500	27,500	27,500	27,500				ļ ļ		27,500				199	01/20/2050	2.B FE
	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC			Redemption 100.000	0															04 (04 :	
84055*-AA-6	5.410% 01/01/28SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC			Redemption 100.000		2,941,180	2,941,180	2,941,180	2,941,180				·		2,941,180				79,559	01/01/2028 .	1.1-
84055*-AE-8		02/15		Redemption 100.000	ا	250,000	250,000	250,000	250,000	1					250,000				5,200	08/15/2048 .	1.F
	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC	1.52, 10,		Redemption 100.000	0	200,000	200,000	200,000		[[
841215-AA-4	3.846% 08/15/33		2022			958,290	958,290	958,290	958,290						958,290				18,428	08/15/2033 .	
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		'2022 F	Paydown	.	19,797	19,797	19,797	19,797						19,797				188	05/25/2027 .	1.A FM
044741/ 44 4	SW AIRLINES 07-1 TRUST PT CERTS 6.150%	00/04	2002	Davidawa		050 047	050 047	050 047	056 047	1		1			050 047				40.057	00/01/0000	1 5 55
84474Y-AA-4 84604C-AE-7	08/01/22SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30			Paydown Paydown	-	356,317	356,317	356,317	356,317	·····	1,336		1,336		356,317				10,957	08/01/2022 . 12/25/2030 .	
	SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC			Redemption 100.000	0			1,024	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										00		
847630-AA-7	3.500% 01/15/30					3,205,000	3,205,000	3,205,000	3,205,000				ļ ļ		3,205,000				56,088	01/15/2030 .	1.D
1	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33			Redemption 100.000	0					1		1									
84860*-AB-9			2022			149, 120	149, 120	149, 120	149, 120						149, 120				1,435	03/31/2033 .	2.C PL

						Show All Lor	ng-Term Bo	onds and Stoo	ck Sold, Red	<u>deemed o</u> r C	Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4		5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation, NAIC
														Total	Total							Desig-
													Current	Change in	Foreign					Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP		1_				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	Danamintian	For-			me	Shares of	Consid-	Denlis	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description SPIRITS OF ST LOUIS BASKETBALL SR 5.300%	eign	Date	of Pure Redemption	100.0000	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
848609-AA-1	03/29/33		03/30/2022	neucliption	100.0000		108,578	108,578	108,741	108,677		(99)		(99)		108,578				1,439	03/29/2033	2.C PL
	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC			Redemption	100.0000																	
85136#-AA-2	4.00% 06/15/22		01/15/2022 .		100 0000		21,430	21,430	21,430	21,430						21,430				71	06/15/2022 .	1.A Z
85136#-AA-2	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22	.	02/15/2022	Redemption	100.0000	[[21,503	21,503	21,503	21,503						21,503				143	06/15/2022 .	. 1.A FE
	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC			Redemption	100.0000																	
85136#-AA-2	4.000% 06/15/22	·	03/15/2022	Podome+ion	100.0000	·····	21,576	21,576	21,576	21,576						21,576				216	06/15/2022 .	1.B
85234@-AA-5	01/01/38		01/01/2022 .	Redemption	100.0000		2,204,348	2,204,348	2,204,348	2,204,348						2,204,348				48,716	01/01/2038	1.F Z
	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31			Redemption	100.0000																	
85236#-AA-1	OTADM 2007 04 444 COTD COMD 40 0 2000		01/30/2022 .				83,360		83,360	83,360						83,360				1,032	04/30/2031 .	1.G PL
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 2.389% 01/25/37		03/01/2022 .	Paydown			75,024	75,024	67,564	69,821		5,203		5, 203						295	01/25/2037 .	1.D FM
	STEELRIVER TRANSMISSION CO LLC 3.820%			Redemption	100.0000																	
858271-A*-0	06/30/47		03/30/2022 .		400 0000		334,381	334,381	334,381	334,381						334,381				3, 193	06/30/2047 .	2.B PL
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		.01/15/2022	Redemption	100.0000		12,214	12,214	12,214	12,214						12,214				58	09/30/2025 .	1.G Z
	STERLING-MADISON HEIGHTS MI-LL SR-SEC			Redemption	100.0000																	
85939#-AA-1	5.660% 09/30/25		02/15/2022 .	D 1 41	400.0000		12,263	12,263	12,263	12,263						12,263				116	09/30/2025 .	1.G FE
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		03/15/2022	Redemption	100.0000		12,330	12,330	12,330	12,330						12,330				174	09/30/2025	1.G
	STERLING-SARASOTA FL-LLC-ALLST SR-SEC			Redemption	100.0000																	
85951@-AA-6	7.220% 07/10/25		01/10/2022 .	D. d	100 0000		13,062	13,062	13,062	13,062						13,062				79	07/10/2025 .	1.G Z
859510-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		02/10/2022 .	Redemption	100.0000		13, 141	13, 141	13 , 141	13, 141						13, 141				158	07/10/2025	1.G FE
	STERLING-SARASOTA FL-LLC-ALLST SR-SEC			Redemption	100.0000																	
85951@-AA-6	7.220% 07/10/25	,	03/10/2022 .				13,220	13,220	13,220	13,220						13,220				239	07/10/2025 .	1.G
86190B-AA-2	A1 144A 2.120% 06/20/51	`[03/20/2022	Paydown		[16,250	16,250		16,003		247		247						57	06/20/2051	1.A FE
	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS	1		,				·														
86212X-AA-8 863579-DQ-8	A1 144A 2.820% 11/20/49 SARM 2004-17 A1 CSTR AS 1.262% 11/25/34	·	03/20/202203/01/2022 .	Paydown		 	8,750	8,750	8,747	8,748		2 010		2 610		8,750 27,213		ļ		41	11/20/2049	1.A FE
8033/9-04-8	SARM 2004-17 AT CSTR AS 1.262% 11/25/34 SARM 2006-1 6A1 CSTR PT SSNR AS 2.889%			. Paydown		·	27,213	27,213	24,253	24,600		2,613		2,613		21,213				49	11/25/2034 .	1.A FM
863579-Q4-3	02/25/36		03/01/2022 .	. Paydown			111,747	111,752	55,779	39, 183		72,565		72,565		111,749		(2)	(2)	501	02/25/2036 .	1.D FM
86358E-GW-0	SAIL 2004-2 A4 FLT STEP 1.162% 03/25/34 SAIL 2004-5 M2 MEZ FLT STEP 1.282% 05/25/34		03/25/2022	Paydown		·····	213,237	213,237	195,385	203,607		9,630		9,630		213,237		····		267	03/25/2034	1.A FM
86358E-JF-4	ONIL 2004-0 MZ MEZ FLI SIEF 1.202% 05/25/34	1	03/25/2022	Paydown			170,880	170,880	144,393	170,880						170,880				224	05/25/2034 .	. 1.A FM
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		03/01/2022 .	Paydown			21	31				21		21		21					07/28/2028	1.A FM
060E0D V7 F	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32	1	02/01/2022	Doudown			6 040	6 000	6 500	6.644		200		200		6 074		(455)	(155)	41	00/05/0000	E A EE
86358R-XZ-5	SASC 2005-2XS 1A4 STEP AFC AS 5.860%		03/01/2022 .	. Paydown		·····	6,819	6,982	6,528	6,644		330		330		6,974		(155)	(155)	41	02/25/2032 .	. J.A FE
86359B-2E-0	02/25/35		03/01/2022 .	. Paydown			226,069	226,069	225,963	226,069						226,069				2,233	02/25/2035 .	. 1.A FM
000500 0110	SASC 2005-2XS 2A1 XRESET FTV FLT DL 0.671%	1	00/04/0000	Davida			00.000	60,000	00.000	00.000						60,000				00	00 /05 /0005	1 4 54
86359B-2H-3	02/25/35	1	03/01/2022 .	. Paydown		·····	62,082	62,082	62,082	62,082		·				62,082		·		93	02/25/2035 .	. 1.A FM
86359B-4V-0	03/25/35		03/01/2022 .	. Paydown			404,850	404,850	366,085	387,085		17,765		17,765		404,850				3,667	03/25/2035 .	. 1.A FM
000500 511 0	SASC 2005-4XS 3A5 STEP AFC AS 5.840%	1	00/04/0000	D 4			77 507	77 507	77 450	77 000						77 507				400	00 (05 (0005	4 4 50
86359B-5H-0	03/25/35	-	02/01/2022 .	. Paydown		·····	77,507	77,507	77,458	77,299		207		207		77,507		····	·	460	03/25/2035 .	. 1.A FM
86359B-7H-8	04/25/35		03/01/2022 .	. Paydown			763,947	763,947	763,827	761,648		2,299		2,299		763,947				6,008	04/25/2035 .	. 1.A FM
	SASC 2005-9XS 1A3A STEP AFC AS 5.316%		04 (04 1555)																			:
86359D-EM-5	06/25/35	1	01/01/2022 .	. Paydown			183,488	183,488	183,431	183,488	L	L	L	L		183,488	L		L	27,442	06/25/2035	. 1.A FM

					Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise I	Disposed c	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10			k/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
													T. (.)	T.1.1							NAIC
												0	Total	Total					Dond		Desig-
												Current	Change in	Foreign	Dools				Bond Interest/		nation Modifier
									Prior Year		Current	Year's Other Than	Book/	Exchange	Book/ Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Adjusted Carrying	Change in Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	SASC 2005-9XS 1A3A STEP AFC AS 5.316%									, , , , , , , , , , , , , , , , , , , ,							,				
86359D-EM-5	06/25/35		02/01/2022 .	Paydown		1	1	1	1						1				8,693	06/25/2035 .	1.A FM
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.790% 08/25/35		03/01/2022	Davidawa		410 164	410 . 164	256 024	207 455		10 700		12.709		410.164				2 202	00/05/0005	1 D EW
00009D-MA-2	SAMI 2004-AR8 M MEZ FLT STEP AFC 1.124%		30/01/2022 .	Paydown		410 , 164	410,104	356,834	397 , 455		12,709		12,709		4 IU, 104				2,392	08/25/2035 .	1.D FM
86359L-GN-3	05/19/35		03/19/2022 .	Paydown		24,353	24,353	21,370	21,791		2,562		2,562		24,353				34	05/19/2035 .	1.A FM
	SAMI 2007-AR4 A4A FLT STEP SSNR AS 0.637%		00 (05 :																	00 (05 : :-	
86364M-AD-2	09/25/47SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450%		03/25/2022	Paydown	·	175,701	175,701	141,000	147, 197		28,504		28,504		175,701				67	09/25/2047 .	1.A FM
86657#-AA-9	03/20/39		03/20/2022 .	Redemption 100.0000		79,642	79,642	79,642	79,642										690	03/20/2039 .	1.G Z
	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400%			Redemption 100.0000																	
86657#-AB-7	09/20/36		03/20/2022 .			109,233	109,233	109,233	109,233						109,233				933	09/20/2036 .	1.G Z
86745A-AA-4	HELIOS ISSUER LLC SERIES 2022-A CLASS A 144A 2.790% 02/22/49		03/20/2022 .	Paydown		52,269		51,459			809		809		52,269				109	00/00/0040	1.D FE
00743A-AA-4	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A			. rayuuwii							009		009						109	02/22/2049 .	. I.D FE
86745R-AA-7	2.030% 10/20/48		03/20/2022 .	Paydown		257,805	257,805	257,701	257,702		103		103		257,805				792	10/20/2048 .	1.D FE
	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2																				
86772F-AA-9	CLASS A 144A 3.610% 01/30/55		01/30/2022 .	Paydown		60,517	60,517	60,488	60,494		23		23		60,517				546	01/30/2055 .	1.F FE
86858@-AA-8	02/01/25		03/31/2022 .	DIRECT		10,000,000	10,000,000	9,811,387	9,856,015		2,648		2,648		9,896,329		103,671	103,671	288,771	02/01/2025 .	5 B GI
D00000 AA 0	TBW 2006-6 A4 STEP AFC IRC AS 6.420%			DITIEOT		10,000,000							2,040						200,771		. J.D 01
87222P-AE-3	01/25/37		03/01/2022 .	Paydown		345, 162	345, 162		67,984		277 , 178		277 , 178		345, 162				2,263	01/25/2037 .	1.D FM
070400 45 0	TIF FUNDING II LLC SERIES 2021-1A CLASS A		00 (00 (0000	0 1		000 005	200 005	000 500	000 500		00		00		000 005				700	00 (00 (00 40	4 5 55
872480-AE-8	144A		03/20/2022 .	Paydown		290,625	290,625	290,589	290,592		33		33		290,625				799	02/20/2046 .	1.F FE
872480-AF-5	144A 2.540% 02/20/46		03/20/2022 .	Paydown		16,469	16,469	16,465	16,465		4		4		16,469				70	02/20/2046 .	2.B FE
	TWAIN FDG I LLC A-1-SR-UNSEC 4.521%			Redemption 100.0000											•						
87320*-AA-8	03/31/46		02/10/2022 .			196,743	196,743	196,743	196,743						196,743				2,800	03/31/2046 .	1.F PL
87320*-AB-6	TWAIN FDG I LLC A-2-SR-UNSEC 4.571% 03/31/46		02/10/2022	Redemption 100.0000		295, 115	295,115	293,603	293,844		1,271		1,271		295, 115				4,246	03/31/2046 .	1.F PL
,07020 AD 0	TWAIN FDG I LLC A-4-SR-UNSEC 4.595%		92/ 10/ 2022 .			200,110	230, 110	230,000	230,044						200, 110					90/01/2040 .	
87320*-AD-2	03/31/46		02/10/2022 .	Paydown		623,019	623,019	623,019	623,019						623,019				9,011	03/31/2046 .	1.F PL
07000+ 45 7	TWAIN FDG I LLC A-6-SR-UNSEC 4.375%		00/40/0000	Davida		400 570	400 570	400 570	400 570						400 570				4 700	00/04/0040	1 - 12
87320*-AF-7	03/31/46		02/10/2022 .	Paydown		123,573	123,573	123,573	123,573						123,573				1,702	03/31/2046 .	. I.F PL
87320*-AG-5	03/31/46		02/10/2022	Paydown	L	358,717	358,717	358,717	358,717	L	L				358,717				3,605	03/31/2046 .	1.F PL
87342R-AE-4	BELL 2018-1A A211 SEQ 4.940% 11/25/48		02/25/2022	Paydown		122,500	122,500	122,500	122,500						122,500				1,513	11/25/2048 .	
070400 411 7	TACO BELL FUNDING LLC SERIES 2021-1A CLASS		00/05/0000	Davida		44 075	44.075	44 075	44.075						44 075				050	00 /05 /005 /	0.0.55
87342R-AH-7	A21 144A 2.294% 08/25/51 TACO BELL FUNDING LLC SERIES 2021-1A CLASS		02/25/2022	Paydown		44,675	44,675	44,675	44,675						44,675				256	08/25/2051 .	. 2.B FE
87342R-AJ-3	A23 144A 2.542% 08/25/51		02/25/2022	Paydown	L	82,500	82,500	82,500	82,500	L					82,500				524	08/25/2051 .	2.B FE
	TARGET-WASH DC CTL PT TR SR-SEC 4.690%			Redemption 100.0000											·						
87612*-AA-5	01/15/41		03/15/2022 .			73,706	73,706	74,441	74,356		(650)		(650)		73,706				579	01/15/2041 .	1.F
87612B-BE-1	TARGA RESOURCES PARTNERS CO. GUARNT 5.375% 02/01/27		03/30/2022 .	Call 102.6880		41,075,200	40,000,000	40,062,500	40,026,035		(1,897)		(1,897)		40,024,138		(24, 138)	(24, 138)	2,502,561	02/01/2027 .	2 C FF
	TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500%		۲۵۷۵ / ۱۰۰ / ۱۰ / ۱۰۰ / ۱۰ /	Redemption 100.0000				40,002,300	40,020,033		(1,09/)		(1,097)		40,024,100		(44, 100)	(24, 130)			. 4.0 1
88017#-AA-0	06/30/25		03/30/2022 .			86,383													793	06/30/2025 .	2.C PL
0000011 15 5	TEMPO ACQUISITION LLC TERM B		04 (04 (0000			0 500 40-	0.504.005	0.500.005	0 500 05 :		10-		40-		0.500.455				10.000	00 /04 /0005	0.0.55
88023H-AE-0	08/31/28 TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC		01/31/2022 .	. Tax Free Exchange Redemption 100.0000		3,582,492	3,591,000	3,582,023	3,582,301		190		190		3,582,492				10,823	08/31/2028 .	. 3.C FE
88104#-AA-4	4.590% 08/31/40		03/30/2022 .	modeliption 100.0000	L	56, 142			56,142										644	08/31/2040 .	2.C PL
				Redemption 100.0000											•						
881040-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32	1	03/31/2022	.	L L	300.882	300.882	300.882	300.882	L	l	1	1		300.882				3.490	12/31/2032 .	3.C PL

SCHEDULE D - PART 4

					Show	All Long	g-Term Bo	nds and Stoc	k Sold, Red	leemed or (Otherwise [Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	3	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation,
																						NAIC
														Total	Total							Desig-
													Current	Change in	Foreign					Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP						ber of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			Disposal	Name			Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchase		ock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
00405# 44 0	TERRAFORM PHOENIX I, LLC SR-UNSEC 3.380%		00 (00 (0000	Redemption 100	.0000		E40 00E	540,005	540,005	E40.00E						E40 00E				4 040	40 (04 (0040	0.00
88105#-AA-3	12/31/43		.03/30/2022	Redemption 100	.0000		513,625	513,625	513,625	513,625						513,625				4,340	12/31/2043	. 2.0 PL
88105*-AA-7	09/30/32		.03/31/2022	neuelipt for 100	.0000		1,330,034	1,330,034	1,330,034	1,330,034						1.330.034				10,607	.09/30/2032	2.B PL
88159T-AA-8	TES 2017-2A A SEQ 4.120% 02/20/48		02/20/2022	Paydown			210,745	210,700	210,686	210,672		28		28		210,700		44	44	4,341	.02/20/2048	
000451 40 0	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A		00 (00 (0000				440 044	440.044	444 074	444 070						440.044				400	00 (00 (00 15	4 5 55
88315L-AG-3	CLASS A 144A 2.100% 09/20/45		.03/20/2022	Paydown		·····	142,014	142,014	141,971	141,976		37		37		142,014				498	.09/20/2045	. I.F FE
883556-BM-3	12/15/25		.02/07/2022	Call 107.1140			5,810,935	5,425,000	5,417,297	5.421.635		81		81		5.421.716	L	3,284	3,284	414,536	12/15/2025	2.A FE
885220-EE-9	TMST 2003-5 4A CSTR PT AS 2.100% 10/25/43.		03/01/2022	Paydown			104, 179	104,179	105,280	105,254		(1,075)		(1,075)		104, 179				358		
	TMST 2007-1 A2B MR FLT CMPLX AFC IR 3.311%																					
88522E-AC-7 88576V-AA-8	03/25/37		.03/25/2022	Paydown			1,091,194	1, 223, 353	973,092 14,954	864,399		320,259		320,259		1, 184,658 11.404		(93,463)	(93,463)	3,534 148	.03/25/2037	1.D FM 1.A FE
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		.03/15/2022	Paydown			57,698		66,837	63,870		(2,714)		(2, 7 14)							07/15/2059	
	TOYOTA MOTOR CREDIT CORP SR UNSEC 3.300%		., 90, 10, 2022	. 4,40										(0,)								
89233P-5T-9	01/12/22		.01/12/2022	Maturity			50,000,000	50,000,000	49,814,500	49,999,354		646		646		50,000,000				825,000	.01/12/2022	1.E FE
00450# 44 0	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665%		00/45/0000	Redemption 100	.0000		400.070	400.070	400.070	400.070						400.070				507	00/45/0040	
89453#-AA-9	02/15/46TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665%		.02/15/2022	Redemption 100	.0000		102,373	102,373	102,373	102,373						102,373				597	.02/15/2046	. I.A
89453#-AA-9	02/15/46	`l	.03/15/2022	Ticucinp (Tot)			51,485	51,485	51,485	51,485						51,485				600	.02/15/2046	1.A Z
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		.03/17/2022	Paydown			138,517	138,517	138,447	138,472		44		44		138,517					.04/17/2049	1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A 2.110% 09/20/45		.03/20/2022	Paydown			637.500	637,500	637,381	637,395		105		105		637,500				2,242	.09/20/2045	1 5 55
0000011 AA 0	209–215 DRYDEN CTL PASS THRU T 3.900%		.00/20/2022		.0000		901,500					103		105		,007,000				2,242	. 93/20/2043	
90184*-AA-7	07/15/47		.02/15/2022				155,521	155,521	155,521	155,521						155,521				759	.07/15/2047 .	1.B
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		.03/15/2022	Redemption 100	.0000		78 , 142									78,142				762	.07/15/2047	1.0
90184^-AA-7	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC		.03/ 15/ 2022	Redemption 100	.0000		/8, 142	/8,142												/02	.0771372047	. I.U
901857-AB-8	8.310% 09/15/29		.03/15/2022	Ticucinp troit			1,052,013	1,052,013	1,052,013	1,052,013						1,052,013				43,711	.09/15/2029	1.B
	2014 REPLACEMENT POWER STATUTO A-SR-SEC			Redemption 100	.0000																	
90226#-AA-3	3.850% 05/31/29		.03/28/2022	Dodomation 100	.0000		<i>7</i> 71,713	771,713	771,713	771,713						771,713				3,323	.05/31/2029	1.D PL
90228#-AA-1	04/10/56		.03/10/2022	Redemption 100	.0000		8,872		8.872	8.872						8.872				83	.04/10/2056 .	1.D PL
	UBSCM 2017-C1 A3 SEQ 3.196% 06/15/50		.03/01/2022	Paydown			2,829,721	2,829,721	2,857,817	2,840,865		(11,144)		(11, 144)		2,829,721				9,225	.06/15/2050 .	
	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A			<u>.</u> .																		
90352W-AD-6	2.250% 02/28/51 UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809%		.03/28/2022	Paydown	.0000		56,851	56,851	56,850	56,856	ļ	<u>(</u> 5)		(5)		56,851			·····	213	.02/28/2051	. 1.F FE
90362*-AA-1	03/15/40		.01/15/2022	Redemption 100	.0000		484,896	484,896	484,896	484,896						484.896	L			1,943	.03/15/2040	1.C Z
	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809%			Redemption 100	.0000			·								, .						
90362*-AA-1	03/15/40		.02/15/2022				486,839	486,839	486,839	486,839		ļ				486,839	ļ		ļ	3,902	.03/15/2040	1.C FE
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		.03/15/2022	Redemption 100	.0000		488,790	488,790	488,790	488,790						488,790				5,876	.03/15/2040	1.E
50002 AA I	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875%		.00/ 10/ 2022	Redemption 100	.0000																.90/ 10/ 2040	
90931G-AA-7	10/15/27		.01/15/2022				158,789	158,789	176,476	174,929		<u>(</u> 16, 140)		(16, 140)		158,789				2,332	.10/15/2027 .	1.G FE
0000001/ 44 0	INUTED ALD GOOD 1 D DTT A G7EN C7 (45 (07		04/45/0000	Redemption 100	.0000		000 500	200 500	000 500	000 500						000 500				0.707	07/45/0007	0.0 55
90932V-AA-3	UNITED AIR 2020 1 B PTT		.01/15/2022				229,500	229,500	229,500	229,500						229,500	·····			2,797	.07/15/2027 .	. 2.6 FE
91324P-BV-3	03/15/22		.03/15/2022	Maturity			50,000,000	50,000,000	51,479,500	50,000,000						50,000,000				718,750	.03/15/2022	1.F FE
1	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC				.0000			. [•		
91403#-AA-6	3.620% 06/30/50		.03/31/2022				403,456	403,456	403,456	403,456						403,456				3,651	.06/30/2050 .	1.G PL
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34		.03/15/2022	Paydown			674	674				674		674		674				2	.05/15/2034	6 *
	VA TAL CTL TR SER A-1-VA TALLA 3.500%		20/ 10/ 2022		.0000									0/4							.,007 107 2004	
91826#-AA-5		l	.03/15/2022				555,080	555,080	555,080	555,080						555,080				3, 195	.07/15/2036	1.B

				Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or C	Otherwise	Disposed o	of During tl	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value		Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
oat.o.i	VR FUNDING LLC SERIES 2020-1A CLASS C 144A	o.g., Date	011 01010001	Otoon	0.00.0	. a. valuo	0001	74.40	(Beerease)	71001011011	mzca	10)	Value	2410	2.opeca.	2.opeca.	D.opood.		2410	
91835C-AC-7	6.420% 11/15/50		Paydown		26,003	26,003	26,328	26,296		(293)		(293)		26,003				417	11/15/2050	3.B FE
	VZ-SENIOR NOTE CTL PT TRUST SR SECURED		Redemption 100.0000																	
91845#-AA-2	3.810% 05/15/35					852, 165	851,746	851,584		582		582		852, 165				5,435	05/15/2035 .	2.A
040540 44 5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC	04 /45 /0000	Redemption 100.0000		400 501	400 504	400 504	400 501			1			400 501	1			007	00/45/0007	4 4 7
91851@-AA-5	4.270% 02/15/37VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC		Podomotion 100 0000		102,561	102,561	102,561	102,561						102,561				365	02/15/2037 .	1.A Z
91851@-AA-5			Redemption 100.0000		102,926	102,926	102,926	102,926						102,926				728	02/15/2037 .	1.A FE
3 IOU IB-MA-0	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC		Redemption 100.0000		102, 320	102,320		102,920						102,920				120		
91851@-AA-5		03/15/2022			103,292	103,292	103,292	103,292						103,292				1,094	02/15/2037 .	1.B
	VZ-IRVING-TX-SENIOR NOTE CTL 3.620%		Redemption 100.0000											, ,-						
91854*-AA-4	08/15/36				287,904	287,904	287,904	287,904						287,904				1,739	08/15/2036 .	2.A
	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC		Redemption 100.0000																	
91912@-AA-2					65, 167	65, 167	65,167	65, 167						65, 167				493	04/15/2046 .	1.C PL
04007# 44 0	VALLEY 2016 LEASE TRUST-VALLEY 4.030%	00/00/0000	Redemption 100.0000		77 400	77 400	77,486	77 400						77 400				511	00/00/0040	1.5
91927#-AA-3	03/03/43RONKONKOMA REALTY VENTURE I-LL SR-SEC		Redemption 100.0000		77,486	77,486		77,486						77,486				١١١هـ	03/03/2043 .	1.E
92550@-AA-7	6.450% 08/31/23	01/15/2022	Tiedempt for 100.0000		155,527	155,527	155,527	155,527						155,527				836	08/31/2023 .	1.E Z
	RONKONKOMA REALTY VENTURE I-LL SR-SEC		Redemption 100.0000																	
92550@-AA-7	6.450% 08/31/23				156,363	156,363	156,363	156,363						156,363				1,681	08/31/2023 .	1.E FE
	RONKONKOMA REALTY VENTURE I-LL SR-SEC		Redemption 100.0000																	
92550@-AA-7	6.450% 08/31/23				157,204	157,204	157,204	157,204						157,204				2,535	08/31/2023 .	2.A
000000 0 1 5	WAMU 2005-AR12 1A4 CSTR SSNR AS 2.849%	00/04/0000	Davidama		40, 400	40, 400	00 500	11 540		20, 020		20, 020		40, 400				004	10 /05 /0005	1.0.54
92922F-3J-5	10/25/35 WAMU 2005-AR15 A1B2 FLT STEP AFC IR 0.867%		Paydown		48,482	48,482	23,563	11,543		36,939		36,939		48,482				204	10/25/2035 .	I.U FIII
92922F-5W-4	11/25/45		Paydown		341,228	341,228	310,261	314,865		26,363		26,363		341,228				552	11/25/2045 .	1.D FM
	WAMU 2005-AR15 A1B3 FLT STEP AFC IR 0.797%																		20, 20 10 .	
92922F-5X-2	11/25/45		Paydown		191,916	191,916	173,424	175,900		16,016		16,016		191,916				264	11/25/2045	1.D FM
	WAMU 2005-AR16 1A4A CSTR SSNR AS 2.671%																			
92922F-6Z-6	12/25/35	03/01/2022	,,		282,958	282,958	257,979	250,839		32, 119		32, 119		282,958				1,688	12/25/2035 .	
92922F-G7-7 92922F-GN-2	WAMU 2005-AR4 A5 CSTR AS 2.867% 04/25/35		Paydown		573,630	573,630	474,140	436,707		136,923		136,923		573,630				2,328	04/25/2035 .	
92922F-GN-2 92922F-JZ-2			Paydown		8, 182 166, 129	8,182 166,129	7,576 163,859	7,659 164,084		524		524		8, 182 166, 129				66	11/25/2033 01/25/2034 .	
92922F-Q5-0			Paydown		280,487	280,487	276,378	276,831		3,656		3,656		280,487				1,069	08/25/2035	
	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 1.417%				200,-101	200, 401												,300		
92922F-U8-9		03/25/2022	Paydown		42,992	42,992	39,230	39,578		3,414		3,414		42,992	ļ			107	. 07/25/2045	1.A FM
	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34																			
92922F-VB-1	WARE 2004 OR OLD OND THE TOTAL				161,529	161,529	151,030	156,881		4,648		4,648		161,529				896	07/25/2034 .	
92922F-VC-9			Paydown		67,065	67,065	64,795	65,000		2,065		2,065		67,065				372	07/25/2034 .	1.A FM
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 0.957% 12/25/45		Pavdown		293,066	293,066	264,477	271, 152		21,913		21,913		293,066				413	12/25/2045 .	1.A FM
JZJZJU-DN-4	WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 1.211%		Paydown		250,000	230,000	204,4//							250,000					12/23/2043 .	I.A IM
92925C-CC-4	01/25/46	02/07/2022			8,952,162	9,264,851	8,028,572	8, 153, 614		(9,367)		(9,367)		8, 144, 248		807,914	807,914	20,245	01/25/2046 .	1.D FM
	WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 1.211%						,			,				, ,=						
92925C-CC-4	01/25/46	02/01/2022	Paydown		98,299	98,299	85 , 183	86,509		11,790		11,790		98,299	ļ			165	01/25/2046 .	1.D FM
	WAMU 2007-HY1 1A1 CSTR SSNR AS 2.795%		L .												1	1				1
92925V-AA-8	02/25/37				113,867	113,691	64,413	53, 150		60,635		60,635		113,786		82	82	530	02/25/2037 .	1.D FM
0000 10 44 0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3,590% 03/15/31	04/45/0000	Redemption 100.0000		47.047	47.047	47 047	47 647						47 647				140	00/15/0001	1 5 7
9292J@-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC		Redemption 100.0000		47,617	47,617	47,617	47,617				ļ		47,617	·			142	03/15/2031 .	1.F Z
9292J@-AA-0					47,759	47,759	47,759		L	L	L	L			L	L		286	03/15/2031 .	1.F FE
	CTL PASS THUR TR-WESTERN MICHI SR-SEC		Redemption 100.0000		,		,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Ī					1
	3.590% 03/15/31				47,902	47,902	47,902	47,902	L		ļ	ļ		47,902	ļ	ļ	ļ ļ	430	03/15/2031	
92930R-BB-7	WFRBS 2012-C9 A3 SEQ 2.870% 11/15/45		Pavdown		533.697	533.697	547.017	534,223	1	(526)		(526)		533.697	İ			2,987	11/15/2045 .	1.A FM

SCHEDULE D - PART 4

					S	show All Lor	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5		6	7	8	9	10			ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation, NAIC
														Total	Total							Desig-
													Current	Change in						Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP		_	5			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-	Description		Disposal	Name		Shares of	Consid-	Dor Value	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description WFRBS 2012-C8 A3 SEQ 3.001% 08/15/45	eign	Date 03/01/2022	of Purchase Paydown	ei	Stock	eration 2,478,597	Par Value2,478,597	Cost2,503,092	Value 2,477,008	(Decrease)	Accretion 1,589	nized	13)	Value	Date 2,478,597	Disposal	Disposal	Disposal	Year 16,012	Date 08/15/2045 .	Symbol
525001 A0 5	WFRBS 2013-UBS1 A4 AFC SEQ 4.079% 03/15/46		90/01/2022	1 aydowii			2,470,337	2,410,551	2,300,032	2,477,000						2,470,337					.90/ 13/2043 .	. 1.7 1 1111
92938J-AE-2			03/01/2022	Paydown			3, 057, 503	3,057,503	3, 159, 833	3,074,130		(16,628)		(16,628)		3,057,503				31, 179	.03/15/2046 .	1.A
92942A-AA-3	WRG DEBT FDG IV-LLC SR-UNSEC 5.071%		03/15/2022	Paydown			16,224,370	16,224,370	16,224,337	16,224,311		59		59		16,224,370				157,528	.07/15/2028 .	1 F PI
	WMLT 2005-B 3A1 CSTR SSNR AS 2.145%			aydomi																107,020		
<u>.</u> 92977Y-BQ-3		[03/01/2022	Paydown			3,693	3,693	1,264	1,499	ļ	2, 194		2, 194		3,693	ļ			13	10/20/2035 .	1.A FM
931430-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32	<u> </u>	03/15/2022	Redemption 10	0.000		102,832	102,832	102,832	102,832	L					102,832	L			1,008	.05/15/2032 .	2.B
	WELLS FARGO BK NW-N.AINDIANA SR-SEC			Redemption 10	0.000																	
<u>.</u> 93144#-AA-6	5.900% 11/15/31		01/15/2022	D-d	0.000		17,861	17,861	18,244	18,042		(181)		(181)		17,861				88	11/15/2031 .	2.B Z
93144#-AA-6	5.90% 11/15/31		02/15/2022	Redemption 10	0.0000		17,949	17,949	18,333	18,131		(182)		(182)		17,949				177	11/15/2031 .	2.B FE
	WELLS FARGO BK NW-N.AINDIANA SR-SEC			Redemption 10	0.000																	
<u>.</u> 93144#-AA-6	5.900% 11/15/31		03/15/2022				18,037	18,037	18,424	18,220		(183)		(183)		18,037				266	11/15/2031 .	2.B
933634-AA-5	03/25/37		03/01/2022	Paydown			26,389	24,640	12,787	7,592		18,256		18,256		25,848		541	541	163	.03/25/2037 .	1.D FM
000004 4 4 0	WAMU 2007-HY3 4A1 CSTR SSNR AS 2.852%		00/04/0000				170 504	175.040	100 570	407 405		0.055		0.055		175 100		2 244	2 244	740	00 (05 (0007	4.5.50
933634-AJ-6	03/25/37		03/01/2022	Paydown			178,534	175,346	166,579	167,435		8,055		8,055		175,489		3,044	3,044	712	.03/25/2037 .	1.D FM
933638-AB-4	01/25/47		03/01/2022	Paydown			143,822	143,822	129,619	130,477		13,344		13,344		143,822				201	.01/25/2047 .	1.A FM
000000 45 0	WAMU 2006-AR19 2A FLT DLY SSNR AS 1.473% 01/25/47		00 (04 (0000	D 4			177,658	177,658	167,719	400.000		0.000		0.000		177.658				511	04 (05 (0047	4.0.511
933638-AD-0	WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC		03/01/2022	Paydown	0.000		1//,008	17,008	107,719	168,268		9,390		9,390		177,008					.01/25/2047 .	. I.U FM
93627#-AB-0	7.600% 07/01/26		03/01/2022				228,483	228,483	228,483	228,483						228,483				2,900	.07/01/2026 .	2.C PL
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		03/01/2022	Paydown			349,268	349,268	356,689	348,312		956		956		349,268				1,664	.02/25/2033 .	1 A FM
5055000 42 5	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		90/01/2022	1 aydowii				040,200		040,012						040,200					. 92/23/2000 .	. 1.// 1111
939336-RZ-8	WALKEL COOK ADD AN OWEN AS THE WALK OF THE PARTY OF THE P		03/01/2022	Paydown			3,797	3,797	3,854	3,806		(9)		(9)		3,797				31	.03/25/2033 .	
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 2.777% 03/25/35 WMALT 2006-4 3A3 STEP AFC AS 6.467%		03/01/2022	Paydown			126,533	126,533	123,308	124,019		2,514		2,514		126,533				500	.03/25/2035 .	1.A FM
939344-AN-7	05/25/36		03/01/2022	Paydown			50,701	67,738	6,954	5, 192		46,820		46,820		52,012		(1,311)	(1,311)	513	.05/25/2036 .	1.D FM
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 0.775% 04/25/37		03/35/2022	Paydown			63,598	122, 152	19,471	8,217		64,715		64,715		72,932		(0.224)	(9,334)	129	.04/25/2037 .	1 D EV
33330H-AL-U	WELLS FARGO BK NW-CVS SR-SEC 7.530%	[03/25/2022	Paydown	0.000			122, 102	13,4/1	0,21/		04,713		04, / 13				(9, 334)	(8,034)	129	. 1602/62/44.	. I.U FIII
<u>.</u> 94978#-AH-0	01/10/24	[03/10/2022				549,463	549,463	549,464	549,461		3		3		549,463				6,621	.01/10/2024 .	2.B
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		03/10/2022	Redemption 10	0.000		481, 197	481, 197	457,974	472,595		8,601		8,601		481, 197				4,506	.08/10/2027 .	2.B
	FURC TRUST 2007-1A A-SR-SEC 5.670% 01/30/30	1		Redemption 10	0.000											·				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
94978#-GK-7	FUDO TRUDE 2007 44 4 00 050 F 070% 04 (00 (00		03/12/2022	D 1 11 10			(333,052)	(333,052)	(333,052)	(333,052)						(333,052)					.01/30/2030 .	1.E
94978#-GK-7	FURC TRUST 2007-1A A-SR-SEC 5.670% 01/30/30	1 .	01/15/2022	Redemption 10	0.000		352,487	352,487	352,487	352,487						352,487				235	.01/30/2030 .	1.F
	FURC TRUST 2007-1A B-SR-SEC 5.670% 01/30/30	1		Redemption 10	0.000											,						
94978#-GL-5	FURC TRUST 2007-1A C-SR-SEC 5.670% 01/30/30		01/15/2022	Dodomation 10	0.0000		30,847	30,847	30,847	30,847						30,847				875	.01/30/2030 .	1.F
94978#-GM-3	FUNC THUST 2007-TA C-SR-SEC 5.670% 01/30/30	`l	01/15/2022	Redemption 10			250,251	250,251	250,251	250,251						250,251				7,095	.01/30/2030 .	1.F
	FURC TRUST 2007-1B A-SR-SEC 5.670% 01/30/30		-	Redemption 10	0.000																	
94978#-GN-1	FURC TRUST 2007-1B B-SR-SEC 5.670% 01/30/30]	01/15/2022	Redemption 10	0.0000		168,093	168,093	168,093	168,093						168,093				4,765	.01/30/2030 .	1.F
94978#-GP-6	1 GIG 11001 2007 ID D GI GEO 3.070/0 01/30/30		D1/15/2022				326,335	326,335	326,335	326,335						326,335				9,252	.01/30/2030 .	1.F
04070# 1/0 5	FURC TRUST NO. 2007-2A 1-SR-SEC 6.090%		04 /45 /0000	Redemption 10	0.000		00.050	00.050	00.050	00.050						00.050				0.005	00 (40 (0000	107
94978#-HG-5	06/12/29	[01/15/2022	Redemption 10	0.0000		69,958	69,958	69,958	69,958						69,958				2,085	.06/12/2029 .	. I.U Z
94978#-HH-3		[01/15/2022				626,264	626,264	626,264	626,264		L				626,264				18,911	.09/12/2030 .	1.C

SCHEDULE D - PART 4

						Show All Lor	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or (Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3	4	5		6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation,
																						NAIC
														Total	Total							Desig-
													Current	Change in	Foreign					Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- D	isposal	Name	9	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purcha	aser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FURC TRUST NO. 2007-2A 7-SR-SEC TRANCHE C			Redemption	100.0000																	
94978#-HJ-9	6.090% 01/15/29		/15/2022				1, 178,863	1,178,863	1,178,863	1,178,863						1, 178,863				35,879	01/15/2029 .	1.D Z
04070# 1#/ 0	FURC TRUST NO. 2007-2A 8-SR-SEC 6.090% 01/15/29		/45 /0000	Redemption	100.0000		512,413	512,413	512,413	540 440						512,413				15,411	01/15/2029 .	4.0.7
94978#-HK-6	FURC TRUST NO. 2007-2A 9-SR-SEC 6.090%	ו ע	/15/2022	Redemption	100.0000			312,413		512,413										15,411		1.0 2
94978#-HL-4		01	/15/2022	nodelipt roll	100.0000		697,843	697,843	697,843	697,843	L	L		L		697,843	L			21,249	09/12/2030 .	1.C
	FURC TRUST NO. 2007-2B 2-SR-SEC 6.090%			Redemption	100.0000																	
94978#-HM-2	01/15/29		/15/2022				129,996	129,996	129,996	129,996						129,996			ļ ļ.	3,958	01/15/2029 .	1.0
04070# 18: 5	FURC TRUST NO. 2007-2B 3-SR-SEC 6.090%		(45 (0000	Redemption	100.0000							1		I			1			7	04/45/0055	
94978#-HN-0	01/15/29		/15/2022	Podomotics	100.0000		230,775	230,775	230,775	230,775		····				230,775	····			7,027	01/15/2029 .	1.D Z
94978#-HP-5	01/15/29	01	/15/2022	Redemption	100.0000		166,578	166,578	166,578	166,578				1		166.578				5,072	01/15/2029 .	1.C
	FURC TRUST NO. 2007–2B 10–SR–SEC 6.090%		/ 10/ 2022	Redemption	100.0000			100,570													91/10/2020 .	1.0
94978#-HR-1	01/15/29		/15/2022				328,637	328,637	328,637	328,637						328,637				10,007	01/15/2029 .	1.D Z
	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC			Redemption	100.0000																	
94978#-HS-9	6.640% 09/21/27		/21/2022				50,055	50,055	50,246	50 , 120		(65)		(65)		50,055				555	09/21/2027 .	1.G
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27	00	/14/2022	Redemption	100.0000		777,587	777,587	777 , 587 .	777,587						777,587				5,769	05/14/2027 .	1.B
94976"-AL-3	WAKE FOREST LEASEBACK PT TRUST SR-SEC		./ 14/ 2022	Redemption	100.0000																	. I.D
94978*-AL-5	5.930% 05/14/27		/14/2022				391,681	391,681	391,681	391,681	L	L				391,681	L			5,807	05/14/2027 .	1.D
	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 2.733%							· ·														
949789-AF-8	12/25/36		/01/2022	Paydown			209,093	211,206	148,610	153,520		57, 110		57 , 110		210,630		(1,537)	(1,537)	1,073	12/25/2036 .	1.D FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 2.874% 04/25/36		/01/2022	D 4			181	181	05	00		155		155		181					04/05/0000	1.D FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		/01/2022 1/01/2022	Paydown Paydown			146, 171	152,794	35			51,416		51,416		150,468		(4,298)	(4,298)	1,364	04/25/2036 . 06/25/2037 .	
	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		/01/2022	Paydown				103.719	47.381	40,490		60,493		60,493		100,983		(1,760)	(1,760)	926		
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		/01/2022	Paydown			91,072	95, 199	48,328	42, 150		50,752		50,752		92,902		(1,830)	(1,830)	850	06/25/2037 .	1.D FM
	WFCM 2017-RB1 A4 SEQ 3.374% 03/15/50		/01/2022	Paydown			131,482	131,482	132,794	131,932		(451)		(451)		131,482				555	03/15/2050 .	
	WEN 2018-1A A211 SEQ 3.884% 03/15/48		/15/2022	Paydown			77,500	77,500	77,487	77,491		9		9		77,500						
95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49 WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II		3/15/2022	Paydown			85,000	85,000	85,000	85,000										867	06/15/2049 .	2.B FE
95058X-AL-2	144A 2.775% 06/15/51	03.	/15/2022	Paydown			87,500	87,500	87,300	78,750	L	200		200		87,500	L			607	06/15/2051	2.B FE
	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC				100.0000																	
95645*-AA-9	5.400% 12/30/33		/13/2022				(5)	(5)	(5)	(5)						(5)					12/30/2033 .	3.C PL
000041.44.4	WESTGATE RESORTS SERIES 2022-1A CLASS A 144A	00	(04 (0000	Davida			607 545	007 545	000 040			699				607 545	1			040	00/00/0000	1 1 7
96034J-AA-4	1.788% 08/20/36 TALISKER GROUND LEASE-BKD PT T		/01/2022	Paydown Redemption	100.0000	·····	697,515	697,515	696,816			699		699		697,515				912	08/20/2036 .	1.A Z
96228#-AA-8	05/15/47	0.3	/15/2022	ricuciilp (1011	100.0000		55,276	55,276		55,276		1		I			1			434	05/15/2047 .	1.E PL
	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410%		,	Redemption	100.0000																	
96928*-BS-5	07/15/29		/15/2022				16,964	16,964	16,964	16,964						16,964				91	. 07/15/2029 .	2.B Z
	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410%			Redemption	100.0000																	
96928*-BS-5	07/15/29		2/15/2022	D. d	100.0000		17,055	17,055	17,055	17,055						17,055				182	07/15/2029 .	2.B FE
96928*-BS-5	07/15/29	03	/15/2022	Redemption	100.0000		17, 146	17,146	17 , 146	17, 146						17, 146				275	07/15/2029 .	2.B
50320 B0 3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		1 10/ 2022	Redemption	100.0000																917 10/2020 .	2.0
96928*-BT-3			/15/2022				34,988	34,988	34,988	34,988						34,988				391	12/15/2032 .	2.B
	WILLIAM BLAIR & CO PT TRUST SE SR-SEC			Redemption	100.0000																	
96928*-CE-5	6.720% 07/15/34		15/2022		400.0000		33,908	33,908	33,908	33,908		·				33,908				380	07/15/2034 .	2.B
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35	04	/15/2022	Redemption	100.0000		94,746	94,746	94,746	94,746				1		94.746				522	01/15/2035 .	1 D 7
90920"-01-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC	l.	/ 13/ 2022	Redemption	100.0000																. 2003 /נו /וע	. 1.0 4
96928*-CT-2	6.610% 01/15/35	03	/15/2022				191,061	191,061	191,061	191,061		_		L		191,061				2,633	01/15/2035 .	1.D FE
	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC			Redemption	100.0000			· ·	•													
96928*-CW-5	6.600% 06/15/37		/15/2022				209,863	209,863	211,919	211, 157		(1,294)		(1,294)		209,863				2,313	06/15/2037 .	1.D

SCHEDULE D - PART 4

	T				Show All Lo	ing-renni bo	Jilus aliu Stot	ck Solu, Net	recilied of (Juliel Mise	Disposeu (or During t	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disp	osal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign D	ate	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC			Redemption 100.000	0					,			,								
96928*-FB-8	3.900% 07/15/30		/2022			276,527	276,527	278,359	277,472		(945)		(945)		276,527				1,799	.07/15/2030 .	2.B
000004 50 0	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC	00.45	(0000	Redemption 100.000	0	745 040	745 040	700 000	740 454		(0.004)		(0.004)		745 040				4 740	00 (00 (0007	0.0
96928*-FC-6	3.950% 09/30/27WIND ENERGY TRANSMISSION TEXAS A-SR-SEC		/2022	Redemption 100.000		715,916	715,916	723,068	719, 151		(3,234)		(3,234)		715,916				4,718	.09/30/2027 .	2.B
973140-AA-3		03/31	/2022	100.000	<u> </u>	194,444	194,444	194,444	194,444		L		L	[194,444	L			1,784	.12/18/2034 .	1.F PL
	WOLVERINE POWER SUPPLY COOP-IN SR-SEC			Redemption 100.000	0		[
97806*-AG-7	3.830% 09/10/45		/2022				333,333	333,333	333,333						333,333				6,383	.09/10/2045 .	1.F
	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2		(0000			44 6		44 6							.,	1				07 (00 (007 :	0.0.55
98920M-AA-0	144A 3.238% 07/30/51		/2022	Paydown		41,085	41,085	41,085	41,085	·					41,085					.07/30/2051 .	2.B FE
98984*-AA-2		03/15	/2022	Redemption 100.000	"	386,336	386.336	388.268	387.657		(1,320)		(1,320)		386.336	1			3.171	11/15/2037 .	1.D
Z00072-66-2	KOFILE-INC. SUB-UNSEC 10.000% 07/24/26		/2022	DIRECT		10,085,000	10,000,000	9,846,502	9,873,084		5,475		5,475		9,878,559		206,441	206,441	249,022	.07/24/2026 .	
	PG BUYER-LLC SUB-UNSEC 10.000% 09/02/26		/2022	DIRECT		8,080,000	8,000,000	7,844,396	7,844,513		4,784		4,784		7,879,846		200 , 154	200, 154	234,977	.09/02/2026 .	
06367W-JM-6	BANK OF MONTREAL SR UNSEC 2.900% 03/26/22.	A03/26	/2022	Maturity		10,000,000	10,000,000	9,974,600	9,997,962		2,038		2,038		10,000,000				145,000	.03/26/2022	1.F FE
040400 44 0	DENFIELD AMALCO GP I A-SR-UNSEC 4.087%	00/04	(0000	Redemption 100.000	0	4 004 000	4 004 000	4 000 004	4 050 050					(70.055)	4 004 000	00.404		00 101		00 (00 (000)	0 4 55
218493-AA-2	09/30/34		/2022	Redemption 100.000		1,381,093	1,381,093	1,282,601	1,359,256					(76,655)	1,381,093	98,491		98,491	28,092	.09/30/2034 .	2.A FE
218493-AB-0	06/30/34	01/01	/2022	Redemption 100.000	"	649	649	619	656					(37)	649	30		30		.06/30/2034	2 A FF
				Redemption 100.000	0																
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		/2022			659,516	659,516	662,655	665,929					(3,274)	659,516	(3, 139)		(3, 139)	13,023	.01/31/2035 .	2.B FE
04400# 44 0	ODD 1 F101N0 1 TD OD ODO 5 440% 00 (04		(0000	Redemption 100.000	0	045 700	245 700	045 700	045 700						0.45 700				2 242	00 (00 (000)	
C1466#-AA-6	CPR LEASING LTD. SR-SEC 5.410% 03/03/24 AES PUERTO RICO LTD PTNSP SR-SEC 8.512%	A	/2022	Redemption 100.000		245,796	245,796	245,796	245,796						245,796				6,649	.03/03/2024 .	2.A
00110#-AB-9		D 02/25	/2022	Redemption 100.000	"	3,099,315	3,099,315	3,099,315	3,099,315						3,099,315				67,419	11/25/2022 .	6
	ANZ NEW ZEALAND INTL/LDN CO.GUARNT 2.875%						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
00182E-BC-2	01/25/22	D01/25	/2022	Maturity		1,500,000	1,500,000	1,491,735	1,499,800		200		200		1,500,000				21,563	.01/25/2022 .	1.E FE
	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750%	_		Redemption 100.000	0																
00802#-AA-4 00972B-AB-5	03/22/35		/2022 /2022	Call 100.0000		210,646 5,200,000	210,646	210,646	210,646						210,646				6,056	.03/22/2035 .	
00972D-AD-3	ALFA DESARROLLO SPA SERIES 144A 4.550%	D	/ 2022	Redemption 100.000	0		3,200,000	5,200,000	3,200,000						3,200,000				107,200	. 10/2021 .	. J.B FE
01538T-AA-3	09/27/51	D03/27	/2022	100.000		102,306	102,306	102,306	102,306						102,306				2,418	.09/27/2051	2.C FE
	AZURE POWER ENERGY LTD SERIES 144A 3.575%			Redemption 100.000	0					1						1					
05502V-AA-1	08/19/26	D	/2022			139,755	139,755	139,755	139,755						139,755				2,498	.08/19/2026 .	3.B FE
055451-AQ-1	BHP BILLITON FIN USA LTD CO.GUARNT 2.875% 02/24/22	D 02/24	/2022	Maturity		19,364,000	19,364,000	19, 182, 753	19,360,950		3,050		3,050		19,364,000	1			278,358	.02/24/2022	1.F FE
030431-AQ-1	BANCO DEL ESTADO -CHILE SR UNSEC 3.875%	0	/ 2022	maturity		19,304,000	19,304,000	19, 102, 733	19,000,930						13,304,000				270,000	.02/24/2022 .	. 1.1 16
05965M-AA-1	02/08/22	D02/08	/2022	Maturity		11,100,000	11,100,000	11,066,574	11,099,685		315		315		11,100,000				215,063	.02/08/2022 .	1.F FE
	BHARTI AIRTEL INTERNATIO CO.GUARNT 5.125%															1					
08861J-AA-7	03/11/23	D	/2022	Call 105.0064	.	57,491,022	54,750,000	53,386,928	54,522,148	ļ	32,900		32,900		54,555,049	ļ	194,951	194,951	2,741,022	.03/11/2023 .	2.C FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080%	D 01/0	/2022	Redemption 100.000	0	3, 166, 280	3,166,280	3, 166, 280	3, 166, 280						3,166,280				32,296	04/07/0007	0.4.55
UOOOU 1-AA-U	BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC	/1/0/	1 2022	Redemption 100.000	0	3, 100,280	3, 100,280	3, 100,280	3, 100,280						3, 100,280					.04/07/2027 .	. 4.M FE
08866T-AB-8	4.180% 04/07/28	D01/07	/2022			2,525,418	2,525,418	2,525,418	2,525,418						2,525,418				26,391	.04/07/2028	2.A FE
	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC			Redemption 100.000	0					1				1		1			•		
12728@-AA-2	3.721% 06/10/43	D03/10	/2022			125,466	125,466	125,466	125,466						125,466					.06/10/2043 .	2.C Z
22535W-AA-5	CREDIT AGRICOLE LONDON SR UNSEC 3.375% 01/10/22	D 04.440	/2022	Maturity		20,000,000	20,000,000	19,989,000	19,999,942	1	58		58		20,000,000	1			337,500	01/10/2022	1 C EE
22000W-AA-5	CREDIT SUISSE GROUP AG SR UNSEC 3.574%	ا/ الاا	/2022	Maturity	-	20,000,000	20,000,000	19,989,000	19,999,942	ļ					∠∪,∪∪∪,∪∪∪				337, 300	.01/10/2022 .	. I.U FE
225401-AB-4	01/09/23	D01/09	/2022	Call 100.0000		6,675,000	6,675,000	6,675,000	6,675,000						6,675,000				119,282	.01/09/2023 .	2.A FE
	DANSKE BANK A S SERIES 144A 2.190% 01/12/23							,,	, , , , , , , , , , , , , , , , , , , ,						,,						
23636A-AX-9		D01/12	/2022	Call 100.0000		3, 125,000	3,125,000	3,300,406	3, 128, 416		(3,416)		(3,416)		3, 125,000	ļ			78, 125	.01/12/2023 .	2.A FE
31574F-AA-5	FIDEICOMISO PA COSTERA SR SEC 6.750%	04.44	/2022	Redemption 100.000	0	523.800	523.800	513.413	517.210		6.590		6.590		523.800	1			17 070	04/45/0004	0 4 55
J15/4F-AA-5	U I / I I J / J 4	טוען ווע	12022			523,800	523,800	513,413	517,210		6,590				523,800				17,973	.01/15/2034 .	J.A FE

SCHEDULE D - PART 4

				Show All Lo	ng-Term Bo	onds and Stoo	ck Sola, Red	deemed or (Itherwise	Disposed (of During ti	ne Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's			Book/				Interest/		Modifier
								Prior Year		Current		Book/	Exchange	Adjusted	Foreign			Stock	Stated	and
										Current	Other Than		Change in	,	Foreign	Dealized				SVO
CLICID				Ni				Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized	T-4-1 O-1-	Dividends	Con-	
CUSIP		F Di	Name -	Number of	0		A =4=1	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	5	For- Dispo		Shares of	Consid-	5 1/1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
000040 45 0	GALAXY PIPELINE ASSETS SERIES 144A 2.940%	00/04/0	Redemption 100.0000	1	470.000	470.000	470 000	470,000						470 000				0.550	00 (00 (00 40	4.0.55
36321P-AE-0	09/30/40	D03/31/2	22		173,899	173,899	173,899	173,899						173,899				2,556	.09/30/2040	1.0 FE
368266-AF-9	GAZPROM -GAZ CAPITAL SA SR UNSEC 6.510% 03/07/22	D03/07/2	22 Maturity		12,000,000	12,000,000	12,030,000	12,000,646		(646)		(646)		12,000,000				390,600	.03/07/2022	2 R FF
	GAZPROM -GAZ CAPITAL SA SR UNSEC 4.950%	5	LE matarity		12,000,000					(040)		(040)							.50/0//2022	
368266-AT-9	02/06/28	D03/29/2	22 Various		6,458,500	15, 175, 000	15, 175,000	15, 175,000						15, 175,000		(8,716,500)	(8,716,500)	488,256	.02/06/2028	2.B FE
	GRUPO TELEVISA SAB SR UNSEC 6.625% 03/18/25									I					I			l		
40049J-AV-9		D	22 Call 110.4545		12,049,477	10,909,000	10,701,950	10,854,329		3,713		3,713		10,858,041		50,959	50,959	1,525,928	.03/18/2025	2.A FE
400501/ 45 5	GRUPO BIMBO SAB DE CV CO.GUARNT 4.500%				0.044.0==	0.044.055	40.050.655	0.040.5:-				/4 5		0.044.555	I				04 (05 (0005	a B 55
40052V-AB-0	01/25/22	D01/25/20			9,941,000	9,941,000	10,059,260	9,942,012		(1,012)		(1,012)		9,941,000		005 077	005 077	223,673		
44962L-AB-3 44962L-AC-1	IHS MARKIT LTD CO.GUARNT 4.750% 02/15/25 IHS MARKIT LTD CO.GUARNT 4.000% 03/01/26	D02/28/20 D02/28/20			15,944,700	15,000,000 L	15,098,750	15,040,883		(2, 160)		(2, 160)		15,038,723		905,977 1.056.615	905,977	389,896		
44962L-AG-2	IHS MARKIT LTD SR UNSEC 4.125% 08/01/28	D02/28/2			8,310,667	8,200,000	8, 175, 974	8.191.905						8, 192, 721		1,030,613	1,036,613	198,252		
44962L-AH-0	IHS MARKIT LTD SR UNSEC 3.625% 05/01/24	D02/28/2			10,081,598	9,750,000	9,719,385	9,735,315		1.003		1,003		9,736,319		345,279	345,279	118.794	.05/01/2024	
44962L-AJ-6	IHS MARKIT LTD SR UNSEC 4.250% 05/01/29	D02/28/2			38,141,685	34,700,000	34,560,284	34,593,496		2,059		2,059		34,595,554		3,546,130	3,546,130	495,680	05/01/2029	
45605P-AM-0	BIND 2016-1A 3 SEQ 5.235% 04/15/26	D01/15/2	22 Paydown		678,758	678,758	678,758	678,758						678,758				9, 179	.04/15/2026	2.B FE
	JAMAICA MERCHANT VOUCHER RECEI SR 5.875%		Redemption 100.0000)																
470170-AB-7	07/08/22	D			972,672	972,672	972,672	972,672						972,672					.07/08/2022	3.A FE
470470 40 0	NAT COMMERCIAL BK JAMAICA LTD 5.625%	04 (00 (0	Redemption 100.0000	'	007 004	007.004	007 004	007.004						007 004				0.004	04 (00 (0007	0.4.55
470170-AD-3	01/08/27	D01/09/2	THE TORONTO-DOMINION		667,801	667,801	667,801	667,801						667,801				9,391	.01/08/2027	. 3.A FE
50064Y-AF-0	09/19/22	D01/19/2			3,708,605	3,660,000	3,601,477	3,655,196		368		368		3,655,564		53,041	53,041	37,210	.09/19/2022	1 C FF
	00/10/22	3	Redemption 100.0000																. 907 107 2022	
50197@-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	D03/10/2			419,755	419,755	419,755	419,755						419,755				2,171	.11/10/2041	1.F
	LIMA METRO LINE 2 FIN LT SR SEC 4.350%		Redemption 100.0000)																
532522-AB-5	04/05/36	D			117,808	117,808	117,808	117,808						117,808				1,281	.04/05/2036	2.B FE
FOFOOT AA O	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-	04 (40 (0	Redemption 100.0000	'	400.050	400.050	400.050	400.050						400.050				0.000	04 (40 (0000	0.0.55
53566T-AA-9	UNSEC 4.737% 01/10/33	D01/10/2			186,258	186,258	186,258	186,258						186,258				2,206	.01/10/2033	. 2.0 FE
53566T-AB-7	UNSEC 4.737% 04/10/33	D01/10/2			142,728	142,728	142,728	142,728						142,728				1,690	.04/10/2033	2 C FF
,000001 115 1	LUKOIL INTL FINANCE BV CO.GUARNT 4.750%	b					142,720											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.947 107 2000	2.0 12
549876-AL-4	11/02/26	D03/14/2	22 Various		4,715,500	10,450,000	10,450,000	10,450,000						10,450,000		(5,734,500)	(5,734,500)	183,383	.11/02/2026	2.B FE
1	LUKOIL SECURITIES BV SERIES 144A 3.875%									1					1		1	l		
54988L-AB-2	05/06/30	D03/17/2			5,050,000	10,000,000	10,000,000	10,000,000						10,000,000		(4,950,000)	(4,950,000)	134,549	.05/06/2030	
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D			1,207,999	1,207,999	1,207,980	1,207,984		15		15		1,207,999					.03/15/2044	
	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D03/15/2			276, 191 182, 344	276, 191	276, 181	276, 185		6		6		276, 191			ļ ļ.	1,754	.05/15/2043	
d-da-naocou	MAPSL 2018-1A B SUB 5.193% 05/15/43 MILLICOM INTL CELLULAR SR UNSEC 6.625%	D02/15/2	22 Paydown		102,344	182,344	182,341	182,342		3		3		182,344				1,571	.05/15/2043	. J.A FE
600814-AP-2	10/15/26	D02/11/2	22 Tax Free Exchange							I					I			l	10/15/2026	3.B FE
	MILLICON INTL CELLULAR SERIES 144A 4.500%									[[====	
600814-AR-8	04/27/31	D03/31/2	22 TENDER SALE	.	20	19	20	15		ļ		ļ		20	ļ		L		.04/27/2031	3.B FE
			Redemption 0.0000	1						1					1			l		
62983P-AA-3	NAKILAT INC SR SEC 6.067% 12/31/33	D01/08/2				·····													12/31/2033	1.E FE
075700 40 4	ODBRCHT OFFSHRE DRLL FIN SR SEC 6.720%	D 00/04/0	Redemption 100.0000	'	010 111	010 111	070 700	007 040		40 400		40, 400		040 424	1			F 044	10/01/0000	E A FF
67576G-AC-1	12/01/22OCTAGON INVESTMENT PARTNERS SERIES 2019-1A	D03/01/2	٠		318,114	318, 114	273,766	307,618		10,496		10,496		318, 114				5,344	12/01/2022	17 A.C.
67577M-AE-3	CLASS B2 144A 3.498% 10/15/32	D03/04/2	22 Call 100.0000		12,350,000	12,350,000	12,350,000	12,350,000				1		12,350,000	1			166,838	10/15/2032	1 C FF
	0.100 02 1110 0.100% 10/10/02	5	THE TORONTO-DOMINION		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				100,000	0/ 10/ 2002	1.0 12
693483-AD-1	POSCO SR UNSEC 4.000% 08/01/23	D02/09/2		[6,877,119	6,675,000	6,640,357	6,663,256	L	802		802		6,664,058	L	213,061	213,061	140,917	.08/01/2023	2.A FE
74951P-DF-2	RESIF 2004-C B3 SUB FLT 1.071% 09/10/36	D03/10/2			18,779	18,779	7,425	1,366		17,413		17,413		18,779				25		
759470-AY-3	RELIANCE INDUSTRIES LTD 5.400% 02/14/22	D			20,000,000	20,000,000	20,006,688	20,000,575		(575)		(575)		20,000,000				540,000	.02/14/2022	
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D03/20/2	,		847,901	847,901	847,579	847,620		281		281		847,901				4,744	.09/20/2053	
	RENEW 2017-1A A SEQ 3.670% 09/20/52	D03/20/2			85, 115	85,115	85,093	85,246		(130)		(130)		85, 115	ļ		ļļ.		.09/20/2052	
/84309-AA-4	SJETS 2017-1 A SEQ 3.967% 08/15/42	D03/15/2	22 Paydown		81,556	81,556		81,556						81,556				518	.08/15/2042	2.B FE

Show All Long-Term Bonds and Stock Sold Re	ledeemed or Otherwise Disposed of During the Current Quarter
Show All Long-Term Bonds and Stock Sold, N	tedeelijed di Otijelwise Disposed di Dujijid tije Cuijelit Qualtel

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or (Otherwise I	Disposed (of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	5		isposal	Name	Shares of	Consid-	5	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	Ŭ	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
786584-A@-1	SAFRAN B-SR-UNSEC 4.280% 02/09/22 SKANDINAVISKA ENSKILDA SR UNSEC 3.050%	D	2/09/2022	Maturity		55,000,000	55,000,000	55,000,000	55,000,000						55,000,000				1, 177,000	02/09/2022 .	2.A
83051G-AK-4	03/25/22	D 03	3/25/2022	Maturity		10,000,000	10,000,000	9,991,800	9,999,349		651		651		10,000,000				152,500	03/25/2022 .	. 1.D FE
83368R-AJ-1	SOCIETE GENERALE SR UNSEC 3.250% 01/12/22.		/12/2022	Maturity		10,000,000	10,000,000	9,974,800	9,999,838		162		162		10,000,000				162,500	01/12/2022 .	2.B FE
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	3/15/2022	Paydown		234, 105	234, 105	237,392	236,342		(2,237)		(2,237)		234, 105				1,827	03/15/2044 .	2.B FE
85771P-AK-8	EQUINOR ASA CO.GUARNT 2.650% 01/15/24	D 01	/26/2022	MARKETAXESS HOLDINGS INC		20,639,082	20,100,000	20,060,202	20,091,667		295		295		20,091,962		547 . 120	547.120	285,560	.01/15/2024	1.D FE
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32		/20/2022 3/15/2022	Paydown		20,039,082		20,060,202			290		293		20,091,962		347 , 120	341 , 120	615	05/17/2032 .	
	TOTAL CAPITAL INTL SA CO.GUARNT 2.875%		, 10, 2022																		
89153V-AB-5	02/17/22	D	/17/2022	Maturity		35,000,000	35,000,000	35, 125, 350	35,001,833		(1,833)		(1,833)		35,000,000				503, 125	02/17/2022 .	1.E FE
000457 45 7	VOYA 2016 4A B2 MEZ CDO-CF-CLO-HY 3.740%	D 00	/40 /0000	D 4															(000)	07 (00 (0000	4.0.55
92915T-AE-7	07/20/29	D	3/12/2022	Paydown															(936)	07/20/2029 .	1.B FE
C2617@-AC-0	4.270% 02/09/22	D02	2/09/2022	Maturity		23.000.000	23.000.000	23,000,000	23.000.000						23,000,000				491,050	02/09/2022 .	2.B
				Redemption 100.0000															•		
G0566*-AD-1	ARQIVA PP FINANCING PLC 2.680% 12/31/29	B01.	/08/2022			(3,399,759)	(3,399,759)	(3, 123, 287)	(3,409,583)					286,297	(3,399,759)	(276,472)		(276,472)		12/31/2029 .	2.A FE
P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	n 02	3/31/2022	Redemption 100.0000		1,212,202	1,212,202	1,212,202	1,212,202						1,212,202					06/30/2034 .	2 / DI
J 3/ 33#-AA-0	Endon Feno SAC SH-0NGEC 4.070/0 00/30/34	D	1/31/2022	Redemption 100.0000		1,212,202														00/30/2004 .	Z.A FL
P4000@-AA-1	ELETRANS SA SR-SEC 4.060% 12/28/37	D	/12/2022			(115)	(115)	(115)	(115)						(115)				7,810	12/28/2037 .	. 2.A FE
	BROOKFIELD WA RAIL PTY LTD B-SR-SEC 4.030%																				
Q1842#-AB-4	03/27/22 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876%	D	/27/2022	Maturity		39,000,000	39,000,000	39,000,000	39,000,000						39,000,000				785,850	03/27/2022 .	2.B
Q4436#-AB-0	06/27/27	B 03	/27/2022	Redemption 100.0000		96,634	96,634	98,045	93,735					4,310	96,634	(1,411)		(1,411)	1, 178	06/27/2027 .	2 B FF
	NETFLOW OSARS-WESTERN FINANCE SR-SEC 4.870%	D	, LI, LULL	Redemption 100.0000											20,004	(1,411)		(1,411)	,,,,,,		2.0 (2
Q6568#-AA-7	09/30/39	B01.	/01/2022			741,778	741,778	781,592	741,778					39,814	741,778	(39,814)		(39,814)	9,031	09/30/2039 .	2.B PL
070770 11 5	PLENARY HEALTH FINANCE CO PTY SERIES A		100 10000	Redemption 100.0000		700 500	700 500	040.054	700 004					40.700	700 500	(50, 450)		(50, 450)	4 070	07/00/00/0	4 5 55
Q7677@-AA-5	2.218% 07/02/40 TEC HEDLAND PTY LTD SR-UNSEC 4.070%	В	/03/2022	Redemption 100.0000		789,596	789,596	842,054	799,264					42,790	789,596	(52,458)		(52,458)	4,378	07/02/2040 .	I.F FE
Q8806@-AA-7	06/30/42	B03.	/31/2022	Tiedempt Toll 100.0000		381,741	381,741	363,048	369,059					(6,011)	381,741	18,693		18,693	3,862	06/30/2042 .	2.B PL
				Redemption 100.0000										, ,		,		,			
X5151*-AD-2	LANDSVIRKJUN SR-UNSEC 4.010% 03/08/22		/08/2022			12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				240,600	03/08/2022 .	2.A FE
110999999	99. Subtotal - Bonds - Industrial and M	liscellane	ous (Una	affiliated)	1	2,562,576,032	2,555,056,779	2,525,564,383	2,474,091,287	3,084	13,000,193		13,003,277	287,234	2,541,780,721	(256,080)	(945, 442)	(1,201,522)	60,263,614	XXX	XXX
05565A-AB-9	BNP PARIBAS JR SUBORDINATED 7.195% Perpet.	D 01	/03/2022	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				11.192	01/01/9999 .	2.C FE
	99. Subtotal - Bonds - Hybrid Securitie		/03/2022	00.0000		7.000,000	7,000,000	7.000,000	7.000,000						7.000,000				11, 192	XXX	XXX
10099999	VACO HLDGS LLC Term Loan A 11/09/23			Redemption 100.0000	1	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				11, 192	////	- XXX
000000-00-0	11/0/20	01.	/21/2022		ļ	10,898,417	10,898,417	10,843,925	10,878,971		19,446		19,446		10,898,417				210,931	11/09/2023 .	2.C PL
	SAPPHIRE TELECOM INC Revolver			Redemption 100.0000												1					
000000-00-0	11/20/23		/10/2022			253,384	253,384	253,384	253,384						253,384				7,217	11/20/2023 .	3.A PL
000000-00-0	NONNI'S FOODS-LLC Initial Term Loan 12/01/23	03	3/31/2022	DIRECT		7,000,000	7,000,000	6,930,000	6,975,345		2,857		2,857		6,978,202		21,798	_21,798	90,564	12/01/2023 .	4 B FF
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	NONNI'S FOODS-LLC Initial Term Loan		, O I, LULL	Redemption 100.0000							2,007		2,007					21,700			7.5 (2
000000-00-0	12/01/23		3/31/2022			6,271	6,271	6,208	6,249		22		22		6,271					12/01/2023 .	4.B FE
000000 00 -	NORTH HAVEN CS ACQUISITION INC Term Loan		104 10000	Redemption 100.0000		07.505	27.505	07 405	27.05						27 565	1				04 (00 (000 :	0.4.5
000000-00-0	01/23/24		3/31/2022	Redemption 100.0000	····	37,500	37,500	37 , 125	37,323	ļ	177		177		37,500	·			611	01/23/2024 .	3.A PL
000000-00-0	OLINOLIN FIGURES TING TETH LORD U3/22/24	01	/03/2022	Redemption 100.0000		20,505	20,505	20,301	18,985		1,520		1,520		20,505	1			(1)	03/22/2024 .	3.C PL
	JENSEN HUGHES INC 2018 Incremental Term Loan			Redemption 100.0000									1,020								
000000-00-0	03/22/24		/03/2022			7,392	7,392	7,324	7,364		28		28		7,392					03/22/2024 .	3.C PL
000000 00 0	JENSEN HUGHES INC Jensen Hughes Inc		(00 (0000	Redemption 100.0000		7 442	7 444	7 000	7 444						7 444	1				00/00/0004	4.0.7
000000-00-0	03/22/24		/03/2022	Redemption 100.0000		7, 141	7,141	7,069	7, 141						7, 141					03/22/2024 .	. 4.C Z
000000-00-0	MERITB2B LLC TERM A LOAN 05/23/24	03.	/31/2022	100.0000	[31,571	31,571	31,255	31,571						31,571	L			74	05/23/2024 .	4.B Z

						Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise	Disposed o	of During th	ne Current Q	Quarter							
1	2	3	4		5	6	7	8	9	10	Cl	nange In Boo	k/Adjusted	Carrying Value	е	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation, NAIC
														Total	Total							Desig-
													Current		Foreign					Bond		nation
													Year's		Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	Value /	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	D d . ff	For-		_	ame	Shares of	Consid-	D. Mal	Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description GS ACQUISITION INC Revolver 05/25/24	eign	Date	Redemption	rchaser 100.0000	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
000000-00-0	ds Acquisition inc nevotvei 03/23/24	`l	02/03/2022 .	neuelliption	100.0000		112,988	112,988	112,306	112,423		565		565		112,988				494	. 05/25/2024 .	3.B PL
	COMAR HOLDING COMAPANY LLC Second Amendment			Redemption	100.0000																	
000000-00-0	Delayed Draw 06/18/24		03/31/2022 .	D. d 4 i	100,0000		31,859	31,859	31,859	31,859						31,859				581	06/18/2024 .	3.B PL
000000-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan 07/02/24		03/31/2022 .	Redemption	100.0000	[6,667	6,667	6,500	6,547		119		119		6,667				115	.07/02/2024 .	4.A PL
	INHANCE TECHNOLOGIES HLDGS LLC Second Amend			Redemption	100.0000																	
000000-00-0	Term Loan 07/16/24VALICOR PPC INTERMEDIATE II LL First Lien		01/04/2022 .	Dodom+ior	100.0000	}	41,896	41,896	41,477	41,483		413		413		41,896				261	07/16/2024 .	3.C Z
000000-00-0	Revolver 07/24/24		01/12/2022 .	Redemption			150,000	150,000	150,000	150,000						150,000				56	. 07/24/2024 .	4.C PL
	VANGUARD PACKAGING LLC Term A Loan																					
000000-00-0	08/09/24 VANGUARD PACKAGING LLC Term A Loan		03/31/2022 .	DIRECT Redemption	100.0000	·	6,863,500	7,000,000	6,935,634	6,964,188		3, 142		3, 142		6,967,330		(103,830)	(103,830)	109,375	08/09/2024 .	2.C PL
000000-00-0	08/09/24		03/31/2022 .	neucliption	100.0000		28,500	28,500	28,238	28,354		146		146		28,500				445	08/09/2024 .	2.C PL
	A PLACE FOR MOM-INC. Term Loan																					
000000-00-0	08/10/24		03/31/2022 .	DIRECT Redemption	100.0000	·····	6,927,200	7,000,000	6,970,550	6,988,415		1,041		1,041		6,989,455		(62,255)	(62,255)	97, 141	08/10/2024 .	3.A PL
000000-00-0	08/10/24		03/31/2022 .	neucliption	100.0000		1,686,483	1,686,483	1,679,388	1,683,692		2,791		2,791		1,686,483				417	08/10/2024 .	3.A PL
	SSJA BARIATRIC MGMT LLC Term A Loan																					
000000-00-0	08/26/24SSJA BARIATRIC MGMT LLC Term A Loan		03/31/2022 .	DIRECT Redemption	100.0000		7,000,000	7,000,000	6,936,478	6,962,427		3,243		3,243		6,965,670		34,330	34,330	105,000	08/26/2024 .	2.C PL
000000-00-0	08/26/24		03/31/2022 .	Tiedelipt Toll			28,094	28,094	27,839	27,943		151		151		28,094				421	.08/26/2024 .	2.C PL
				Redemption	100.0000																	
000000-00-0	HEARTLAND LLC Revolver 08/30/24 ORBIT PURCHASER LLC Fourth Incremental Term		02/22/2022	Redemption	100.0000	·····	183,673	183,673	181,837			1,837		1,837		183,673				469	08/30/2024 .	3.0 Z
000000-00-0	Loan 10/19/24		03/31/2022 .				41,849	41,849	41,431	41,469		380		380		41,849					10/19/2024 .	4.C Z
000000 00 0	ORBIT PURCHASER LLC Delayed Draw Term Loan		00 (04 (0000	Redemption	100.0000		0.000	0.000	0.000	0.004		(0)		(0)		0.000					40 (04 (0004	0.0.0
000000-00-0	10/21/24MIDLAND INDUSTRIES LLC Incremental Term Loan		03/31/2022 .			····	9,898	9,898	9,903	9,901		(3)		(3)		9,898					10/21/2024 .	2.0 PL
000000-00-0	11/02/24		03/31/2022 .	DIRECT			6,986,000	7,000,000	6,930,000	6,959,950		40,050		40,050		7,000,000		(14,000)	(14,000)	114,042	11/02/2024 .	2.C FE
000000-00-0	MIDLAND INDUSTRIES LLC Incremental Term Loan 11/02/24		03/31/2022	Redemption	100.0000		24,323	24,323	24,080	24, 184		139		139		24,323				206	11/02/2024	2 C EE
	WORLDWIDE CLINICAL TRIALS HLDG Initial Term			Redemption	100.0000	<u> </u>	24,323	24,323		∠4, 184		139				24,323				396	1 1/02/2024 .	4.0 FE
000000-00-0	Loan 12/05/24		03/31/2022 .				62,500	62,500	61,875	62,214		286		286		62,500					12/05/2024 .	4.C PL
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		03/31/2022	Redemption	100.0000	1	9,572	9,572	9,333	9,389		183		183		9,572				127	12/18/2024	3 R PI
	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw			Redemption	100.0000	<u> </u>	ÿ, IJIZ	9,312				103		100		5,312				14/	12/ 10/2024 .	J.D I'L
000000-00-0	Term Loan 12/18/24		03/31/2022 .				30,612	30,612	30,612	30,612						30,612				336	12/18/2024 .	4.B PL
000000-00-0	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan 12/24/24		03/31/2022	DIRECT			6.967.100	7.000.000	6,930,000	6,945,858		5.374		5.374		6.951.232		15.868	15.868	92,307	12/24/2024 .	2 A DI
000000-00-0	CDI ACQUISITIONCO iNC 2020 Incremental Term		90/ 51/ 2022 .	Redemption	100.0000		0,907,100		0,930,000			4 ان, لا				9,931,232			13,000	92,301	12/24/2024 .	2.A FL
000000-00-0	Loan 12/24/24		03/31/2022 .				99,297	99,297	98,304			768		768		99,297				1,309	12/24/2024 .	2.A PL
000000-00-0	CDI ACQUISITIONCO iNC 2021 Incremental Term Loan 12/24/24		03/31/2022	Redemption	100.0000		13,295	13,295	13, 162	13, 176		119		119		13,295				174	12/24/2024 .	2 A FF
	CDI ACQUISITIONCO INC 02-2022 Incremental			Redemption	100.0000	<u> </u>			·	10, 170												
000000-00-0	Term Loan 12/24/24		03/31/2022 .			ļ ļ	40,495	40,495	40,090			405		405		40,495					12/24/2024 .	
000000-00-0	VPET USA LLC Revolver 12/31/24 NORTH HAVEN CS ACQUISITION INC First		03/30/2022 .	Redemption	100.0000	·····	537,281	537,281	536,449	536,480		801		801		537,281					12/31/2024 .	3.A Z
000000-00-0	Incremental Term Loan 01/23/25		03/31/2022 .	pt ruil		 	20,340	20,340	20 , 137	20,203		137		137		20,340				331	01/23/2025 .	3.A PL
	KABAFUSION HLDGS LLC First Lien Initial Term		00 (04 (00	Redemption	100.0000																	
000000-00-0	Loan 01/28/25		03/31/2022 .	Redemption	100.0000	·····	45,000	45,000	45,000	45,000				···		45,000				563	01/28/2025 .	2.C PL
000000-00-0			03/31/2022	nousilpt 1011	100.0000	1	22.500	22.500	22.500							22.500				141	.02/06/2025 .	3 4 7

SCHEDULE D - PART 4

						Show All Lor	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or C	Otherwise [Disposed o	of During th	he Current	Quarter							
1	2	3	4	5		6	7	8	9	10				Carrying Va	ue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation, NAIC
														Total	Total							Desig-
													Current	Change in	Foreign					Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP			S:I	Name	_	Number of	0		A =4=1	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident- ification	Description	For- Deign	Disposal Date	Name of Purcha		Shares of Stock	Consid- eration	Par Value	Actual Cost	Carrying Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	During Year	Maturity Date	strative Symbol
ilication	LIQUI-BOX HLDGS INC Revolver	eigii	Date		100.0000	Olock	Cration	i ai vaiue	COSt	value	(Decrease)	Accietion	HIZEU	13)	value	Date	Disposai	Disposai	Disposai	i cai	Date	Oyiliboi
000000-00-0	02/26/25	0	1/13/2022				2,695,728	2,695,728	2,683,673	2,695,728						2,695,728					02/26/2025 .	5.A FE
000000-00-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		3/31/2022	Redemption	100.0000		9,632	9,632	9,584	9,594		38		20		.9.632				144	03/04/2025 .	2 A DI
000000-00-0	ONE WORLD FITNESS PFF LLC Initial Term Loan	u	3/31/2022	Redemption	100.0000		9,032	9,032	9,384	9,394		38				9,032				144		. 3.A PL
000000-00-0	03/29/25		3/31/2022				49,471	49,471	48,976	49, 177		294		294		49,471				773	03/29/2025 .	3.B PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25	٥	1/03/2022	Redemption	100.0000		3,520	3,520	3,485	3,487		33		33		3,520					05/03/2025 .	з д Рі
	A&R LOGISTICS HOLDINGS INC Tranche 8			Redemption	100.0000							o										
000000-00-0	Incremental TermLoan 05/03/25	0	1/03/2022		100 0000		1,263	1,263	1,250	1,255		8		8		1,263					05/03/2025 .	3.A Z
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25	0	1/03/2022	Redemption	100.0000		1,017	1.017	1,006	1,008		9		9		1.017					05/05/2025 .	3 A PI
	A&R LOGISTICS HOLDINGS INC Tranche 5			Redemption	100.0000			,	•							,						
000000-00-0	Incremental Term Loa 05/05/25 TAILWIND RANDYS LLC Initial Term Loan	0	1/03/2022	Dodomation	100.0000		17,361	17,361	17,361	17,361						17,361					05/05/2025 .	3.A PL
000000-00-0	05/16/25	0	3/31/2022	Redemption	100.0000		31,250	31,250	30,938	31,062		188		188		31,250				408	05/16/2025 .	3.B PL
	TAILWIND RANDYS LLC Delayed Draw Term Loan			Redemption	100.0000																	
000000-00-0	05/16/25	0	3/31/2022	Redemption	100.0000		6,250	6,250	6,203	6,212		38		38		6,250					05/16/2025 .	3.B PL
000000-00-0	Loan 05/16/25	۵	3/31/2022				12,984	12,984	12,855	12,874		110		110		12,984				169	05/16/2025 .	3.B PL
	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw		0 (04 (0000	Redemption	100.0000		70.4	704		005		_		_		704					00 (00 (0005	
000000-00-0	Term Loan 06/06/25	u	3/31/2022	Redemption	100.0000		701	701	694	695		5		5		701				11	06/06/2025 .	4.A PL
000000-00-0	Loan 06/06/25	۵	3/31/2022				24,569	24,569	24,323	24,414		155		155		24,569				369	06/06/2025 .	4.A PL
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		3/31/2022	Redemption	100.0000		1,420	1,420	1,406	1,411		٥		٥		1,420				22	06/06/2025 .	4.A PL
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien	u	0/01/2022	Redemption	100.0000		1,420	1,420	1,400	,411						1,420				22	90/00/2023 .	. 4.A FL
000000-00-0	Revolver 06/26/25	0	1/28/2022				2,658,642	2,658,642	2,632,344	2,635,303		23,338		23,338		2,658,642				4,679	06/26/2025 .	3.B PL
000000-00-0	ONS MSO LLC First Lien Initial Term Loan 07/08/25	0	1/03/2022	Redemption	100.0000		25,000	25,000	24,750	24,845		155		155		25,000				331	07/08/2025 .	2 B PI
	ONS MSO LLC 2021-1 Incremental Term Loan			Redemption	100.0000			•														
000000-00-0	07/08/25DILIGENT CORPORATION DOLLAR Term Loan B-1	0	1/03/2022	Dodomet i on	100.0000		34,611	34,611	34,265	34,329		283		283		34,611				521	07/08/2025 .	2.B PL
000000-00-0	07/31/25	0	3/31/2022	Redemption	100.0000		140,450	140,450	139,229	139,526		924		924		140,450				2,636	07/31/2025 .	3.C PL
	DILIGENT CORPORATION Dollar Delayed Draw Term		0 (04 (0000	Redemption	100.0000											4 500						
000000-00-0	Loan 08/04/25	u	3/31/2022	Redemption	100.0000		1,526	1,526	1,526	591						1,526				29	08/04/2025 .	3.0 PL
000000-00-0	Incremental Term 08/27/25	0	3/31/2022				13,045	13,045	12,850	12,851		195		195		13,045				(3)	08/27/2025 .	3.C Z
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 6 Delayed Draw Te 08/27/25	·	3/31/2022	Redemption	100.0000		30, 132	30,132	29,893	29,895		237		237		30,132				110	08/27/2025 .	3.C PL
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T		0/01/2022	Redemption	100.0000				29,093	29,093		201		201						110	90/21/2023 .	. 3.0 FL
000000-00-0	09/01/25	0	3/31/2022				17,005	17,005	16,835	16,837		168		168		17,005				38	09/01/2025 .	4.C Z
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25	0	3/31/2022	Redemption	100.0000		15,884		15,787	15,790		93		93		15,884					09/23/2025 .	2 B PI
	SPECIALIST RESOURCES GLOBAL IN Initial Term			Redemption	100.0000											•		***************************************	***************************************			
000000-00-0	Loan 09/23/25	0	3/31/2022	Dadamet i an	100.0000		6,688	6,688	6,621	6,644		44		44		6,688				92	09/23/2025 .	2.B PL
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25	0	3/31/2022	Redemption	100.0000		20,364	20,364	20,239	20,244		120		120		20,364				285	09/23/2025 .	2.B PL
	J. KNIPPER AND CO INC Term Loan			Redemption	100.0000																	
000000-00-0	10/01/25BLUEHALO GLOBAL HOLDINGS LLC Term Loan		3/31/2022	Redemption	100.0000		68,974	68,974	68,701	62,787		222		222		68,974				1,280	10/01/2025 .	3.A PL
000000-00-0	10/31/25	0	3/31/2022	neudiipt run			75,693	75,693	74,940	75,049		644		644						1,596	10/31/2025 .	4.C
	SAPPHIRE TELECOM INC Initial Term Loan		0 (04 (0000	Redemption	100.0000				7 0	7						0.515					44 (00 (005-	0.4.51
000000-00-0	11/20/25		3/31/2022				8,013	8,013	7,933	7,965		49		49		8,013				128	11/20/2025 .	3.A PL

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4	2	3 4					-													
1	_	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total					Daniel		Desig-
											Current	Change in	Foreign	DI-/				Bond		nation
								Prior Year		Current	Year's Other Than	Book/ Adjusted	Exchange in	Book/ Adjusted	Foreign			Interest/ Stock	Stated	Modifier and
								Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	, ,	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	PROTEIN FOR PETS OPCO LLC First Amendment		Redemption 100.0000						Ì			ĺ				·	·			
	Term Loan 11/30/25				8,672	8,672	8,628	8,632		40		40		8,672					11/30/2025	. 2.C PL
000000-00-0	ARISE HLDGS INC First Lien Initial Term Loan		DIRECT		6,997,200	7,000,000	6,930,000	6,950,884		3.697		3,697		6,954,581		42,619	42,619	96,310	12/09/2025	2 B PI
	ARISE HLDGS INC First Lien Initial Term Loan		Redemption 100.0000			,,000,000														2.5 (2
000000-00-0	12/09/25				50,000	50,000	49,500	49,649		351		351		50,000				688	12/09/2025	. 2.B PL
	IVEX HOLDCO INC First Amendment Term Loan 12/17/25		Redemption 100.0000		13,602	13,602	13,466	13,476		125		125		13,602				201	12/17/2025	2 A DI
000000-00-0	IVEX HOLDCO INC Intial Term Loan		Redemption 100.0000		10,002		13,400	10,4/0		143		123						221	12/11/2020	0.A FL
	12/17/25				14,500	14,500	14, 355	14,380		120		120		14,500				236	12/17/2025	. 3.A PL
	VPET USA LLC First Amendment Term Loan	00/04/0000	Redemption 100.0000		44,000	44 000	40.040	40.055		373		373		44 000				047	40 (04 (0005	0.4.01
Ω00000-00-0	12/31/25 WORLD 50-INC. Senior Secured 2021 Incrementa	03/31/2022	Redemption 100.0000		41,228	41,228	40,816	40,855		3/3		3/3		41,228				347	12/31/2025	. 3.A PL
000000-00-0	01/10/26	03/31/2022			7,978	7,978	7,899	7,912		66		66		7,978				6	01/10/2026	. 4.C
	SUMMIT BUYER LLC Incremental DDTL Tranche A-2		Redemption 100.0000																	
000000-00-0	L 01/14/26 FORTUNE INTERNATIONAL LLC Tranche 2 Delayed		Redemption 0.0000		20,718	20,718	20,685	20,685		33		33		20,718				(1)	01/14/2026	. 3.A PL
	Draw Term Lo 01/17/26	01/05/2022	Redemption 0.0000															563	01/17/2026	2.C PL
	XIFIN INC Third Amendment Term Loan		Redemption 100.0000																	
000000-00-0					16,215	16,215	16,053	16,062		153		153		16,215					02/06/2026	. 3.A PL
	XIFIN INC Fourth Amendment Term Loan 02/06/26	03/31/2022	Redemption 100.0000		30 , 152	30 , 152	29,775	30,074		70		79		30, 152				159	02/06/2026	3 A 7
	PEAK UTILITY SERVICES GROUP IN Revolver		Redemption 100.0000				25,775												92/00/2020	0.n Z
000000-00-0					928,571	928,571	919,285	920,212		8,359				928,571					03/02/2026	. 2.B PL
000000-00-0	ROHRER CORPORATION REVOLVER 3/2021	03/16/2022	Redemption 100.0000		660,000	660,000	654,412	655,881		4, 119		4, 119		660,000				8.192	03/15/2026	2 A DI
	SIMITREE ACQUISITION LLC First Amendment Term		Redemption 100.0000		000,000		034,412	000,001		4,119		4, 119						0, 192	93/ 13/2020	3.A FL
000000-00-0	Loan 05/17/26	03/31/2022			14,959	14,959	14,810			150		150		14,959				114	05/17/2026	. 4.C Z
	GS ACQUISITION INC Initial Term Loan	00/04/0000	Redemption 100.0000		00.050	00.050	00 705			540		540		00.050				050	05 (00 (0000	
	05/22/26 ARGANO LLC Initial Term Loan		Redemption 100.0000		63,352	63,352	62,795	62,803		549		549						850	05/22/2026	. 3.B Z
	06/10/26	01/04/2022	100.000		34,709	34,709	34,362	34,392		318		318		34,709				213	06/10/2026	. 3.A PL
	ITS BUYER INC Initial Term Loan		Redemption 100.0000																	
	06/14/26		Redemption 0.0000		121,873	121,873	120,655	120,753		1, 121		1, 121		121,873				2,728	06/14/2026	. 2.A PL
	Term B Loan 06/26/26	01/01/2022	Redemption 0.0000															168	. 06/26/2026	3.B PL
	VALICOR PPC INTERMEDIATE II LL First Lien		Redemption 100.0000																	
	Initial Term Loan 07/24/26		Dedemation 400 0000		20,000	20,000	19,800	19,862		138		138		20,000				480	07/24/2026	. 4.C PL
	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26	03/31/2022	Redemption 100.0000		1,026	1,026	1,026	1,026						1,026				4	08/08/2026	3 B PI
	KENE ACQUISITION INC First Lien Term B Loan		Redemption 100.0000		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		.,,,,,,													0.5 12
000000-00-0	08/08/26				6, 161	6, 161	6 , 130	6, 140		21		21		6, 161				24	08/08/2026	. 3.B PL
000000-00-0	STS HLDG INC SR-UNSEC 08/27/26	03/31/2022	Redemption 100.0000		7,500	7,500	7,369	7,407		93		93		7,500				103	08/27/2026	3 B PI
	JARROW FORMALS INC Initial Term Loan		Redemption 100.0000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,401		50				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					90/21/2020	0.D TL
000000-00-0	08/31/26				240,625	240,625	237,617	238,048		2,577		2,577		240,625				4,361	08/31/2026	. 3.A PL
	WARRIOR ACQUISITION REVOLVER 09/16/26	01/10/2022	Redemption 100.0000		640,000	640,000	640,000	640,000						640,000				9,476	00/16/0006	2 C DI
	GABRIEL PATNERS LLC Second Amendment		Redemption 100.0000		940,000	040,000	040 , 000		·····			·····		040,000				9,4/b	09/16/2026	4.0 FL
	Incremental T 09/21/26				1,893	1,893	1,874	1,875		18		18		1,893				67	09/21/2026	. 3.A PL
000000 00 0	GABRIEL PATNERS LLC First Amendment	00/04/0000	Redemption 100.0000		10.000	10.000	10 701	10 710		00		-00		10.000				005	00/04/0000	0.4.01
	Incremental Te 09/21/26 CORNERSTONE ADVISORS OF ARIZON Incremental	03/31/2022	Redemption 100.0000		10,809	10,809	10,701	10,712		98		98		10,809				205	09/21/2026	3.A PL
000000-00-0					5,401	5,401	5,347	5,347		54		54		5,401			<u>.</u>	88	09/24/2026	. 2.C Z

SCHEDULE D - PART 4

				SHOW All LO	ng-renn bu	nus and Stoc	ik Solu, Nec	icellied of C	Juleiwise	Disposed (ט טווווטט ונ	he Current Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15							NAIC
																			Desig-
																			nation,
																			NAIC
												Total Total							Desig-
											0						Dond		
											Current	Change in Foreign	5				Bond		nation
										_	Year's	Book/ Exchange		l			Interest/		Modifier
								Prior Year		Current	Other Than	, ,	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Dispos	al Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	CORNERSTONE ADVISORS OF ARIZON Delayed Draw		Redemption 100.000)					(,		'	'				+ -
000000-00-0	Term Loan 09/24/26				3, 125	3, 125	3,094	3,096		29		29	3, 125				51	. 09/24/2026 .	2.C PL
	BULLHORN INC Amendment No 1 Term Loan		Redemption 100.000)															
000000-00-0	09/30/26		2		36,270	36,270	35,772	33,446		416		416	36,270				615	09/30/2026 .	3.C PL
	BULLHORN INC Amendment No 2 Delayed Draw Te																		
000000-00-0	09/30/26				1, 127,508	1, 133, 174	1,127,508						1, 127, 508					09/30/2026 .	3.C PL
000000 00 0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw II		Redemption 100.000	'	12,500	10 500	10.070	40.000		118		110	10 500				4.4	10/07/2026 .	2 A DI
000000-00-0	Term Loan 10/07/26		Redemption 100.000	1	12,500	12,500	12,373	12,382		118		118	12,500				41	10/0//2026 .	2.A PL
000000-00-0	10/07/26	03/31/202		<u> </u>	28, 183	28,183	27,760	27,830		353		353	28, 183				528	. 10/07/2026 .	2 A PI
500000 00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw III		Redemption 100.000)	20, 100								20, 100						
000000-00-0					5, 175	5, 175	5, 175		L	L			5, 175	L	[25	. 10/07/2026 .	2.A PL
	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw II		Redemption 100.000)	,	,	,						,						
000000-00-0	Term Loan 10/07/26		2		3,509	3,509	3,509	3,509					3,509				107	10/07/2026 .	2.A PL
	HANDGARDS LLC Second Amendment Term Loan		Redemption 100.000)															
000000-00-0	10/14/26				30,355	30,355	30,051			304		304	30,355				169	10/14/2026 .	3.A Z
	VESSCO MIDCO HOLDINGS LLC First Lien Revolver	00/40/000	Redemption 100.000)	070 400	070 400	070 040			4 005		4 005	070 400					10 (10 (0000	
000000-00-0	10/18/26	02/16/202	Redemption 100.000		273,408	273,408	272,013			1,395		1,395	273,408					10/18/2026 .	2.0 Z
000000-00-0	Draw Term L 10/19/26			'	25,761	25,761	25,504	25,518		243		243	25,761					10/19/2026 .	4 B
000000-00-0	W20 HOLDINGS INC Term Loan 10/21/26				23,701	23,701	23,304	23,310		240		243	23,701					10/ 19/2020 .	4.D
000000-00-0	10/21/20	03/31/202	2 DIRECT		7,000,000	7,000,000	6,930,000					9,363	6,939,363		60,637	60,637		10/21/2026 .	2.B Z
	W20 HOLDINGS INC Term Loan 10/21/26		Redemption 100.000)	,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
000000-00-0					18,933	18,933	18,743			189		189	18,933					10/21/2026 .	2.B Z
	W20 HOLDINGS INC 2020 Incremental DDTL		Redemption 100.000)															
000000-00-0	10/21/26				(18,933)	(18,933)	(18,743)	(18,933)					(18,933)					10/21/2026 .	2.B Z
	W20 HOLDINGS INC Term Loan 10/21/26	00 (04 (000	Redemption 100.000)	40.000	40.000	40.740			400		400	40.000					10 (01 (0000	
000000-00-0	BRADSHAW INTERNATIONAL INC Revolving				18,933	18,933	18,743			189		189	18,933					10/21/2026 .	2.0 Z
000000-00-0	Commitment 10/21/26			'	2,510,246	2,510,246	2,447,490	2,447,927		62,319		62,319	2,510,246				44,714	10/21/2026 .	3 A 7
900000 00 0	10/21/20		Redemption 100.000)	2,310,240		2, 147, 130			02,013		02,013	2,510,240					10/21/2020 .	. U.A Z
000000-00-0	PROSCI INC TERM 10/21/26	03/31/202		Ĺ	447, 104	447 , 104	442,633	447, 104		L		L	447 , 104				2,214	10/21/2026	3.B Z
	BRADSHAW INTERNATIONAL INC Revolving		Redemption 100.000)	,	,	,						,				,		1
000000-00-0	Commit ment 10/21/26	02/14/202	2		2, 151, 639	2,151,639	2,097,848	2,098,223		53,416		53,416	2, 151, 639				16,810	10/21/2026 .	4.B Z
		1	Redemption 100.000)						I									1
000000-00-0	PROSCI INC TERM 10/21/26		2	.	223,552	223,552	221,316	223,552					223,552			······ -	1, 107	10/21/2026 .	4.C Z
000000 00 0	W20 HOLDINGS INC 2020 Incremental DDTL	00/04/000	Tay Fran F		7 947 400	7 404 640	7 047 400	0 744 070		/4 0701		(1.076)	7 047 400					10 /01 /0000	2 0 7
000000-00-0	10/21/26AROTECH CORPORATION Revolver		2 Tax Free Exchange Redemption 100.000		7,347,402	7,421,618	7,347,402	2,714,278		(1,876)		(1,876)	7,347,402					10/21/2026 .	Z.B Z
000000-00-0	10/22/26	01/21/202		ή	2,000,000	2,000,000	1,975,000			25,000		25,000	2,000,000					10/22/2026 .	3 C 7
500000 00 0	HYPHEN SOLUTIONS LLC Incremental Term Loan									25,000			,000,000						
000000-00-0	10/27/26		2 DIRECT		6,965,000	7,000,000	6,930,000	7,000,000		L			7,000,000		(35,000)	(35,000)	70,431	10/27/2026 .	3.A Z
	HYPHEN SOLUTIONS LLC Initial Term Loan		Redemption 100.000)	, , , ,	, ,	, ,	, ,					, ,		,	, ,	, ,		
000000-00-0	10/27/26	03/31/202	2		89,456	89,456		88,702		754		754	89,456				2,041	10/27/2026 .	3.A PL
	NEW ERA TECHNOLOGY INC Initial Term Loan																		
000000-00-0	10/30/26				6,954,500	7,000,000	6,860,000	6,874,304		5,405		5,405	6,879,708		74,792	74,792	132,514	10/30/2026 .	2.C PL
000000 00 0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan	00 (04 (000	Redemption 100.000)	0.747	0.747	0.500	4 540		F 605		F 00F	0.74					40 (00 (0000	0.00
000000-00-0	10/30/26			, 	9,747	9,747	9,568	4,542		5,205		5,205	9,747			·	50	10/30/2026 .	2.0 ML
000000-00-0				'	36,495	36,495	35,765	35,839		655		655					463	10/30/2026 .	2 C DI
000000-00-0	IVEX HOLDCO INC Scond Amendment Incremental		Redemption 100.000)		, 480	,100	,039		000							400	10/ 00/ 2020 .	. 2.0 FL
000000-00-0	TL 11/02/26	03/01/202			25,000	25,000	24,750	25,000	L				25,000	L				11/02/2026 .	3.A Z
	POWERGRID SERVICES ACQUISITION Revolver		Redemption 100.000)														. ,	
000000-00-0		03/07/202	2		937,500	937,500	937,500	937,500					937,500			<u> </u>	10,313	. 11/10/2026 .	2.C Z
_	-																		

SCHEDULE D - PART 4

				SHOW All EC	nig-reini b	onus and Stoc	ik oolu, iket	icellied of C				he Current Quai	ICI .						
1	2	3 4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 1	5						NAIC
																			Desig-
																			nation,
																			NAIC
												Total To	otal						Desig-
											Current		eign				Bond		nation
											Year's		ange Book/				Interest/		Modifier
								Prior Year		Current				Foreign			Stock	Stated	and
									Lipropliand		Other Than				Poolized			Con-	SVO
CUSIP				Number of				Book/	Unrealized		Temporary		ook Carrying usted Value at	Exchange		Total Gain	Dividends Received		
Ident-		For- Dispos	al Name	Shares of	Consid-		Actual	Adjusted	Valuation	(Amor-	Impairment			Gain	Gain			tractual Maturity	
ification	Description			Stock		Dor Value		Carrying	Increase/	tization)/	Recog-		rying Disposal	(Loss) on	(Loss) on	(Loss) on	During	Date	
IIICation	JAGAUR BARROWER LLC Initial Term Loan	eign Date			eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Va	lue Date	Disposal	Disposal	Disposal	Year	Date	Symbol
000000-00-0	12/01/26	03/31/20		0000	62,500	62,500	61,688	61,812		688		688	62,500				932	.12/01/2026 .	2 C PI
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	MSM ACQUISITIONS INC Delayed Draw Term Loan			0000															. 2.0 12
000000-00-0	12/09/26																181	12/09/2026 .	4.A PL
	MSM ACQUISITIONS INC Initial Term Loan			0000		1													
000000-00-0	12/09/26																395	12/09/2026 .	4.A PL
000000 00 0	MSM ACQUISITIONS INC Delayed Draw Term Loan		Redemption 100.	0000	29,992	00.000	00 044	00.055		400		400	00.000				525	10 /00 /0000	4 4 104
000000-00-0	12/09/26		Redemption 100.	0000	29,992	29,992	29,841	29,855		138		138	29,992	·			525	12/09/2026 .	4.A PL
000000-00-0	12/09/26	03/31/20		,,,,,,	74,766	74,766	74,018	74,119		647		647	74,766	L			1,256	.12/09/2026 .	4.A PL
	TINUITI INC Initial Term Loan		Redemption 100.	0000	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			***************************************		[,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,200] [
000000-00-0	12/10/26		2		21,088	21,088	20,824	20,860		228		228	21,088					.12/10/2026 .	2.C PL
	TINUITI INC Initial Delayed Draw Term Loan		Redemption 100.	0000															
000000-00-0					2,721	2,721	2,718	2,717		4		4	2,721				41	12/10/2026 .	2.C PL
000000-00-0	HELIOS BUYER INC Term Loan 12/15/26			0000													07	10/15/0006	4 D DI
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan			0000													97	12/15/2026 .	4.B PL
000000-00-0	12/15/26	01/05/20		5000													11	12/15/2026 .	4.B Z
	HELIOS BUYER INC 2021 INCREMENTAL DELAYED		Redemption 100.	0000															
000000-00-0	DRAW 12/15/26				7,046	7,046	7,011	7,046									18	12/15/2026 .	4.B Z
	LELION BUNER INO B. I. ACCIONAL	04 (00 (00	Redemption 100.	0000	744 005	744 005	744 005	204 404					744 005				2 244	40 / 45 / 0000	4.0.0
000000-00-0	HELIOS BUYER INC Revolver 12/15/26.			0000	714,635	714,635	714,635	204, 181					714,635				2,014	12/15/2026 .	4.B PL
000000-00-0	HELIOS BUYER INC Revolver 12/15/26.	02/24/20		5000	714,636	714,636	714,636	204, 182					714.636				6,738	12/15/2026 .	1 R 7
000000 00 0	HELIOS BUYER INC Delayed Draw Term Loan		Redemption 100.	0000									14,000				,700		7.0 2
000000-00-0	12/15/26		2		27,859	27,859	27,859	27,859					27,859				330	12/15/2026 .	4.B Z
	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW		Redemption 100.	0000															
000000-00-0	TERM LOAN 12/16/26				16,732	16,732	16,565	16,732					16,732					.12/16/2026 .	4.C
000000-00-0	PRIME BUYER LLC Initial Term Loan 12/22/26	01/01/20		0000													(107)	12/22/2026 .	2 P DI
000000-00-0	12/22/20		Redemption 100.	0000													(107)	12/22/2020 .	. 2.b FL
000000-00-0	PRIME BUYER LLC Revolver 12/22/26	02/09/20			1,660,377	1,660,377	1,637,123			23,255		23,255	1,660,377	L			8,071	12/22/2026	2.B Z
	PRIME BUYER LLC Initial Term Loan		Redemption 100.	0000								·							
000000-00-0	12/22/26				40 , 125	40 , 125		39,607		518		518	40 , 125				657	12/22/2026 .	2.B PL
000000 00 0	MARKET PERFORMANCE GROUP HOLDI Revolver	01/07/20	Redemption 100.	0000	1 500 500	1 500 500	1 540 000	1 540 000		10 100		10 100	4 500 500				4 547	10 /00 /0000	2 1 7
000000-00-0	12/29/26		Redemption 100.	0000	1,562,500	1,562,500	1,548,869	1,549,368		13, 132		13, 132	1,562,500	·			4,517	12/29/2026 .	3.A Z
000000-00-0	12/29/26	03/31/20		5000	65,625	65,625	64,969			575		575					1,449	12/29/2026 .	3.A PL
	MARKET PERFORMANCE GROUP HOLDI First		Redemption 100.	0000													,		
000000-00-0	Amendment Term Loan 12/29/26	03/31/20			18,000	18,000	17,820	17,820		180		180	18,000				322	.12/29/2026 .	3.A Z
	SEKO GLOBAL LOGISTICS NETWORK INCREMENTAL		Redemption 100.	0000															
000000-00-0	REVOLVER 12/30/26			2000	6,596,426	6,596,426	6,548,151	6,596,426					6,596,426					12/30/2026 .	4.C Z
000000-00-0	12/31/26	03/31/20		0000	49,653	49,653	49, 156	49,222		431		431	49,653				900	.12/31/2026 .	2 C PI
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	INTEGRITY MARKETING ACQUISITIO Amendment No 4		Redemption 100.	0000															. 2.0 12
000000-00-0	Delayed Draw Te 02/05/27		2		14,233	14,233	14,019	14,030		203		203	14,233				85	.02/05/2027 .	3.C PL
	LIQUÍ-BOX HLDGS INC First Amendment Term Loan		Redemption 100.	0000															
000000-00-0	02/26/27				8,792	8,792	8,529	8,536		257		257	8,792					.02/26/2027 .	4.C Z
000000 00 0	FOODSCIENCE LLC Term Loan A 03/01/27	00/04/00	Redemption 100.	0000	0E 044	CE 044	64,687	OF 407		154		454	05 044				940	02/01/0007	ים פ פ
000000-00-0	NDC ACQUSITION CORP Initial Term Loan		Redemption 100.	0000	65,341					154		154					940	.03/01/2027 .	J.B PL
000000-00-0		03/31/20		,,,,,,	60,250	60,250	59,497	59,565		685		685	60,250	L			742	.03/09/2027 .	3.B PL
	NDC ACQUSITION CORP Revolver		Redemption 100.	0000	,200			,000					50,200						
000000-00-0		02/18/20			500,000	500,000	493,750	494, 169		5,831		5,831	500,000				8,597	.03/09/2027 .	3.B PL

SCHEDULE D - PART 4

						Show All Lor	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or C	Otherwise I	Disposed o	of During t	he Current	Quarter							
1	2	3	4	5		6	7	8	9	10				Carrying Val	ue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation, NAIC
														Total	Total							Desig-
													Current	Change in	Foreign					Bond		nation
													Year's	Book/	Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			Disposal	Name		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchas		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
000000-00-0	ROHRER CORPORATION Term Loan 03/15/27		.01/03/2022	Redemption 1	00.0000		50,000	50,000	49,500	49,544		456		456		50,000				119	.03/15/2027 .	3.A PL
900000-00-0	VENSURE EMPLOYER SERVICES INC INITIAL TERM B		2022	Redemption	0.0000				49,300	49,044		430		430		,00,000				119	.03/13/2021 .	. 3.A FL
000000-00-0	LOAN 03/26/27		.02/25/2022						24	(4,266)		(22)		(22)						199	.03/26/2027 .	2.A PL
000000 00 0	TRANSYSTEMS CORPORATION Transystems		00 (04 (0000	Redemption 1	00.0000		F0 F70	50 570	50.040	50.050		504		504		E0 E70					00/04/0007	4.0.7
000000-00-0	Corporation 03/31/27 VENSURE EMPLOYER SERVICES INC NEW DELAYED		.03/31/2022				56,579	56,579	56,013	56,058		521		521		56,579					.03/31/2027 .	4.C Z
000000-00-0	DRAW TERM 04/01/27		.01/21/2022	Tax Free Exchange			4,365,919	4,365,919	4,365,919	1,889,686						4,365,919					.04/01/2027 .	2.A Z
000000 00 0	AFC-DELL HOLDING CORP Delayed Draw Term Loan		04 (00 (0000	Redemption	0.0000																04/00/0007	0.0.01
000000-00-0	04/09/27		.01/08/2022	Redemption 1	00.0000															46	.04/09/2027 .	3.B PL
000000-00-0	04/09/27		.03/31/2022	The desire the second s			34,921	34,921	34,571	33,212		321		321		34,921				175	.04/09/2027 .	3.B PL
	AFC-DELL HOLDING CORP Term Loan		00/04/0000				F70 040	500.040	570 040	570 007		(04)		(04)		570.040					04/00/0007	
000000-00-0	04/09/27		.03/31/2022	Tax Free Exchange Redemption 1	00.0000		576,816	582,642	576,816	576,837		(21)		(21)		576,816					.04/09/2027 .	3.B Z
000000-00-0	04/15/27		.03/31/2022	Ticucinp (Tori			1,491	1,491	1,486	1,056		436		436		1,491					.04/15/2027 .	3.A PL
	MBS HLDGS INC Initial Term Loan			Redemption 1	00.0000																	
000000-00-0	04/16/27		.03/31/2022	Redemption 1	00.0000		50,000	50,000	49,500	49,538		462		462		50,000				905	.04/16/2027 .	3.A PL
000000-00-0	04/20/27		.03/31/2022	Tiedempt Toti			45,652	45,652	45, 196	45,229		423		423		45,652					.04/20/2027 .	3.B PL
	STARWEST BOTANICALS ACQUISITIO Term Loan			Redemption 1	00.0000																	
000000-00-0	04/30/27 STARWEST BOTANICALS ACQUISITIO Term Loan		.03/31/2022	Redemption 1	00.0000		48, 177	48,177	47,695	47,754		423		423		48, 177				753	.04/30/2027 .	3.B PL
000000-00-0			.01/08/2022	Ticucinp (Tori			(307,026)	(307,026)	(303,956)	(307,026)						(307,026)				(48, 177)	.04/30/2027	4.C Z
000000 00 0	North Haven Stallone Buyer LLC Initial		00 (04 (0000	Redemption 1	00.0000		004 500	004 500	700 455	700 000		7 070		7 070		004 500					05 (04 (0007	0 D DI
000000-00-0	Revolver 05/24/27		.03/31/2022	Redemption 1	00.0000		804,500	804,500	796,455	796,630		7,870		7,870		804,500					.05/24/2027 .	3.B PL
000000-00-0	05/24/27		.03/31/2022				12, 197	12, 197	12,075	12,082		115		115		12, 197				187	.05/24/2027 .	3.B PL
000000 00 0	QUORUM HEALTH RESOURCES LLC Term Loan		00 (04 (0000	Redemption 1	00.0000		45.000	45.000	45 440	45, 400		407		407		45.000				700	05 (00 (0007	0.4.01
000000-00-0	05/28/27 VRC COMPANIES LLC Initial Delayed Draw Term		.03/31/2022	Redemption 1	00.0000		45,902	45,902	45,443	45,466		437		437		45,902				722	.05/28/2027 .	3.A PL
000000-00-0	Loan 06/29/27		.03/31/2022	The desire the second s			364	364	359	301		63		63		364				1	06/29/2027	4.C PL
000000 00 0	VRC COMPANIES LLC Closing Date Term Loan		00 (04 (0000	Redemption 1	00.0000		00.000	00.000	00.000	00.000		447		417		00.000				54	00 (00 (0007	4.0.0
000000-00-0	06/29/27 VRC COMPANIES LLC Revolver 06/29/27		.03/31/2022	Redemption 1	00.0000		29,320	29,320	28,880	28,903		417		417		29,320				51	.06/29/2027 .	4.0 PL
000000-00-0			.01/21/2022				41,667	41,667	41,167			500		500		41,667					06/29/2027	4.C Z
000000 00 0	MC GROUP VENTURES CORPORATION Initial Term Loan 06/30/27		.03/31/2022	Redemption 1	00.0000		47,908	47,908	47 , 429	47,467		441		441		47,908				770	00/00/0007	3.A PL
000000-00-0	Loan 06/30/27		. 03/31/2022				47,908	47,908	47,429	41,401		441		441		47,908				779	.06/30/2027 .	3.A PL
000000-00-0	07/16/27		.03/31/2022	DIRECT			6,985,300	7,000,000	6,930,000	6,932,464		3,839		3,839		6,936,303		48,997	48,997	230,547	.07/16/2027	3.B PL
000000 00 0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		00 (04 (0000	Redemption 1	00.0000		570	570	504	040						570					07 (40 (0007	0.0.01
000000-00-0	Loan 07/16/27		.03/31/2022	Redemption 1	00.0000		570		564	212		0		0						4	.07/16/2027 .	3.B PL
000000-00-0	07/16/27		.03/31/2022				19,249	19,249	19,057	19,063		186		186		19,249				634	.07/16/2027	3.B PL
000000 00 0	NORTH HAVEN STACK BUYER LLC Revolver		00/04/0000	Redemption 1	00.0000		222,500	222,500	220,275	220,353		2, 147		2, 147		222,500				0 104	07/10/0007	4 0 7
000000-00-0	07/16/27ERIE CONSTRUCTION MID WEST LLC Closing Date		.03/31/2022	Redemption 1	00.0000		222,500	222,500	220,275	220,353		2, 147		2, 141		222,500				3, 134	.07/16/2027 .	4.C Z
000000-00-0	Term Loan 07/30/27		.03/31/2022				114, 124	114, 124	112,983	113,021		1,103		1, 103		114, 124				856	.07/30/2027	2.B PL
000000 00 0	BOUNTEOUS INC Initial Term Loan		04 (00 (0000	Redemption	0.0000					(400)		400		100							00 (00 (0007	0 0 0
000000-00-0	08/02/27		.01/08/2022	Redemption 1	00.0000					(198)		198		198							.08/02/2027 .	. 2.8 PL
000000-00-0	08/02/27		.01/08/2022				(10,770)	(10,770)	(10,770)	(10,873)		103		103		(10,770)					.08/02/2027 .	2.B PL
000000 00 -	BOUNTEOUS INC Initial Term Loan		00 (04 (0000	Redemption	0.0000																00 (00 (000=	0.0.0
000000-00-0	08/02/2/		.03/31/2022					L												312	.08/02/2027 .	2.B PL

SCHEDULE D - PART 4

				Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or (Otherwise [Disposed o	of During th	ne Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
								D: V			Year's	Book/	Exchange	Book/				Interest/	o	Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
CLICID				Niahaaaaf				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange		T-4-1 O-1-	Dividends	Con-	SVO
CUSIP		For Diamond	Nama	Number of	Canaid		A atrial	Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-	Description	For- Disposal		Shares of	Consid-	Dor Value	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description BOUNTEOUS INC 2021 Incremental Term Loan	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	08/02/27	03/31/2022	Redemption 100.0000		9,714	9,714	9,616	9,618		96		96		9,714				146	08/02/2027	2 B PI
	BOUNTEOUS INC INITIAL DELAYED DRAW TERM LOAN		Redemption 100.0000																	
000000-00-0	08/02/27				8, 185	8 , 185	8 , 123	8, 126		59		59		8, 185				123	08/02/2027	. 2.B PL
000000-00-0	CVI PARENT INC Term Loan 08/12/27		Redemption 100.0000		9,842	9,842	9,743	9,747	1	94		94		9,842	1			74	08/12/2027	2 A DI
	ULTIMATE BAKED GOODS MIDCO LLC Revolver		Redemption 100.0000		y,042	9,842	9,743	9,141		94		94		9,642	·			/4	12/2021	J.A FL
	08/13/27	01/20/2022			540,541	540,541	532,432	532,613		7,928		7,928		540,541					08/13/2027	3.A PL
	MIDWEST EYE SERVICES LLC Initial Term Loan		Redemption 100.0000									-								
000000-00-0			D-d		45,028	45,028	44,578	44,594		434		434		45,028				620	08/20/2027	. 3.A PL
000000-00-0	Whitsons Holding Group LLC Revolver		Redemption 100.0000		1,800,000	1,800,000	1,777,500			22,500		22,500		1,800,000				37,700	08/27/2027	2 C 7
	Whitsons Holding Group LLC TERM		Redemption 100.0000		,000,000					22,500										2.0 2
000000-00-0					40,549	40,549	40,043	40,549						40,549					08/27/2027	2.C PL
	Whitsons Holding Group LLC Revolver		Redemption 100.0000																	
Ω000000-00-0			Redemption 100.0000		1,500,000	1,500,000	1,481,250			18,750		18,750		1,500,000					08/27/2027	. 4.C Z
	ACP Tara Holdings Inc Initial Term Loan 09/10/27		Redemption 100.0000		68,032	68,032	67,351	68,032											09/10/2027	3.A PL
	The Cadmus Group LLC REVOLVER		Redemption 100.0000																	
000000-00-0	09/14/27	03/24/2022	-		1,500,000	1,500,000	1,485,000			15,000		15,000		1,500,000					09/14/2027	2.B FE
000000-00-0	The Cadmus Group LLC TERM 09/14/27 .		Redemption 100.0000		72,767	72,767		72,767						72,767					09/14/2027	0.0.0
000000-00-0	The Cadmus Group LLC TERM 09/14/27.		Redemption 100.0000		12,101														14/2021	. 2.b FL
000000-00-0	The Cadmus Group LLC TERM 09/14/27 .	01/31/2022			72,767	72,767	72,039	72,767						72,767					09/14/2027	4.C Z
			Redemption 100.0000																	
	BOARDWALK BUYER LLC TERM 09/28/27 GENESEE SCIENTIFIC LLC TERM 09/30/27		Redemption 100.0000		89,762			89,762						89,762					09/28/2027	. 3.A PL
Ω00000-00-0	DENESEE SCIENTIFIC LLC TERM 09/30/2/		Redemption 100.0000		34,511	34,511	34,166	34,511						34,511					09/30/2027	3.B Z
	SOUTHERN AIR & HEAT HOLDINGS TERM		Redemption 100.0000																	0.5 2
	10/01/27				23,358	23,358	23, 125	23,358						23,358					10/01/2027	. 3.A PL
	SOUTHERN AIR & HEAT HOLDINGS DELAYED DRAW 10/01/27	03/31/2022	Redemption 100.0000		2,934	2,934	2,904	1,627		15		15		2,934				23	. 10/01/2027	3.A PL
000000-00-0	10/01/21		Redemption 100.0000		2,934	2,904	2,904	1,021		13				2,904				20	10/0 1/2027	. S.A FL
000000-00-0	BRIGHTSIGN LLC TERM LOAN 10/14/27				107,754	107,754	106,677	106,692		1,062		1,062		107,754				3,394	10/14/2027	3.A PL
	LAMARK MEDIA GROUP LLC TERM 10/14/27	00/04/	Redemption 100.0000				40.6		1						1				40.444.000=	
000000-00-0	BRADSHAW INTERNATIONAL INC Initial Term Loan		Redemption 100.0000	}	44,403	44,403	43,959	44,403	ļ	ļ				44,403	·	}			10/14/2027	3.A PL
	10/21/27		Redemption 100.0000		91,209	91,209			L	2,270		2,270		91,209	L			1,693	10/21/2027	3.A PL
	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A		Redemption 100.0000																	
000000-00-0	10/29/27			ļ	49,391	49,391	48,897	49,228	ļ	163		163		49,391	ļ				10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS DELAYED DRAW TERM 10/29/27		Redemption 100.0000		34,699	34,699	34,699	34,699						34,699				577	10/29/2027	3.A Z
	CORBETT TECHNOGOGY SOLUTIONS 2021 Incremental		Redemption 100.0000																10/23/202/	J.M Z
	Term Loan 10/29/27				16,488	16,488	16,323	16,320	ļ	167		167		16,488				250	10/29/2027	3.A Z
	BCM ONE INC Initial Term Loan		Redemption 100.0000						1									_		
	11/17/27BCM ONE INC Initial Term Loan		Redemption 100.0000		35,404	35,404	34,978	35,404						35,404				7	11/17/2027	3.A PL
	11/17/27	02/05/2022	Redemption 100.0000		(35,404)	(35,404)	(34,978)	(35,404)	1					(35,404)	d				11/17/2027	4.C Z
	SNOWBALL HOLDINGS LP TERM LOAN		Redemption 100.0000	[[[[
000000-00-0					44, 173	44, 173	43,732	44, 173						44, 173				257	11/30/2027	. 3.A Z
	OMNI INTERMEDIATE HOLDINGS LLC Tranche 1	00/05/0000	Redemption 100.0000		(6.244)	(6.044)	(6.040)	(6.040)	1	(00)		/00\		(6.044)	J				11/20/2007	4 D 7
	Delayed Draw Term 11/30/27 OMNI INTERMEDIATE HOLDINGS LLC TERM LOAN		Redemption 100.0000		(6,344)	(6,344)	(6,312)	(6,312)		(32)		(32)		(6,344)	` <u></u>				11/30/2027	. 4.B Z
000000-00-0			nodomption 100.0000	[59,712	59,712	59, 115	59,712	L	L				59,712	[[11/30/2027	4.B Z

						Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (Otherwise	Disposed o	of During tl	he Current	Quarter							
1	2	3	4		5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation,
																						NAIC
														Total	Total					Dand		Desig-
													Current	Change in	Foreign	DI-/				Bond		nation
										Prior Year		Current	Year's Other Than	Book/	Exchange	Book/ Adjusted	Foreign			Interest/ Stock	Stated	Modifier and
										Book/	Unrealized	Current Year's	Temporary	Adjusted Carrying	Change in Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Na	ame	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Pur	chaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	OMNI INTERMEDIATE HOLDINGS LLC Tranche 2			Redemption	100.0000						,							,				
000000-00-0	Delayed Draw Term 11/30/27		03/31/2022				373	373	371	371		2		2		373					11/30/2027 .	4.B Z
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC Tranche 1 Delayed Draw Term 11/30/27	1 1,	03/31/2022	Redemption	100.0000		6.344	6.344	6,313			32		32		6.344					11/30/2027 .	4.B Z
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC Revolver		00/01/2022	Redemption	100.0000			0,044													11/00/2027 .	4.6 2
000000-00-0	11/30/27		02/11/2022				1,690,141	1,690,141	1,673,239	1,673,456		16,685		16,685		1,690,141				18,919	11/30/2027 .	4.C Z
000000 00 0	OMNI INTERMEDIATE HOLDINGS LLC Tranche 1	.	00/00/0000				0.540.600	0.504.404	0.540.704			400		400		0 540 600				40.040	44 (00 (0007	4.0.7
000000-00-0	Delayed Draw Term 11/30/27 OMNI INTERMEDIATE HOLDINGS LLC Tranche 2		02/08/2022	Tax Free Exc	cnange		2,518,930	2,531,421	2,518,764			166		166		2,518,930	·····			13,842	11/30/2027 .	4.B Z
000000-00-0	Delayed Draw Term 11/30/27		02/08/2022	Tax Free Exc	change		148, 172	148,907	148 , 163	148, 161		12		12		148, 172				814	11/30/2027 .	4.B Z
	ELEMENT 78 PARTNERS LLC Revolver			Redemption	100.0000																	
000000-00-0	12/01/27ELEMENT 78 PARTNERS LLC Delayed Draw		03/02/2022	Dadametian	100.0000		200,000	200,000	198,000			2,000		2,000		200,000					12/01/2027 .	3.B Z
000000-00-0	12/01/27		03/31/2022	Redemption	100.0000		18,707	18,707				187		187		18,707				37	12/01/2027 .	3.B Z
	ELEMENT 78 PARTNERS LLC TERM LOAN			Redemption	100.0000																	
000000-00-0	12/01/27		03/31/2022				48,276	48,276		48,276										261	12/01/2027 .	3.B PL
000000-00-0	G00D2GR0W LLC Revolver 12/01/27	1 1	03/25/2022	Redemption	100.0000		3,919,200	3,919,200	3,881,002	1.147.756		38.050		38.050		3.919.200				21, 170	12/01/2027 .	4.B Z
000000 00 0	GHR HEALTHCARE LLC Initial Term Loan		00/20/2022	Redemption	100.0000		0,313,200	9,313,200												21,170	12/01/2027 .	- T.D Z
000000-00-0	12/09/27		03/31/2022				25,867	25,867	25,608	25,867						25,867					12/09/2027 .	2.C Z
000000-00-0	GHR HEALTHCARE LLC Revolver 12/09/27	Ί,	03/31/2022	Redemption	100.0000		1,250,000	1,250,000	1,237,500	1,250,000						1,250,000					12/09/2027 .	2.C Z
000000-00-0	RESA HOLDINGS COMPANY Revolver		J3/31/2022	Redemption	100.0000		1,230,000	1,230,000	1,237,300	1,230,000						1,250,000					12/09/2027 .	. 2.6 2
000000-00-0	12/15/27		03/31/2022				640,000	640,000	633,600			6,400		6,400		640,000					12/15/2027 .	2.C Z
000000 00 0	RESA HOLDINGS COMPANY Revolver	1 1.	00 /45 /0000	Redemption	100.0000		400,000	400.000	450, 400			1.600		4 000		400.000				0.000	40 /45 /0007	407
	12/15/27		02/15/2022 03/31/2022	DIRECT			6,930,700	160,000 7,000,000		6,930,191		2,982		1,600				(2,473)	(2,473)	2,638	12/15/2027 . 12/21/2027 .	
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	12/21/21		, , , , , , , , , , , , , , , , , , , ,	Redemption	100.0000			, , 000 , 000						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(2,0)				
000000-00-0	ALTA BUYER LLC TERM LOAN 12/21/27		03/31/2022				74,560	74,560	73,815	73,887		673		673		74,560				1,345	12/21/2027 .	4.B Z
000000-00-0	North Haven Stallone Buyer LLC First Amendment Delayed Draw T 12/22/27		03/31/2022	Redemption	100.0000		1,752	1,752	1,735	1,565		18		18		1,752				27	12/22/2027 .	3.B Z
,500.000 00-0	JEG'S AUTOMOTIVE LLC TERM LOAN	ļ	20/01/2022	Redemption	100.0000			1,102	1,700	1,000				10		1,132						. 3.5 2
000000-00-0	12/22/27		03/31/2022			ļ ļ	43,750	43,750	43,313	43,318		432		432		43,750				748	12/22/2027 .	4.B Z
000000-00-0	METZ CULINARY MANAGEMENT LLC REVOLVER 12/23/27		03/02/2022	Redemption	100.0000		524,856	524,856	519,608	520,699		4, 157		4, 157		524,856				2,985	12/23/2027 .	4.B Z
000000-00-0	12/20/21	ļ	yu/ UZ/ ZUZZ	Redemption	100.0000			324,000				4, 13/		4, 10/		324,000					12/20/202/ .	. +.0 2
000000-00-0	INFUCARE RX INC TERM LOAN 01/04/28 .		03/31/2022				83,750	83,750	82,913			838		838		83,750				1,200	01/04/2028 .	2.C Z
000000-00-0	PEAK UTILITY SERVICES GROUP IN Delayed Draw	1 1.	03/31/2022	Redemption	100.0000		7.000	7,000	6,930	6,935		65		65		7,000					03/02/2028 .	4.5
000000-00-0	Term Loan 03/02/28TYTO ATHENE LLC First Lien Initial Term Loan		U3/31/2022	Redemption	100.0000							cq									03/02/2028 .	4.B
000000-00-0	04/03/28		03/31/2022				29,936	29,936	29,636	29,654		281		281		29,936				449	04/03/2028 .	2.C PL
	POWERGRID SERVICES ACQUISITION Term Loan	1 1.	00 (04 (0000	Redemption	100.0000		10.001	40.004	10.010	10.010		400		400		40.004				242	44 (40 (0000	
000000-00-0	11/10/28	5	03/31/2022	Redemption	100.0000		16,204	16,204	16,042	16,043		162		162		16,204				243	11/10/2028 .	2.0 FE
000000-00-0	Amendment Term Loan 12/18/28		03/31/2022	udompt roll		<u> </u>	25,000	25,000	24,678			323		323		25,000				42	12/18/2028 .	3.A PL
	World 50 Inc Incremental Term Loan			Redemption	100.0000																	
000000-00-0	01/01/30		02/28/2022	Dodome+ion	100.0000	·····	1,720,867	1,720,867	1,695,054	1,697,872		22,994		22,994		1,720,867				3,653	01/01/2030 .	4.C
00130M-AJ-3	Bally's Corp TERM B 08/05/28		03/31/2022	Redemption	100.0000		15,000	15,000	14,925	14,928		72		72		15,000				198	08/05/2028 .	4.B FE
	MIDLAND INDUSTRIES LLC Term Loan			Redemption	100.0000	[
00168N-AA-5	11/01/24		03/31/2022	D 1	400 0000	ļ	29, 121	29, 121	28,830	28,972		149		149		29, 121					11/01/2024 .	2.C PL
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		03/31/2022	Redemption	100.0000		35.875	35.875		35.437		438		438		35.875					09/24/2025 .	4.B FE
טי ות איטיטו טעב			~~/ ~ !/ 4044			p		,010	ا ا ד, ∪د ا	, 107	p		p		p	, 010	p	p	· · · · · · · · · · · · · · · · · · ·			

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	<u>leemed o</u> r C	<u>Otherwis</u> e I	<u>Dispose</u> d o	of During th	ne Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC Desig- nation,
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Current Year's Other Than Temporary Impairment	Total Total Change in Foreign Book/ Exchange Adjusted Carrying Book Value /Adjuster	Book/ n Adjusted Carrying	Foreign Exchange Gain	Realized Gain	Total Gain	Bond Interest/ Stock Dividends Received	Stated Con- tractual	NAIC Desig- nation Modifier and SVO Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
004007 1 : -	DU TERU D. 40 (07 (09		00 (04 (0005	Redemption 100.00	0	10.555	40.000	44.0==	40	<u> </u>			700	40					10 107 1005	0.0.55
00186X-AJ-2 00439#-AD-9	RH TERM B 10/07/28		03/31/2022 03/31/2022	DIRECT		6,979,700	7,000,000	41,927 6,930,000	6,949,026		762		762			26,688	26,688	101	10/07/2028 . 01/16/2026 .	
00439#-AE-7	ACCUPAC Revolver 01/16/26		01/19/2022	Redemption 100.00	0	239,905	239,905	237,506	238,149		1,756		1,756	239,905					01/16/2026 .	3.B PL
00488P-AL-9	ACRISURE LLC Term B 01/31/27		03/31/2022	Redemption 100.00	0	70,050	70,050	69,624	69,689		360		360	70,050				652	01/31/2027 .	4.B FE
00771P-AJ-0	AEGION CORP 04/01/28		03/31/2022	Redemption 100.00	10	7,500	7,500	7,463	7,463		37		37					154	04/01/2028 .	
0077 IF-A3-0	FLORIDA VEG INVS LLC SUB-UNSEC		03/31/2022	DIRECT		8,330,437	8,998,095	8,779,768	8,773,529		8.084		8.084	8,827,369		(496.933)	(496,933)	283, 150	12/14/2025 .	
	FLORIDA VEG INVS LLC SUB-UNSEC			Redemption 100.00	0						,		, ,			(490,933)	(490,933)	•		
00860@-AA-5	12/14/25		01/31/2022	Redemption 100.00	0	960,000	960,000	936 , 707 .	936,041		19,077		19,077	960,000				318	12/14/2025 .	
01642P-BB-1	ALLIXPARTNERS LLP 01/28/28		03/31/2022	Redemption 100.00		47,500	47,500	47,381	47,396		104		104	47,500				257	01/28/2028 .	4.A FE
01862L-AW-8	09/30/27 ALLIANT HOLDINGS INTERMEDIATE TERM B3		03/31/2022	Redemption 0.00		44,875	44,875	44,538 .	44,583		292		292	44,875				901	09/30/2027 .	4.B FE
01881U-AH-8	11/06/27 ALLIANT HOLDINGS INTERMEDIATE TERM B3		02/02/2022																11/06/2027 .	4.B FE
01881U-AJ-4	11/12/27		03/31/2022			31,525	31,525	31,486	31,484		41		41	31,525				319	11/12/2027 .	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TERM B 05/14/28		03/31/2022	Redemption 100.00		125,659	125,659	124,781			878		878	125,659				273,628	05/14/2028 .	4.B FE
01957T-AT-4	ALLIED UNIVERSAL HOLDCO LLC 05/05/28		03/31/2022	Tax Free Exchange		24,956,221	25, 131,875	24,956,128	24,965,411		(9, 190)		(9, 190)	24,956,221					05/05/2028 .	4.B FE
02034D-AC-1	FINASTRA USA INC TERM B 06/13/24		02/28/2022	Redemption 100.00	0	13,032	13,032	13,000	13,000		32		32	13,032				126	06/13/2024 .	4.B FE
02152#-AA-6	Alternative Logistics Technolo Initial Term Loan 02/24/26		03/31/2022	Redemption 100.00	0	37,075	37,075	36,447	36,463		491		491	37,075				755	02/24/2026 .	
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 01/29/27		01/31/2022	Redemption 100.00	10	127,369	127,369	92,423	92,423		34,946		34,946	127,369					01/29/2027 .	
	ABC SUPPLY CO INC ABC SUPPLY CO INC			Redemption 100.00	10						-			•						
02474R-AH-6	01/15/27		03/31/2022	Redemption 100.00	0	78,688	78,688		78,400		288		288	78,688				421		
03217F-AH-2	07/02/24		03/30/2022			2,307,692	2,307,692	2,307,692	807,692					2,307,692				15, 167	07/02/2024 .	4.A PL
03217F-AJ-8	07/02/24 AMSPEC SERVICES INC Term Loan		03/31/2022	DIRECT	.	7,000,000	7,000,000	6,945,833	6,974,047		2,038		2,038	6,976,085		23,915	23,915	121,041	07/02/2024 .	4.A PL
03217F-AJ-8	07/02/24 NASCO HEALTHCARE INC Term Loan		03/31/2022			55,492		55,062	55,286		206		206					960	07/02/2024 .	4.A PL
040448-A*-3	06/30/23		03/31/2022			38,380	38,380	38 , 188 .	38,337		43		43	38,380				656	06/30/2023 .	4.B FE
04268B-AC-8	AROTECH CORPORATION Initial Term Loan 10/22/26		03/31/2022	Redemption 100.00		45,608	45,608	44,924	45,031		577		577	45,608					10/22/2026 .	3.B PL
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24		03/31/2022	DIRECT	. [2,000,000	2,000,000	1,980,000	1,992,555		712		712	1,993,267		6,733	6,733		05/01/2024 .	2.B PL
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24		.01/04/2022	Redemption 100.00	0	46,677	46,677		46,504		174		174			,	, , ,	9.632	05/01/2024 .	
	ASSOCIATED PATHOLOGISTS LLC Term Loan B			DIDECT												04 045	04 045			
04575X-AD-6	05/01/25 ASSOCIATED PATHOLOGISTS LLC Term Loan B		03/31/2022	DIRECT	0	5,000,000	5,000,000	4,950,000	4,977,306		1,479		1,479	4,978,785		21,215	21,215		05/01/2025 .	
04575X-AD-6	05/01/25		01/06/2022	Redemption 100.00	10	13,645	13,645	13,509	13,583		62		62					26,352	05/01/2025 .	
04621H-AN-3		I	.03/31/2022	1 '		68.808	68.808	68.802	68.804	ĺ	5		5	68.808				626	02/11/2027 .	4.B FE

SCHEDULE D - PART 4

				SHOW All LO	ng-renn be	nius anu Stoc	n Solu, Nec	icellied of C	Juliel Wise I	Disposed (ט טווווטט ונ	he Current Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15							NAIC
																			Desig-
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												F.1.1							
												Total Total							Desig-
											Current	Change in Foreign					Bond		nation
											Year's	Book/ Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual			`	·	,						Maturity	
	Description					Dan Value		Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During		strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	ASSUREDPARTNERS INC TERM B 02/13/27		Redemption 100.0000																
04621H-AS-2					2,326	2,326	2,302	2,303		23		23	2,326				23	.02/13/2027 .	4.B FE
040401/ 41/ 0	AGUIDIONI I I O AGUIDIONI I I O 44 (00 (00	00 (04 (0000	Redemption 100.0000					•									47	44 (00 (0000	4 4 55
04649V-AV-2	ASURION LLC ASURION LLC 11/03/23		D 1 11 100 0000		b	b	b	b					b				17	11/03/2023 .	4.A FE
04649V-AX-8	ASURION LLC 12/23/26	03/31/2022	Redemption 100.0000]	83,471	83,471				(114)		(114)	83,471				707	.12/23/2026 .	4.A FE
040491-87-8	12/ 23/ 20		Redemption 100.0000		00,4/ I					(114)		(114)						12/23/2020 .	. 4.A FE
04649V-AY-6	ASURION LLC 07/29/27	03/31/2022	Redemption 100.0000		89, 160		88,660		I	438		438					756	.07/29/2027 .	4.A FE
U4U48V-N1-0	NOUTH OF LEG 01/29/21		Redemption 100.0000	·	08, 100		00,000			438			ອອ, ເດບ					. 1202/62/1ע.	. T.A IE
05350N-AL-8	AVANTOR INC Term B5 11/06/27	03/31/2022	neuciliption 100.0000		48,919	48,919	48,539	48,562	I	357		357	48,919				265	.11/06/2027 .	3.A FE
	AVIS BUDGET CAR RENTAL LLC TERM B		Redemption 100.0000	·····	90,313			90,302					90,519				200	. 11/00/2021 .	. 0.7 12
05377J-AR-3	07/31/27	03/31/2022	1100 mpt 1011 100 .0000		28,908	28,908	28,914	28,912	I	(3)		(3)	28,908				137	.07/31/2027 .	3.A FE
030// U-An-3	01/31/21		Redemption 100.0000		20,300	20,300	20,314	20,312		(3)		(3)	20,500					. 1702/102/1	. J.A IL
05875C-AB-0	Bally's Corp TERM B 08/06/28	03/31/2022	Ticdempt Toti		37,500	37,500	37, 184			316		316	37,500				268	.08/06/2028 .	3 B FF
	BEACON ORTHOPAEDIC PARTNES MSO Term Loan		Redemption 100.0000															.00,00,2020 .	
07367#-AA-6	07/21/25				50 , 155	50,155	50,068	50,099		55		55	50 , 155				949	.07/21/2025 .	2.C PL
			Redemption 100.0000										, , , , ,						
07368R-AF-8	BEACON ROOFING SUPPLY INC 04/23/28	03/31/2022			27,855	27,855	27,796	27,799		56		56	27,855				112	.04/23/2028 .	3.C FE
	BLADES BUYER-INC. SUB-UNSEC 02/01/26	6	Redemption 100.0000																
09267#-AA-3					8,400,000	8,400,000	8,400,000	8,400,000					8,400,000				490,328	.02/01/2026 .	4.C Z
	Boulder scientific Initial Term Loan		Redemption 100.0000																
10153K-AC-3	12/31/25	01/25/2022			485,500	485,500	480,645	482,333		3, 167		3, 167	485,500				6,778	12/31/2025 .	. 2.C PL
	BOULDER SCIENTIFIC CO LLC Delayed Draw Tem		Redemption 100.0000																
10153K-AD-1	Loan 12/28/25				89,295			88,641		653		653	89,295				1,560	12/28/2025 .	. 2.C PL
10330J-AU-2	BOYD GAMING CORP BOYD GAMING CORP 09/15/23	03/02/2022	Redemption 100.0000		10,274,176	10,274,176	10,300,961	10,281,598		(7,422)		(7, 400)	10,274,176					00/45/0000	0 D FF
103303-40-2	BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES				10,274,170	10,2/4,1/0	10,300,961	10,201,390		(1,422)		(7,422)	10,274,170					.09/15/2023 .	. J.D FE
10801X-AG-2	08/15/25	03/31/2022	Redemption 0.0000					(126)		126		126					140	.08/15/2025 .	4 A EE
1000 17-40-2	BROADSTREET PARTNERS INC BROADSTREET PARTNERS		Redemption 100.0000					(120)		120		120					140	. 02027 (10/2023)	. 4.A FE
11132V-AP-4	INC 01/22/27	03/31/2022	Ticdempt Toti		37,335	37,335	37, 197	37,212		122		122	37,335				280	.01/22/2027 .	4 R FF
	BROWN & JOSEPH LLC Initial Term Loan																		
11517#-AA-7	06/20/24	03/31/2022	DIRECT		6,918,100	7,000,000	6,930,000	6,955,763		4,076		4,076	6,959,838		(41,738)	(41,738)	118,125	.06/20/2024 .	3.B PL
	BROWN & JOSEPH LLC Initial Term Loan		Redemption 100.0000														•		
11517#-AA-7	06/20/24				(362,839)	(362,839)	(359,210)	(360,546)		(2,293)		(2,293)	(362,839)				(63,381)	.06/20/2024 .	3.B PL
			Redemption 100.0000										1						
11565H-AB-2	BROWN GROUP HOLDING LLC 04/22/28	03/31/2022			35,809	35,809	35,562	32,814		234		234	35,809				6	.04/22/2028 .	4.A FE
	CDI ACQUISITIONCO INC Initial Term Loan		Redemption 100.0000																
12509N-AC-4	12/24/24				93,750	93,750	92,813	93, 148		602		602	93,750				1,236	12/24/2024 .	. 2.A PL
			Redemption 100.0000																
12510M-AB-5	CCRR PARENT INC 03/05/28	03/31/2022			2,938	2,938	2,923	2,924		14		14	2,938				(8)	.03/05/2028 .	. 4.B FE
	CCC INTELLIGENT SOLUTIONS INC TL B		Redemption 100.0000																
12511B-AC-6	09/17/28		D 1 11 11 100 0000		5,000	5,000	4,988	4,988		12		12	5,000				37	.09/17/2028 .	4.B FE
12656A-AC-3	CNT HOLDINGS I CROP 10/16/27	03/31/2022	Redemption 100.0000		34, 157	34, 157	34,018	21,490		124		124	34, 157				.173	.10/16/2027 .	4.B FE
120304-40-3	CNI HOLDINGS I CHOP 10/10/2/		Redemption 100.0000				010 ,4ر	21,490		124		124					1/3	. 10/ 10/ 2027 .	. 4.D FE
12685L-AG-5	CABLE ONE INC 05/03/28	03/31/2022	Redemption 100.0000		18,750		18,656	18,662	I	88		88	18,750				100	.05/03/2028 .	3.B FE
1200JL-NU-3	UJ/UJ/20		Redemption 100.0000							00		υυ						. 20/ 00/ 2020 .	. 0.0 12
12687H-AB-3	CABLEVISION LIGHTPATH LLC 09/15/27	01/18/2022			12,500		12,531	12,527	I	(27)		(27)	12,500				44	.09/15/2027 .	4.A FE
1200711 112 0	CASCADE DRILLING LP Term Loan A		Redemption 100.0000							(21)		\=', /						.90/ 10/ EVE! .	
14726@-AA-0		01/04/2022			18,459	18,459	18,277	18,310		149		149	18,459				317	12/30/2022 .	4.A FE
1	CASCADE DRILLING LP Term A-2 Loan		Redemption 100.0000										,					,,	
14727@-AA-9		01/04/2022			16, 128	16,128	16,040	16,002		126		126	16, 128				3	.12/30/2022 .	4.A FE
	CASCADE DRILLING LP Delayed Draw Term Loan -		Redemption 100.0000		· · · ·	' '	- / -	/					,						
14727@-AB-7	2 12/30/22			ļ l	16, 134	16,134	16,063	16, 121		14		14	16, 134				277	12/30/2022 .	4.A FE
		*																	

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or (Otherwise	Disposed (of During t	he Current Quarter							
1	2	3 4		5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig- nation,
																				NAIC
													Total Total							Desig-
												Current	Change in Foreign					Bond		nation
												Year's	Book/ Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than		Adjusted	Foreign	D. F. J.		Stock	Stated	and
CUSIP					Number of				Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Temporary		Carrying Value at	Exchange Gain	Realized Gain	Total Gain	Dividends Received	Con- tractual	SVO Admini-
Ident-		For- Disp	sal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Impairment Recog-	t Value /Adjusted (11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign Da		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
				Redemption 100.0000													-			
14727@-AC-5	CASCADE DRILLING LP 12/30/22		2022	Redemption 100.0000		32,290	32,290	32,290	32,290					32,290				547	12/30/2022 .	4.A FE
15677G-AF-1	CERIDIAN HCM HOLDINGS INC 04/30/25 .		2022	nedelipt for 100.0000		19,045	19,045	18,755	3,610		284		284	19,045				32	04/30/2025 .	4.A FE
450444 40 7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE	00 (04 (Redemption 100.0000		70	70	70			(0)		(0)	70				400	00/04/0004	4 4 55
15911A-AC-7	HOLDINGS 03/01/24		2022	Redemption 100.0000		72	72	72	80		(8)	'	(8)	72				129	03/01/2024 .	4.A FE
16706E-AF-9	CHI DOORS HOLDINGS CORP 07/31/25		2022			53,449	53,449	53,434	53,432		17		17	53,449				400	07/31/2025 .	4.B FE
17026Y-AH-2	CHOBANI LLC 10/20/27	03/31/	2022	Redemption 100.0000		6, 188	6,188	6, 141	6, 148		40		40	6, 188				70	10/20/2027 .	4.C FE
	CINCINNATI BELL INC TERM B2 11/17/28		1	Redemption 100.0000						***************************************									10/20/2021 .	
17187M-AS-9			2022	Redemotion 100.0000		11, 100	11, 100	11,045	11,045		55		55	11, 100				104	11/17/2028 .	4.A FE
17776E-AB-1	CITY BREWING CO LLC 04/01/28		2022	Redemption 100.0000	l	11,668	11,668	11,609	11,612		55		55	11,668				242	04/01/2028 .	4.B FE
	CLARUS GLASSBOARDS LLC Term Loan A			Redemption 100.0000																
18271*-AA-2	06/06/24CLARUS GLASSBOARDS LLC Revolver		2022			22,709	22,709	22,585	22,654		55		55	22,709				356	06/06/2024 .	3.B PL
18271*-AB-0	11/15/45		2022	Tax Free Exchange		598	598	598	598					598				9	11/15/2045 .	3.B PL
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		2022	Redemption 100.0000		33,586	33,586		33,580		6		6	33,586				159	06/28/2024 .	3 A FE
IO443E AE 0	CCC INTELLIGENT SOLUTIONS INC TEAM B		1	Redemption 100.0000														100		
18449E-AF-7	09/21/28		2022			9,375	9,375	9,328	9,329		46		46	9,375				50	09/21/2028 .	3.A FE
19286#-AD-3			2022	DIRECT		7,000,000	7,000,000	6,930,000	6,950,125		3,808		3,808	6,953,933		46,067	46,067	102,939	12/19/2025 .	3.A PL
19286#-AD-3	COLD SPRING BREWING CO Term B Loan 12/19/25	03/25/	0000	Redemption 100.0000		1,474,639	1,474,639	1,459,893	1,464,132		10,507		10,507	1.474.639				(2,878)	12/19/2025 .	0.4.01
19280#-AU-3	COMAR HLDG CO LLC Term Loan 06/18/24		2022	Redemption 100.0000		1,4/4,639	1,4/4,639	1,409,693	1,404,132		10,507		10,307	1,4/4,639				(2,8/8)	12/ 19/2025 .	3.A PL
20007*-AA-9			2022			32,398	32,398	32,074	32,251		147		147	32,398				550	.06/18/2024 .	3.B PL
20007*-AC-5	COMAR HLDG CO LLC Revolver 06/18/24		2022	Redemption 100.0000		1,489,362	1,489,362	1,489,362	1,489,362					1,489,362				6,423	06/18/2024 .	3 B PI
	COMAR HLDG CO LLC First Amendment Term Loan		Į.	Redemption 100.0000																
20007*-AD-3	06/18/24		2022	Redemption 100.0000	·	2,540	2,540	2,515	2,525		15		15	2,540				43	06/18/2024 .	3.B PL
20337E-AQ-4			2022			37,063	37,063	36,692	36,819		244		244	37,063				314	04/04/2026 .	4.B FE
20465@-AA-2	COMPOSITE TECHNOLOGY ACQUISITI SR-UNSEC 02/01/25	03/25/	ากวา	Redemption 100.0000		7,386,420	7 ,386 ,420	7,366,260	7,373,870		12.550		12.550	7,386,420				350,086	02/01/2025 .	5 B GI
204036-AA-2	Complex Legal Services Inc Revolver			Redemption 100.0000				1,300,200	7,070,070		12,330		12,000							3.0 01
20467@-AA-0	02/07/25		2022	Redemption 100.0000		275,000	275,000	275,000						275,000				1,624	02/07/2025 .	3.A PL
20600R-AB-8	CONAIR HOLDINGS LLC 05/13/28	03/31/	2022	Redemption 100.0000	ll	12,500	12,500	12,438	12,440		60		60	12,500				133	.05/13/2028 .	4.B FE
	COP GNAP HLDGS-INC. Delayed Draw Term Loan			Redemption 100.0000																
217180-AC-1	11/01/24COP Hometown Acquisitions Inc 0.000%		2022			1,389	1,389	1,389	1,389					1,389				20	11/01/2024 .	3.A PL
21720@-AA-1	11/02/27		2022	DILLON READ & CO. INC		847,780	848,400	831,432	831,896		(23)		(23)	831,873		15,907	15,907		11/02/2027 .	4.C Z
217200-AB-9	COP HOMETOWN ACQUISITIONS INC NA-SUB-SEC 0.000% 11/02/27		2022	DILLON READ & CO. INC		2,444,436	2,446,220	2,462,617	2,462,383		23		23	2,462,406		(17,970)	(17,970)		11/02/2027 .	4.C Z
	CORNERSTONE ADVISORS OF ARIZON Initial Term		1	Redemption 100.0000						***************************************						(11,510)				
21925E-AC-1	Loan 09/24/26		2022	Redemption 100.0000	····	34,375	34,375	34,031	34,092		283		283	34,375				559	09/24/2026 .	2.C PL
22243#-AA-5	Term Loan 04/29/23		2022	Redemption 100.0000	[119,462	119,462	117,073	118,664		798		798	119,462				5,734	04/29/2023 .	5.A Z
0004011 42 2	COUNTRY FRESH HLDGS LLC Revolver		Į.	Redemption 100.0000	[·										•		
22243#-AB-3	05/01/23	02/28/		Redemption 100.0000		294,794	294,794 .	294,794	294,794					294,794				13,909	05/01/2023 .	5.A Z
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27																	290	09/15/2027 .	4.B FE

SCHEDULE D - PART 4

						Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or C	Otherwise I	Disposed o	of During tl	he Current Quarter							
1	2	3	4	5		6	7	8	9	10			ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
											11	12	13	14 15							NAIC
																					Desig-
																					nation, NAIC
														Total Total							Desig-
													Current	Change in Foreign					Bond		nation
													Year's	Book/ Exchange	Book/				Interest/		Modifier
										Prior Year		Current	Other Than			Foreign			Stock	Stated	and
										Book/	Unrealized	Year's	Temporary	, ,	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			Disposal	Name		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purch		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
23340D-AP-7	DTZ US BORROWER LLC TERM B 08/21/25	0	3/31/2022	Redemption	100.0000		193,303	193,303	192,510	192,764		539		539	193,303				1,397	.08/21/2025 .	3 C FF
200405 /11 /	Western Institutional Review B WIRB -		0/01/2022	Redemption	100.0000														,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.90/ 2 1/ 2020 .	0.012
23343F-AB-0	Copernicus Group 12/13/26	۵	3/31/2022				(207,978)	(207,978)	(205,074)	(205,528)		(2,450)		(2,450)	(207,978)				48	12/13/2026 .	4.B FE
23344M-AC-2	DG INVESTMENT INTERMEDIATE HOL 03/31/28	١ ١	3/31/2022	Redemption	100.0000		50,002	50,002	49,795	49,808		194		194	50,002				508	.03/31/2028 .	4 R FF
20044## NO Z	00/01/20		0/01/2022	Redemption	100.0000														500	.90/01/2020 .	
23918V-AY-0	DAVITA INC Term B 08/12/26	0	3/31/2022				38,722	38,722	38,305	38,410		312		312	38,722				183	.08/12/2026 .	3.A FE
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26	١ ١	3/31/2022	Redemption	100.0000		1,656	1,656	1,635	1,559		20		20	1,656				19	.04/01/2026 .	2 C PI
24022B AB 3	DAYTONA HLDG CO LLC First Lien Initial Term		0/01/2022	Redemption	100.0000		1,000			1,555		20		20	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					.94/01/2020 .	2.0 12
24022B-AD-1	Loan 10/01/25	۵	3/31/2022				5,321	5,321	5,255	5,278		44		44	5,321				62	10/01/2025 .	2.C PL
25277B-AB-4	DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP LLC 08/24/26		3/31/2022	Redemption	100.0000		24,071	24,071	11,031	11,031		13,040		13,040	24,071				201	.08/24/2026 .	5 C EE
232110-AD-4	DIRECTV HOLDINGS/FING Term 08/02/27		0/01/2022	Redemption	100.0000		24,071	24,071		11,001		13,040		10,040	24,071				201	.00/24/2020 .	3.0 1L
25460H-AB-8			3/31/2022				318, 182	318, 182	316,749	176,608		1,353		1,353	318 , 182				4,522	.08/02/2027 .	3.B FE
26658N-AP-4	ENGINEERED MACHINARY HOLDINGS TERM 05/21/28		3/31/2022	Redemption	100.0000		29,057	29,057	29,098	29,094		(37)		(37)	29,057				339	.05/21/2028 .	4.A FE
,20030N-AF-4	GOPHER RESOURCE LLC GOPHER RESOURCE LLC	u	0/01/2022	Redemption	100.0000		29,037	29,037	29,030	23,034		(37)		(37)	29,037					. 93/21/2020 .	4.A IL
26828K-AB-6	03/06/25		3/31/2022				75,212	75,212	74,317	74,625		587		587					809	.03/06/2025 .	5.A FE
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		3/31/2022	Redemption	100.0000		10,018	10,018	10,026	10,021		(4)		(4)	10,018				54	.10/02/2024 .	2 D EE
,20320D-A3-0	EAGLE BROADBAND INVESTMENTS LL	u	0/01/2022	Redemption	100.0000					10,021										10/02/2024 .	J.D IL
26943P-AB-5	11/12/27		3/31/2022				27,231	27,231	27 , 113	27, 129		102		102	27,231				279	11/12/2027 .	4.B FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B 08/01/27	١ ١	3/31/2022	Redemption	100.0000		291,607	291,607	286,323	287,274		4,333		4,333	291,607					.08/01/2027 .	3 A FF
20414B AI 0	ELIASSEN GROUP LLC Initial Term B Loan		0/01/2022	Redemption	100.0000		231,007	231,007	200,020	201,214		,,,000		, 000	231,007					.00/01/2021 .	O.A IL
28656L-AN-1	11/05/24	۵	3/31/2022				39,391	39,391	39, 194	39,223		168		168	39,391				221	11/05/2024 .	2.C PL
29273P-AB-9	ENDO PARENT INC First Lien Delayed Draw Term L 08/18/23	1	3/31/2022	Redemption	100.0000		7,298	7,298		7,298									289	.08/18/2023 .	3 C PI
232101 AD 3	ENDO PARENT INC Initial Term Loan		0/01/2022	Redemption	100.0000			, ,230		, ,230					, ,230				200	.90/10/2020 .	
29273P-AC-7	08/18/23	0	3/31/2022				12,850	12,850	12,722	12,816		34		34	12,850			ļ ļ.	185	.08/18/2023 .	3.C PL
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23	0	3/31/2022	Redemption	100.0000		11,045	11,045	11,045	11,045					11,045				159	.08/18/2023 .	3 C PI
	ENVISION HEALTHCARE CORP ENVISION HEALTHCARE																				
29373U-AC-5	CORP 10/10/25	0	2/16/2022	BARCLAYS BANK P			12,037,497	15,996,674	11,369,316	11,369,316					11,369,316		668 , 181	668, 181	101,055	10/10/2025 .	5.A FE
29373U-AC-5	ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP 10/10/25	0	1/07/2022	Redemption	100.0000		(41,229)	(41,229)	(29,302)	(29,302)		(11,926)		(11,926)	(41,229)					10/10/2025 .	5 A FF
				Redemption	100.0000																
30034U-AC-4	EVERI PAYMENTS INC TERM 06/30/28		3/31/2022				5,000	5,000	4,988	4,988		12		12	5,000				38	.06/30/2028 .	3.B FE
30233F-AJ-1	EYEMART EXPRESS LLC TERM B 08/05/27	0	3/31/2022	Redemption	100.0000		10,938	10,938	10,828	10,830		107		107	10,938				26	.08/05/2027 .	4 C FF
	FILTRATION GROUP CORP FILTRATION GROUP CORP			Redemption	100.0000				,												
31732F-AM-8	03/28/25	0	1/07/2022	D. J. 41	400.0000		7,975	7,975	7,954	7,960		15		15	7,975					.03/28/2025 .	4.C FE
33718F-AD-2	FIRST STUDENT BIDCO INC TERM B 07/21/28	n	3/28/2022	Redemption	100.0000		14,608	14,608	14,535	14,536		71		71	14,608	L				.07/21/2028 .	3.C FE
	FLEETCOR TECHNOLOGIES OPERATIN			Redemption	100.0000																
33903R-AY-5	04/22/28	0	3/31/2022	Dadamak'	100 0000		22, 157	22, 157	21,893	8,079		260		260	22, 157				69	.04/22/2028 .	3.A FE
33936H-AH-5	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 06/30/25	n	3/31/2022	Redemption	100.0000		100,241	100,241	99,991 .	100,108		133		133	100,241				1,424	.06/30/2025 .	4.B FF
				Redemption	100.0000							100									
33936H-AJ-1	FLEX ACQUISITION CO INC 03/02/28	0	1/12/2022				77,593	77,593	77,550	77,557		36		36	77,593	ļ		·····	891	.03/02/2028 .	4.B FE
34323*-AA-7	FLORIDA VEG INVS LLC SUB-UNSEC 12.000%	n	3/31/2022	DIRECT			927,563	1,001,905	984,414	981,666		636		636	987,397		(59,833)	(59,833)	30 057	.01/26/2026 .	5 B
JTOLO IIN I	0.7.007.00	J	U, U I, LULL				,000										(00,000)	(00,000)			

SCHEDULE D - PART 4

				SHOW All LO	ng-renn bo	nius anu Stot	ik Solu, Rec	leelilled of C	Juliel Wise I	Disposed (ט טווווטט ונ	he Current Qua	arter						
1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
						-	-		11	12	13		15			-	-		NAIC
																			Desig-
																			nation,
																			NAIC
												Total T	otal						Desig-
											Current	Change in Fo	reign				Bond		nation
											Year's	Book/ Excl	hange Book/				Interest/		Modifier
								Prior Year		Current	Other Than		ange in Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	,	look Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment		justed Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For- Disposal	Name	Shares of	Consid-		Actual			`								Maturity	
	Description					Den Velice		Carrying	Increase/	tization)/	Recog-		rrying Disposal	(Loss) on	(Loss) on	(Loss) on	During		
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Va	alue Date	Disposal	Disposal	Disposal	Year	Date	Symbol
04005# 44 0	FORTUNE INTERNATIONAL LLC Revolver	04/00/0000	Redemption 100.0000		050 405	050 405	050 405	050 405					050 4	_				04 447 40005	0.0.0
34965#-AA-6	01/17/25	01/03/2022			258,405	258,405	258,405	258,405					258,40	5				01/17/2025 .	2.0 PL
34965#-AB-4	FORTUNE INTERNATIONAL LLC Initial Term Loan 01/17/26	03/31/2022	DIRECT		6,986,000	7,000,000	6,930,000	6,949,063		3,601		3,601	6,952,66		33.336	33,336		01/17/2026 .	0.00
34900#-AB-4	FORTUNE INTERNATIONAL LLC Initial Term Loan						0,930,000			3,001		3,001		4	33,330	33,330		01/1//2026 .	2.6 PL
34965#-AB-4	01/17/26	03/25/2022			24,566	24,566	24,320	24,387		179		179	24.56	6			315	01/17/2026 .	2 C PI
04000F-MD-4	FORTUNE INTERNATIONAL LLC Delayed Draw Term		Redemption 100.0000	·····	24, JUU					179		113	24, 30	~					
34965#-AC-2	Loan 01/17/26		100.000		12,314	12,314	12, 191	12,213		100		100	12,3	4				01/17/2026 .	2 C PI
	FREEDOM US ACQUISITION CORP First Lien	30, 20, 2022												[
35645@-AA-3	Initial Term Loan 11/10/23	03/31/2022	DIRECT		7,000,000	7,000,000	6,941,535	7,000,000					7,000,00	0				11/10/2023 .	3.B FE
	GABRIEL PATNERS LLC Closing Date Term Loan		Redemption 100.0000																
36258#-AB-5	09/21/26				32, 156	32, 156	31,834	31,890		266		266		6			605	09/21/2026 .	3.A PL
	GABRIEL PATNERS LLC DELAYED DRAW		Redemption 100.0000																
36258#-AC-3	09/21/26	03/31/2022			5,344	5,344	5,318	5,321		23		23	5,3	4			975	09/21/2026 .	3.A PL
	GSP HLDGS LLC Initial Term Loan		Redemption 100.0000											_					
36258C-AC-0	11/06/25				9,500	9,500	9,306	9,360		134		134	9,50	0			141	11/06/2025 .	3.B PL
OCCUPANT OF	INCEDED I DAND CO TEDU D 00/00/07	03/31/2022	Redemption 100.0000		00.750	00.750	00 710	00.701		20		20	29,75	0			141	00/00/0007	2 4 55
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		Redemption 100,0000		29,750	29,750	29,713	29,721		29		29	29,73	0			141	02/28/2027 .	3.A FE
36740U-AT-9	GATES GLOBAL LLC 03/31/27	03/31/2022			79, 101	79, 101	79, 110	67,056		13		13	79.10	4				03/31/2027 .	4.A FE
307400-81-9	PRECISION AVIATION GROUP INC Term A Loan		Redemption 100.0000		19, 101									''					4.A FE
37233#-AC-1	07/24/24	03/31/2022	Tiedempt Toti Too. 0000		49,777	49,777	49,400	49,587		190		190	49,7	7			587	07/24/2024 .	3.A PL
37244#-AA-2	GENSERVE LLC Term A Loan 04/12/24	03/31/2022	DIRECT		6,973,400	7,000,000	7,000,000	7,000,000					7,000,00		(26,600)	(26,600)	118,125	04/12/2024	
			Redemption 100.0000														·		
37244#-AA-2	GENSERVE LLC Term A Loan 04/12/24				59,580	59,580	59,580	59,580						0			1,005	04/12/2024 .	3.A PL
	GOGO INTERMEDIATE HLDNGS INC		Redemption 100.0000																
38046J-AB-0	04/30/28				13,625	13,625	13,557	13,560		65		65	13,6	5			261	04/30/2028 .	4.B FE
207222 44.0	WIN WASTE INNOVATIONS HLDNGS I	00/04/0000	Redemption 100.0000		05.000	05.000	04.075	04.000		447		447	05.00					00 105 10000	==
38723B-AJ-0	03/25/28		Redemption 100.0000		25,000	25,000	24,875	24,883		117		117	25,00	0			203	03/25/2028 .	4.A FE
40409V-AR-5		03/31/2022	Redemption 100.0000		168	168	168	240		(72)		(72)	16	0			327	10/21/2024 .	2 A EE
40403V-AN-3	10/21/24		Redemption 100.0000		100	100	100	240		(12)		(12)		·				10/21/2024 .	J.A IL
40416V-AE-5	CORE & MAIN LP Term B 06/10/28	01/31/2022			36,925	36,925	36,808	36,808	I	117		117	36,9	5			67	06/10/2028 .	3.C FF
	507 107 20		Redemption 100.0000							[,, 2020 .	1
41024J-AB-0	HANDGARDS LLC Term Loan A 10/14/26 .	03/31/2022			75,563	75,563	74,051	74,288		1,275		1,275		3			1,513	10/14/2026 .	3.A PL
	HAYWARD INDUSTRIES INC TERM B		Redemption 100.0000						I	I									
421300-AL-8	05/28/28				25,094	25,094	25,050			44		44	25,09	4			66	05/28/2028 .	4.B FE
10715	LEGULA MALED ING TERM 5		Redemption 100.0000						I					. [00 (00 :	
427430-AP-8	HERMAN MILLER INC TERM B 06/29/28	03/31/2022			7,500	7,500	7,463	7,463		37		37	7,50	0			15	06/29/2028 .	3.A FE
4000 AV DD 0	HERTZ CORP/THE TERM B-EXIT 06/30/28	04 /00 /0000	Redemption 100.0000		10,540	10,540	10,579	10,578	I	(38)		(38)	10,54	. [40	06 /20 /0000	2 0 55
42804V-BB-6		01/08/2022	Redemption 100.0000	····	10,540					(38)	·	(38)	10,54	٠			43	06/30/2028 .	3.6 FE
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28	03/31/2022	neuclipt for 100.0000		11, 142	11, 142	11,114	11, 115		28		28	11, 14	2			101	01/24/2028 .	4.A FE
	HILTON GRAND VACATIONS BORROWE		Redemption 100.0000							20				-					
43283L-AH-4	05/20/28		100.000		25,000	25,000	24,875	24,878		122		122	25,00	0			219	05/20/2028 .	3.A FE
	HOSTESS BRANDS LLC HOSTESS BRANDS LLC		Redemption 100.0000		,	,	,	,					,						
44108H-AJ-0	08/03/25	03/31/2022			18,254	18,254	18,270	18,264		(10)		(10)	18,2	4			203	08/03/2025 .	4.A FE
1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD		Redemption 0.0000						I	1				1					
44332E-AP-1	04/25/25			ļ		ļ ļ		(304)	ļ	304		304		}		ļ	279	04/25/2025 .	4.B FE
			Redemption 100.0000						I					_ 1					1
	HYLAND SOFTWARE INC 07/01/24		T F F !		29,656	29,656	29,504	24,409		125		125	29,65				344	07/01/2024 .	
44988L-AG-2	IRB HOLDING CORP 11/19/27	02/22/2022	Tax Free Exchange	····	7, 064, 120	7,078,500	7,062,165	7,064,067		54		54	7,064,12	v				11/19/2027 .	4.B FE
4E040# AD 0	IMAGE INTERNATIONAL INTEMEDIAT First Amendment Inc Term Ioan 03/06/25	03/31/2022	DIRECT		6.927.900	7.000.000	6.930.000	6.951.665	I	4.693		4.693	6.956.3		(28,458)	(28,458)	(381)	03/06/2025 .	3.B PL
40Z49#-AB-8	Amenument inc term toan 03/06/25		[UINECI		0,921,900		, 000,000			4,093			კ., ყენ, კ.	0	(28,458)	(28,408)	(381)	25/00/2025 .	J.B PL

SCHEDULE D - PART 4

						Show All Lor	ng-Term Bo	onds and Stoc	k Sold, Red	leemed or (Otherwise I	Disposed o	of During t	he Current	Quarter							
1	2	3	4	5		6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig- nation,
																						NAIC
														Total	Total							Desig-
													Current	Change in	Foreign					Bond		nation
												_	Year's		Exchange	Book/	l			Interest/	.	Modifier
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign	Daaliaad		Stock	Stated	and
CUSIP						Number of				Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Temporary Impairment	Carrying t Value	Book /Adjusted	Carrying Value at	Exchange Gain	Realized Gain	Total Gain	Dividends Received	Con- tractual	SVO Admini-
Ident-		For- Di	isposal	Name		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchas		Stock	eration	Par Value	Cost	Value	(Decrease)		nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
45258F-AB-6	INGRAM MICRO INC 04/01/28	02	/31/2022	Redemption 1	00.0000		59,500	59,500	58,905	58,932		568		568		59,500				595	04/01/2028	3.A FE
43230F-AB-0	INEOS US FINANCE LLC INEOS US FINANCE LLC		/31/2022	Redemption 1	00.0000							300										. S.A FE
45672J-AK-6	03/31/24	03/	/31/2022																	181	03/31/2024 .	3.B FE
457190-AA-3	INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1 07/16/24	01/	/04/2022	Redemption 1	00.000		41,563	41,563	41,386	41,479		83		83		41,563				768	07/16/2024	3.C PL
	INOVALON HOLDINGS INC Term B1			Redemption	0.0000																	
45781B-AG-0	04/02/25		/08/2022	Redemption	0.0000															5,820	04/02/2025 .	4.B FE
45784Q-AB-5	INSULET CORP 05/03/28		/31/2022																	74	05/03/2028 .	4.A FE
45836*-AB-1	INTEGRITY MARKETING ACQUISITIO Amendment No 2 Delayed Draw Te 08/06/25	01	/05/2022	Redemption 1	00.0000		87 ,500	07 500				963		963		87,500				ECO	00 /00 /0005	0.00
40630^-AB-1	ALTERRA MOUNTAIN CO TERM B 07/30/28	/الا	/05/2022	Redemption 1	00.0000		87 , 300	87,500				903		903		, 78, 7000				560	08/06/2025 .	. 3.6 PL
46124C-AJ-6	COURT HEATTER BURGOLA COURT HEATTER		/31/2022				24,821	24,821	24,696	24,699		121		121		24,821				248	07/30/2028 .	4.B FE
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25	03/	/31/2022	Redemption 1	00.000		20,638	20,638	20,473	20,545		92		92		20,638				197	06/28/2025 .	4.B FE
				Redemption 1	00.0000											•						
46322E-AD-5	SOUND INPATIENT PHYSICIA 06/28/25 JENSEN HUGHES INC Delayed Draw Term Loan		/31/2022	Redemption 1	00.0000		10,000	10,000	9,925	9,934		66		66		10,000				89	06/28/2025 .	4.B FE
47630E-AB-4	03/22/24		/03/2022	Tioudilpt Toll			3,760	3,760	3,760	3,760						3,760					03/22/2024 .	3.C PL
47000E A L 7	JENSEN HUGHES INC SR-UNSEC 03/22/24	01	/00 /0000	Redemption 1	00.0000		0.047	0.047	6 047	6,247						0.047					00/00/0004	0.00
47630E-AJ-7			/03/2022	Redemption 1	00.0000		6,247	6,247	6,247	0,247						6,247					03/22/2024 .	. 3.6 FL
48114N-AB-7	DOMTAR PERSNAL CARE CORP 02/19/28		/31/2022				14,000	14,000	13,930	13,934		66		66		14,000				175	02/19/2028 .	4.B FE
48244E-AJ-3	KUEHG CORP KUEHG CORP 02/21/25		/31/2022	Redemption 1	00.000		46, 178	46, 178	45,913	45,893		286		286		46, 178				644	02/21/2025	5.A FE
	KSLB HLDGS LLC Initial Term Loan			Redemption 1	00.0000																	
48268J-AC-8	07/30/25		/31/2022	Redemption 1	00.0000		25,653	25,653	25,396	25,507		146		146		25,653				355	07/30/2025 .	3.B PL
48562R-AL-3	INC 09/19/26		/31/2022				10,601	10,601	10,554	10,568		33		33		10,601				65	09/19/2026 .	4.B FE
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25	03/	/25/2022	Redemption 1	00.0000		5,686,275	5,686,275	5,686,275	2,614,306						5,686,275				63, 188	10/01/2025	3 A PI
	LTI HOLDINGS INC LTI HOLDINGS INC			Redemption 1	00.0000																	
50217U-AS-6	09/08/25LS GROUP OPCO ACQUISITION LLC		/31/2022	Dadamatian 1	00.0000		75,950		75,209	75,367		583		583						691	09/08/2025 .	4.C FE
50220K-AB-0		03/	/31/2022	Redemption 1			32,558	32,558	32,395	32,417		141		141		32,558				332	10/26/2027	4.B FE
50007H 4D 0	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25	00	(04 (0000	Redemption 1	00.0000		04 400	04.400	04 400	04 400						04 400				444	00 (04 (0005	0 D FF
53627M-AB-9	HOLD 03/24/25		/31/2022	Redemption 1	00.0000		24, 103	24,103	24, 103	24, 103						24, 103				144	03/24/2025 .	3.B FE
53631Q-AC-2	02/26/27		/31/2022				98,813	98,813	97,830	98,053		760		760		98,813				1,419	02/26/2027 .	5.A FE
55280F-AG-6	MA FINANCECO LLC MA FINANCECO LLC	01/	/21/2022	Redemption 1	00.0000		3,955,185	3,955,185	3,940,712	3,947,290		7,895		7,895		3,955,185				6,585	06/21/2024 .	3 C FF
	MKS INSTRUMENTS INC MKS INSTRUMENTS INC			Redemption 1	00.0000																	
55314N-AL-8	02/01/26		/31/2022	Redemption 1	00.0000		2,718	2,718	2,729	2,725		(7)		(7)		2,718				13	02/01/2026 .	3.B FE
55316H-AB-1	12/30/26		/31/2022	neuelipt roii i			24,838	24,838	24,501	24,579		258		258		24,838				138	12/30/2026 .	3.B FE
EEZEOV AD 4	MADISON IAQ LLC TERM 06/21/28	01	/00 /0000	Redemption 1	00.0000		0.405	0.405	0 114	0.445		10		10		0.405				10	00/04/0000	4 D FF
55759V-AB-4	MADISON IAQ LLC TERM 06/21/28 TRUMP CARD HLDGS LLC Term Loan A		/08/2022				2, 125	2, 125	2, 114	2, 115		10		10		2, 125				13	06/21/2028 .	. 4.D FE
55936#-AA-7	04/21/22		/12/2022	DIRECT																	04/21/2022 .	2.C PL
55936#-AA-7	TRUMP CARD HLDGS LLC Term Loan A 04/21/22	01/	/08/2022	Redemption	0.0000																04/21/2022	2.C PL
				Redemption 1	00.000											• • • • • • • • • • • • • • • • • • • •						
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		/04/2022				50,559	50,559	50,088	50,375		184		184		50,559				734	04/23/2024 .	5.C PL

				Snow All Loi	ng-Term Bo	nas ana Stoc	ж бою, кеа	eemed or C)tnerwise i	Jisposed c	of During th	he Current Quarter							
1	2	3 4	5	6	7	8	9	10	Ch			Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15							NAIC Desig- nation,
CUSIP Ident- ification	Description	For- Disposal eign Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Total Change in Foreign Book/ Exchange Adjusted Change in Carrying Book Value /Adjusted (11 + 12 - Carrying 13) Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Designation Modifier and SVO Administrative Symbol
F0000T 40 0	NULANO 1000U01T10N 000D 00 (47 (07	00/04/0000	Redemption 100.0000		00 050	00.050	05.000	05.040		040		310	00.050				400	00 (47 (0007	4.4.55
59909T-AC-8	MILANO ACQUISITION CORP 08/17/27 MINERALS TECHNOLOGIES INC MINERALS	03/31/2022	Redemption 100.0000		36,250	36,250	35,888	35,940		310		310	36,250				430	08/17/2027 .	4.A FE
	TECHNOLOGIES INC 02/14/24		Redemption 100.0000		127	127	128	260		(133)		(133)	127				361	02/14/2024 .	
605024-AS-7	MISSION BROADCASTING INC 05/27/28 MOBILE COMMUNICATIONS AMERICA Initial Term	01/04/2022	Redemption 100.0000		2,500	2,500	2,488	2,488		12		12	2,500				6	05/27/2028 .	3.B FE
60725#-AA-2	Loan 03/04/25				39,538	39,538	39,340	39,426		112		112	39,538				519	03/04/2025 .	3.A PL
60725#-AB-0	03/04/25	01/03/2022	Redemption 100.0000 Redemption 100.0000		1,240,000	1,240,000	1,240,000	1,240,000					1,240,000					03/04/2025 .	4.A PL
62886V-AP-5	NCR CORP NCR CORP 08/28/26		Redemption 100.0000		21 , 125	21, 125	21,020	21,051		74		74	21, 125				242	08/28/2026 .	3.A FE
62890H-AB-1	NS412 LLC REVOLVER 05/06/25	02/28/2022	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000					1,000,000				9,743	05/06/2025 .	3.A PL
62890H-AC-9	NS412 LLC Term Loan A 05/06/25		Redemotion 100,0000		41,250	41,250	40,838	41,004		246		246	41,250				593	05/06/2025 .	3.A PL
62910P-AF-0	NFP CORP TERM B 02/03/27		Redemption 100.0000		69,027	69,027	68,424			458		458	69,027				585	02/03/2027 .	4.B FE
62914D-AB-2	10/01/25		DIRECT		3,452,400	3,500,000	3,482,500	3,489,886		553		553	3,490,438		(38,038)	(38,038)	46,282	10/01/2025 .	3.B PL
62914D-AB-2	10/01/25	03/31/2022	nedelliption 100.0000		24,900	24,900	24,776	24,828		72		72	24,900				176	10/01/2025 .	3.B PL
62914D-AF-3	NGS US FINCO LLC 2020 Incremental Term Loan 10/01/25		DIRECT		3,500,000	3,500,000	3,430,000	3,446,359		3,431		3,431	3,449,791		50,209	50,209	36,548	10/01/2025 .	3.B PL
62914D-AF-3			nedeliption 100.0000		(2,023)	(2,023)	(1,982)	(1,992)		(31)		(31)	(2,023)					10/01/2025 .	3.B PL
62931*-AD-6	Incremental Term Loan 10/31/24	03/31/2022	DIRECT		6,909,000	7,000,000	6,930,000	6,955,155		5,723		5,723	6,960,878		(51,878)	(51,878)	99,217	10/31/2024 .	3.C PL
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan 10/31/24		Redemption 100.0000		37,500	37,500	37 , 125	37,260		240		240	37,500				532	10/31/2024 .	3.C PL
63773#-AA-7	NAT SPINE AND PAIN CENTERS LLC SR-UNSEC 06/02/24	03/31/2022	Redemption 100.0000		55,500	55,500	55,223	55,401		99		99	55,500				451	06/02/2024 .	3.C PL
	NAT TECHNICAL SYSS INC SR-SEC 07/01/22	01/03/2022	Redemption 100.0000			26,672	26,672	26,672					26,672					07/01/2022	
	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan 12/23/23	01/03/2022	Redemption 100.0000		32,436	32,436	31,892	32,007		429		429	32,436					12/23/2023 .	
	LES ALIMENTS MULTIBAR INC. Refinancing Term		Redemption 100.0000																
64029B-AE-8	A-1 Loan 12/23/23		Redemption 100.0000		69,848	69,848	68,708 .	69, 130		718		718	69,848				165	12/23/2023 .	4.B FE
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET 07/17/25 . New ILC Dover Inc REVOLVING CREDIT COMMITMENT	01/18/2022			7,813	7,813	7,695	7,709		104		104	7,813				17	07/17/2025 .	3.C FE
64556R-AB-0	02/02/26		Redemption 100.0000		10,335,593	10,335,593	10,303,255 .	7,318,361		31,965		31,965	10,335,593				47,087	02/02/2026 .	4.A PL
64556R-AD-6	01/31/26	03/31/2022	DIRECT		7,000,000	7,000,000	6,930,970	6,949,466		3,877		3,877	6,953,343		46,657	46,657	41,768	01/31/2026 .	4.A PL
64802#-AA-0			Redemption 100.0000		(173,984)	(173,984)	(173,984)	(343, 117)					(173,984)				(1,308)	06/19/2023 .	4.B PL
64802#-AA-0			Redemption 100.0000		130,901	130,901	130,901	80,162					130,901				(1)	06/19/2023 .	4.B Z
64802#-AA-0			Redemption 100.0000		173,984	173,984	173,984	106,544					173,984				1,316	06/19/2023 .	4.B PL
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		Redemption 0.0000					(170,291)									(7)	06/19/2023 .	4.C PL
64802#-AB-8	New Pharm-Olam Holdings LLC Term Loan 06/19/23	01/05/2022	Redemption 100.0000		3,587,652	3,587,652	3,555,726	3,569,014		18,637		18,637	3,587,652				70,035	06/19/2023 .	

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 2																				
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC
																				Desig-
																				nation,
													Talal Talal							NAIC
												Current	Total Total					Bond		Desig- nation
												Current Year's	Change in Foreigr Book/ Exchange					Interest/		Modifier
									Prior Year		Current	Other Than			Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjuste		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- D	sposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carryin		(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING			Redemption 100.0000																T
65336R-AU-2	INC 01/17/24 NORTHERN STAR INDUSTRIES INC First Lien		/31/2022	Redemption 100.0000		3, 113,860	3,113,860	3,113,860	3,113,860					3,113,860				18,609	01/17/2024 .	3.B FE
665730-A*-8	Initial Tranche B T 03/28/25	03.	/31/2022	Redemption 100.0000		22.635	22,635	22,464	21,676		110		110	22,635				264	03/28/2025 .	3.B PL
	ONS MSO LLC 2020 Incremental Term Loan			Redemption 100.0000		,														
67103*-AC-9	07/08/25		/03/2022	D-d		8,365	8,365	8,281	8,301		64		64	8,365				136	07/08/2025 .	2.B PL
68162R-AD-3	WEST CORP WEST CORP 10/10/24	03.	/31/2022	Redemption 100.0000		102,992	102,992	102,863	102,932		60		60	102,992				1,642	10/10/2024 .	4.C FF
	ON ASSIGNMENT ON ASSIGNMENT INC							•										•		
68216F-AX-1	04/02/25		/03/2022	WELLS FARGO		9,462,592	9,474,435	9,474,435	9, 474, 435					9,474,435		(11,843)	(11,843)	28,828	04/02/2025 .	3.A FE
68218E-AH-7	ON SEMICONDUCTOR CORP ON SEMICONDUCTOR CORP 09/19/26	02	/31/2022	Redemption 100.0000		8,688	8.688				16		16					46	09/19/2026 .	2 / EE
002 TOE-AN-1	ONEX TSG INTERMEDIATE CORP 02/23/28		31/2022	Redemption 100.0000		0,000			0,072		10		10					40	09/ 19/2020 .	. J.A FE
68276Q-AJ-5			/31/2022			52,563	52,563	51,511	51,600		963		963						02/23/2028 .	4.B FE
0000511 411 0	Osmose Utilities Services Inc TERM	00	(04 (0000	Redemption 100.0000		0.750	0.750	0.740	0.747				00	0.750				00	00 (47 (0000	4.0.55
68835H-AH-3	06/17/28		/31/2022	Redemption 100.0000		6,750	6,750	6,716	6,717		33		33	6,750				63	06/17/2028 .	4.B FE
69396@-AB-1		01,	/04/2022			38,703	38,703	38,373			73		73					914	12/16/2022 .	4.B PL
	PENN ENGINEERING & MANUFAC PENN ENGINEERING &			Redemption 100.0000																
707388-AS-3	MANUFAC 06/27/24 PENN NATIONAL GAMING INC PENN NATIONAL GAMING		/31/2022	Redemption 100.0000		21,935	21,935	22,014	21,965		(30)		(30)	21,935				192	06/27/2024 .	4.A FE
70757D-AV-1	INC 10/15/25	03,	/31/2022	neuemption 100.0000		97,224		97, 129	97, 171		54		54					729	10/15/2025 .	3.C FE
	PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS			Redemption 100.0000																
71645X-AC-3	INC 08/21/22		/31/2022	Redemption 100.0000		32, 143	32,143	31,339	32,056		87		87					820	08/21/2022 .	5.A FE
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26	03.	/31/2022	Redemption 100.0000		63,653	63,653	63,388			230		230					589	03/05/2026 .	4.A FE
	CORNERSTONE BUILDING BRANDS IN			Redemption 100.0000				·												
72431H-AD-2	04/12/28		/31/2022			41,834	41,834	41,625	41,637		197		197	41,834				461	04/12/2028 .	4.A FE
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28	02	/25/2022	JP MORGAN SECURITIES		5,995,801	6,010,828	6,019,736	6,018,220		386		386	6,018,606		(22,805)	(22,805)	18,593	03/15/2028 .	2 C FF
72304D AI 1	00/10/20		25/2022	Redemption 100.0000				0,010,700	0,010,220							(22,003)	(22,000)		00/ 10/2020 .	. 2.0 1L
73108R-AB-4	POLARIS NEWCO LLC Term B 06/04/28		/31/2022			18,750	18,750	18,656	18,660		90		90	18,750					.06/04/2028	4.C FE
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan 11/26/26	03	/31/2022	Redemption 100.0000		25,000	25,000	24,750	24,809		191		191	25,000				725	11/26/2026 .	2 D DI
ro1101 A0 0	11/20/20		01/2022	CITIGROUP GLOBAL MARKETS		25,000	25,000		24,000					25,000					11/20/2020 .	. O.D TE
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26 .	02	/23/2022	INC		2,072,637	2,072,637	2,083,000	2,078,385		(222)		(222)	2,078,163		(5,527)	(5,527)	6,300	01/30/2026 .	3.A FE
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26	03	/31/2022	Redemption 100.0000		12,566	12,566	12,398	12,427		139		139	12,566				151	12/19/2026 .	4.B FE
,41011-AD-0	Prestige Brands Inc. TERM B5		31/2022	Redemption 100.0000		12,300	12,300	12,090	12,421		109								12/ 13/2020 .	. 4.b IL
74112C-AW-3	07/01/28		/31/2022			93,375	93,375	92,908	92,926		449		449	93,375				119	.07/01/2028 .	3.B FE
74074N 40 0	DDOLAN DO DODDOWED LLO 40 /00 /05	00	/04 /0000	Redemption 100.0000		67.678	67,678	67,387	67 450		000		000	67 670				404	10 /00 /0005	4.0.55
74274N-AG-8	PROLAM PG BORROWER LLC 10/30/25 PROJECT RUBY ULTIMATE PARENT C		/31/2022	Redemption 100.0000		07,078					226		226	67,678				464	10/30/2025 .	4.6 FE
74339U-AS-9	03/10/28		/31/2022			3,313	3,313	3,296	3,297		16		16	3,313				33	03/10/2028 .	4.B FE
7404511 10 -	D () 4 1 T D 20/04/05		(04 (0000	Redemption 100.0000		40.075	10.075	10.005	10.05=				00	10.5==				20-	00 (04 (0005	4.0.55
74345H-AB-7	Proofpoint Inc Term B 08/31/28 RACKSPACE TECHNOLOGY GLOBAL IN		/31/2022	Redemption 100.0000		18,375	18,375	18,283	18,287		88		88					203	08/31/2028 .	4.B FE
75009X-AB-6	02/09/28		/09/2022			42, 125	42,125	41,768	37,450		334		334					452	.02/09/2028 .	4.A FE
				Redemption 0.0000										1				,		1
75605V-AD-4	REALPAGE INC 04/22/28		/31/2022	Redemption 100.0000														114	04/22/2028 .	4.B FE
75703U-AH-8	RED VENTURES LLC TERM B 11/08/24		/31/2022	neudilption 100.0000		7,595	7,595	7,595	7,595									50	11/08/2024 .	4.A FE
				Redemption 100.0000																
76090L-AE-4	RESIDEO FUNDING INC 02/09/28		/31/2022			28,485	28,485	28,459	28,461		23		23					207	02/09/2028 .	3.A FE

SCHEDULE D - PART 4

								onds and Stoc														
1	2	3	4	5	5	6	7	8	9	10				Carrying Val	lue	16	17	18	19	20	21	22
											11	12	13	14	15							NAIC
																						Desig-
																						nation,
															-							NAIC
													0	Total	Total					Dond		Desig-
													Current	Change in	Foreign	Dools/				Bond Interest/		nation Modifier
										Prior Year		Current	Year's Other Than	Book/ Adjusted	Exchange in	Book/ Adjusted	Foreign			Stock	Stated	and
										Book/	Unrealized			,		Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP						Number of				Adjusted	Valuation	(Amor-	Temporary Impairment	Carrying t Value	Book /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Nar	me	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eian	Date	of Purc		Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	CCC INTELLIGENT SOLUTIONS INC TERM	- 5		Redemption	100.0000						(= =====)			10/								+-,
76168J-AS-5			.03/31/2022				17,613	17,613	17,662	17,661		(48)		(48)		17,613				150	09/15/2028 .	3.C FE
70474 10 7	REYNOLDS CONSUMER PRODUCTS LLC TERM		00 (04 (0000	Redemption	100.0000		00.740	00.740	00.400	00.074		400		400		00.740				477	04 (00 (0007	0.0.55
76171J-AB-7	01/30/27 REYNOLDS CONSUMER PRODUCTS LLC TERM		.03/31/2022	Redemption	100.0000		36,743	36,743	36 , 133	36,274		469		469						177	01/30/2027 .	2.C FE
76171J-AB-7	01/30/27		.01/08/2022				2,250	2,250	2,213	2,221		29		29		2,250				4	01/30/2027	3.A FE
	REYNOLDS GROUP HOLDINGS INC 02/16/26			Redemption	100.0000																	
76173F-AW-7	PACTIV EVERGREEN GROUP HOLDING TERM B		.03/31/2022	Dodow +:	100 0000		4, 132	4, 132	4, 122	4, 124		8		8		4, 132	ļ			35	02/16/2026 .	4.A FE
76173F-AY-3	09/17/28		.03/31/2022	Redemption	100.0000		18,750	18,750	18,656	18,658		92		92		18,750				187	09/17/2028	4.A FE
	007 117 20		.90/01/2022	Redemption	100.0000									52							90/ 11/2020 .	
78350U-AE-5			.03/31/2022				33,553			9,028		330		330		33,553				210	07/23/2027 .	4.A FE
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC		00 (04 (0000	Redemption	100.0000		0.445	0.445	0.400	0.407						0.445				00	04/40/0005	0.0.55
/84000-80-3	04/16/25		.03/31/2022	Redemption	100.0000		6, 145	6,145	6 , 133	6, 137						6, 145				29	04/16/2025 .	3.B FE
78466D-BF-0			.03/31/2022	Tioudinp (Toil			28,812	28,812	28,279	26,664		2, 148		2, 148		28,812				4,732	04/16/2025 .	3.B FE
	ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED			Redemption	100.0000																	
78956#-AA-4	04/28/22 PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC		.03/24/2022		400 0000		36,621,300	36,621,300	36,621,300	36,569,012						36,621,300				1,368,354	04/28/2022 .	5.C Z
80358T-AC-0	01/29/25		.03/31/2022	Redemption	100.0000		24,525	24,525	24,433	24,476		/0		49		24,525				245	01/29/2025 .	4 C FE
	SCIENCE APPLICATIONS INTERN SCIENCE		. 50/ 01/ 2022	Redemption	100.0000		24,020									24,525					9 1/ 23/ 2023 .	4.012
80862Q-AD-3	APPLICATIONS INTERN 10/31/25		.01/31/2022				7,776	7,776	7,737	7,748		28		28		7,776				13	10/31/2025 .	3.A FE
000754 40 0	SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES		00 (04 (0000	Redemption	100.0000		457.050	457.050	450.004	457.044		(000)		(000)		457.050				4 407	00 /44 /0004	4 4 55
80875A-AP-6	INTERNATIO 08/14/24SEATTLE SPINCO INC		.03/31/2022	Redemption	100.0000		157,356	157,356	158,024	157,641		(286)		(286)		157,356				1, 137	08/14/2024 .	4.A FE
81271E-AC-5			.02/11/2022	- Industry			11,556,662	11,556,662	11,514,373	11,533,592		23,070		23,070		11,556,662				23,048	06/21/2024 .	3.C FE
	SEDGWICK CMS INC SEDGWICK CMS INC			Redemption	100.0000																	
81527C-AL-1	12/31/25		.03/31/2022	D-d	100.0000		50,000	50,000	49,875	49,925		75		75		50,000				424	12/31/2025 .	4.B FE
81527C-AN-7	SEDGWICK CMS INC TERM B 09/03/26		.03/31/2022	Redemption	100.0000		5,000	5,000	.4,922	4,940		60		60		5,000				86	09/03/2026 .	4 B FF
	SELECT MEDICAL CORP SELECT MEDICAL CORP		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Redemption	100.0000																	
816194-AV-6	03/06/25		.03/30/2022				11,461	11,461	11,338	5,332		123		123		11,461				37	03/06/2025	
83415Y-AC-4	SOLARAY LLC Term Loan 09/08/23		.03/31/2022	DIRECT	100.0000		6,999,300	7,000,000	6,944,131	6,983,711		1,873		1,873		6,985,584		13,716	13,716	114,433	09/08/2023 .	3.C PL
83578B-AN-3	SOPHIA LP 09/23/27		03/31/2022	Redemption	100.0000		41,251	41,251	40,941	40.983		268		268		41,251				(474)	09/23/2027	4.B FE
	00/20/21		.90,01,2022	Redemption	100.0000																,00,20,202.	
84673E-AB-5	PQ GROUP HOLDINGS INC 04/30/28		.03/31/2022			ļ	18,750	18,750	18,725	6 , 165		54		54		18,750				65	04/30/2028 .	4.A FE
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		.03/31/2022	DIRECT			7,000,000	7,000,000	6,964,954	6,971,305		1,667		1,667		6,972,972		27,028	27,028	96,250	09/23/2025 .	2 0 0
04/44D-AU-2	SPECIALIST RESOURCES GLOBAL IN Initial		. 93/31/2022	Redemption	100.0000					9,9/1,305		1,00/		1,007				27 ,028	21 , 028	90,200	09/23/2025 .	2.B PL
84744B-AD-2	Delayed Draw Term Loan 09/23/25		.03/31/2022				23,063	23,063	22,947	22,968		95		95		23,063				317	09/23/2025 .	2.B PL
	KPEX HOLDINGS INC KPEX HOLDINGS INC			Redemption	0.0000																	
84763N-AB-6	01/31/25		.03/31/2022	Dodomation	100.0000																01/31/2025 .	4.C FE
84850X-AK-8	SPIN HOLDCO INC 03/01/28		.01/31/2022	Redemption	100.0000		163,425	163.425	162, 199	162,254		1. 171		1, 171		163.425				550	03/01/2028	4.C FF
	SPIREON HLDGS-INC. SUB-UNSEC			Redemption	100.0000						[,		,		.,	[
84858L-AA-8	10/05/25		.03/03/2022				21,039,681	21,039,681	20,769,681	19,722,939		255,341		255,341		21,039,681				1,061,402	10/05/2025 .	5.B GI
85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		.03/31/2022	Redemption	100.0000		356,221	356,221	355,682	209,528		531		531		356.221				3,219	05/13/2028 .	4 4 55
00232D-A1-3	ORAMI LLU ORAMI LLU UO/ 13/28		. 2022	Redemption	100.0000	}	330 , 22 I	300,221	300,082	209,528		331				330,221		·		3,219	JUJ/ IJ/ ZUZB .	4.A FE
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		.02/01/2022				123,438	123,438	121,101	121,882		1,556		1,556		123,438				1,619	04/12/2026 .	4.B FE
1	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS			Redemption	100.0000																	l
85940X-AC-5	INC 06/19/24	1	03/31/2022	1		1	248.916	248.916	249.425	249.093	1	(177)	1	(177)	I	248.916	Ì	1	ı	1 475	06/19/2024	4.A FE

SCHEDULE D - PART 4

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

				Snow All Lo	ng-Term Bo	onds and Sto	ck Sola, Red	deemed or (Jtnerwise i	Sposea c	of During t	ne Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
						-	-		11	12	13	14	15							NAIC
													10							Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		0					Faraian				Ctotod	
											Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	SURGERY CENTER HOLDINGS INC 08/31/26		Redemption 100.0000		0.00.0	. a. raido	0001	14.40	(Beerease)	71001011011	mzou	10)	Value	2410	D.opood.	D.opeca.	Diopocu.		Date	C j
86880N-AX-1	SUNULNI ULNILN HULDINGS INC 00/31/20	03/31/2022 .	nedeliption 100.0000		55,976	55,976	55,946	54,714		34		24		55,976				623	08/31/2026	4 C EE
0000001 AA 1	TI Acquisition NC LLC Term Loan		Redemption 100.0000															020	90/01/2020	. 4.0 12
87250Y-AC-3	03/19/27	03/31/2022	nedeliption 100.0000		67,750	67,750	67,233	67,345		405		405		67,750				(281)	03/19/2027	2 A PI
012301-AU-3	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING		Redemption 100.0000			, 100				400		403						(201)	03/ 13/2021	. 2.A FL
87510E-AB-5	PRODUCTS INC 05/31/26	03/31/2022	100.000		18,274	18,274	18,287	18,288		(13)		(13)		18,274				160	05/31/2026	4 R FF
010101 70-0	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS		Redemption 0.0000		10,2/4	10,2/4		10,200		(10)		(13)		10,274				100		
87817J-AE-8	INC 02/06/24	01/07/2022 .	11000mpt 1011 0.0000																02/06/2024	. 4.C FE
	TEMPO ACQUISITION LLC 10/01/26	01/07/2022	Tax Free Exchange		16,799,135	16,821,822	16,796,326	16,799,739		(604)		(604)		16,799,135				54.320	10/01/2026	
00UZ3N-NU-Z	TEMPO ACQUISITION LLC TERM B		Redemption 100.0000		10,788,133	10,021,022	10,780,320	10,789,739		(004)		(004)		10,788,133					10/01/2020	. U.U FE
88023H-AF-7		03/31/2022	nedeliption 100.0000		51,032	51,032	50,954			70		78		51,032				154	08/31/2028	2 C EE
	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO		Redemption 100.0000							/0								134	00/31/2020	. 3.6 FE
88233F-AK-6		03/31/2022 .	Redemption 100.0000		108,068	108,068	107,933	107,994		74		74		108,068				516	10 /01 /0005	0.0 FF
88233F-AN-0	LLC 12/31/25		Redemption 100.0000		108,008	108,008	107,933	107,994		/4				108,008				ەا ت	12/31/2025	. 2.6 FE
0007EII AD 0	TIGER ACQUISITION LLC 06/01/28	01/31/2022	Redemption 100.0000		0 275	8,375	0 201			70		79							06/01/2028	4 D EE
88675U-AB-8			D-dti 100 0000		8,375	8,3/3	8,291	8,290		79		/9		8,3/3					00/01/2028	. 4.B FE
000040 4V 0	TRANS UNION LLC TRANS UNION LLC	00 (04 (0000	Redemption 100.0000		00 440	00 440	00.445	00.400		00		00		00.440				407	44 (40 (0000	0.0.55
89334G-AX-2	11/13/26		D-dti 100 0000							26		26						407	11/13/2026 .	. 3.B FE
000040 47 7	TRANS UNION LLC TERM B6 11/18/28	03/31/2022	Redemption 100.0000		1,277,178	1,277,178	1,273,985			3, 193		3, 193		1,277,178				100	11 /10 /0000	0 D EE
89334G-AZ-7	TRANS UNION LLC TERM B6 11/18/28		D 1 11 100 0000		1,2//,1/8	1,2//,1/8	1,2/3,985			3, 193		3, 193		1,2//, 1/8				108	11/18/2028	. 3.B FE
0000411 00 0	TRANSPIRAL INC. TERM E	00 (04 (0000	Redemption 100.0000		7 007	7 007	7 007	7 007						7 007				00	05 (00 (0005	4 4 55
89364M-BQ-6	TRANSDIGM INC TERM E 05/30/25		D 1 1: 400 0000		7,387	7,387	7,387	7,387						7,387				29	05/30/2025	. 4.A FE
0000411 DD 4	TRANSPION INC. TERM E 40 (04 (05	00 (04 (0000	Redemption 100.0000		00.050	00.050	00 500	00 505		87		07		00.050				440	40 (04 (0005	4 4 55
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25				68,652	68,652	68,529	68,565		8/		87		68,652				410	12/31/2025	. 4.A FE
0000411 00 0	TRANSPIRAL INC. TERM 0	00 (04 (0000	Redemption 100.0000		47 000	47.000	47 000	47.000						47 000				00	00 (00 (000 4	4 4 55
89364M-BS-2	TRANSDIGM INC TERM G 08/22/24		D 1 1: 400 0000		17,236	17,236	17,236	17,236						17,236				68	08/22/2024	. 4.A FE
000700 40 0	TRITON WATER HOLDINGS IN	00 (04 (0000	Redemption 100.0000		0 447 440	0 447 440	0 407 400	0 407 774		0.000		0.000		0 447 440				007.040	00 (04 (0000	4 0 55
89678Q-AB-2	TRITON WATER HOLDINGS IN 03/31/28		D 1 11 100 0000		2,447,110	2,447,110	2,437,168	2,437,774		9,336		9, 336		2,447,110				207,640	03/31/2028	. 4.B FE
0005411.45.5	101 INO 407 1101 INO 407 05 (40 /04		Redemption 100.0000					(440)		440		440						21	05 (40 (0004	4 0 55
90351N-AE-5	USI INC/NY USI INC/NY 05/16/24		D-dti 100 0000					(116)		116		116						21	05/16/2024	. 4.B FE
000051/ 11/ 7	UKG INC TERM 05/03/26	00 (04 (0000	Redemption 100.0000		40.075	40.075	40.007	40,000		47		47		40.075				400	05 (00 (0000	4.0.55
90385K-AK-7	UKG INC TERM 05/03/26		Redemption 100.0000		12,875	12,875	12,827	12,828		4/		47		12,875				136	05/03/2026	. 4.C FE
000000 110	INITED AIDLINES INS	00 (04 (0000	Redemption 100.0000		00.000	00.000	00.050	00.050		444		444		00.000				400	04/44/0000	0 D FF
90932R-AJ-3	UNITED AIRLINES INC 04/14/28		D-J		30,000	30,000	29,850	29,856		144		144		30,000				480	04/14/2028	. J.B FE
010050 4 1 0	INITIAD COLUTIONS HOW IND	00/04/0000	Redemption 100.0000		110 040	110 040	110 070	110 011		500		500		110 010					0E /07 /0000	2 0 55
	UNIVAR SOLUTIONS USA INC 05/27/28		DIDECT		112,840	112,840	112,276	112,314		526		526		112,840		E40 470	E40 470	047 500		. 2.C FE
	VMG HLDGS LLC SUB-UNSEC 11.000% 09/14/25		DIRECT		9,360,000	9,000,000	8,773,212	8,832,606		8,922		8,922		8,841,528		518,472	518,472	247,500	09/14/2025	. o.g
	VALICOR PPC INTERMEDIATE II LL First Lien	00/04/0000	Redemption 100.0000		0.005	0.005	0.005	0.005		l				0.005				400	07/04/0000	4 0 DI
	Delayed Draw Term L 07/24/26		Dadamatian 100 0000		3,325	3,325	3,325	3,325						3,325				102	07/24/2026	. 4.0 PL
	WR GRACE HOLDINGS INC TERM B	00/04/0000	Redemption 100.0000		0.000	0.000	0.040	0.040						0.000				404	00/11/0000	4 4 55
	08/11/28				8,963	8,963	8,940	8,940		22		22		8,963				104	08/11/2028	. 4.A FE
	WARRIOR ACQUISITION INC Initial Term Loan		Redemption 100.0000		28,571	28,571	00 044	00 070		000		292		28,571				404	00/16/0000	2 C B
	09/16/26		Redemption 100.0000		28,3/1	28,3/1	28,214	28,279		292		292		∠8,3/1				464	09/16/2026	. 2.6 PL
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC 10/20/27	03/31/2022	Redemption 100.0000		20 240	20 240	00.055	20 240		(37)		(07)		20 240				205	10 /00 /0007	4 4 55
94/0/N-AN-I					38,312	38,312	38,355	38,349		(37)		(37)		38,312				385	10/20/2027	. 4.A FE
96208U-AT-8	WEY INC 04/01/00		Redemption 100.0000		117,551	447 554	110 000	447 000		551		EF.		117,551				702	04/01/2028	2 0 55
			Dadamatian 100 0000		117,551	117,551	116,963	117,000		551		551		117,551				/02		. 3.C FE
	WHITCRAFT LLC Initial Term Loan	03/31/2022	Redemption 100.0000		66,681	66,681	66,351	66,518		163		163		00 004				1,037	04/02/0000	ים ם פ
96341@-AA-2	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS				180,00	180,00	50,351			163		163		66,681				1,037	04/03/2023	. J.B PL
		00/04/0000	Redemption 100.0000		07.040	07.040	07 000	07.640		_		_		07.040				000	05/16/0005	4 C EF
96925H-AF-9	ENDEAVOR EN 05/16/25		Redemption 100.0000		27,618	27,618	27,609	27,613		J5		15		27,618				200	05/16/2025	. 4.6 FE
000005 AD 0	WOOE HOLDINGS I.I.C. 40./46./07	03/31/2022	Redemption 100.0000		7 000	7 000	7 000	7 000		00		00		7 000				400	10/16/0007	4 C EF
	WOOF HOLDINGS LLC 12/16/27		D-J1: 400 0000		7,938	7,938	7,898	7,902		36		36		7,938				100	12/16/2027	. 4.C FE
98149H-A*-9	COMAR HLDG CO LLC Delayed Draw Term Loan	03/31/2022	Redemption 100.0000		7.292	7.292	7.219	7.248				44		7.292				124	06/18/2024	0 0 0
90 149H-A^-9	00/ 10/ 24	J3/31/2022 .	.]							44		44						124	. 2024 /טו /טע	. J.D TL

SCHEDULE D - PART 4

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or C				he Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							NAIC Desig- nation, NAIC
									Prior Year Book/	Unrealized	Current Year's	Current Year's Other Than Temporary	Carrying Book	e Book/ n Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	Stated Con-	Desig- nation Modifier and SVO
CUSIP		F		N1	Number of	0		A . ()	Adjusted	Valuation	(Amor-	Impairment	Value /Adjuste		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident- ification	Description		posal ate	Name of Durchasor	Shares of Stock	Consid-	Dor Volue	Actual Cost	Carrying Value	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal Date	(Loss) on	(Loss) on	(Loss) on	During Year	Maturity Date	strative
ilication	WORLD 50-INC. Senior Secured Term B Loan	eign D	ale	of Purchaser Redemption 100.0000		eration	Par Value	Cost	value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	rear	Date	Symbol
98149H-A@-7	01/10/27	03/3	1/2022	Tiedempt Toll 100.000	'	37,500	37,500	37 , 125	37,217		283		283	37,500				574	01/10/2027 .	3.C PL
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25	00/0	1/2022	Redemption 100.000		10 010	10 010	10 010	10 010									70	05 /00 /0005	3.A FE
983 IUC-AC-0	XIFIN INC Initial Term Loan 02/06/26		1/2022	Redemption 100.000)	16,813	16,813	16,813	16,813									79	05/30/2025 .	. 3.A FE
98415D-A@-3			1/2022			58,283	58,283	57,707	57,864		420		420					984	02/06/2026 .	3.A PL
98415D-B*-4	XIFIN INC Initial Revolver 02/06/26		3/2022	Redemption 100.000	'[1,000,000	1,000,000	993,000	993,018		6,982		6,982	1,000,000				11,063	02/06/2026 .	3.A PL
	XIFIN INC Initial Revolver 02/06/26			Redemption 100.000)						6.982		6,982					•		
98415D-B*-4		V1/3	1/2022	Redemption 100.000	, 	1,000,000	1,000,000	993,000	993,018					1,000,000				5,813	02/06/2026 .	3.C Z
98931Y-AC-7	ZEKELMAN INDUSTRIES INC 01/17/27		1/2022															30	01/17/2027 .	3.C FE
98932T-AE-3	MEDICAL SOLUTIONS HOLDINGS INC TERM B 09/30/26		1/2022	Redemption 100.000	'[16,348	16,348		16,231		117		117					(3)	09/30/2026 .	4.B FE
000751/ 41/ 0	ZODIAC POOL SOLUTIONS Term B	0.4.00		Redemption 100.000		40 007 504	40, 007, 504	40.050.000	40.040.040		(40.077)		(40, 077)	40.007.504				40.000	07/00/0005	
98975V-AK-2	07/02/25		7/2022	Redemption 100.000		10 , 327 , 564	10,327,564	10,353,299	10,343,842		(16,277)		(16,277)	10,327,564				16,299	07/02/2025 .	3.B FE
98975V-AM-8	FLUIDRA FINCO SL TERM B 01/21/29		1/2022	D-d4: 400 0000		10,000	10,000	10,010			(10)		(10)	10,000				5	01/21/2029 .	3.B FE
BL3284-00-9	Froneri US INC TERM 01/31/27		1/2022	Redemption 100.000	'[34,268	34,268	33,904			289		289					199	01/31/2027 .	4.A FE
BL3395-13-6	VERTICAL US NEWCO INC 06/30/27		1/2022	Tax Free Exchange		14,022,922	14,263,387	13,990,709	13,405,306		(11,861)		(11,861)	14,022,922					06/30/2027 .	4.A FE
BL3500-53-7	ENERGIZER HOLDINGS INC 12/16/27	01/04	1/2022	Redemption 100.000	'[5,375	5,375	5,348	5,351		24		24					5	12/16/2027 .	3.B FE
51.0544.04.4	INFOR IN DETPONETION	00.00		Redemption 100.000										45.000				400	0.1 /0.1 /00.00	
BL3541-34-1	INEOS US PETROCHEM LLC 01/21/26		1/2022	Redemption 100.000	, 	15,000	15,000	14,925	14,939		61		61					128	01/21/2026 .	3.B FE
BL3565-39-9	BELLA HOLDINGS CO LLC 04/01/28	03/3	1/2022			25,000	25,000	24,750	24,765		235		235	25,000				281	04/01/2028 .	4.B FE
BL3572-50-2	IGT HOLDINGS IV AB TERM B 03/23/28.		1/2022	Redemption 100.000	'[18,750	18,750	18,703	18,702		48		48					188	03/23/2028 .	4.B FE
	ICON Luxembourge Sarl Term B			Redemption 100.000)															
BL3573-84-9	07/01/28		1/2022	Redemption 100.000	, 	(798,367)	(798,367)	(794, 375)	(798,367)					(798,367)					07/01/2028 .	3.A FE
BL3604-49-5	BIRKENSTOCK US BIDCO INC 04/27/28		1/2022			32,500	32,500	32,462	(19,968)		38		38					(5)	04/27/2028 .	4.A FE
BL3644-91-3	KKR APPLE BIDCO LLC TERM 07/13/28	03/3	1/2022	Redemption 100.000		10,000	10,000	9,975	9,975		25		25					85	07/13/2028 .	4.B FE
	ILLUMINATE MERGER SUB CORP TERM			Redemption 100.000)															
BL3645-87-8	06/30/28		1/2022	Redemption 100.000	, 	10,713	10,713	10,659	10,660	l	52		52					107	06/30/2028 .	4.B FE
BL3646-39-7	07/01/28		5/2022			(198,914)	(198,914)	(197,919)	(198,914)					(198,914)					07/01/2028 .	3.A FE
BL3650-69-6	TK ELEVATOR US NEWCO INC TERM B 07/31/27	03/3	1/2022	Redemption 100.000	'	38,793	38,793	38 , 139			654		654					252	07/31/2027 .	4.A FE
	STARS GROUP HOLDINGS BY TERM B			Redemption 100.000)															
BL3673-14-4	07/21/26 STANDARD Industries INC TERM B		1/2022	Redemption 100.000	, 	64,894	64,894	64,732	64,741		153		153	64,894				266	07/21/2026 .	. 2.C FE
BL3683-98-6	08/06/28		2/2022			27,350	27,350	27,077		ļ	274		274	27,350				139	08/06/2028 .	2.C FE
BL3688-98-5	BERLIN PACKAGING LLC TERM B 03/11/28	03/3	1/2022	Redemption 100.000	'	43,750	43,750	43,313	43.333		417		417	43.750				81	03/11/2028 .	4.C FF
				Redemption 100.000) [
BL3689-59-5	Centuri Group Inc Term B 08/18/28 COVANTA HOLDING CORP TERM B 09/15/28	03/3	1/2022	Redemption 100.000	,}	5,049,071	5,049,071	4,998,581	5,000,469	ļ	48,602	ļ	48,602	5,049,071				47,962	08/18/2028 .	3.C FE
BL3706-89-4			1/2022			10,225	10,225	10 , 174	10, 175		50		50					125	09/15/2028 .	4.B FE
BL3708-95-7	CHG HEALTHCARE SERVICE INC TERM B 09/22/28	03/3	1/2022	Redemption 100.000)	23.850	23.850	23.731	23.732		118		118	23.850				239	09/22/2028 .	4.B FE
DE0100-30-1	VV/ EE/ EU																			

SCHEDULE D - PART 4

				Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (Otherwise I	Disposed o	of During t	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
BL3751-62-7	CARNIVAL CORP TERM B 10/08/28	03/31/2022	Redemption 100.0000	1	39,850	39,850	39,701	39,701		149		149		39,850				403	10/08/2028	4.B FE
	10/ 30/ 20		Redemption 100.0000							140									10/00/2020	
BL3753-47-4	SYNAPTICS INC TERM B 10/20/28				4,000	4,000	3,990			10		10		4,000				16	10/20/2028	3.B FE
DI 0700 00 5	BROWN GROUP HOLDING LLC TERM B	00 /45 /0000	Ton Form For 1		4 445 000	4 400 000	4 445 000	4 445 000						1 115 000					00 /07 /0000	4 4 55
BL3760-06-5 RI 3839-17-4	06/07/28	02/15/2022	. Tax Free Exchange Maturity		1, 115,898	1,120,000 2,700,000	1,115,800 2,693,250	1,115,860				6,750		1,115,898					06/07/2028 02/13/2027	4.A FE
	RESTAURANT BRANDS 1011778 BC ULC		Redemption 100.0000		2,700,000	2,700,000								2,700,000					10/2021	
C6901L-AH-0	11/19/26				125, 178	125, 178	125,034	114, 179		132		132		125, 178				583	11/19/2026	3.A FE
004400 47 7	BAUSCH HEALTH AMERICAS BAUSCH HEALTH AMERICAS	00 (04 (5	Redemption 100.0000	1	205 0	005.555						0.5==							00 100 1005	
C9413P-AZ-6	06/02/25		Redemption 0.0000		305,865	305,865	301,052	302, 187		3,678		3,678		305,865				4,287	06/02/2025	3.B FE
D6000E-AB-8	03/01/26	01/06/2022	neuelipt for 0.0000																03/01/2026	3.C FE
			Redemption 100.0000																	
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25	03/31/2022			101,780	101,780	100,661	101,012		768		768		101,780				816	10/01/2025	4.A FE
Z00002-28-9	Service Express II Syndicated Loan Term 11/26/26	03/31/2022	DIRECT		2.000.000	0 000 000	0.000.000	0 000 000						2.000.000				47 500	11 /00 /0000	4 0 7
200002-28-9	CV INTERMEDIATE HOLDCO CORP NA-SR-SEC		. DIRECI		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				47,500	11/26/2026	. 4.6 Z
Z00042-E8-2		03/31/2022	DIRECT		9,963,000	10,000,000	9,800,000	6,914,103		6,826		6,826		9,819,410		143,590	143,590	63,261	09/30/2026	3.C Z
	ASPEN Syndicated Loan Term 02/01/26		Redemption 100.0000)																
Z0005E-5E-2	DI LOVO LODO DI DOLLACED LIVO EL DOTT L'EST MUTTALI				4,375,000	4,375,000	4,375,000	4,375,000						4,375,000					02/01/2026	4.C Z
Z00066-88-8	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER 04/08/24	03/30/2022	Redemption 100.0000	'	1,445,783	1,445,783	1,445,783							1,445,783				12.651	04/08/2024	1 C 7
200000 00 0	TPRC Intermediate Corporation NA-SUB-UNSEC				1, 440, 700		,,,,,,,,,,,,,,,,,,,,,,,,,,,,											12,001	947 007 2024	. 4.0 2
Z0006D-44-6	11.250% 12/03/27		DIRECT		10,382,000	10,000,000	9,817,890	9,808,833		4,385		4,385		9,838,155		543,845	543,845	275,016	12/03/2027	4.C Z
	VITAL SMART LLC Closing Date Term Loan		Redemption 100.0000	1																
Z00070-04-7	09/30/26				222,819	222,819	220,591	221, 177		1,642		1,642		222,819				930	09/30/2026	2.B PL
200071-14-4	11/26/25		DIRECT		8,000,000	8,000,000	7,840,000	7,884,666		8,414		8,414		7,893,080		106,920	106,920	185,000	11/26/2025	4.C Z
	REVISION BUYER 11.000% 12/01/28		DIRECT		10,000,000	10,000,000	9,800,000			5,435		5,435		9,805,435		194,565	194,565	331,507		4.B Z
DI 0505 75 5	OF FAMILED MENTAL INC.		Redemption 100.0000	1	70.05	70.55	70 :	50						70					05 (04 (0055	
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25 GSM ACQUISITION CORP Delayed Draw Term Loan	A03/31/2022	Redemption 100.0000		70,804	70,804	70 , 195	59,636		478		478		70,804				955	05/31/2025	3.C FE
000000-00-0	11/16/26	D03/31/2022	Redemption 100.0000	<u> </u>	4,702	4,702	4,655	4,662		40		40		4,702		<u> </u>			11/16/2026	3.A Z
	GSM ACQUISITION CORP Revolver		Redemption 100.0000																	
000000-00-0	11/16/26	D02/23/2022			4, 253, 165	4, 253, 165	4,238,667	4,239,479	ļ	13,685	ļ	13,685		4, 253, 165	ļ			15,696	11/16/2026	3.A Z
000000-00-0	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D03/31/2022	Redemption 100.0000	'	36,311	36,311	35,948	36,004		306		306		36,311				399	11/16/2026	4.C
,00000-00-0	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN	D	Redemption 100.0000			ا ا د ا د د د د د د د د د د د د د د د د	, 340	,00,004				000		۱۱۵, ناد					11/ 10/2020	
78466D-BE-3	HOLDINGS SARL 04/16/25	D03/31/2022			4,970	4,970	4,961	4,964		6		6		4,970		ļ ļ		23	04/16/2025	3.B FE
DI 0054 4: :	TITAN ACQUISITION LTD TITAN ACQUISITION LTD	00 (04 (5	Redemption 100.0000	1	04.0==	a. c		04 5:5											00 100 1005	
BL2651-41-4	03/28/25	D03/31/2022	DEUTSCHE BANK SECURITIES		21,937	21,937	21,883	21,910		27		27		21,937				184	03/28/2025	4.C FE
BL2756-29-6	SA 02/21/26	D03/23/2022	INCOR		(35,301)	(35,682)	(35,504)	(35,592)		(7,254)		(7, 254)		(42,846)		7,544	7,544	87,475	02/21/2026	4.C FE
			Redemption 100.0000																	
BL3423-91-2	CAMELOT FINANCE SA 10/31/26	C03/31/2022			16,438	16,438	16,355	16,369		69		69		16,438				164	10/31/2026	4.B FE
BL3556-13-3	JAZZ FINANCING LUX SARL 04/22/28	D	Redemption 100.0000	ή Ι	37,241	37,241	37,314	(0)		(72)		(72)		37,241				634	04/22/2020	3.B FE
pls300-13-3	DAZZ I INMINUTINO LUA SMIL U4/22/28	υυ3/31/2022	Redemption 100.0000	ļ l	31 ,241	ا41, اد	14 د, اد	(3)		(12)		(72)		ا 24, ادر					04/22/2028	J.D FE
BL3565-31-6	ALPHA 3 BV 03/18/28	D03/31/2022			7,438	7,438	7,400	7,403		35		35		7,438				56	03/18/2028	4.A FE
	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS		Redemption 100.0000																	
L8030P-AF-5	04/25/25	D03/31/2022	D 1 41 400		7,212	7,212	7,203	7,208		4		4		7,212				34	04/25/2025	3.C FE
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24	D03/31/2022	Redemption 100.0000	Ί	17,911	17,911	17,737	17,824		88		88		17,911				96	09/09/2024	3 C FF
LJJJJJL-NU-0	UI LINI INU U3/ U3/ 24	D							h	00	h	00						90	4202 150 150	. U. U L

SCHEDULE D - PART 4

				Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise [Disposed (of During tl	ne Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							NAIC
																				Desig-
																				nation,
																				NAIC
												Total	Total							Desig-
											Current	Change in	Foreign					Bond		nation
											Year's	Book/	Exchange	Book/				Interest/		Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying		Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposa	I Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
). Subtotal - Bonds - Unaffiliated Bar	- 3	or r drondsor	Otook	589.997.618	595,356,610	586,061,911	526,429,935	(Decrease)	1,128,365	mzeu	1,128,365	value	588,223,168	Disposai	1.774.448	· ·	8,929,574	XXX	XXX
	/. Total - Bonds - Part 4	IN LUAIIS							3.084				007 004		(050,000)	, ,	1,774,448		XXX	XXX
					11,425,974,424 XXX	11,139,599,493 XXX	11,057,147,537	7,562,177,272	3,084 XXX	4,721,357 XXX	XXX	4,724,441 XXX	287,234 XXX	11,088,661,933	(256,080) XXX	315,476,308 XXX	315,220,228	131,440,190 XXX	XXX	XXX
	3. Total - Bonds - Part 5						XXX	XXX			***			XXX		-	XXX			
	O. Total - Bonds ORTOISE ENERGY INFRAST CORP REDEEMABLE		Redemption 10.0000	.1	11,425,974,424	11, 139, 599, 493	11,057,147,537	7,562,177,272	3,084	4,721,357		4,724,441	287,234	11,088,661,933	(256,080)	315,476,308	315,220,228	131,440,190	XXX	XXX
	PREFERRED STOCK SER	01/26/2022		97,879.000	978,790	0.00	978,790	978,790						978,790				19,576		1.E FE
	9. Subtotal - Preferred Stocks - Indus																			
Preferred	. Cubicial Trolorida Glociko iliaac	and micoon	ancodo (Onaniiatoa) i	todoomable	978.790	XXX	978.790	978.790						978.790				19.576	XXX	XXX
4509999997	'. Total - Preferred Stocks - Part 4				978,790	XXX	978.790	978,790						978.790				19.576	XXX	XXX
	B. Total - Preferred Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	D. Total - Preferred Stocks				978.790	XXX	978,790	978.790	7001	7001	7001	7001	7001	978.790	7001	7001	,,,,,	19.576	XXX	XXX
	PHARM-OLAM INTERNATIONAL LLC Common Shares	03/16/2022	DIRECT	1,015.000	7,595,290		1,015	3, 195, 199	(3, 194, 184)			(3, 194, 184)		1,015		7,594,275	7,594,275	10,010		
			MERRIL LYNCH PERCE FENER																	
25809K-10-5	DOORDASH INC A			2,989.000	331,620		422,065	172,426	81 , 199			81, 199		422,065		(90,446)	(90,446)			
250646 40 0	ULCRUM THERAPEUTICS INC	03/28/2022	MERRIL LYNCH PERCE FENER	7,903.000	165,562		165, 149	139.804	25,345			25,345		165, 149		413	413			
3390 10-10-9	OLONOW THENAFEUTICS INC		MERRIL LYNCH PERCE FENER		105,302		100, 149	139,004	23,343			20, 340		100, 149		413	410			
75943R-10-2 F	RELAY THERAPEUTICS INC	03/09/2022		42, 128.000	983.745		2,025,717	1,293,751	731.966			731,966		2,025,717		(1,041,971)	(1,041,971)			
			MERRIL LYNCH PERCE FENER																	
	JPSTART HOLDINGS INC			11,084.000	1, 154, 294		3,490,152	59,612	48,243			48,243		3,490,152		(2,335,857)	(2,335,857)			
ZD5100-00-7	EDERAL HOME LOAN BANK MEMBERSHIP STOCK	03/31/2022		21,452,400.000	2, 145, 240, 000		2, 145, 240, 000	49,801,500						2,145,240,000				1,091,911		
222025_10_0	DIDI GLOBAL INC	D 03/18/2022	MERRIL LYNCH PERCE FENER	229,997.000	943,842		919,988							919.988		23,854	23,854			
23232L-10-6	JIDI GEODAL ING	D	MERRIL LYNCH PERCE FENER	229,997.000												20,004	25,034			
M70700-10-5 N	IANO X IMAGING LTD	D03/29/2022		2,368.000	22,964		22,903							22,903		61	61			
5019999999). Subtotal - Common Stocks - Indus	trial and Miscell	aneous (Unaffiliated) F	Publicly																
Traded			,	,	2, 156, 437, 317	XXX	2,152,286,989	54,662,292	(2,307,431)			(2,307,431)		2, 152, 286, 989		4, 150, 329	4,150,329	1,091,911	XXX	XXX
	PROCREDIT HOLDING AG & CO KGAA PROCREDIT				, , , , , , , , , , , , , , , , , , , ,		, , , , , , , , , , , , , , , , , , , ,		, , , , , , ,			, , , , , ,		, , , , , , , , , , , , , , , , , , , ,		, . ,	, , , , , ,	1		
	HOLDING AG & CO KG		JONES TRADING CPX	5,700.000	51,416		41,340	52,045	(6,944)			(6,944)	(3,762)	44,733	3,393	6,683	10,076	2,204		
	 Subtotal - Common Stocks - Indus 	trial and Miscell	aneous (Unaffiliated) (Other	51,416	XXX	41,340	52,045	(6,944)			(6,944)	(3,762)	44,733	3,393	6,683	10,076	2,204	XXX	XXX
	D Properties, Inc.			68.000																
	-C Europe Holding, Inc.			1.000																
	9. Subtotal - Common Stocks - Parei	nt, Subsidiaries	and Affiliates Other			XXX										1			XXX	XXX
	7. Total - Common Stocks - Part 4				2, 156, 488, 733	XXX	2,152,328,329	54,714,337	(2,314,375)			(2,314,375)	(3,762)	2,152,331,722	3,393		4,160,405	1,094,115	XXX	XXX
	3. Total - Common Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	9. Total - Common Stocks				2, 156, 488, 733	XXX	2,152,328,329	54,714,337	(2,314,375)			(2,314,375)	(3,762)	2, 152, 331, 722	3,393		4,160,405	1,094,115	XXX	XXX
5999999999). Total - Preferred and Common Sto	ocks			2,157,467,523	XXX	2,153,307,119	55,693,127	(2,314,375)			(2,314,375)	(3,762)	2,153,310,512	3,393	4, 157, 012	4,160,405	1,113,691	XXX	XXX
6009999999) - Totals				13,583,441,947	XXX	13,210,454,656	7,617,870,399	(2,311,291)	4,721,357		2,410,066	283,472	13,241,972,445	(252,687)	319,633,320	319,380,633	132,553,881	XXX	XXX

Showing all Ontions	Cans	Floors	Collars	Swans and	Forwards	Onen as of	Current Statement Dat	6
oriowing all Options,	Caps.	1 10013,	Collais,	Owaps and	i oiwaius	Open as or	Current Statement Dat	

				5	Showing	all Options	s, Caps, Fl	loors, Colla	ars, Swaps	and Forwa	rds Open a	is of Curre	nt Statemer	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
									Strike												Credit	Hadaa
	of Item(s)									Initial Cost	Cost of											Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fai	ir Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
			(-/	Excluding Variable Annuity Guarante				Amount	(i aid)	i aiu	i aiu	IIICOIIIC	Value	XXX	ii valuc	(DCCICa3C)	D.//A.O.V.	Accidion	псп	LAPOSUIC	XXX	XXX
				: Excluding Variable Afficility Guarante : Variable Annuity Guarantees Under S			0							XXX							XXX	XXX
				variable Annuity Guarantees Under S	SAP NO. I	08																
	total - Purchased O													XXX							XXX	XXX
	total - Purchased O													XXX							XXX	XXX
0359999999. Subt	total - Purchased O	ptions - Incon	ne Generation	on										XXX							XXX	XXX
0429999999. Subt	total - Purchased O	ptions - Other	r											XXX							XXX	XXX
0439999999. Tota	I Purchased Option	s - Call Optio	ns and War	rants										XXX							XXX	XXX
04499999999. Tota	I Purchased Option	s - Put Option	ns											XXX							XXX	XXX
0459999999, Tota	I Purchased Option	s - Caps												XXX							XXX	XXX
	I Purchased Option													XXX							XXX	XXX
	I Purchased Option											1	†	XXX							XXX	XXX
													+	XXX							XXX	XXX
												-	+ +	XXX					+		XXX	XXX
				aludina Variable Associté Occasión	Index OC *	D N = 400							+	XXX					 		XXX	
						P No.108																XXX
				riable Annuity Guarantees Under SSA	₩ No.108								1	XXX							XXX	XXX
														XXX							XXX	XXX
0779999999. Subt	total - Written Optio	ns - Replicati	ions											XXX							XXX	XXX
0849999999. Subt	total - Written Optio	ns - Income (Generation								-	1		XXX		-	-				XXX	XXX
09199999999. Subt	total - Written Optio	ns - Other												XXX							XXX	XXX
			and Warrant	ş										XXX							XXX	XXX
	048999999. Total Purchased Options - Other 049999999. Total Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 0709999999. Subtotal - Written Options - Hedging Other 0779999999. Subtotal - Written Options - Replications 084999999. Subtotal - Written Options - Income Generation 0919999999. Subtotal - Written Options - Other 0929999999. Total Written Options - Call Options and Warrants 093999999. Total Written Options - Put Options 0949999999. Total Written Options - Floors 0969999999. Total Written Options - Floors 0969999999. Total Written Options - Collars												1	XXX					1		XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 0709999999. Subtotal - Written Options - Replications 0849999999. Subtotal - Written Options - Income Generation 0919999999. Subtotal - Written Options - Other 0929999999. Total Written Options - Call Options and Warrants 0939999999. Total Written Options - Put Options 0949999999. Total Written Options - Caps														XXX							XXX	XXX
														XXX							XXX	XXX
														XXX							XXX	XXX
	Written Options -	Other											1	XXX					-		XXX	XXX
0989999999. Tota			1	т		1							1	XXX							XXX	XXX
	TSY INFL IX N/B Unite	d							Ì													
ASSET SWAP - RECEIVE		1	Interest				1															
FIXED PAY FLOATING	.875 912810RW0	. D-1	. Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	05/22/2017	02/15/2047 .	 	25,000,000	3.42 /(FLT.)			142,445	ļ	(9,864,380)				ļ	619,293		100/100
	TSY INFL IX N/B Unite	d					1															
ASSET SWAP - RECEIVE		l.,	Interest	MORGAN STANLEY	05 (04 (00 :=	00 (45 (00 :=	1	F0 000	0 405 4/51 5			070 ***								4 000 5==		100/100
FIXED PAY FLOATING	.875 912810RW0	. D-1	. Rate	CAPITAL SERVICE 17331LVCZKQKX5T7XV54 .	05/24/2017	02/15/2047 .	·	50,000,000	3.435 /(FLT.)			278,941		(1	19,997,895)					1,229,556		100/100
ACCET CHAP DECENT	TSY INFL IX N/B Unite	a	1-4 4																			
ASSET SWAP - RECEIVE FIXED PAY FLOATING		n 1	Interest	CITIBANK NA E570DZWZ7FF32TWEFA76 .	06/07/0047	00/15/0047	1	25 000 000	2 2005 //517 \			135,642	.1	,,	10,288,928)					600 440		100/100
FIXED PAT PLUATING	.875 912810RW0 TSY INFL IX N/B Unite	. D-1	. Rate	UIIIDANN NA ES/UUZWZ/FF3ZIWEFA/6 .	00/0//201/	02/15/204/ .		∠ɔ,∪∪∪,∪00	.3.2885 /(FLT.)			135,642		(1	10,200,928)					623,413		100/100
ASSET SWAP - RECEIVE		·u	Interest				1															
FIXED PAY FLOATING	.875 912810RW0	D-1	. Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	06/10/2017	02/15/2047 .		25 000 000	.3.2175 /(FLT.)			129,507	1	/ 1	0.889.980)					618, 142		100/100
TIMED INTTEGNTING	TSY INFL IX N/B Unite			CONTRACTOR				20,000,000				120,307			0,000,000)					10 , 142		100/100
ASSET SWAP - RECEIVE			Interest																			
FIXED PAY FLOATING	.875 912810RW0	D-1	Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	06/28/2017	.02/15/2047		25,000.000	3.251 /(FLT.)			133,502	1	(1	10,438,803)					624,035		100/100
	TSY INFL IX N/B Unite		1			T	T		[[[,, 550/				[
ASSET SWAP - RECEIVE		1	Interest	JP MORGAN CHASE																		
FIXED PAY FLOATING	.875 912810RW0	. D-1	Rate		06/28/2017	02/15/2047 .	l l	25,000,000	3.241 /(FLT.)			133, 197		(1	10,424,281)					625,022		100/100
	TSY INFL IX N/B Unite	d						. ,				1								-,		
ASSET SWAP - RECEIVE	States Treasury In	1	Interest				1															
FIXED PAY FLOATING	.875 912810RW0	. D-1	Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	07/03/2017	02/15/2047 .	ļ	25,000,000	.3.3125 /(FLT.)			133,804		(1	0,674,767)					613,359		100/100
	TSY INFL IX N/B Unite	d					1															
ASSET SWAP - RECEIVE		1	Interest	MORGAN STANLEY																		
FIXED PAY FLOATING	.875 912810RW0	. D-1	. Rate	CAPITAL SERVICE 17331LVCZKQKX5T7XV54 .	07/07/2017	02/15/2047 .	 	25,000,000	3.438 /(FLT.)			138,478	ļ	(1	0,506,082)				ļ	604,535		100/100
	TSY INFL IX N/B Unite	d																				
ASSET SWAP - RECEIVE		L .	Interest																			
FIXED PAY FLOATING	.8/5 912810HW0	. D-1	Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	0//13/2017	.102/15/2047 .		25,000,000	3.425 /(FLT.)			139,091		(1	10,382,193)					608,618		100/100

Showing all Options.	Caps. Floors.	Collars, Swaps and	l Forwards Open a	as of Current Statemen	t Date

					Showing	all Option	s, Caps, Flo	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior	Current											1
	Description								Chriten	Year(s)	Year Initial										C 4:4	l llades
	of Item(s) Hedged,								Strike Price.	Initial Cost of Un-	Cost of Un-						Total	Current	Adjustment		Credit	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
LOOST OWLD DESCRIP	TSY INFL IX N/B United	i																				1
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In .875 912810RW0	n_1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWE	FA7607/19/2017	02/15/2047		25 000 000	.3.3525 /(FLT.)			138,748			(10,113,927					620,757		100/100
I TALD TAT TEGATING	TSY INFL IX N/B United	ı		CTTDANK NA ESTODENZITT GETTE	1 1/10017 13/2017	1.02/10/204/		25,000,000				100,740			(10,110,321					020,737		100/ 100
	States Treasury In		Interest																			1
FIXED PAY FLOATING	.875 912810RW0	D-1	. Rate	CITIBANK NA E570DZWZ7FF32TWE	FA7607/25/2017	02/15/2047 .	······	50,000,000	3.395 /(FLT.)			276,631			(20,733,540					1,223,432		100/100
ASSET SWAP - RECEIVE	TSY INFL IX N/B United	1	Interest	MORGAN STANLEY																		1
FIXED PAY FLOATING	.875 912810RW0	D-1	. Rate	CAPITAL SERVICE 17331LVCZKQKX5T7	XV5408/08/2017	02/15/2047		25.000.000	3.401 /(FLT.)			142. 150			(9.801.499					621.887		100/100
	TSY INFL IX N/B United	1							, , , , , , , , , , , , ,													1
	States Treasury In		Interest	01710111/11	-170 00 (00 (00 47	00/45/0047		05 000 000	0.0005 (/51.7.)			407.450			/ 40 000 040					202 205		100 (100
FIXED PAY FLOATING	.875 912810RW0 TSY INFL IX N/B United	D-1	. Rate	CITIBANK NA E570DZWZ7FF32TWE	FA7608/28/2017	02/15/2047	 	25,000,000	3.3025 /(FLT.)			137,450			(10,080,943					626,235		100/100
ASSET SWAP - RECEIVE	States Treasury In	1	Interest	MORGAN STANLEY																		1
FIXED PAY FLOATING	.875 912810RW0	D-1	Rate	CAPITAL SERVICE 17331LVCZKQKX5T7	XV5409/11/2017	02/15/2047 .		25,000,000	3.286 /(FLT.)			141,268			(9,405,949					640,973		100/100
	TSY INFL IX N/B United	i																				1
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In .875 912810RW0	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWE	FA7609/12/2017	02/15/2047		15 600 000	3.305 /(FLT.)			88.004			(5,961,477					397,223		100/100
FIXED FAT FLUATING	TSY INFL IX N/B United	1 -1	. nate	CTITIBANK NA ESTODZNIZTFFSZTNE	FA7009/ 12/2017	02/13/204/		13,000,000	3.303 /(FLI.)			00,004			(3,901,477					391 ,223		100/ 100
ASSET SWAP - RECEIVE	States Treasury In		Interest																			1
FIXED PAY FLOATING	.875 912810RW0	D-1	Rate	CITIBANK NA E570DZWZ7FF32TWE	FA7609/12/2017	02/15/2047	ļ	9,400,000	3.305 /(FLT.)		ļ	53,028			(3,592,172				.	239,352		100/100
ASSET SWAP - RECEIVE	TSY INFL IX N/B United States Treasury In	1	Interest	MORGAN STANLEY																		1
FIXED PAY FLOATING	.875 912810RW0	D-1	Rate	CAPITAL SERVICE 17331LVCZKQKX5T7	XV5409/18/2017	.02/15/2047		25.000.000	3.325 /(FLT.)			143, 198			(9.299.058					639,247		100/100
	TSY INFL IX N/B United	1				1																
	States Treasury In	L .	Interest																			1
FIXED PAY FLOATING	.875 912810RW0 TSY INFL IX N/B United	D-1	. Rate	CITIBANK NA E570DZWZ7FF32TWE	FA7609/20/2017	02/15/2047 .	·············	25,000,000	3.365 /(FLT.)			142,052			(9,677,219					628,249		100/100
ASSET SWAP - RECEIVE	States Treasury In	1	Interest	MORGAN STANLEY																		1
FIXED PAY FLOATING	.875 912810RW0	D-1	Rate	CAPITAL SERVICE 17331LVCZKQKX5T7	XV5409/27/2017	02/15/2047 .	ļ ļ.	25,000,000	3.4 /(FLT.)			141,871			(9,485,075					628,230		100/100
LOOST OWLD DESCRIP	TSY INFL IX N/B United	i																				1
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWE	FA7609/27/2017	02/15/2047		25 000 000	3.401 /(FLT.)			143,975			(9,553,362					627,242		100/100
I TALD TAT TEGATING	TSY INFL IX N/B United	J '		CITIDANK NA	147003/21/2011	1.02/10/204/	·	25,000,000	0.401 / (121.)			140,070			(0,000,002					021 ,242		100/ 100
	States Treasury In		Interest	JP MORGAN CHASE																		1
FIXED PAY FLOATING	.875 912810RW0	D-1	. Rate	BANK NA 7H6GLXDRUGQFU57F	NE9709/27/2017	02/15/2047 .		25,000,000	3.415 /(FLT.)			144,314			(9,551,353					625,661		100/100
ASSET SWAP - RECEIVE	TSY INFL IX N/B United States Treasury In	1	Interest	JP MORGAN CHASE																		1
FIXED PAY FLOATING	.875 912810RW0	D-1	. Rate	BANK NA	NE9709/27/2017	02/15/2047	L L.	25,000,000	3.405 /(FLT.)			143,687			(9,599,710					625,661		100/100
	TSY INFL IX N/B United	i							,											,		1
	States Treasury In		Interest	OLT LDANK NA ECZODZWZZEGOOTWE	-170 00 (00 (0047	00/45/0047		05 000 000	0 4405 (/51.7.)			440.044			(0.040.700					004 040		400 /400
FIXED PAY FLOATING	.875 912810RW0 TSY INFL IX N/B United	υ- I	. Rate	CITIBANK NA E570DZWZ7FF32TWE	FA7609/29/2017	02/15/2047		25,000,000	.3.4125 /(FLT.)		 -	143,914			(9,613,783	·			-	624,949		100/100
ASSET SWAP - RECEIVE	States Treasury In	1	Interest																			1
FIXED PAY FLOATING	.875 912810RW0	D-1	. Rate	CITIBANK NA E570DZWZ7FF32TWE	FA7610/04/2017	02/15/2047 .		35,000,000	3.412 /(FLT.)			200,312			(13,629,065					871,643		100/100
ACCET OWAR DECEME	TSY INFL IX N/B United	i		ID HODOWN OFFICE																		1
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In .875 912810RW0	n_1	Interest Rate	JP MORGAN CHASE BANK NA	NE9710/05/2017	02/15/2047		25 000 000	3.41375 /(FLT.)			142,945			(9,748,660					621,888		100/100
	TSY INFL IX N/B United	i		TROULADIOURI 03/F			†	20,000,000	D. 110/0 / (I LI.)						(0,170,000	*						.53/ 100
ASSET SWAP - RECEIVE	States Treasury In		Interest																			1
FIXED PAY FLOATING	.875 912810RW0	D-1	. Rate	CITIBANK NA E570DZWZ7FF32TWE	FA7610/06/2017	02/15/2047 .	}	25,000,000	3.449 /(FLT.)			143,604			(9,820,009	·				617,439		100/100
ASSET SWAP - RECEIVE	TSY INFL IX N/B United States Treasury In	1	Interest	MORGAN STANLEY																		1
FIXED PAY FLOATING	.875 912810RW0	D-1	Rate	CAPITAL SERVICE 17331LVCZKQKX5T7	XV5410/26/2017	02/15/2047	<u> </u>	25,000,000	3.435 /(FLT.)			142,798			(9,855,239					617,616		100/100
	TSY INFL IX N/B United	i																				1
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In .875 912810RW0		Interest	CITIBANK NA E570DZWZ7FF32TWE	TATE 11/00/0017	02/15/2047		05 000 000	3.289 /(FLT.)			138.701			(9.829.967	1				632.599		100/100
ΓΙΛΈΝ ΡΑΙ FLUATING	.0/3 91281UKWU	D-1	Rate	TOTTIBANK NA E5/UDZWZ/FF321WE	FM/0 . L.11/U3/2U1/	.1.02/10/204/ .		∠ວ,∪∪∪,∪00	J.∠89 /(FLI.)			138,701			(9,829,96/	ļ				032,599		100/ 100

5	Showing a	all Options	s, Caps, F	Floors, Colla	ırs, Swaps a	and Forwai	rds Open a	s of Currer	nt Stateme	nt Date	:
	6	7	8	9	10	11	12	13	14	15	

				,	Showing a	all Options	s, Caps, Floo	ors, Colla	rs, Swaps a	and Forwai	rds Open a	is of Curre	nt Stateme	ent Date							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Strike Price, Rate or Index	Year(s) Initial Cost of Un- discounted Premium	Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		Credit Quality of Refer-	Hedge Effectiveness at Inception and at
5	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	-	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated TSY INFL IX N/B United	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
ASSET SWAP - RECEIVE		u	Interest																		i
FIXED PAY FLOATING	.875 912810RW0 TSY INFL IX N/B United	D-1d	. Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	11/09/2017	02/15/2047 .		25,000,000	.3.2625 /(FLT.)			139,394		(9,600,25	3)				639,858		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	12/20/2017	02/15/2047		25 000 000	3.342 /(FLT.)			145,204		(9, 100, 55	2)				641,986		100/100
	TSY INFL IX N/B United			CITIDAIN NA	12/20/2017	02/13/204/ .		23,000,000	3.342 / (ILI.)			143,204		(9, 100, 30	5)				041,300		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In .875 912810RW0	D 1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	10/00/0017	02/15/2047 .		25 000 000	3.335 /(FLT.)			144,554		(9, 165, 19	1)				641,388		100/100
	TSY INFL IX N/B United	d D-1		CITIDAINA NA E3/00ZIIZ/FF3ZIIIEFA/6 .	12/20/2017	02/13/204/ .		20,000,000	3.333 /(FLI.)			144,334		(9, 103, 19	1)				041,300		100/ 100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2018	02/15/2047		25.000.000	.3.6025 /(FLT.)			156,400		(8,611,37	0)				626,577		100/100
LOCET OWER PEOPLIE	TSY INFL IX N/B United	d		Dank of Medica M				,	,			,									1
ASSET SWAP - RECEIVE FIXED PAY FLOATING	.875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA	02/08/2018	02/15/2047 .		25,000,000	3.665 /(FLT.)			158,205		(8,913,37	0)				620,805		100/100
ACCET CWAR DECEIVE	TSY INFL IX N/B United	d	Interest																		i
ASSET SWAP - RECEIVE FIXED PAY FLOATING	.875 912810RW0 TSY INFL IX N/B United	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	02/09/2018	02/15/2047 .		25,000,000	3.665 /(FLT.)			157,548		(8,706,50	5)				619,016		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING		D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27 .	02/20/2018	02/15/2047		25 000 000	3.6625 /(FLT.)			155.848		(9,240,97	2)				614,809		100/100
	TSY INFL IX N/B United	d							.0.00E0 / (I E1.)					(0,240,07	-/						1007 100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In .875 912810RW0 TSY INFL IX N/B United	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27 .	02/21/2018	02/15/2047 .		25,000,000	3.69 /(FLT.)			155,795		(9,359,94	0)				610,084		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING		D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE 17331LVCZKQKX5T7XV54 .	02/21/2018	02/15/2047		25.000.000	3.735 /(FLT.)			157, 131		(9,025,02	7)				606,301		100/100
	TSY INFL IX N/B United	d						20,000,000						(0,020,02	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In .875 912810RW0 TSY INFL IX N/B United	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE 17331LVCZKQKX5T7XV54 .	02/27/2018	02/15/2047 .		25,000,000	3.702 /(FLT.)			157,273		(8,873,49	4)				612,089		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING		D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	03/16/2018	02/15/2047		100 000 000	3.632 /(FLT.)			623,431		(35,252,02	1)				2,479,989		100/100
	TSY INFL IX N/B United	d						,,													
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In .875 912810RW0 TSY INFL IX N/B United	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27 .	04/20/2018	02/15/2047 .		25,000,000	3.653 /(FLT.)			161,098		(8,448,46	7)				630,747		100/100
ASSET SWAP - RECEIVE	States Treasury In	"	Interest																		
FIXED PAY FLOATING	.875 912810RW0 TSY INFL IX N/B United	D-1	. Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	05/17/2018	02/15/2047 .		25,000,000	.3.7701 /(FLT.)			162,081		(8,484,65	3)				613,758		100/100
ASSET SWAP - RECEIVE	States Treasury In		Interest																		l
FIXED PAY FLOATING	.875 912810RW0 TSY INFL IX N/B United	D-1d	. Rate	CITIBANK NA E570DZWZ7FF32TWEFA76 .	05/23/2018	02/15/2047 .	·····	50,000,000	3.69 /(FLT.)			320,085		(16,904,19	9)			<u></u>	1,243,140		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	States Treasury In	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27	05/22/2010	02/15/20/7		25 000 000	3.691 /(FLT.)			160 , 105		(8,748,20	1)				621,570		100/100
				/ariable Annuity Guarantees Under SS			ate		0.081 /(FLI.)			7,067,409		XXX (461,253,53					30,118,373		XXX
CURRENCY SWAP - PAY	C4111@AB9 GREAT LAKES											.,001,700		(101,230,00					, ,		
FIXED CAD RECEIVE FIXED USD	POWER LTD SR 6.6% due 06/16/2023	D-1	. Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11 .	06/09/2003	06/16/2023 .		56,224,266	5.8215/(6.6)			(210,077)(5,449,585))(6,821,72	4)	(698, 329)			309,356		100/100
CURRENCY SWAP - PAY	531739AA8 LIEVRE POWER FINANCING CORP. 1-SR-	7																			
FIXED CAD RECEIVE	SEC 5.556% due			ROYAL BANK OF																	
FIXED USD	10/06/2025 C4111@AA1 GREAT LAKES		Currency	CANADA ES71P3U3RH1GC71XBU11 .	09/30/2005	10/06/2025 .		37,068,966	.5.8275/(5.556)			66,612	2,689,594	3,385,94	7	(385,934)			347,765		100/100
FIXED CAD RECEIVE	POWER LTD SUB-SEC 7.89			THE BANK OF NOVA																	
FIXED USD	due 06/16/2023	D-1	. Currency	SCOTIAL319ZG2KFGXZ61BMYR72 .	09/30/2003	06/16/2023 .		24,422,735	7.186/(7.8)			(76,699))(1,961,435))(2,276,27	5)	(296, 182)			134,378		100/100

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

					Showing	all Option	s, Caps, Flo	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	66815PAA8 NWERN HYDRO																					
CURRENCY SWAP - PAY	AQUISITION CO II L SR-			D HODOW CHAS																		
FIXED CAD RECEIVE FIXED USD	UNSEC 3.877% due	D 4	0	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RN	E97 03/06/2019	12/31/2036		00 455 004	4 040//0 077)			12, 186	(0.700.070)		1 104 707		(400 705)			700 204		100/100
F1XED 09D	12/31/2036	D-1	. Currency	BANK NA /MOGLADHUGQFUS/HIN	19703/06/2019	12/31/2030 .	·	36,455,621	4.243/(3.877)			12, 180	(2,720,873)		1, 184, 787		(439,785)			700,394		100/ 100
CURRENCY SWAP - PAY	AQUISITION CO III SR-																					
FIXED CAD RECEIVE	UNSEC 3.94% due			JP MORGAN CHASE																		
FIXED USD	12/31/2038	D-1	Currency	BANK NA	E9703/06/2019	12/31/2038		37, 199, 613	4.312/(3.94)			12,642	(2,776,401)		1,844,886		(448,760)			761,557		100/100
CURRENCY SWAP - PAY	BJ5PXX6 ROMANIA UNSEC																					
FIXED EUR RECEIVE	3.5% due 04/03/2034																					
FIXED USD	DIRECTOR ADAD DEDITE:	D-1	. Currency	. CREDIT AGRICOLE 969500TJ5KRTCJQWX	10503/27/2019	04/03/2034 .	ļ	11,253,000	5.8725/(3.5)			78,027	187,000		1, 101,624		319,000			195,041		100/100
OURDENOV OWAR DAY	BJUNTR2 ARAB REPUBLIC																					
CURRENCY SWAP - PAY FIXED EUR RECEIVE	OF EGYPT SR UNSEC 6.375% due																					
FIXED USD	04/11/2031	D-1	Currency	. CREDIT AGRICOLE 969500TJ5KRTCJQWX	10504/04/2019	04/11/2031		5,050,350	9.38/(6.375)			46.773	70,650		528 , 193		143,550			75,905		100/100
CURRENCY SWAP - PAY	047 117 2001		. our renoy	GIEDTI NUTTOCEE 000001001111004111		1.047 117 2001 .		, 000, 000									140,000					1007 100
FIXED AUD RECEIVE	MORTGAGE LOAN 0881900																					
FIXED USD		B-1	. Currency	. CITIBANK NA E570DZWZ7FF32TWEF	A7604/12/2019	04/15/2025 .	ļ	143,700,000	4.023/(3.705)			96,752	(5,940,000)		(3,769,496)		(4, 130,000)			1,253,538		100/100
CURRENCY SWAP - PAY																						
FIXED AUD RECEIVE	MORTGAGE LOAN 0881901			JP MORGAN CHASE																		
FIXED USD	NOTOTALLA ALL LANOT	B-1	Currency	BANK NA 7H6GLXDRUGQFU57RN	E9704/12/2019	04/19/2022		35,935,000	8.874/(8.25)			46,284	(1,475,000)		(1,483,049)		(1,032,500)			40,994		100/100
CURRENCY SWAP - PAY	N6587*AA1 ALLIANCE AUTOMOTIVE NETHERLAND																					
FIXED EUR RECEIVE	SR-UNSEC 1.55% due																					
FIXED USD	05/31/2029	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWX	105 05/15/2019	05/31/2029		16.818.000	3.9525/(1.55)			(98.781)	219,000		1.013.582		478,500			225,207		100/100
	N6587*AB9 ALLIANCE		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,				,				, ,			.,		
CURRENCY SWAP - PAY	AUTOMOTIVE NETHERLAND																					
FIXED EUR RECEIVE	SR-UNSEC 1.74% due																					
FIXED USD	05/31/2031	D-1	. Currency	. CREDIT AGRICOLE 969500TJ5KRTCJQWX	10505/15/2019	05/31/2031	······	26,908,800	4.0625/(1.74)			(152,230)	350,400		2,005,696		765,600			407,484		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE	59156RBW7 METLIFE INC SR UNSEC 0.898% due																					
FIXED USD	05/23/2031	D_1	Currency	CITIBANK NA E570DZWZ7FF32TWEF	A7605/16/2019	.05/23/2031		0 50/ 208	4.0185/(0.898)			77.492	966,525		1,369,787		500.280			145, 114		100/100
CURRENCY SWAP - PAY	59156RBX5 METLIFE INC	D 1	. our rency	COTTONING THA ESTODENZATI GETHEL	A7003/ 10/2013	03/20/2001		3,334,230	.4.0103/(0.030)						1,003,707							100/ 100
FIXED JPY RECEIVE	SR UNSEC 1.189% due			JP MORGAN CHASE																		
FIXED USD	05/23/2034	D-1	. Currency	BANK NA	E9705/16/2019	05/23/2034 .		17,361,111	4.38/(1.189)			144,833	1,748,950		2,885,155		905,268			302,619		100/100
CURRENCY SWAP - PAY	59156RBY3 METLIFE INC		1																			
FIXED JPY RECEIVE	SR UNSEC 1.385% due						1													,		l I
FIXED USD	05/23/2039	D-1	. Currency	CITIBANK NA E570DZWZ7FF32TWEF	A7605/16/2019	05/23/2039 .	}	22,837,307	4.607/(1.385)	ļ		193,642	2,294,990		4,512,121	 	1, 191, 143		 	472,961		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE	59156RBW7 METLIFE INC SR UNSEC 0.898% due						1															[
FIXED USD	05/23/2031	D-1	. Currency	CITIBANK NA E570DZWZ7FF32TWEF	A7605/16/2019	05/23/2031		9 594 298	4.0185/(0.898)			77,492	966,525		1,369,787		500,280			145,114		100/100
CURRENCY SWAP - PAY	59156RBY3 METLIFE INC			LOTODERETT DETILE	0		†	0,007,200	100/ (0.000)						1,000,707					, 114		
FIXED JPY RECEIVE	SR UNSEC 1.385% due																					
FIXED USD	05/23/2039	D-1	Currency	. CITIBANK NA E570DZWZ7FF32TWEF	A7605/16/2019	05/23/2039 .	ļ	17,356,353	4.607/(1.385)			147 , 168	1,744,192		3,429,212		905,268			359,450		100/100
CURRENCY SWAP - PAY	59156RBX5 METLIFE INC			D HODOW OWE			1															
FIXED JPY RECEIVE	SR UNSEC 1.189% due	D 4		JP MORGAN CHASE	05 (40 (00 40	05 (00 (000)		00 040 507	4 00 (/4 400)			400 570	0.004.050		0.700.050		4 404 440			000 404		100 (100
FIXED USD CURRENCY SWAP - PAY	05/23/2034 B9550@AD3 UMICORE	ו –ט	. Currency	BANK NA 7H6GLXDRUGQFU57RN	E9705/16/2019	05/23/2034 .	 	22,843,567	4.38/(1.189)			190,570	2,301,250		3,796,256		1, 191, 143			398 , 184		100/100
FIXED EUR RECEIVE	SA/NV SR-UNSEC 1.77%			JP MORGAN CHASE																		
FIXED USD	due 09/26/2029	D-1	Currency	BANK NA	E9705/30/2019	09/26/2029		77,938,000	4.07/(1.77)			465.729	476,000		3,879,351		2,233,000			1,066,918		100/100
CURRENCY SWAP - PAY	B9550@AE1 UMICORE	- '		THOULASTOOK COTTEN			†	, . , 500 , 500											[, 300,010		,
FIXED EUR RECEIVE	SA/NV SR-UNSEC 1.95%			JP MORGAN CHASE			1															
FIXED USD	due 09/26/2031	D-1	Currency	BANK NA	E9705/30/2019	09/26/2031 .	ļ ļ.	33,402,000	4. 176/(1.95)			194, 185	204,000		2, 101,049		957,000			514,648		100/100
	G3663#AC5 FORTH PORTS						1															Į Į
CURRENCY SWAP - PAY	FINANCE PLC SR-UNSEC																					
FIXED GBP RECEIVE	2.97% due 09/17/2029	D 1	Currer	CDEDIT ACDICOLE OCCEDET EXPTS SOUR	JOE 07/17/0010	.09/17/2029	1	04 050 000	4.0975/(2.97)			65.768	(1,430,000)		(782, 102)		783.000			339.729		100/100
FIXED USD		υ-1	Currency	. CREDIT AGRICOLE 969500TJ5KRTCJQWX	10507/17/2019	1.09/1//2029		24,858,000	4.09/5/(2.9/)			65,768	(1,430,000)		(782, 102)		/83,000			339,729		100/100

Showing all Ontions Cans	Floors Collars Sv	vans and Forwards One	en as of Current Statement D	ate
SHOWING All Options, Caps,	i luulo, Gullaio, Sv	vaps and i diwards Opt	ch as of Guilent Statement D	aic

					Showing	all Option	s, Caps, Flo	oors, Colla	rs, Swaps a	and Forwaı	rds Open a	is of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
	Description									Prior	Current										
	Description of Item(s)								Strike	Year(s) Initial Cost	Year Initial Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			
	Used for		Type(s)			Date of			Rate or		discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	Received (Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
•	G3663#AE1 FORTH PORTS		(-7	3					(/						,						
CURRENCY SWAP - PAY FIXED GBP RECEIVE	FINANCE PLC SR-UNSEC 3.03% due 09/17/2031			JP MORGAN CHASE																	l
FIXED USD		D-1	. Currency	BANK NA 7H6GLXDRUGQFU57RN	E9707/17/2019	09/17/2031		24,860,000	.4.18505/(3.03)			67,414	(1,428,000)	(645,526)	783,000			382,538		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE	219350BM6 CORNING INC SR UNSEC 1.153% due																				i
FIXED USD	08/14/2031	D-1	. Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWX	H0508/05/2019	08/14/2031		40,654,250	3.737/(1.153)			276, 142	5,321,464	5,509,847		2,048,765			622,491		100/100
CURRENCY SWAP - PAY	G7000#ABO ONE HOUSING GROUP LTD B-SR-UNSEC																				i
FIXED GBP RECEIVE	2.87% due 11/06/2031			BANK OF AMERICA NA																	i
FIXED USD	070001100 015 11010110	D-1	. Currency	B4TYDEB6GKMZ0031I	B2708/08/2019	11/06/2031		24,270,000	3.8775/(2.87)			50,084	(2,018,000)	(1,603,036)	783,000			376, 150		100/100
CURRENCY SWAP - PAY	G7000#AC8 ONE HOUSING GROUP LTD C-SR-UNSEC																				i
FIXED GBP RECEIVE	3.11% due 11/06/2034			BANK OF AMERICA NA																	l
FIXED USD		D-1	. Currency	B4TYDEB6GKMZ0031I	B2708/08/2019	11/06/2034		36,405,000	4. 181/(3.11)			79,520	(3,027,000)	(2,348,263)	1, 174,500			646,406		100/100
FIXED AUD RECEIVE	MORTGAGE LOAN 0887700			JP MORGAN CHASE																	i
FIXED USD CURRENCY SWAP - PAY		B-1	. Currency	BANK NA	E9709/18/2019	10/15/2024		45,957,460	3.4675/(3.03)			28 , 170	(4,284,170)	(3,766,594)	(1,386,648)			366,596		100/100
FIXED AUD RECEIVE	MORTGAGE LOAN 0887700			JP MORGAN CHASE																	i
FIXED USD CURRENCY SWAP - PAY		B-1	. Currency	BANK NA 7H6GLXDRUGQFU57RN	E9709/18/2019	10/15/2024		28,573,700	3.4675/(3.03)			17,514	(2,663,650)	(2,341,851)	(862,138)			227,928		100/100
FIXED AUD RECEIVE	MORTGAGE LOAN 0887700			JP MORGAN CHASE																	i
FIXED USD		B-1	Currency	BANK NA 7H6GLXDRUGQFU57RN	E9709/18/2019	10/15/2024		15,056,800	3.4675/(3.03)			9,229	(1,403,600)	(1,234,029)	(454,300)			120 , 106		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE	MORTGAGE LOAN 0879200																				i
FIXED USD		B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5	P8310/11/2019	04/15/2027		44,200,000	3.388/(3.075)			10,002	(4,433,000)	(2,337,504)	(1,342,250)			496,333		100/100
	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due																				i
CURRENCY SWAP - PAY	11/27/2031 Ann-11/27																				i l
FIXED EUR RECEIVE FIXED USD	1.5% due 11/27/2031	D-1	. Currency	JP MORGAN CHASE BANK NA	F97 11/21/2019	11/27/2031		19.900.800	3.4065/(1.5)			96.634	(21, 466)			568.976			309,356		100/100
1 1/125 005	G6043#AGO THAMES			7,100	20								(21, 100)								1007 100
CURRENCY SWAP - PAY	VALLEY HOUSING ASSOCIAT THAMES VALLEY	,																			l
FIXED GBP RECEIVE	HOUSING ASSOCIAT 2.57%			BANK OF AMERICA NA																	i
FIXED USD	due 12/19/2031 G6970*AQ9 PEEL PORTS	D-1	. Currency	B4TYDEB6GKMZ0031I	B2711/27/2019	12/19/2031	-	96,547,500	3.413/(2.57)			192,930	(2,032,500)	(895,599)	2,936,250			1,505,493		100/100
CURRENCY SWAP - PAY	GROUP LTD SR-UNSEC																				
FIXED GBP RECEIVE	2.99% due 12/18/2031	D 4	0	OLT LDAMY MA ESTADTIMETERATURES	170 10/05/0010	10/10/0001		74 040 500	0.705//0.00\			150 100	(400,000)	E00.045		0 004 550			1 100 100		100 /100
FIXED USD	XS2109949391 ROMANIA	υ-1	. Currency	CITIBANK NA E570DZWZ7FF32TWEF	A/O 12/U5/2019	12/18/2031	 	74,812,500	3.795/(2.99)			152, 160	(108,300)	580,645		2,231,550			1, 166, 409		100/100
FIXED EUR RECEIVE	ROMANIA 3.375% due			005017 10010015 0005007 17:1777 17:17	04/04/	0.4 /00 /05==		40 004	5 55 1/0 5==:										200 5		100 / 100
FIXED USD	01/28/2050	D-1	. Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWX	HU501/21/2020	01/28/2050		10,091,900	5.55/(3.375)			62,213	21,372	857,687		289,459			266,287		100/100
CURRENCY SWAP - PAY	RESIDENTIAL PROP REIT																				
FIXED EUR RECEIVE FIXED USD	PL SR-UNSEC 1.83% due 03/10/2030	D-1	. Currency	JP MORGAN CHASE BANK NA	FQ7 02/12/2020	03/10/2030		21,782,000	3.839/(1.83)			112,268	(350,000)	147 , 422		638,000			307,040		100/100
CURRENCY SWAP - PAY	124651A#7 C&C GROUP			Troubload 00/ nr	_0 12/2020).000/(1.00)			112,200	(000,000)								.00/ 100
FIXED GBP RECEIVE FIXED USD	PLC SR-UNSEC 2.74% due 03/26/2030	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEF	A76 02/05/2020	03/36/3030		7/ 9/0 000	3.193/(2.74)			87,796	(1,386,200)	(2,680,412	,	2,270,700			1,057,981		100/100
CURRENCY SWAP - PAY		U-1	. our rency	OTTIDANN NA ESTUDZIIZTEFSZINET	nruuu/uu/2020	00/20/2000	†	14,048,000	(4.14) /نوا . ند			01,190	(1,300,200)	(2,000,412	,	2,210,100			1,007,301		100/ 100
FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0915700	D 1	C	CREDIT AGRICOLE 969500TJ5KRTCJ0W	HUE 00 140 10000	04/15/2025		EQ 470 000	2.4075/(2.85)			(404 400	(7 400 EFO)	/7 040 404	,	(1.054.004)			AE7 740		100/100
CURRENCY SWAP - PAY		B-1	Currency	CUEDII VORICOLE 303000170KRICAQIIX	nuous/ 10/2020	04/ 10/2025	-	52,410,932	2.40/0/(2.85)			(104, 192)(7,493,558)	(7,842,461	/	(1,654,994)			457,719		100/100
FIXED GBP RECEIVE	MORTGAGE LOAN 0803404			JP MORGAN CHASE	507	10 (15 (05		00 000	0.0475775.50			/40	(5.774.555	(7.0=		0.740			000 5		100 / 100
FIXED USD		B-1	Currency	BANK NA	E97 . J.:04/22/2020	10/15/2026		86,339,669	3.0475/(2.9)			(12,662	(5,774,666)	(7,677,681)	2,743,667			920,359		100/100

S	Showing a	all Options	s, Caps, F	loors, Colla	irs, Swaps	and Forwar	ds Open a	as of Curre	nt Stateme	nt Date	!

					Showing a	all Options	s, Caps, Flo	ors, Colla	rs, Swaps a	and Forwai	rds Open a	s of Currer	nt Stateme	ent Date							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,								Strike Price,	Year(s) Initial Cost of Un-	Year Initial Cost of Un-					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Rate or Index Received	discounted Premium (Received)	discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Foreign Exchange Change in	Year's (Amorti- zation)/	to Carrying Value of Hedged	Potential	of Refer- ence	at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CURRENCY SWAP - PAY	880789A#9 TERANET HOLDINGS LP 3.94% Due																				
FIXED CAD RECEIVE FIXED USD	12/15/2030 JD15 3.94% due 12/15/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27 .	05/21/2020 .	12/15/2030		100,358,423	3.6555/(3.94)			(172,455)	(11,574,417)	(11,878,25	3)	(1,256,529)			1,481,355		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE	G6428#AF7 NETWORK HOMES LTD SR-UNSEC 2.63% due 07/24/2035	i																			1
FIXED USD	G6428#AG5 NETWORK	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76 .	05/22/2020 .	07/24/2035		40,766,150	3.228/(2.63)			36,429	(3,266,250)	(4,446,54	')	1,311,525			744,004		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE	HOMES LTD SR-UNSEC 2.86% due 07/24/2040			JP MORGAN CHASE																	
FIXED USD	BK80BJ7 PROLOGIS YEN	D-1	Currency	BANK NA 7H6GLXDRUGQFU57RNE97 .	05/22/2020 .	07/24/2040		40,769,500	3.62/(2.86)			50,826	(3,262,900)	(4,606,82	')	1,311,525			872,714		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	. Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	.06/18/2020	06/04/0000		01 500 564	2.538/(1.003)			89,455	2,634,632	622,87		1,095,851			344,555		100/100
CURRENCY SWAP - PAY	BLD95F0 PROLOGIS YEN FINANCE 1.222% Due	D-1	. Gui i ency	CHEDIT MONTCOLE 9090001JOHNICJQIIANOS .	00/10/2020	00/24/2032		21,333,304	2.330/(1.003)				2,034,032	022,07	'	1,090,601			344,333		100/100
FIXED JPY RECEIVE FIXED USD	6/22/2035 JD24 1.222% due 06/22/2035 BLB2CX8 PROLOGIS YEN	D-1	.Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 .	06/18/2020 .	06/22/2035		24,335,455	2.845/(1.222)			108, 113	2,971,445	465,65	5	1,238,788			442,671		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE	FINANCE 0.85% Due 6/24/2030 JD24 0.85%			2000 LT 100 100 F 2000 T 10 10 10 10 10 10 10 10 10 10 10 10 10	00 (00 (0000	00 /04 /0000		0.440.704	0.075 ((0.05)			20.000	4 004 407	070.05		400.044			100 701		100 (100
FIXED USD CURRENCY SWAP - PAY	due 06/24/2030 BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due	D-1	. Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 .	06/22/2020 .	06/24/2030		8,416,721	2.275/(0.85)			32,226	1,021,487	279,05	1	428,811			120,791		100/100
FIXED JPY RECEIVE FIXED USD CURRENCY SWAP - PAY	6/24/2032 JD24 1.003% due 06/24/2032 Q8806@AA7 TEC HEDLAND	D-1	. Currency	CITIBANK NA E570DZWZ7FF32TWEFA76 .	06/22/2020 .	06/24/2032		5,611,147	2.529/(1.003)			23, 170	680,991	151,36		285,874			89,783		100/100
FIXED AUD RECEIVE	PTY LTD SR-UNSEC 4.07% due 06/30/2042	D-1	. Currency	JP MORGAN CHASE BANK NA	10/08/2020	06/30/2042		53,314,452	3.757/(4.07)			(70, 124)	(2,421,014)	1,709,05	,	(1,532,264)			1, 199, 961		100/100
CURRENCY SWAP - PAY	G3087*AB9 EQUITIX 2020 ISSUER LIMITED SR-SEC		,					, ,	,			, ,							,,		
FIXED GBP RECEIVE FIXED USD	3.99% due 01/31/2033 G7304*AH4 QUADGAS	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPR08K5P83 .	10/22/2020 .	01/31/2033		65,440,000	4.5705/(3.99)			91,279	(280,000)	(946,56	5)	1,957,500			1,077,605		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	FINANCE PLC SR-UNSEC 2.92% due 03/10/2033	D-1	.Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 .	10/23/2020	03/10/2033		91.462.000	3.5815/(2.92)			149.715	(546,000)	(1, 116, 67	5)	2,740,500			1,513,322		100/100
CURRENCY SWAP - PAY	03063#AE4 AMERICOLD REALTY TRUST SR-UNSEC			Joseph Jo										(1,110,07					, 510,022		
FIXED EUR RECEIVE FIXED USD	1.65% due 01/07/2033 B1401#AH0 BRUSSELS	D-1	. Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 .	10/30/2020 .	01/07/2033		51,466,800	3.1575/(1.65)			206,375	2,776,400	3,038,55	3	1,403,600			844,935		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	AIRPORT CO NV/SA SR- UNSEC 2.55% due 12/08/2035	D-1	. Currency	JP MORGAN CHASE BANK NA	11/13/2020 .	12/08/2035		35,445,000	4.145/(2.55)			157,221	2,247,000	3,049,80	5	957,000			655,939		100/100
CURRENCY SWAP - PAY	B1401#AK3 BRUSSELS AIRPORT CO NV/SA SR-				, 13/2020			50, 110,000					2,247,000								
FIXED EUR RECEIVE FIXED USD	UNSEC 2.94% due 12/08/2040 XS2264968665 IVORY	D-1	. Currency	BANK OF AMERICA NA	11/13/2020 .	12/08/2040		35,445,000	4.678/(2.94)			172,322	2,247,000	3,895,02	,	957,000			766,467		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	COAST SERIES 144A 4.875% due 01/30/2032	D-1	. Currency	JP MORGAN CHASE BANK NA	11/24/2020	01/30/2032		3 269 750	6.5425/(4.875)			19,242	226,600	249,66		87,725			51,287		100/100
CURRENCY SWAP - PAY	XS2053084070 REPUBLIC OF KAZAKHSTAN SERIES		. our rondy		11/24/2020	1/ 00/ 2002		0,203,730	(4.013)				220,000	249,00	,	123					100/ 100
FIXED EUR RECEIVE FIXED USD	144A 1.5% due 09/30/2034	D-1	Currency	JP MORGAN CHASE BANK NA	12/16/2020	09/30/2034 .		9, 116, 250	3.172/(1.5)			42,579	838,882	1,146,71	5	238,612			161,216		100/100

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Currer	nt Statement Date
SHOWING All ODDIONS.	Caps, 1 10015,	Juliais, Swaps and i diwalus Open as di Gunei	ii Siaicilicili Daic

					Showing a	all Options	s, Caps, Fl	loors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	!							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	_	_	1	_	_		_	-		Cumulative												
										Prior	Current											
	December									-												
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Description	XS2015296549 REPUBLIC	identifici	(α)	or ochtrar oleannghease	Date	Expiration	Contracts	Amount	(i aid)	i aiu	i aiu	IIICOIIIC	Value	Couc	Tall Value	(Decrease)	D./A.O.V.	Acciction	Item	LAPOSUIC	Litty	(6)
CURRENCY SWAP - PAY	OF SERBIA SERIES 144A																					
FIXED EUR RECEIVE	1.5% due 06/26/2029			JP MORGAN CHASE																		
FIXED USD	1.0% 440 00/20/2020	D_1	Currency	BANK NA 7H6GLXDRUGQFU57RNE9	701/12/2021	06/26/2029 .		6, 101,000	3.162/(1.5)			28.996	568,000		594,476		159,500			82, 102		100/100
CURRENCY SWAP - PAY	B1000#AAO AEDIFICA SA	0 1	. our rency	. DANK NA //IOGE/D/IOGG/ 05//INES	701/12/2021	00/20/2023 .			0. 102/ (1.0)											92, 102		100/ 100
FIXED GBP RECEIVE	SR-UNSEC 2.58% due			JP MORGAN CHASE																		
FIXED USD	03/03/2028	D_1	. Currency	BANK NA	701/28/2021	03/03/2028 .		3/ 312 500	3.2165/(2.58)			65.908	1,452,500		1,589,736		978,750			417,739		100/100
CURRENCY SWAP - PAY	XS2239829646 KINGDOM	0 1	. our rency	. DANK NA THOGENDIOGGI GOTTINES	101/20/2021	00/00/2020 .			0.2103/(2.30)				1,402,000		1,303,700							100/ 100
FIXED EUR RECEIVE	OF MOROCCO SERIES 144A																					
FIXED USD	2% due 09/30/2030	D_1	. Currency	. CREDIT AGRICOLE 969500TJ5KRTCJQWXH0	502/04/2021	09/30/2030		3.591.000	3.7575/(2)			18.218	271,200		332,342		95,700			52,368		100/100
1 1 ALD 00D	XS2080771988 KINGDOM	U-1	. Our rency	. CHEDIT ACHTCOLE 909300133KHTCJQIIATO	302/04/2021	03/30/2030 .			3.73737(2)			10,210	21 1,200									100/ 100
	OF MOROCCO 1 1/2% Due																					
CURRENCY SWAP - PAY	11/27/2031 Ann-11/27																					
FIXED EUR RECEIVE	1.5% due 11/27/2031																					
FIXED USD	1.3% due 11/21/2031	D 1	. Currency	. CREDIT AGRICOLE 969500TJ5KRTCJQWXH0	502/04/2021	11/27/2031 .		4,788,000	3.23/(1.5)			22,470	361,600		467 , 120		127,600			74,429		100/100
FIXED 00D	XS2264968665 IVORY	U-1	. Cui i ericy	. Chedii Adhicole 909300133Khic3Qiixho	302/04/2021	11/21/2001 .		4,700,000	3.23/(1.3)			22,410	301,000		407 , 120		121,000					100/ 100
CURRENCY SWAP - PAY	COAST SERIES 144A																					
FIXED EUR RECEIVE	4.875% due																					
FIXED USD		D 4	0	CDEDLT ACRECOLE 0000000 IEVDTO IONIVERO	00/00/0004	01/30/2032 .		4 000 000	0.0005//4.075\			(0.004)	202 000		004 407		107 000			75 000		100 /100
F1XED 05D	01/30/2032 XS2308626485 REPUBLIC	U-1	. Currency	. CREDIT AGRICOLE 969500TJ5KRTCJQWXH0	502/08/2021	01/30/2032 .		4,820,000	6.9025/(4.875)			(9,864)	393,600		601 , 127		127,600			75,603		100/100
CURRENCY CHAR DAY																						
CURRENCY SWAP - PAY	OF SERBIA 1.65% Due																					
FIXED EUR RECEIVE	3/3/2033 Ann-3/3 1.65%	D-1		ODEDLE AODLOGUE OCCOOR ISUDEO IONIVIDO	00/04/0004	03/03/2033 .		40 400 000	0 54//4 05)			00 400	4 007 000		1,627,077		040 000			004 070		100/100
FIXED USD	due 03/03/2033 B7000*AA1 MONTEA NV	U-1	. Currency	. CREDIT AGRICOLE 969500TJ5KRTCJQWXH0	502/24/2021	03/03/2033 .		12, 163,000	3.51/(1.65)			66 , 136	1,097,000		1,627,077		319,000			201,072		100/100
FIXED EUR RECEIVE	SR-UNSEC 1.28% due	D 4	0	ODED LT A OD LOOL E	00 (47 (0004	04/07/0004		04 404 400	0.0555//4.00			440.040	4 545 000		0.000.007		F74 000			000 000		400 /400
FIXED USD	04/27/2031	υ-1	. Currency	. CREDIT AGRICOLE 969500TJ5KRTCJQWXH0	503/17/2021	04/27/2031 .		21,434,400	3.2555/(1.28)		·	112,016	1,515,600		2,330,687		574,200			322,932		100/100
OURDENOV OWAR DAY	B7000*AB9 MONTEA NV																					
CURRENCY SWAP - PAY	1.28% Due 6/23/2031																					
FIXED EUR RECEIVE	JD23 1.28% due			ODER LT. LORI COLE.		00 (00 (000)		0 005 000	0 0005 (/4 00)			40.000	500 400		004 740		202 202			400.000		100 (100
FIXED USD	06/23/2031	D-1	. Currency	. CREDIT AGRICOLE 969500TJ5KRTCJQWXH0	503/17/2021	06/23/2031 .		8,335,600	3.2805/(1.28)			43,638	589,400		934,716		223,300			126,660		100/100
OURDENION OWAR DAY	G5600#AK8 LONDONMETRIC																					
CURRENCY SWAP - PAY	PROPERTY PLC C-SR-			ID HODOW OURSE																		
FIXED GBP RECEIVE	UNSEC 2.34% due			JP MORGAN CHASE	2 00 (47 (0004	0.4.100.10000		00 447 000	0.044//0.04			07.740	4 070 400		0.057.440		4 047 000			004 750		100 (100
FIXED USD	04/28/2033	υ-1	. Currency	BANK NA 7H6GLXDRUGQFU57RNE9	703/17/2021	04/28/2033 .	}	36,14/,800	3.241/(2.34)		} } -	97,743	1,973,400		2,857,448		1,017,900			601,753		100/100
OLIDDENOV OWAD 2417	G5600#AL6 LONDONMETRIC	İ				1]											
CURRENCY SWAP - PAY	PROPERTY PLC 2.34% Due	İ		ID MODOWN OLIVOE		1]											
FIXED GBP RECEIVE	6/16/2033 JD21 2.34%			JP MORGAN CHASE	00 /47 /005	00/40/000=		00 447 0	0.0505770.533			20 2=-	4 070 /		0.000 4		4 647 665			605 055		100 (100
FIXED USD	due 06/16/2033	υ-1	. Currency	BANK NA 7H6GLXDRUGQFU57RNE9	703/17/2021	06/16/2033 .	 -	36, 147,800	3.2535/(2.34)		}	98,873	1,973,400		2,903,427		1,017,900			605,386		100/100
OLIDDENOV OWAR DAY	XS2331742036 ROMANIA 2	İ				1																
CURRENCY SWAP - PAY	3/4% Due 4/14/2041	İ		ID MODCAN CHACE		1																
FIXED EUR RECEIVE	Ann-4/14 2.75% due			JP MORGAN CHASE	04/07/005	04/4//004		40 000 0	E 0705 //0 TT			00 45-	200 /		0 440 0		671 155			000 100		100 (100
FIXED USD	04/14/2041	υ-1	. Currency	BANK NA 7H6GLXDRUGQFU57RNE9	704/07/2021	04/14/2041 .	}	10,088,225	5.0725/(2.75)	 	}	69,482	682, 125		2, 112, 923		271 , 150		·	220 , 169		100/100
	084670CW6 BERKSHIRE	İ				1																
CURRENCY SWAP - PAY	HATHAWAY INC 0.437%	İ				1																
FIXED JPY RECEIVE	Due 4/15/2031 A015			JP MORGAN CHASE																		
	0.437% due	D 4	0		7 04 (00 (0004	04/45/0004		0 400 407	0.5405//0.407)			40.047	000 000		540 044		470 457			400,000		400 /400
FIXED USD	04/15/2031	υ-Ι	. Currency	BANK NA 7H6GLXDRUGQFU57RNE9	704/08/2021	04/15/2031 .	}	9, 109, 12/	2.5405/(0.437)			49,317	892,200	l	519,214		476 , 457			136,990		100/100
	084670CZ9 BERKSHIRE																					
OLIDDENOV OWAD 2417	HATHAWAY INC 0.969%	1				1					1		1	ĺ								
CURRENCY SWAP - PAY	Due 4/15/2041 A015	İ		ID MODOWN OLIVOE		1																
FIXED JPY RECEIVE	0.969% due			JP MORGAN CHASE				F 400	0 4005 //0 6551				F00		470		074 5			440.00		100 (100
FIXED USD	04/15/2041	D-1	. Currency	BANK NA 7H6GLXDRUGQFU57RNE9	704/08/2021	04/15/2041 .		5, 192, 203	3.4025/(0.969)			33,376	508,554		479,224		271,580			113,324		100/100
	084670CZ9 BERKSHIRE	1				1																
OURDENOV STORE	HATHAWAY INC 0.969%					1																l
CURRENCY SWAP - PAY	Due 4/15/2041 A015			In Manager and a		1																l
FIXED JPY RECEIVE	0.969% due			JP MORGAN CHASE													<u></u>					100 / 100
FIXED USD	04/15/2041	υ-1	. Currency	BANK NA	704/08/2021	04/15/2041 .		3,916,925	3.4025/(0.969)			25, 178	383,646		361,520		204,877			85,490		100/100

Showing all Option	s, Caps, F	loors, Collar	s, Swaps a	and Forwar	ds Open a	as of Curre	nt Stateme	nt Date)

						Showing a	all Option	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	nt Date								
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)				Date of Maturity	Number		Strike Price, Rate or Index	Year(s) Initial Cost of Un- discounted Premium	Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		Credit Quality of Refer-	Hedge Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)		Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Centra	l Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	001055BM3 AFLAC INC																						
CURRENCY SWAP - PAY FIXED JPY RECEIVE	0.633% Due 4/15/2031 A015 0.633% due			SMBC CAPITAL																			1
FIXED USD	04/15/2031	D-1	Currency	. MARKETS INC	TVJ8SHL1ZL0RGWGDTN03	04/09/2021	04/15/2031		8,239,042	2.684/(0.633)			44, 154	843,808		471,781		428,811			123,905		100/100
	001055BR2 AFLAC INC																						1
CURRENCY SWAP - PAY FIXED JPY RECEIVE	1.56% Due 4/14/2051 A015 1.56% due																						1
FIXED USD	04/14/2051	D-1	Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		12.720.783	4.12/(1.56)			88.661	1,299,255		1,707,145		662.275			342.857		100/100
	001055BR2 AFLAC INC		,	1						,			,	,,				,			,		1
CURRENCY SWAP - PAY FIXED JPY RECEIVE	1.56% Due 4/14/2051 A015 1.56% due																						1
FIXED USD	04/14/2051	D-1	. Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		8.327.995	4.12/(1.56)			58.044	850.591		1, 117, 627		433.576			224,460		100/100
	001055BR2 AFLAC INC																						
CURRENCY SWAP - PAY	1.56% Due 4/14/2051																						1
FIXED JPY RECEIVE FIXED USD	A015 1.56% due 04/14/2051	D-1	. Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		60,034,776	4.12/(1.56)			418,430	6, 131, 735		8,056,743		3, 125,558			1,618,089		100/100
1 1/ALD 000	001055BR2 AFLAC INC		. our ronoy	. GILDIT NGTT COLL	00000010011110001111100				90,004,770	4. 12/ (1.00)						0,000,140		9, 120,000					1007 100
CURRENCY SWAP - PAY	1.56% Due 4/14/2051																						1
FIXED JPY RECEIVE FIXED USD	A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		8,602,544	4.12/(1.56)			59.958	878,633		1,154,472		447.870			231,860		100/100
1 1XLD 00D	G4438#AD5 HIBERNIA		. our ronoy	. GILDIT NGTT COLL	00000010011110001111100					4. 12/ (1.00)			,00,000			1, 104, 472					201,000		1007 100
CURRENCY SWAP - PAY	REIT PLC 1.92% Due																						1
FIXED EUR RECEIVE FIXED USD	7/23/2033 JJ23 1.92% due 07/23/2033	D_1	Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	04/14/2021	07/23/2033		32 901 000	3.9275/(1.92)			176,949	2,469,500		4,398,797		877,250			553,494		100/100
I TALD OOD	G4438#AC7 HIBERNIA	D 1	. our rency	. GILDIT AGITOLL	30330010311110001171103	04/ 14/2021	0172072000 .		92,301,000	0.32737 (1.32)			170,340	2,403,500		4,000,737		011,250					100/ 100
CURRENCY SWAP - PAY	REIT PLC 1.88% Due																						1
FIXED EUR RECEIVE FIXED USD	7/23/2031 JJ23 1.88% due 07/23/2031	D-1	Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	04/14/2021	07/23/2031		8,973,000	3.84/(1.88)			47, 126	673,500		1,021,776		239,250			136,951		100/100
T TALL OOD	XS2334361354 REPUBLIC	D 1	. our rency	. GILDIT AGITOLL	3033001031111000111100	04/ 14/ 2021	01/20/2001			0.04/(1.00)						1,021,770		200,200			100,301		100/100
	OF PHILIPPINES 1.2%																						1
CURRENCY SWAP - PAY FIXED EUR RECEIVE	Due 4/28/2033 Ann-4/28 1.2% due 04/28/2033																						1
FIXED USD	11.E% ddc 04/ 20/ 2000	D-1	Currency	. CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	04/21/2021	04/28/2033		9,844,918	3.005/(1.2)			49,280	787,397		1, 166, 596		261,102			163,889		100/100
CURRENCY SWAP - PAY	MODELLOS LOUN OCCUPA																						1
FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803405	B-1	. Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	04/30/2021	04/15/2031		182 707 424	.3.921/(2.9883)			509.120	9,501,050		16,313,640		5, 159,030			2,747,694		100/100
	G6970*AUO PEEL PORTS			. OILDIT NOTTOOLL	000000100111100001111100																		100, 100
CURRENCY SWAP - PAY	GROUP LTD 3.05% Due																						1
FIXED GBP RECEIVE FIXED USD	7/1/2033 JJ1 3.05% due 07/01/2033	D-1	Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	05/17/2021	.07/01/2033		105.817.500	3.791/(3.05)			.251.213	7,237,500		8.544.782		2.936.250			1,775,424		100/100
	G3029*AA2 EASTLIGHT													,,									
OURDENOV OWAR DAY	COMMUNITY HOMES LIMI																						1
CURRENCY SWAP - PAY FIXED GBP RECEIVE	2.18% Due 8/19/2036 FA19 2.18% due			BANK OF AMERICA NA	A																		1
FIXED USD	08/19/2036	D-1	Currency		B4TYDEB6GKMZ0031MB27	05/20/2021	08/19/2036		56,588,000	2.9985/(2.18)			131,014	4,012,000		4,891,287		1,566,000			1,073,580		100/100
	G1847#AD6 CAPITAL INVESTORS EUROPE PBI L																			1			1
CURRENCY SWAP - PAY	2.19% Due 6/8/2041																						1
FIXED EUR RECEIVE	MS30 2.19% due			1																1			1
FIXED USD	06/08/2041	D-1	Currency	. CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	05/25/2021	06/10/2041		60,025,000	3.97/(2.19)			302, 148	5,801,600		9,975,044		1,563,100		-	1,315,363		100/100
	G1847#ABO CAPITAL INVESTORS EUROPE PBI L																			1			1
CURRENCY SWAP - PAY	1.54% Due 6/8/2033																						1
FIXED EUR RECEIVE FIXED USD	JD30 1.54% due 06/08/2033	D 4	0	ODEDLE ACDIONE	OCCEDED IENDIO IONIVINO	05 (05 (0004	00 (00 (0000		31.850.000	3.24/(1.54)			148 . 436	3.078.400		4.029.316		829.400			532.887		100/100
LIYEN 020	00/08/2033	D-1	. Currency	. LUMEDII AUKIUULE	969500TJ5KRTCJQWXH05	. 105/25/2021	.L.06/08/2033 .		31,850,000	L3.24/(1.54)	L	L	148,436	13,0/8,400	l	4,029,316	L	829,400	L	. L	532,88/		100/100

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Currer	nt Statement Date
SHOWING All ODDIONS.	Caps, 1 10015,	Juliais, Swaps and i diwalus Open as di Gunei	ii Siaicilicili Daic

						Showing a	all Options	s, Caps, Fl	loors, Colla	rs, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	nt Date	!							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	G1847#AA2 CAPITAL INVESTORS EUROPE PBI L																						
CURRENCY SWAP - PAY	CAPITAL INVESTORS																						
FIXED EUR RECEIVE	EUROPE PBI L 1.48%																						
FIXED USD	due 06/08/2031	D-1	Currency	. CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	05/25/2021	06/08/2031 .		12,250,000	3.14/(1.48)			55.670	1, 184, 000		1,364,522		319,000			185,725		100/100
	G4569#AA2 HIGHTOWN		, , , , , , , , , , , , , , , , , , , ,						,,,_,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,					,		,
CURRENCY SWAP - PAY	HOUSING ASSOCIATION L																						
FIXED GBP RECEIVE	SR-UNSEC 2.8% due																						
FIXED USD	09/16/2033	D-1	. Currency	. CITIBANK NA	E570DZWZ7FF32TWEFA76	06/18/2021	09/16/2033 .		27,700,000	3.515/(2.8)			67, 136	1,412,000		1,584,516		783,000			469,089		100/100
CURRENCY SWAP - PAY	HOUSING ASSOCIATION L																						
FIXED GBP RECEIVE	SR-UNSEC 2.96% due																						
FIXED USD	09/16/2036	D-1	Currency	. CITIBANK NA	E570DZWZ7FF32TWEFA76	06/18/2021	09/16/2036 .		16.620.000	3.753/(2.96)			44, 127	847,200		1,029,816		469,800			316, 151		100/100
	74346GAQ5 PROLOGIS YEN		,						, ,	,			,	,		, , ,					, .		
CURRENCY SWAP - PAY	FIN 1.134% Due																						
FIXED JPY RECEIVE	6/28/2041 JD29 1.134%																						
FIXED USD	due 06/28/2041	D-1	Currency	. BNP PARIBAS	ROMUWSFPU8MPR08K5P83	06/23/2021	06/28/2041 .		19,865,098	3.339/(1.134)			115,342	1,787,859		858,598		1,048,205			435,874		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE	MORTGAGE LOAN 0939100																						
FIXED USD	MUNICAGE LUAN 0939100	R-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	07/15/2021	10/15/2028 .		81 873 000	2.3365/(2.58)			(947)	(429,000)		2,535,278		(2,271,500)			1,047,522		100/100
TINES GOS	001055BQ4 AFLAC INC	J	. our ronoy	. OTT IDNIEC IEC	בטוסטבוובוווו סבווובוווויס				91,070,000	2.0000/ (2.00)			(047)					(2,271,000).			1,047,022		100/ 100
CURRENCY SWAP - PAY	1.264% Due 4/15/2041																						
FIXED JPY RECEIVE	A015 1.264% due			JP MORGAN CHASE																			
FIXED USD	04/15/2041	D-1	Currency	. BANK NA	7H6GLXDRUGQFU57RNE97	07/19/2021	04/15/2041 .		1,827,485	3.285/(1.264)			10,140	184, 100		46,282		95,291			39,887		100/100
OURDENOV OWAR DAY	001055BQ4 AFLAC INC																						
CURRENCY SWAP - PAY FIXED JPY RECEIVE	1.264% Due 4/15/2041 A015 1.264% due			JP MORGAN CHASE																			
FIXED USD	04/15/2041	D-1	Currency	BANK NA	. 7H6GLXDRUGQFU57RNE97	07/20/2021	04/15/2041 .		4,557,885	3.3/(1.264)			25,433	449,422		113,549		238,229			99,480		100/100
1 1/125 GOD	XS2388561750 REPUBLIC				. THOSE ADMOST CONTRACT	20, 202 .																	1007 100 11111111
	OF SERBIA 2.05% Due																						
CURRENCY SWAP - PAY	9/23/2036 Ann-9/23																						
FIXED EUR RECEIVE	2.05% due 09/23/2036		_	JP MORGAN CHASE						· - · - ·													
FIXED USD	740740FT4 DD00TFD 0	D-1	Currency	. BANK NA	. 7H6GLXDRUGQFU57RNE97	09/16/2021	09/23/2036 .	······	6,706,620	3.618/(2.05)		·	29,789	399,000		561 , 197		181,830			127,660		100/100
	742718FT1 PROCTER & GAMBLE CO THE 0.23%											1					I						
CURRENCY SWAP - PAY	Due 11/6/2031 MN6																1						
FIXED JPY RECEIVE	0.23% due 11/06/2031			SMBC CAPITAL													1						[
FIXED USD		D-1	Currency	. MARKETS INC	. TVJ8SHL1ZL0RGWGDTN03	10/29/2021	11/06/2031 .	ļ ļ	26,389,866	2.2335/(0.23)			133,682	1,739,085		362,119	ļ	1,429,371			409,005		100/100
CURRENCY CHAR TO	G9162#AA2 UMV Global											1					I						
CURRENCY SWAP - PAY FIXED GBP RECEIVE	Foods Co Ltd 2.64% Due 1/31/2034 JJ31 2.64%			BANK OF AMERICA NA													1						
FIXED USD	due 01/31/2034	D_1	Currency	DAIN OF AMERICA NA	. B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034 .		Qn 235 enn	.3.30475/(2.64)			54.763	2, 170, 800		1,883,372	I	2,659,900			1,552,903		100/100
1 IALU 000	BP4DQW3 REPUBLIC OF	١	our roncy	-	D-TI I DEDUUNIILUUU INIDZI	1 1/ 10/ 2021	01/01/2004 .	[, 200,000				٠٠٠٠, ٩٠٠٠			1,000,072		2,000,000			, , , , , , , , , , , , , , , ,		100/ 100
	PERU 1.95% Due																1						Į Į
CURRENCY SWAP - PAY	11/17/2036 Ann-11/17																						
FIXED EUR RECEIVE	1.95% due 11/17/2036																						
FIXED USD	000004117 00 000 00	D-1	. Currency	. CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	11/10/2021	11/17/2036 .	ł	5,969,080	3.7175/(1.95)			28, 197	214,760		491,676		165,880			114,210		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE	G9369*AA7 SR-SEC SR- SEC 2.9% due			BANK OF AMERICA NA													1						
FIXED USD	03/31/2043	D-1	Currency	DAINN OF AMERICA NA	B4TYDEB6GKMZ0031MB27	11/16/2021	03/31/2043 .		60 363 000	3.7415/(2.9)		1	138.893	1,215,000		1,672,581	I	1,761,750			1,383,541		100/100
1 1/LD 000	Q8059@AB9 Titles	·	. out 1 till y		D-1 I DEDOUNIEUU IMDZI			<u> </u>	90,000,000	9.1710/(2.3)		·	100,050	1,213,000		1,072,301		1,701,730			1,000,041		100/ 100
CURRENCY SWAP - PAY	Queens I and 4.22% Due																1						Į Į
FIXED AUD RECEIVE	3/15/2047 MS16 4.22%			BANK OF AMERICA NA													1						
FIXED USD	due 03/15/2047	D-1	Currency		B4TYDEB6GKMZ0031MB27	11/18/2021	03/15/2047 .	 	24,677,200	3.257/(4.22)		ļ ļ .	(11,990)	(761,600		(783,676)	ļ	(702, 100)			616,592		100/100
CURRENCY SWAP - PAY	MODICACE LOAN 0000400																1						[
FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100	R-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/24/2021	10/15/2028 .		17.982.500	2.276/(2.94)		1	(50,222)	(722,500		(521,608)	J	(516,250)			.230.077		100/100
1 1 NLU UUU		υ- I	. vui i cilt'y	TOTTIONNE IM	LUIUULIILIFFULIIEFA/D	. . 1 1 / 24 / 202	10/ 13/2026 .		11,302,300	4.410/(2.94)		h	(00,222)	\122,000	1		4	(310,230).			230,011		100/ 100

TBD Realty Income Corp

TBD

Currency..

Currency..

1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108

1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108

JP MORGAN CHASE

BANK NA ..

1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange

TBD .

TBD ..

CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 . ..03/30/2022 ...06/30/2030 .

7H6GLXDRUGQFU57RNE97 . ..03/30/2022 ...06/30/2032 .

FIXED USD ...

FIXED USD .

CURRENCY SWAP - PAY FIXED GBP RECEIVE

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

CCUEDINE DR DADT A SECTION 4

						Showing			ILE DI Floors, Colla						nt Date								
1	Description of Item(s) Hedged, Used for	3	4 Type(s)		5	6	7 Date of	8	9	Strike Price, Rate or	11 Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted	13	14 Book/	15	16	17 Unrealized	18 Total Foreign	Current Year's	Adjustment to Carrying	21	of	Effectivenes at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	G2018*AA7 ENFINIUM		(-/							()							(======================================						1
CURRENCY SWAP - PAY	HLDGS LTD SR-UNSEC																						
FIXED GBP RECEIVE	3.23% due 12/31/2047	D 4	0	CITIBANK NA	E570DZWZ7FF32TWEFA76	11/24/2021	10/01/0047		93.282.000	4.1707/(3.23)			181.367	1 074 000		2.678.779		2.740.500			2.367.685		100/100
FIXED USD	74340XC08 PROLOGIS L P	υ-1	Currency	CITIBANA NA	E3/UUZWZ/FF3ZIWEFA/0	11/24/2021	12/31/2047	+	93,282,000	4. 1/0//(3.23)			181,307	1,274,000		2,0/8,//9		2,740,500			2,307,083		100/100
CURRENCY SWAP - PAY	2.11% Due 12/20/2041																						
FIXED GBP RECEIVE	JD20 2.11% due																						
FIXED USD	. 12/20/2041	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	12/08/2021	12/20/2041		79, 140, 000	3.149/(2.11)			200, 121	276,000		3,112,331		2,349,000			1,757,950		. 100/100
CURRENCY SWAP - PAY	XS2308626485 REPUBLIC OF SERBIA 1.65% Due																						
FIXED EUR RECEIVE	3/3/2033 Ann-3/3 1.65%																						
FIXED USD	due 03/03/2033	D-1	Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	12/14/2021	.03/03/2033	L	3,384,000	3.472/(1.65)			17, 195	64,200		175,889		95,700			55,942		100/100
	XS2015296549 REPUBLIC		1																				
CURRENCY SWAP - PAY	OF SERBIA SERIES 144A																						
FIXED EUR RECEIVE FIXED USD	1.5% due 06/26/2029	D 4	Currency	ODEDLE ACDICOLE	969500TJ5KRTCJQWXH05	12/14/2021	06/26/2029		7.892.500	3.3075/(1.5)			19.302	146.300		218,010		223.300			106.211		100/100
CURRENCY SWAP - PAY		υ-1	currency	. CHEDIT AGRICULE	9090001JOKK1CJQIIXHOO	12/ 14/2021	06/20/2029	-		3.30/5/(1.5)			19,302	140,300		218,010		223,300			100,211		100/100
FIXED NZD RECEIVE	MORTGAGE LOAN 0963300			SMBC CAPITAL																			
FIXED USD		B-1	Currency	MARKETS INC	TVJ8SHL1ZL0RGWGDTN03	12/15/2021	01/15/2032		94,360,000	2.011/(3.52)			(369,387)	(2,723,000)		(3,605,523)		(1, 197,000))		1,476,968		. 100/100
	XS2348767323 B10																						
CURRENCY SWAP - PAY	FINANCE 7 1/2% Due 12/16/2027 Ann-12/16																						
FIXED EUR RECEIVE	7.5% due 12/16/2027																						
FIXED USD	7.0% ddc 12/10/2027	D-1	Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	02/09/2022	02/16/2027		11,423,000	9.3275/(7.5)			35,410	357,000		284,325		357,000			126,235		. 100/100
	C6802@AAO OILERS																						
OURDENING OWARD DAY	ENTERTAINMENT GROUP																						
CURRENCY SWAP - PAY FIXED CAD RECEIVE	CAN 4.56% Due 6/30/2051 MJSD30 4.56%			THE TORONTO-																			
FIXED USD	due 06/30/2051	D-1	Currency		PT3QB789TSUIDF371261	02/11/2022	06/30/2051		51, 181, 102	4.035/(4.56)			(79,761)	(787,716)		(423, 179)		(787,716))		1.384.458		100/100
CURRENCY SWAP - PAY				Domitition District	11000100100101011011201		1.00,00,2001						(10,101)			(120, 110)							1007 100
FIXED GBP RECEIVE	TBD Network Homes TBD																						
FIXED USD	D70000AAE LUOLOTIODO	TBD	Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	02/22/2022	05/23/2037		67,760,000	3.32/(2.68)				2,040,000		(1,044,062)		2,040,000			1,318,980		. 100/100
	D7002@AA5 LH01STUSDB KDM HOLDING INC 3.56%																						
CURRENCY SWAP - PAY	Due 3/31/2029 Ann-3/31																						
FIXED EUR RECEIVE	1.97% due 03/31/2029			BANK OF AMERICA NA																			
FIXED USD		D-1	Currency		B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2029		16,558,500	3.556/(1.97)				(40,500)		(206,367)		(40,500))		219, 134		. 100/100
	D7002@AB3 LH01STUSDB																						
CURRENCY SWAP - PAY	KDM HOLDING INC 3.76% Due 3/31/2034 Ann-3/31																						
FIXED EUR RECEIVE	2.38% due 03/31/2034					1				1			1						1				
FIXED USD		D-1	Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	03/09/2022	03/31/2034	1	11,037,000	3.76/(2.38)			.	(29,000)		(221,685)		(29,000)		.	191,232		. 100/100
CURRENCY SWAP - PAY						1				1			1						1				
FIXED EUR RECEIVE FIXED USD	TBD Nordic Towers TBD	TDD	Currency	CDEDIT ACDICOLE	969500TJ5KRTCJQWXH05	03/29/2022	01/09/2032		56.737.500	4.183/(2.53)			1	300,900		204 . 176		300.900	1		887,337		100/100
CURRENCY SWAP - PAY		1DU	Currency		COHXWAPPLHACELANCEGE	03/29/2022	01/09/2032	†	, 50, 131,500	4. 183/ (2.53)			·	300,900		204, 1/6		300,900		-			100/100
FIXED NOK RECEIVE	TBD Nordic Towers TBD					1				1			1						1				
FIXED USD		TBD	Currency	. CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	03/29/2022	01/09/2032		23, 134, 760	4.2/(4.52)				395,601		(111,546)		395,601			361,812		. 100/100
CURRENCY SWAP - PAY						1				1			1						1				
FIXED GBP RECEIVE	TBD Realty Income Corp	TDD	Currency	ODEDLE ACDICOLE	969500T.I5KRTC.IOWXH05	00/00/0000	00 /00 /0000		10 107 000	3 855/(3 16)			1	23 000		(19, 193)]	23 000	1		189 152		100/100

...13, 167, 0003.855/(3.16)

...65,865,000 ...3.9015/(3.18)

.23,000

.145,000

23,037,469

7,090,243

14, 157, 652

23,037,469 XXX

XXX

XXX

.(19,193)

.(97,633)

77,920,365

(383, 333, 169)

...23,000

..145,000

62, 107, 774

62,107,774

.189, 152

..1,054,742

60,274,177 XXX

90,392,550 XXX

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100/100 .

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XXX

XXX

5	Showing a	all Options	s, Caps, F	loors, Colla	ırs, Swaps a	and Forwai	rds Open a	s of Curre	nt Stateme	nt Date	

					(Showing a	all Options	s, Caps, Flo	oors, Colla	ars, Swaps	and Forwar	ds Open a	is of Currer	nt Stateme	ent Date								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												i
											Prior	Current											1
	Description										Year(s)	Year Initial											i
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of Distr(s)	F	0	T	Maturity	Number	Matteral	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Determine	Refer-	and at
Decembelies	Generation	Exhibit Identifier	Risk(s)		Counterparty Clearinghouse	Trade Date	Or	Of Contracts	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	Fair Value	Increase/	Change in	zation)/	Hedged	Potential	ence Entity	Quarter-end
Description	or Replicated G7332#AE3 RRPF ENGINE	identille	(a)	or Ceritian	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Enuty	(b)
INTEREST RATE SWAP -	LEASING LIMITED Se E-																						1
RECEIVE FIXED PAY	SR-SEC 1.66707% due		Interest	MORGAN STANLEY & CO																			1
FLOATING	10/30/2025	D-1	Rate	LLC	9R7GPTS07KV3UQJZQ078 .	10/16/2013	10/30/2025 .		55,000,000	4.24/(1.66707)			384,895	1,097,409		1,097,409	(2,694,116)				520,782		0001
	G73340AG8 RRPF ENGINE																						1
INTEREST RATE SWAP - RECEIVE FIXED PAY	LEASING LIMITED Se E- SR-SEC 1.70457% due		Interest	MODOANI STANIEV 9 CO																			1
FLOATING	06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO		05/30/2018	06/13/2033		30 000 000	4.324/(1.70457)			213,430	2, 117, 797		2, 117, 797	(2,627,854)				502,242		0001
I COM MA	G73340AFO RRPF ENGINE			LLO	On all toom too do Labro .		1.00/ 10/ 2000 .		90,000,000	1.024) (1.70407)			210,400	2, 111, 707		2, 117,707	(2,027,004)						1
INTEREST RATE SWAP -	LEASING LIMITED Se E-																						1
RECEIVE FIXED PAY	SR-SEC 1.88457% due		Interest	MORGAN STANLEY & CO																			1
FLOATING	06/13/2030	D-1	Rate	LLC	9R7GPTS07KV3UQJZQ078 .	05/31/2018	06/13/2030 .		31,000,000	4.225/(1.63457)			218,297	1,608,765		1,608,765	(2,274,793)				444,075		0001
11199999999. Sub	total - Swaps - Hedg 058498AS5 BALL CORP	ing Other - Ii	nterest Rate							1	1		816,622	4,823,971	XXX	4,823,971	(7,596,763)				1,467,099	XXX	XXX
CREDIT DEFAULT SWAP -	CO.GUARNT 4% due									CREDIT EVENT													i
BALL CORP CO.GUARNT	11/15/2023	D-1	Credit	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573 .	06/02/2017	.06/20/2022		1,000,000		(202,760)		(12,639)	(10,245))	(10,245)	1,907		10,128			3AFE	0003
	12669*AA5 WELLS FARGO-									, (5111)													1
CREDIT DEFAULT SWAP -	CVS 2010 SALE LEAS SR-																						1
				CREDIT SUISSE	55001/01/ B/0// B 1/00000	00 (40 (00 47	40 (00 (0000		40 000 000	CREDIT EVENT	(400 555)		(45 500)	/440.000		(110,000)	05 770		00.040			00	
SALE LEAS SR-SEC	10/10/2032 12669*AA5 WELLS FARGO-	υ-1	Credit	INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	09/19/2017	12/20/2022 .		18,000,000	/(1.00)	(428,555)		(45,500)	(116,608))	(116,608)	25,776		20,340			2B	0003
CREDIT DEFAULT SWAP -	CVS 2010 SALE LEAS SR-																						1
WELLS FARGO-CVS 2010				JP MORGAN CHASE						CREDIT EVENT													i
SALE LEAS SR-SEC		D-1	Credit	BANK NA	7H6GLXDRUGQFU57RNE97 .	09/19/2017	12/20/2022 .		30,000,000	/(1.00)	(699,077)		(75,833)	(194,347))	(194,347)	43,675		33, 185			2B	0003
	12669*AA5 WELLS FARGO-																						i
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010	CVS 2010 SALE LEAS SR-									CREDIT EVENT													1
SALE LEAS SR-SEC	10/10/2032	D-1	Credit	BNP PARIBAS	ROMUWSFPU8MPR08K5P83 .	09/19/2017	12/20/2022 .		20,000,000		(476, 173)		(50,556)	(129, 564))	(129,564)	28,640		22,600			2B	0003
	94978#CQ8 WELLS FARGO									, (,													1
CREDIT DEFAULT SWAP -	BK-CVS 2010 SECOND SR-																						1
WELLS FARGO BK-CVS	SEC 5.61% due			DID DIDIDIO	DOLUMENTO INVESTOR	04 (40 (00 40	40 (00 (0000		44 500 000	CREDIT EVENT	(040 770)		(00, 400)	(74 000)		(74 000)	40,400		44 400			00	
2010 SECOND SR-SEC CREDIT DEFAULT SWAP -	08/10/2027 88732JAJ7 TIME WARNER	υ- I	. Credit	BNP PARIBAS	ROMUWSFPU8MPR08K5P83 .	01/10/2018	12/20/2022 .		11,520,000	/(1.00)	(219,778)		(29, 120)	(74,629)) 	(74,629)	18,408		11, 106			2B	0003
	CABLE LLC SR SEC 6.55%									CREDIT EVENT	1												i
SR SEC	due 05/01/2037	D-1	Credit	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/09/2021	12/20/2022 .		20,000,000		(152,579)		(50,556)	(118,358)		(118,358)			33,876			20FE	0003
	88732JAJ7 TIME WARNER										1]										i
	CABLE LLC SR SEC 6.55%	D 4	04:4	DADOLAVO DANK DLO	05005571/ IDE 170/1/5570	10 /00 /0001	10 /00 /0000		00 000 000	CREDIT EVENT	(400.001)		/75 000	/477 500		/477 F00'	47 474		40 001			0000	10000
1120000000 Sub	due 05/01/2037total - Swaps - Heda	ing Other C	Credit Dofaul		G5GSEF7VJP5170UK5573 .	12/08/2021	12/20/2022 .		30,000,000	/(1.00)	(2.372.556)		(340,037)	(177,536)	VVV	(821,287)	17,171		46,291 177.526			20FE	0003XX
1123333333. SUD	007536832 DEUTSCHE	ing Other - C	JIGUIL DEIBUI	1						1	(2,3/2,306)		(340,037)	(821,287)	^^^	(021,28/)	144,009		177,526			^^^	
CURRENCY SWAP - PAY	TELEKOM INT FIN									1	1												,
FIXED EUR RECEIVE	CO.GUARNT 7.5% due			BANK OF AMERICA NA						1	1												i
FIXED USD	01/24/2033	D-1	Currency		B4TYDEB6GKMZ0031MB27 .	03/12/2003	01/24/2033 .		22,030,000	7.77/(7.5)			21, 196	(3,925,951)		(3,925,951)	737,208	638,000			362,449		0002
CURRENCY SWAP - PAY	007535237 ORANGE SA SR			MODOANI OTANI EV																			, l
FIXED EUR RECEIVE FIXED USD	UNSEC 8.125% due 01/28/2033	D-1	Currency	MORGAN STANLEY	17331LVCZKQKX5T7XV54 .	.03/12/2003	01/28/2033		22 030 000	8.429/(8.125)			52,521	(3,986,858)		(3,986,858)	774.768	638,000			362,632		0002
1 1 ALD 000	007722846 VEOLIA		. our i ono y	ON TIME OLIVIOL	TTOO ILTOLINGINGITATON .				22,000,000					(0,300,000)	/	(0,000,000)							000E
CURRENCY SWAP - PAY	ENVIRONNEMENT SA SR									1	1												, l
FIXED EUR RECEIVE	UNSEC 6.125% due			MORGAN STANLEY																			i
FIXED USD		D-1	. Currency	CAPITAL SERVICE	17331LVCZKQKX5T7XV54.	02/05/2004	11/25/2033 .		12,600,000	.6.4075/(6.125)			36,636	356,651		356,651	179,737	319,000			215 , 152		0002
CURRENCY SWAP - PAY	G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-									1	1												,
FIXED GBP RECEIVE	SR-SEC 4.26% due																						, l
FIXED USD	04/17/2025	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76 .	03/13/2013	04/17/2025 .	[52,220,000	4.59/(4.26)			121,281	6,242,947	ļ	6,242,947	(962,358)	1,370,250		[455,940		0002
CURRENCY SWAP - PAY									,,					,,		,,	, , , , , , ,	, ,					
FIXED EUR RECEIVE	6211 Erlangen Arcaden																						i
FIXED USD	GmbH & Co. KG OIA	D-2-2	Currency	DEUTSCHE BK AG	7LTWFZYICNSX8D621K86 .	11/20/2013	04/16/2022 .	L	21,739,940	6.59/(5.54)	L		113,290	3,973,532	1	3,973,532	(95,301)	512,303		ļ	22,758		0002

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Currer	nt Statement Date
SHOWING All ODDIONS.	Caps, 1 10015,	Juliais, Swaps and i diwalus Open as di Gunei	ii Siaicilicili Daic

					Showing	all Options	s, Caps, Flo	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	390730AK5 GREAT LAKES		` '	Ĭ		•			, ,											•		` '
CURRENCY SWAP - PAY	POWER LTD 3-SUB-SEC																					
FIXED CAD RECEIVE	4.96% due 06/16/2023			BANK OF AMERICA NA																		
FIXED USD		D-1	Currency	B4TYDEB6GKMZ0031MB2	703/19/2014	06/16/2023 .		17,005,281	4.908/(4.96)			19,935	1,884,326		1,884,326	(111,359)	(170,529)			93,566		0002
	G1745*AM3 BROOKFIELD																					
CURRENCY SWAP - PAY	UTILITIES ISSUER UK B-																					
FIXED GBP RECEIVE	SR-SEC 4.51% due	D 4		01710444/ 44	04/40/0044	00 (45 (0000		44 700 000	4 000 (/4 54)			40, 000	0.700.000		0.700.000	(000 505)	074 050			457.045		0000
FIXED USD	06/15/2029	υ-Ι	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	604/10/2014	06/15/2029 .		11,739,000	4.886/(4.51)			40,202	2,799,368		2,799,368	(289,565)	274,050			157,645		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due			BANK OF AMERICA NA																		
FIXED USD	04/15/2027	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB2	7 07/02/2014	04/15/2027		43.800.000	4/(6,62)			(141,804)	7,668,708		7,668,708	(1,092,048)	(427,500)			491.841		0002
CURRENCY SWAP - PAY	Q1297#AF5 CSL FINANCE	·		DATI DEBOGNIZOUS IMDZ			·					(171,304)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,000,700	(1,002,040)	(421,300).					000E
FIXED EUR RECEIVE	PTY LTD B-SR 1.93%																					
FIXED USD	due 11/12/2024	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	609/17/2014	11/12/2024 .	L	25.926.000	3.7725/(1.93)			140.844	3,718,494		3,718,494	(605,272)	638,000			209,901		0002
CURRENCY SWAP - PAY	Q1297#AG3 CSL FINANCE		,									,	, ,		, ,		,					
FIXED EUR RECEIVE	PTY LTD C-SR 2.1% due																					
FIXED USD	11/12/2026	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	609/17/2014	11/12/2026 .		25,930,000	3.875/(2.1)			138,394	3,908,528		3,908,528	(563,258)	638,000			278,730		0002
	G6596#AA4 NORTH WEST																					
CURRENCY SWAP - PAY	ELECTRICITY NETWORK 1-																					
FIXED GBP RECEIVE	SR-SEC 4.07% due			0.17.10.11/C.11/C.11/C.11/C.11/C.11/C.11/C.1	10 (00 (00 1	40 (00 (0000		10 000 100	4 504//4 07)			04 040			0 000 700	(444 500)	400.000			200 201		
FIXED USD	12/20/2029	υ-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	610/08/2014	12/20/2029 .	·····	19,280,400	4.584/(4.07)		······································	61,049	3,900,732		3,900,732	(441,539)	469,800			268,004		0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0706100																					
FIXED USD	WONTUAGE LOAN 0700100	R_1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	601/28/2015	07/16/2035 .		131,497,628	4.825/(4.1)			428 . 181	21,296,372		21,296,372	(2,008,378)	3,305,592			2,397,928		0002
CURRENCY SWAP - PAY	G6750*AD4 THE 1887 CO	D 1	. our ronoy	EUTODE TO SETTE TO SETTE TO	0 0 17 207 20 10			101,401,020								(2,000,070)						0002
FIXED GBP RECEIVE	LTD D-SR-SEC 2.91%			JP MORGAN CHASE																		
FIXED USD	due 04/29/2027	D-1	Currency	BANK NA	702/26/2015	04/29/2027 .	L L.	30,808,000	.3.50625/(2.91)			82,730	4,800,017		4,800,017	(657,232)	783,000			347,263		0002
	Q4436#ABO HALLETT HILL		,																			
CURRENCY SWAP - PAY	NO. 2 PTY LTD SR-SEC																					
FIXED AUD RECEIVE	4.876% due																					
FIXED USD	06/27/2027	D-1	. Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	603/17/2015	06/27/2027 .		6,685,076	3.86/(4.876)			(16, 129)	21,847		21,847	5,963	(185,711).			76,542		0002
CURRENCY SWAP - PAY	Q1297#AJ7 CSL FINANCE																					
FIXED CHF RECEIVE FIXED USD	PTY LTD SR 0.955% due 10/08/2025	D-1	. Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	609/11/2015	10/08/2025 .		E1 000 077	.3.8025/(0.955)	1		358.868	(2,255,298)		(2,255,298)	(1,311,837)	680,965			480,740		0002
CURRENCY SWAP - PAY	10/00/2023	υ- ι	. cui i ency	CITIDANK NA ESTODZNIZTEFSZINEFAT	009/11/2013	10/06/2023 .		1,203,211 د	3.6023/(0.933)				(2,233,290)		(2,200,290)	(1,311,03/)				400,740		0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0720700																					
FIXED USD	MIOTTUNGE ESTAY STEETS	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	6 11/16/2015	01/15/2026 .		189,430,000	4.103/(3.66)			486.742	26,337,377		26,337,377	(3,924,859)	4,879,069			1,845,670		0002
	78408LA*8 SC JOHNSON &]	EST SELLET IN			[[, 00., , 01.1							, 5.0, 0.0		
CURRENCY SWAP - PAY	SON-INC. SR-UNSEC																l					
FIXED EUR RECEIVE	2.18% due 02/17/2031		I														l					
FIXED USD		D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	611/18/2015	02/17/2031 .	ļ	98,512,500	3.883/(2.18)			391,890	(3,904,561)		(3,904,561)	315,824	2,950,750			1,468,663		0002
CURRENCY SWAP - PAY																	l					
FIXED GBP RECEIVE	MORTGAGE LOAN 0719700	n 4		JP MORGAN CHASE	40 (00 (00 15	04 (45 (0003		F7 077 007	4.005//4.053			404 605	0.475.040		0 475 040	(005 004)	4 000 000			040 500		0000
FIXED USD	F1840#AB8 CHANEL-INC.	B-1	. Currency	BANK NA 7H6GLXDRUGQFU57RNE9	712/09/2015	01/15/2031 .		57,077,697	4.805/(4.25)			161,835	8, 175, 248		8, 175, 248	(995,284)	1,389,232			846,599		0002
CURRENCY SWAP - PAY	CHANEL LTD. Senior																l					
FIXED EUR RECEIVE	2.044% due			JP MORGAN CHASE													l					
FIXED USD	03/30/2028	D-1	Currency	BANK NA	701/15/2016	03/30/2028 .		82,087,500	.3.5775/(2.044)			314,741	(2,238,815)		(2,238,815)	(709,326)	2,392,500			1,005,592		0002
	G2730#AD4 DERWENT			THOSE ADDITIONS OF THE O			ļ	92,007,000					(2,200,010)		(2,200,010)	(,,00,020)				1,000,002		
CURRENCY SWAP - PAY	LONDON PLC SR-UNSEC																l					
FIXED GBP RECEIVE	3.57% due 05/04/2031		I														l					
FIXED USD		D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	602/04/2016	05/04/2031 .	ļ	65,655,000	4.145/(3.57)			162,412	6,938,465		6,938,465	(1,047,202)	1,761,750			990,207		0002
	G2730#AC6 DERWENT																l					
CURRENCY SWAP - PAY	LONDON PLC SR-UNSEC		I														l					
FIXED GBP RECEIVE	3.46% due 05/04/2028	L .	L		_																	
FIXED USD		D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA7	602/04/2016	05/04/2028 .		21,885,000	3.966/(3.46)			49,664	2,248,758		2,248,758	(391,051)	587,250			270,229		0002

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Statement	Date
oriowing all Options,	Caps, I louis,	Collais, Swaps and Forwards Open as of Current Statement	Date

						Showing a	all Options	s, Caps, Fl	loors, Colla	rs, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	ent 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 of Item(s) Hedged, Used for		Type(s)				Date of			Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		of	Hedge Effectiveness at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
Decemention	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	Of Combined	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	Faia Value	Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated 390730AL3 GREAT LAKES	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CURRENCY SWAP - PAY	POWER LTD 4-SR-SEC																						
FIXED CAD RECEIVE	3.2355% due			ROYAL BANK OF																			
FIXED USD	06/16/2023	D-1	. Currency	. CANADA	ES71P3U3RH1GC71XBU11	03/16/2016	06/16/2023 .		37 , 425 , 150	3.62/(3.2355)			14,535	(2,380,634)	(2,380,634)	(135,800)	(448,760)			205,920		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE	G9006@AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due			JP MORGAN CHASE																			
FIXED USD	05/04/2029	D-1	Currency	BANK NA	7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029 .		73,333,000	3.669/(1.93)			331,926	1,578,837		1,578,837	(565,012)	2,073,500			976,915		0002
CURRENCY SWAP - PAY	386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035																						
FIXED CAD RECEIVE	JJ31 3.926% due			JP MORGAN CHASE																			
FIXED USD	01/31/2035 W2710@AB6 ELLEVIO AB	D-1	. Currency	. BANK NA	7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035 .	 	22,599,558	3.964/(3.926)		}	1, 165	(458,970)	(458,970)	121,571	(244,439)			405,008		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE	2.78% Due 10/26/2028 FA28 2.78% due			BANK OF AMERICA NA	1																		
FIXED USD	10/26/2028	D-1	. Currency		B4TYDEB6GKMZ0031MB27	709/08/2016	10/26/2028 .		75,000,000	3.44/(2.78)			202,022	8, 103, 899		8, 103, 899	(163,861)	2,701,086			961,791		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE	MORTGAGE LOAN 0803400			JP MORGAN CHASE																			
FIXED USD	MOTTUNGE EDALY 0000400	B-1	Currency	BANK NA	. 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026 .		62,916,300	.3.725/(2.7791)			153,816	1,218,629		1,218,629	(1,054,317)	1,867,455			670,672		0002
	BYZPKV8 REPUBLIC OF		,										•										
CURRENCY SWAP - PAY FIXED EUR RECEIVE	INDONESIA SR UNSEC 3.75% due 06/14/2028			JP MORGAN CHASE																			
FIXED USD	3.73% due 00/14/2020	D-1	Currency	BANK NA	. 7H6GLXDRUGQFU57RNE97		06/14/2028 .		5.614.000	6.0125/(3.75)			36,502	213,927		213,927	(58,831)	159,500			69,955		0002
	Q7677@AA5 PLENARY		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,								, , ,						
CURRENCY SWAP - PAY	HEALTH FINANCE CO PTY																						
FLOATING AUD RECEIVE FIXED USD	SERIES A 2.2177% due 07/02/2040	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	510/04/2016	07/01/2040 .		137 493 379	3.5/(2.2149)			492, 180	(4,280,408)	(4 280 408)	(11,266,149)	(3,760,153)			2,938,127		0002
11/125 005	BYZPKV8 REPUBLIC OF				20/002/12/// 02///2///									(1,200, 100	,	(1,200, 100)		(0,700,100)			2,000, 12.		
CURRENCY SWAP - PAY	INDONESIA SR UNSEC			ID HODOLIN OLIVOT																			
FIXED EUR RECEIVE FIXED USD	3.75% due 06/14/2028	n_1	. Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	10/05/2016	06/14/2028		5,600,000	6.055/(3.75)			36.886	210,571		210,571	(58,812)	159,500			69,781		0002
1 1ALD 00D	BYZPKV8 REPUBLIC OF	J 1	. our rency	. DANK NA	Moderbiloddi oominesi	10/ 03/ 20 10	00/ 14/2020 .			9.000/(0.70)			00,000	210,571		210,571	(30,012)						0002
CURRENCY SWAP - PAY	INDONESIA SR UNSEC																						
FIXED EUR RECEIVE FIXED USD	3.75% due 06/14/2028	D_1	. Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	10/11/2010	06/14/2028 .		16,596,000	5.95/(3.75)		1	103,214	282,497		282 , 497	(151,762)	478,500			206,801		0002
1 1 ALD 00D	G4273*AM7 HAMMERSON	D-1	. our rency	. DANK NA	THOULADHOUGH OSTHINLST	10/11/2010	00/ 14/2020 .		10,390,000				100,214	202,431		202,437	(131,702)	478,300			200,001		0002
CURRENCY SWAP - PAY	PLC 1.79% Due																						
FIXED EUR RECEIVE FIXED USD	1/11/2028 JJ11 1.79%	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	10/12/2016	01/11/2028 .		17,509,098	3.69/(1.79)			92 400	2 406		2 426	(205,948)	506,980			210,588		0002
CURRENCY SWAP - PAY	due 01/11/2028 031100H#0 AMETEK INC	υ-1	. Currency	. UTITIDANIN NA	LOTODZWZ/FF3ZIWEFA/O		01/11/2028 .		17, 509, 098	3.09/(1.79)				3,426		3,426	(200,948)				∠10,588		0002
FIXED EUR RECEIVE	SERIES Q 1.53% due			JP MORGAN CHASE								1											
FIXED USD	10/31/2028	D-1	. Currency	BANK NA	7H6GLXDRUGQFU57RNE97	10/14/2016	10/31/2028 .		22,036,000	3.324/(1.53)			100,091	(23,096)	(23,096)	(191,945)	638,000			282,881		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE	031100J@0 AMETEK-INC. SERIES S 2.7% due			JP MORGAN CHASE								1											
FIXED USD	11/23/2031	D-1	Currency	BANK NA	. 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031 .	 	8,554,000	3.4725/(2.7)		ļ l .	12,935	(652,894)	(652,894)	(33,723)	274,050			132,896		0002
	G1745*AR2 BROOKFIELD																						
CURRENCY SWAP - PAY	UTILITIES ISSUER UK 2.62% Due 11/10/2026			1								1											
FIXED GBP RECEIVE	MN10 2.62% due			1								1											
FIXED USD	11/10/2026	D-1	. Currency	. CITIBANK NA	E570DZWZ7FF32TWEFA76	310/19/2016	11/10/2026 .		12,295,000	3.393/(2.62)			19,652	(777, 432)	(777 , 432)	(158,870)	391,500			132,085		0002
	G0566*AD1 ARQIVA PP			1								1											
CURRENCY SWAP - PAY	FINANCING PLC FIT % Due 12/31/2029 JD31																						
FLOATING GBP RECEIVE	2.68013% due			1						4.1225/(2.67363		1											
FIXED USD	03/31/2043	D-1	. Currency	. CITIBANK NA	E570DZWZ7FF32TWEFA76	311/01/2016	12/31/2029 .		21,316,602)		ļ		(2,540,978		(2,540,978)	(1,034,168)	682,934			296,885		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE	MORTGAGE LOAN 0719700			JP MORGAN CHASE								1											
FIXED USD		B-1	. Currency	BANK NA	7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031 .		9 582 412	5.74375/(4.25)			30.080	(75.376)	(75,376)	(75,497)	303.451			142.130		0002

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Stat	ement Date
SHOWING All ODUONS.	Caps, Hools,	Collais, Swaps and Forwards Open as of Current Stat	ciliciii Dale

						Showing a	all Options	s, Caps, Fl	loors, Colla	rs, Swaps	and Forwa	rds Open as	s of Currer	nt Stateme	nt Date	:							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			- .	Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
D	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0.4.	F-1-1/-1	Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description CURRENCY SWAP - PAY	or Replicated	Identifier	(a)	or Centra	l Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
FIXED GBP RECEIVE	MORTGAGE LOAN 0804100			JP MORGAN CHASE																			
FIXED USD		B-1	Currency	BANK NA	7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027 .		201,976,500	4.6375/(3.1989)			628,865	(8, 104, 588		(8,104,588	(2,847,524)	6,459,750			2,216,327		0002
CURRENCY SWAP - PAY			,																				
FIXED GBP RECEIVE	MORTGAGE LOAN 0834800																						
FIXED USD		B-1	. Currency	. CITIBANK NA	E570DZWZ7FF32TWEFA76	01/13/2017	01/15/2027 .			4.415/(3.2)			213,567	(5, 196, 257		(5, 196, 257	(1,130,862)	2,831,034			962,022		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE	MORTGAGE LOAN 0834200			JP MORGAN CHASE																			
FIXED USD	MUNICIPAL LUAN 0034200	R-1	. Currency	BANK NA	7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027 .		174 418 886	4.4585/(3.1547)			502,991	(4,494,948		(4,494,948	(2,452,684)	5,485,620			1,958,592		0002
CURRENCY SWAP - PAY	BD8QJR0 LIBERTY MUTUAL				Thousand of the					1000/ (0. 10 11 /				(1,101,010		(1, 101,010	(2, 102, 00 1)				,000,002		
FIXED EUR RECEIVE	FIN EU CO.GUARNT 1.75%																						
FIXED USD	due 03/27/2024	D-1	Currency	. CITIBANK NA	E570DZWZ7FF32TWEFA76	03/20/2017	03/27/2024 .		10,750,000	4.161/(1.75)			69,770	(298,486		(298,486	(211,970)	319,000			75,858		0002
CURRENCY SWAP - PAY	B9550@AA9 UMICORE			ID MODOWN OUMOR																			
FIXED EUR RECEIVE FIXED USD	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)			225,884	(921, 137		(921, 137	(485,640)	1,276,000			508,818		0002
CURRENCY SWAP - PAY	B9550@AB7 UMICORE	D-1	. Cui i elicy	. DANK NA	/ HOULADHOUGH 05/ HNL9/	04/03/2017	12/01/2021 .		42,000,000	4.0123/(1.04)			223,004	(921, 137		(921, 137	(403,040)	1,270,000					0002
FIXED EUR RECEIVE	SA/NV SR-UNSEC 2.05%			JP MORGAN CHASE																			
FIXED USD	. due 12/07/2029	D-1	Currency	BANK NA	7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2029 .		69,322,500	4.1275/(2.05)			349,519	(1,076,574		(1,076,574	(237,365)	2,073,500			961,383		0002
	L2289#AB7 DH JAPAN																						
CURRENCY SWAP - PAY FIXED JPY RECEIVE	FINANCE SA 0.65% Due 5/11/2032 MN11 0.65%			JP MORGAN CHASE																			
FIXED USD	due 05/11/2032	D_1	Currency	BANK NA	7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2032 .		75 080 443	3.6874/(0.65)			583,581	8,954,578		8,954,578	(5,358,314)	4,002,239			1, 194, 260		0002
1 1/LD 00D	L2289#AA9 DH JAPAN	D 1	our rency	DANK NA	THOULADHOUGH 05/THL5/									0,354,570		0,354,570	(5,656,614)				1, 134,200		0002
CURRENCY SWAP - PAY	FINANCE SA 0.3% Due																						
FIXED JPY RECEIVE	5/11/2027 MN11 0.3%			JP MORGAN CHASE																			
FIXED USD	. due 05/11/2027	D-1	Currency	. BANK NA	7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2027 .		70,075,080	3.3465/(0.3)			539,507	6,648,323		6,648,323	(4,004,330)	3,735,423			792,427		0002
CURRENCY SWAP - PAY	BD2C5M1 TRINITY ACQUISITION PLC																						
FIXED EUR RECEIVE	CO.GUARNT 2.125% due																						
FIXED USD	. 05/26/2022	D-1	Currency	. CITIBANK NA	E570DZWZ7FF32TWEFA76	05/18/2017	05/26/2022 .		22,226,000	4.832/(2.125)			160,659	140,077		140,077	(147,505)	638,000					0002
	BYZQ839 LIBERTY MUTUAL																						
CURRENCY SWAP - PAY	GROUP INC CO. GUARNT			ID MODOWN OUMOR																			
FIXED EUR RECEIVE FIXED USD	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)			138,744	431,563		431,563	(409,520)	638,000			226,467		0002
CURRENCY SWAP - PAY	BD8P052 IVORY COAST SR	U-1	. Currency	. DAINN INA	/ HOULADHOUGHUS/ NNES/	03/ 19/201/	03/04/2020 .		22,360,000	4.900/(2.70)			130,744	431,303		431,303	(409, 320)				220,407		0002
FIXED EUR RECEIVE	UNSEC 5.125% due																						
FIXED USD	. 06/15/2025	D-1	Currency	. CITIBANK NA	E570DZWZ7FF32TWEFA76	06/09/2017	06/15/2025 .		2,233,000	7.63/(5.125)			16,409	40,996		40,996	(43,913)	63,800			20,007		0002
CURRENCY SWAP - PAY	MODTO A OF A CANADA			ID HODOW OURSE													1						
FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0841800	B-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024 .		59,423,640	4.02/(2.65)			195,681	(730, 103		(730, 103	(926,559)	1,827,522			474,013		0002
CURRENCY SWAP - PAY		u-1	. our rency	DAINI NA	/ IOULADROUGEUS/ NNES/	00/09/201/	10/ 13/2024 .	·		4.02/(2.03)		·	180,081				(920,009)	1,021,322			414,013		0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0706100			JP MORGAN CHASE						4.503/(3.765798				1			I						
FIXED USD		B-1	Currency	BANK NA	7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035 .		13,943,936)			46,715	335,864		335,864	(94,389)	428,077			254,275		0002
CURRENCY SWAP - PAY	U0DT040F 1 044 0044700			D HODOWN OULDE																			
FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0844700	D 1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024		155 400 000	7.4235/(6.1097)			506,753	1,729,681		1,729,681	(2,578,849)	4,653,369			1,239,868		0002
FIXED 00D	G7605#AA1 TANK & RAST	D-1	. Currency	DAIN INA	/ HOULADHOUGEUS/ NNES/	01/20/2011	10/ 13/2024 .		100,400,222	7.4233/(0.1097)			500,755	1,729,001		1,729,001	(2,5/0,049)	4,000,009			1,239,000		0002
	GRUPPE GMBH CO KG													1			I						
CURRENCY SWAP - PAY	2.29% Due 10/18/2032																1						
FIXED EUR RECEIVE	A018 2.29% due			JP MORGAN CHASE	711001 VDD1100511575: 755	00 (40 (05 :=	10 (10 (00==		00 004	4 0475 //0 551			407 5	0.040		0.040	(044	000 555			207 5		
FIXED USD	10/18/2032	υ-1	. Currency	BANK NA	7H6GLXDRUGQFU57RNE97	09/13/2017	10/18/2032 .	 	23,834,000	4.2175/(2.29)	·	·	127,557	2,049,542		2,049,542	(314,935)	638,000			387,237		0002
	GRUPPE GMBH CO KG													1			I						
CURRENCY SWAP - PAY	2.76% Due 10/18/2036													1			I						
FIXED EUR RECEIVE	A018 2.76% due			JP MORGAN CHASE										1			I						
FIXED USD	. 10/18/2036	D-1	. Currency	BANK NA	7H6GLXDRUGQFU57RNE97	09/13/2017	10/20/2036 .	·	47,668,000	4.51/(2.76)			239, 176	4,657,750		4,657,750	(110,249)	1,276,000			909,670		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE	MORTGAGE LOAN 0803401			JP MORGAN CHASE													1						
FIXED USD	MUNICIPALE LUMN U003401	B-1	. Currency	BANK NA	7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76, 163, 020	3.7625/(2.6997)			206.508	1.459.862		1,459,862	(1,298,241)	2.272.094			811.878		0002

Showing all Options,	Caps, Floors, Colla	ars, Swaps and Forwa	ards Open as of Curre	nt Statement Date

					(Showing a	all Options	s, Caps, Flo	oors, Colla	rs, Swaps a	and Forwa	rds Open a	is of Curre	nt Stateme	nt Date								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 1	16	17	18	19	20	21	22	23
											Cumulative												1
											Prior	Current											1
	Description									01.11	Year(s)	Year Initial											1
	of Item(s)									Strike	Initial Cost	Cost of						T-4-1	0	A -11		Credit	Hedge
	Hedged,		T (-)				D-4			Price,	of Un-	Un-		D I-/			Ulara allara	Total	Current	Adjustment			
	Used for	Schedule/	Type(s)				Date of Maturity	Number		Rate or	discounted	discounted	Current	Book/			Unrealized	Foreign	Year's	to Carrying		of Refer-	at Inception
	Income Generation	Exhibit	Risk(s)	Evahanaa	Counterparty	Trade	or	Number of	Notional	Index	Premium (Received)	Premium (Received)	Current Year	Adjusted			Valuation	Exchange	(Amorti- zation)/	Value of	Potential		and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	-	Amount	Received (Paid)	Paid	Paid	Income	Carrying Value	Code Fair	Value	Increase/ (Decrease)	Change in B./A.C.V.	Accretion	Hedged Item	Exposure	ence Entity	(b)
CURRENCY SWAP - PAY	or replicated	identifier	(a)	or ochirar	Olcamignousc	Date	Expiration	Contracts	Amount	(i aiu)	i aid	1 alu	mcome	Value	Code Tail	value	(Decrease)	D.//A.O.V.	Acciction	item	Lxposurc	Littly	(5)
FIXED GBP RECEIVE	MORTGAGE LOAN 0849400																						1
FIXED USD		B-1	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/13/2017	01/25/2023 .		199,888,650	.3.835/(2.6778)			670,091	969,584		.969,584	(1,415,619)	5,980,163			906,092		0002
	Q6568@AE1 NETWORK																						1
CURRENCY SWAP - PAY	FINANCE CO PTY LTD 3.64% Due 2/14/2030			JP MORGAN CHASE																			1
FLOATING AUD RECEIVE FIXED USD	3.64% Due 2/14/2030 JAJ03	D-1	. Currency		7H6GLXDRUGQFU57RNE97 .	11/16/2017	02/14/2030 .		56 025 000	3.64/(1.6349)			296,847	1,051,821	1	051,821	(4 225 741)	(1,548,750)			799,092		0002
1 1 ALD 00D	Q6568#AA7 OSARS	. 0-1	. Gui i elicy	DANK NA	THOULADHOUGH OUT HILLST .	11/10/201/	02/ 14/2030 .		30,323,000	5.047 (1.0543)			290,047	1,001,021		031,021	(4,200,741)	(1,340,730)					0002
	Western Roads Package																						1
CURRENCY SWAP - PAY	(Private Placement)																						1
FIXED AUD RECEIVE	4.87% due 09/30/2039	9																					1
FIXED USD	0570044/0 H00414 5000	, Jυ-1	. Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76 .	12/11/2017	09/30/2039 .		87,708,494	4.168/(4.87)			(107,099)	3,299,279	3,	299,279	962,996	(2,432,540)		}	1,835,201		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE	C5793#AK9 MCCAIN FOODS LTD SR-UNSEC 3.68%			BANK OF AMERICA NA										1									i l
FIXED USD	due 10/23/2030	D-1	. Currency	DANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	01/23/2018	10/23/2030 .		16,079,756	3.735/(3.68)			1,785	663,037		663,037	104,735	(179,504)			235,362		0002
CURRENCY SWAP - PAY	C5793#AL7 MCCAIN FOODS		. our ronoy		B411BEBOOKINEOOOTINBE1 .		10/20/2000 .						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			.000,007		(170,004)					1
FIXED CAD RECEIVE	LTD SR-UNSEC 3.79%			BANK OF AMERICA NA																			1
FIXED USD	due 10/23/2032	D-1	. Currency		B4TYDEB6GKMZ0031MB27 .	01/23/2018	10/25/2032 .		26,531,597	3.83/(3.79)			1,930	1,407,003	1,	407,003	275,533	(296, 182)			431,456		0002
	G1737@AB5_BUUK_INFRAST	Т																					1
CURRENCY SWAP - PAY FIXED GBP RECEIVE	ISSUER PLC SR-UNSEC 2.83% due 03/14/2032	,		JP MORGAN CHASE																			1
FIXED USD	2.03% due 03/14/2032	D_1	. Currency		7H6GLXDRUGQFU57RNE97 .	01/25/2018	03/14/2032		31.427.000	4.23/(2.83)			137,987	4,783,462	1	783,462	(611,834)	861,300			495,951		0002
1 1/LD 00D	G7737#AD6 SCOTIA GAS		. our rency	DANK NA	THOULADHOUGH COTTINEST .	01/23/2010	00/ 14/ 2002 .		51,421,000	4.20/(2.00)				4,700,402	,	700,402	(011,004)						0002
CURRENCY SWAP - PAY	NETWORKS LTD 4-SR-																						1
FIXED GBP RECEIVE	UNSEC 3.02% due			BANK OF AMERICA NA																			1
FIXED USD	03/14/2033	. D-1	. Currency		B4TYDEB6GKMZ0031MB27 .	01/25/2018	03/14/2033 .		27, 160, 500	4.455/(3.02)			123,381	4,403,422	4,	403,422	(502,043)	743,850			449,620		0002
CURRENCY SWAP - PAY	G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-																						1
FIXED GBP RECEIVE	UNSEC 2.9% due																						1
FIXED USD	03/14/2030	D-1	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	01/25/2018	03/14/2030 .		15,720,100	4.306/(2.9)			69,647	2,225,948	2.	225,948	(334,943)	430,650			221,744		0002
CURRENCY SWAP - PAY																							1
FIXED GBP RECEIVE	MORTGAGE LOAN 0853700			JP MORGAN CHASE	711001 VDD110051157D1507	04 (00 (00 40	0.4.45.40000		077 400 000	4 007 ((0 7705)			4 470 507	04 400 044		100 011	(0.005.070)	7 704 700			4 005 004		
FIXED USD CURRENCY SWAP - PAY		B-1	Currency	BANK NA	7H6GLXDRUGQFU57RNE97 .	01/29/2018	01/15/2023 .		2//, 192,800	4.237/(2.7705)			1, 176, 507	21,462,914	21,	462,914	(2,205,378)	7,704,720			1,235,391		0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0854600	1		JP MORGAN CHASE										I									1
FIXED USD		B-1	. Currency	BANK NA	7H6GLXDRUGQFU57RNE97 .	02/20/2018	01/30/2025 .	l	203, 101,500	4.3235/(2.8436)			877,223	18,085,109	18,	085,109	(3,974,780)	5,676,750		[1,710,868		0002
CURRENCY SWAP - PAY			,						. ,				1				, ,						
FIXED GBP RECEIVE	MORTGAGE LOAN 0855400	L		BANK OF AMERICA NA			1						1										1
FIXED USD	N7591#AA9 ROTTERDAM	B-1	. Currency		B4TYDEB6GKMZ0031MB27 .	02/21/2018	04/24/2023 .	······	49,831,944	4.1255/(2.5801)			210,656	3,698,546	3,	698,546	(485,425)	1,396,107		}	257,221		0002
CURRENCY SWAP - PAY	WORLD GATEWAY B.V. SR-	_												1									i I
FIXED EUR RECEIVE	UNSEC 2.47% due	1		JP MORGAN CHASE										I									i
FIXED USD	03/31/2036	D-1	. Currency		7H6GLXDRUGQFU57RNE97 .	03/06/2018	03/31/2036 .	L	84,320,000	4.705/(2.47)			527 , 153	13,506,987	13,	506,987	(1, 181, 074)	2, 169, 200		ļ	1,578,100		0002
CURRENCY SWAP - PAY		1	1											I									i
FIXED GBP RECEIVE	MORTGAGE LOAN 0855000	In 4	A	JP MORGAN CHASE	ZUCOL VODUCOCUEZDNICOZ	00/10/0010	04/04/0000		07 700 000	4.07//0.7074			105 000	0 177 110	_	177 410	(004 500)	775 470			100 100		0000
FIXED USD		B-1	Currency	BANK NA	7H6GLXDRUGQFU57RNE97	_03/19/2018	04/01/2023 .	··············	27,799,200	4.27/(2.7074)		·	125,383	2, 177, 412	2,	177,412	(261,523)	775, 170		}	139, 186		0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0854900	1		JP MORGAN CHASE										1									i I
FIXED USD		B-1	. Currency	BANK NA	7H6GLXDRUGQFU57RNE97 .	03/21/2018	10/20/2027		323,750,700	4.1925/(2.82)			1,256,748	35,702,678	35.	702,678	(6,587,670)	9,008,415			3,816,588		0002
CURRENCY SWAP - PAY								"								·							í "l
FIXED GBP RECEIVE	MORTGAGE LOAN 0803402	L.																					1
FIXED USD		B-1	. Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76 .	04/10/2018	10/15/2026 .		22,657,830	4.312/(2.8898)			94,970	2,541,380	2,	541,380	(487,958)	626,009		ļ	241,527		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE	MORTGAGE LOAN 0859500	1		BANK OF AMERICA NA										1									1
FIXED USD	molliunuL LUNN 0003000	B-1	. Currency	DAME OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	04/24/2018	04/15/2033		72.664.800	.4.397/(2.9087)			310, 100	10,357,491	10	357,491	(1,249,307)	2,035,800			1,207,708		0002
CURRENCY SWAP - PAY		[]			SEBSGRANECOO INDE/			[[10,	20, 101	(.,2-10,007)	,500,000		[,207,730		1
FIXED GBP RECEIVE	MORTGAGE LOAN 0860000	1												I									i l
FIXED USD		B-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76 .	05/09/2018	04/25/2023 .		247,338,000	.4.456/(2.7564)	L	L	1,125,583	12.139.509	12.	139,509	(2,414,002)	7, 125, 300			1.278.341		0002

9	Showing a	all Options	s, Caps, F	Floors, Colla	rs, Swaps	and Forwai	rds Open a	s of Currer	nt Stateme	nt Date)
	•	7	•	•	10	4.4	40	10	•	4	

					5	Showing a	all Options	s, Caps, Flo	ors, Colla	rs, Swaps	and Forwaı	rds Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4		5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
											Prior	Current											1
	Description										Year(s)	Year Initial											1
	of Item(s)									Strike	Initial Cost	Cost of						Tatal	C:	A di atma a mt		Credit	Hedge
	Hedged, Used for		Type(s)				Date of			Price, Rate or	of Un- discounted	Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central (Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CURRENCY SWAP - PAY	Q6568@AH4 NETWORK FINANCE CO PTY LTD SR-																						i
FIXED AUD RECEIVE	SEC 4.36% due			BANK OF AMERICA NA																			1
FIXED USD	12/13/2028	D-1	Currency		B4TYDEB6GKMZ0031MB27 .	06/13/2018	12/13/2028 .		49,322,000	4.205/(4.36)			(25,908)	2,986,200		2,986,200	236,334	(1,342,250)			638,791		0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0854600			JP MORGAN CHASE																			ı
FIXED USD	07000##D0 050D0 DI 0	B-1	Currency	BANK NA	7H6GLXDRUGQFU57RNE97 .	06/26/2018	01/30/2025 .		73,167,650	4.2695/(2.7)			303,668	2,605,038		2,605,038	(1,332,632)	2, 163, 693			616,343		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE	G7996#AD2 SEGRO PLC SR-UNSEC 1.82% due																						ı
FIXED USD	10/12/2028	D-1	Currency	CITIBANK NA	. E570DZWZ7FF32TWEFA76 .	07/12/2018	10/12/2028 .		36, 177,000	4.277/(1.82)			234,686	3,552,673		3,552,673	(551,307)	988,900			462,575		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE	MORTGAGE LOAN 0855100			BANK OF AMERICA NA																			i
FIXED USD	MUNICON MAUL DUADINUM	B-1	Currency		B4TYDEB6GKMZ0031MB27 .	08/30/2018	07/15/2024		15, 177, 500	5.938/(4.2821)			62,500	213,359		213,359	(229,657)	457,076			114,918		0002
CURRENCY SWAP - PAY	BD456G9 IVORY COAST SR		,						. , ,	,				.,		-,		, ,			,		
FIXED EUR RECEIVE FIXED USD	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)			38,044	1,021,349		1,021,349	68,537	95,700			88,859		0002
TALD GOD	CO461#AA3 AURORA SOLAR		our ronoy	Direct feet	THOULADHOUGH COTTELLOT .		00/ 22/ 2010 .		0,400,700					1,021,040		1,021,040							1
CURRENCY SWAP - PAY	LTD PTNSP SR-UNSEC			ID MODOWN OUMOE																			1
FIXED CAD RECEIVE FIXED USD	4.113% due 12/31/2033	D-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033 .		42.762.852	4.425/(4.113)			17, 100	(802,468)		(802,468)	104,980	(504,704)			733,281		0002
CURRENCY SWAP - PAY																							
FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0867700	D_1	Currency	CITIBANK NA	. E570DZWZ7FF32TWEFA76 .	10/01/2018	10/15/2023 .		14,873,200	4.324/(3.885)			15,291	(529,542)		(529,542)	(149,703)	(425,390)			92,360		0002
CURRENCY SWAP - PAY		D-1	our rency	CITIDANK NA	. L37002112711 32111L1 A70 .	10/01/2010	10/ 13/ 2023 .		14,073,200	4.324/ (3.863)				(323, 342)		(323 , 342)	(143,703)	(420,000)					0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0803403			005017 10010015	0005007 151/570 10111/1/105	10 100 100 10	40.445.40000		00 000 450	4 0775 ((0 000)			00.040	704 400		704 400	(000,000)	000 550			200 200		
FIXED USD	BG47ZL4 REPUBLIC OF	B-1	. Currency	CHEDII AGRICOLE	969500TJ5KRTCJQWXH05 .	10/22/2018 .	10/15/2026 .		20,828,152	4.6775/(2.988)			88,243	701,496		701,496	(388,020)	628,553			222,023		0002
CURRENCY SWAP - PAY	KAZAKHSTAN SR UNSEC																						ı
FIXED EUR RECEIVE FIXED USD	2.375% due 11/09/2028	D-1	Currency	CITIBANK NA	. E570DZWZ7FF32TWEFA76 .	11/05/2018	11/09/2028 .		10 036 400	5.181/(2.375)			73,919	956,360		956,360	(145,069)	280,720			129,080		0002
CURRENCY SWAP - PAY		D-1	our rency	CITIDANK NA	. LS/ODZIIZ/11 SZIIILI A/O .	11/03/2010	11/05/2020 .		10,000,400					950,500			(140,003)	200,720			123,000		0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0711700	n 4	0	OLT LDANK NA	FEZODZWZZFFQQTWFF1ZQ	11 /15 /0010	10 /05 /0005		100 000 007	4.3275/(4.13127		(0.040.005)	40,070	1 140 000		1 140 000	(0.000.075)	0.540.700			1 000 071		0000
FIXED USD	218493AA2 DENFIELD	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76 .	11/15/2018	10/25/2025 .		129,098,927	,		(6,310,395)	46,978	1,143,863		1,143,863	(2,083,075)	3,516,780			1,220,071		0002
CURRENCY SWAP - PAY	AMALCO GP I A-SR-UNSEC	:																					, l
FIXED CAD RECEIVE FIXED USD	4.087% due 09/30/2034	D-1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	11/20/2012	09/30/2034 .		28,814,441	4.45/(4.087)			1,864	(650,790)		(650,790)	117,212	(279,612)			509,567		0002
	218493AB0 DENFIELD		. our rondy		5.71DEDOGRAMEOUG IMDZ/				50,017,771	(4.007)			1,004	(000,130)			111,412						
CURRENCY SWAP - PAY	AMALCO GP I B-SR-UNSEC			DANK OF AMEDICA NA																			i
FIXED CAD RECEIVE FIXED USD	4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	11/29/2018	06/30/2034 .		30,239,415	4.45/(4.087)			8,606	(726,773)		(726,773)	116,223	(360, 154)			529,352		0002
CURRENCY SWAP - PAY			,			,			,,							,./0/							
FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100	R_1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	12/04/2019	07/15/2024 .		16,588,000	5.9/(4.2331)			65,349	(94, 485)		(94,485)	(241,996)	508,950			125,597		0002
	479142D#5 JOHNSON		, our rondy		D-11 DEDOUNNEOUS IND2/ .	12/ 07/ 20 10	01/10/2024 .		10,000,000					(34,403)		(34,400)	(241,000)				123,331		000L
CURRENCY SWAP - PAY	MATTHEY PLC SR-UNSEC			DANK OF 4150101																			,
FIXED GBP RECEIVE FIXED USD	2.54% due 12/19/2025	D-1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27 .	12/10/2018	12/19/2025		29.049.000	3.965/(2.54)			96.742	(340, 209)		(340,209)	(515,829)	900.450			280,262		0002
	G2854#AAO DUDGEON	- ,			>LD00/L000 //IDE/ ,				20,0.0,000	5.000, (2.04)				(0.0,200)		(0.0,200)	(0.0,020)	, 100					
CURRENCY SWAP - PAY FIXED GBP RECEIVE	OFFSHORE WIND LTD SR- UNSEC 2.74% due																						,
FIXED USD	06/15/2032	D-1	Currency	CREDIT AGRICOLE	969500TJ5KRTCJQWXH05 .	12/12/2018	06/15/2032 .		40,700,332	4.1825/(2.74)			140,558	236,692		236,692	(554,313)	1,263,214			650,456		0002
CURRENCY SWAP - PAY			,							, ,,			,				,,				- , , , -		
FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0849400	B-1	Currency	RARCIAVS RANK PIC	G5GSEF7VJP5170UK5573 .	02/26/2010	01/25/2023 .		6,631,250	4.18/(2.8483)			24,142	125,700		125,700	(49,032)	195,750			30,059		0002
CURRENCY SWAP - PAY		٠	. our rondy	DATIONATO DATE FLO .	0000L1110101100N00/3.				0,001,400	1. 10/ (2.0400)			4, 142	123,100		123,100	(40,002)	130,730					
FIXED EUR RECEIVE	MORTGAGE LOAN 0876200	n 4	0	OLT LDANK NA	FE70D7W77FF00TWFF.*70	00 (00 (00 40	04 /45 /0004		77 000 070	4 700//4 0			E00 545	0 000 007		0 000 007	(4 040 000)	0 474 000			E40 004		0000
FIXED USD		R-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76 .	03/06/2019 .	01/15/2024 .		77,096,979	4.732/(1.9)			568,515	2,398,627		2,398,627	(1,610,698)	2, 174, 338			516,394		0002

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Currer	nt Statement Date
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					Showing a	all Options	s, Caps, Fl	loors, Colla	rs, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	ent Date	!							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
	Description									Prior	Current											
	Description of Item(s)								Strike	Year(s) Initial Cost	Year Initial Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of `			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterpa		or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearingho	use Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE	MORTGAGE LOAN 0876200																					
FIXED USD	MOTTUNGE EDAIN 0070200	B-1	. Currency	CITIBANK NA E570DZWZ7FF	32TWEFA7603/06/2019	01/15/2024 .		24,702,021	4.668/(1.9)			171,626	748,315		748,315	(511,964)	696,662			165,454		0002
CURRENCY SWAP - PAY			,									·								-		
FIXED GBP RECEIVE	MORTGAGE LOAN 0884800	n 4		ODEDLE ACRUSCUE OCCUPANTICION	TO 10111/1 IDE 07 (00 (00 40	07 (00 (0007		400 070 050	0 500//0 05)			470.000	(0.000.070		(0.000.070	(0 507 500)	0 007 005			0 400 000		0000
FIXED USD CURRENCY SWAP - PAY		B-1	. Currency	CREDIT AGRICOLE 969500TJ5KR	TCJQWXH0507/29/2019	07/20/2027 .		190,378,650	3.523/(2.35)			473,923	(8,693,670)		(8,693,670)(2,587,580)	6,087,825			2, 192, 838		0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0887600																					
FIXED USD		B-1	. Currency	CITIBANK NA E570DZWZ7FF	32TWEFA7610/04/2019	10/15/2024 .		104,558,011	3.292/(2.5)			164,302	(6,465,637))	(6,465,637)(1,437,312)	3,332,068			834,044		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE	MORTGAGE LOAN 0887601			JP MORGAN CHASE																		
FIXED USD	MUNICAGE LUAN 088/001	B-1	Currency	BANK NA 7H6GLXDRUGQ	FU57RNE97 10/04/2019	10/15/2024 .		48,623,977	3.53/(1.45)			257.831	(538, 895))	(538,895	(1,011,480)	1,413,952			387,866		0002
CURRENCY SWAP - PAY		[1											,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,			, 500		
FIXED GBP RECEIVE	MORTGAGE LOAN 0962900			JP MORGAN CHASE					2.5/0.8/(3.455/													
FIXED USD	XS2104985598 REPUBLIC	B-1	. Currency	BANK NA 7H6GLXDRUGQ	FU57RNE9701/21/2020	10/15/2024 .		14,617,202	1./35)			34,269	49,257		49,257	(232, 110)	438,550			116,599		0002
	OF PHILIPPINES 0.7%																					
CURRENCY SWAP - PAY	Due 2/3/2029 Ann-2/3																					
FIXED EUR RECEIVE	0.7% due 02/03/2029			JP MORGAN CHASE																		
FIXED USD		D-1	. Currency	BANK NA 7H6GLXDRUGQ	FU57RNE9701/21/2020	02/03/2029 .		9,974,700	2.65/(0.7)		·	48,500	197,501		197,501	(100,034)	287 , 100			130,551		0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0854600																					
FIXED USD		B-1	. Currency	CREDIT AGRICOLE 969500TJ5KR	TCJQWXH0505/06/2020	01/30/2025 .		53,439,700	3.095/(2.95)			(407)	(3,795,006))	(3,795,006	(700,850)	1,693,238			450, 161		0002
CURRENCY SWAP - PAY				D HODOW CHASE																		
FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900	D_1	. Currency	JP MORGAN CHASE BANK NA	FU57RNE9705/20/2020 .	10/15/2024		9,438,256	2.68/(2.5)			(224)	(743,362	\	(743,362)(112,315)	301,393			75,288		0002
1 1 ALD 03D	XS2197349645 TAKEDA	D-1	. Gui i elicy	DANK NA / HOGEADHOUG	1 03/ NNL9/03/ 20/ 2020 .	10/ 13/2024 .			2.00/(2.3)			(224)	(740,302	,	(740,002	(112,010)						0002
	PHARMACEUTICAL 1 3/8%																					
CURRENCY SWAP - PAY	Due 7/9/2032 Ann-7/9																					
FIXED EUR RECEIVE FIXED USD	1.375% due 07/09/2032	D-1	. Currency	CITIBANK NA E570DZWZ7FF	32TWEFA7607/01/2020	07/09/2032 .		11 255 000	2.584/(1.375)			37,292	(98,517)	,	(98,517	52,201	319,000			180,451		0002
1 1ALD 00D	XS2197349645 TAKEDA		. our rency	CITIBANK NA ESTODZIIZTI	02111L1 A700770172020	0170372002 .		11,200,000	2.304/ (1.0/3)				(30,317)	,	(30,317)				100,401		0002
	PHARMACEUTICAL 1 3/8%																					
CURRENCY SWAP - PAY	Due 7/9/2032 Ann-7/9																					
FIXED EUR RECEIVE FIXED USD	1.375% due 07/09/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF	32TWEFA7607/06/2020	07/09/2032 .		11.336.000	2.625/(1.375)			38.977	28,213		28,213	42,250	319,000			181,749		0002
	XS2198582301 TAKEDA			LOI ODENETTI					525, (5/ 6)				20,210									
CURRENCY SWAP - PAY	PHARMACEUTICAL 2% Due																					
FIXED EUR RECEIVE FIXED USD	7/9/2040 Ann-7/9 2% due 07/09/2040	D-1	. Currency	CITIBANK NA E570DZWZ7FF	32TWEFA7607/06/2020	07/09/2040		11,315,000	3.303/(2)			41,920	51.717		51,717	180.757	319,000			241,938		0002
1 1 ALD 00D	XS2198582301 TAKEDA	١	. out i citoy	OTTIONIN IN LUI UULIIZIFF	02111L1 A/O0// 00/ 2020	01/03/2040 .		11,010,000								100,737				241,330		0002
CURRENCY SWAP - PAY	PHARMACEUTICAL 2% Due																					
FIXED EUR RECEIVE	7/9/2040 Ann-7/9 2%	L 4	A	CITIDANI/ NA ECZODOWOZE	20TWEE 170 07 (07 (0200	07/00/0040		0.005.000	0.0755//01			04.007	(40.750		(40.750	450 540	074 450			005 075		0000
FIXED USD CURRENCY SWAP - PAY	due 07/09/2040	D-1	. Currency	CITIBANK NA E570DZWZ7FF	32TWEFA7607/07/2020	07/09/2040 .		9,605,000	3.2755/(2)			34,867	(10,756)		(10,756)158,548	271 , 150		· [205,375		0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0920000			BANK OF AMERICA NA																		
FIXED USD		B-1	. Currency	B4TYDEB6GKN	Z0031MB2708/04/2020	10/31/2025 .		61,513,596	2.817/(2.6)			34,553	(1,398,299))	(1,398,299)(937,546)	1,853,361		.	582,680		0002
	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8%																					
CURRENCY SWAP - PAY	Due 10/15/2040 Ann-																					
FIXED EUR RECEIVE	10/15 1.375% due																					
FIXED USD	10/15/2040	D-1	. Currency	CREDIT AGRICOLE 969500TJ5KR	TCJQWXH0509/25/2020 .	10/15/2040 .	ļ	5,812,500	2.75/(1.375)			21,664	314,204		314,204	46,118	159,500		-	125, 192		0002
	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8%																					
CURRENCY SWAP - PAY	Due 10/15/2050 Ann-																					
FIXED EUR RECEIVE	10/15 1.625% due																					
FIXED USD	10/15/2050	D-1	. Currency	CREDIT AGRICOLE 969500TJ5KR	TCJQWXH0509/25/2020 .	10/15/2050 .		12,779,800	3.19/(1.625)			54,348	1,048,198		1,048,198	165, 191	350,900			341,496		0002

	Showing all Options,	Caps, Floors,	Collars, Swaps a	nd Forwards Oper	n as of Current Statement Date
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					9	Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	ent Date								
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												i
											Prior	Current											i
	Description									01.11	Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of						T-4-1	0	A -11: t t		Credit	Hedge
	Hedged,		T (-)				Data of			Price,	of Un-	Un-		Deald			l lana alima d	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception
	Generation	Exhibit	Risk(s)	Exchange, Co	ounterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Cle		Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Decomption	XS2238792688 MEDTRONIC	identino	(α)	or central ore	samgnouse	Dute	Expiration	Contracto	runount	(i did)	i did	1 did	moome	Value	Couc	T dii Valde	(Decircuse)	D.17 t.O.V.	71001011011	itom	Expodure	Linuty	(5)
	GLOBAL HLDINGS 1 5/8%																						1
CURRENCY SWAP - PAY	Due 10/15/2050 Ann-																						1
FIXED EUR RECEIVE	10/15 1.625% due	D 4		ODEDLE ADDIONE ON	OCCOOT IFICETO IONIVINO	00 (00 (0000	40 (45 (0050		44 057 000	0.00//4.005)			50.004	4 404 044		4 404 044	404 507	040 000			044 400		0000
FIXED USD	10/15/2050 XS2238792332 MEDTRONIC	D-1	. Currency	CREDIT AGRICOLE 969	95001J5KH1CJQWXH05 .	09/28/2020 .	10/15/2050 .		11,657,000	3.23/(1.625)			50,884	1, 101, 644		1, 101, 644	134,597	319,000			311,493		0002
	GLOBAL HLDINGS 1 3/8%																						1
CURRENCY SWAP - PAY	Due 10/15/2040 Ann-																						1
FIXED EUR RECEIVE	10/15 1.375% due			JP MORGAN CHASE																			1
FIXED USD	10/15/2040	D-1	Currency	BANK NA 7H	HGGLXDRUGQFU57RNE97.	09/28/2020 .	10/15/2040 .		5,827,000	2.78375/(1.375)			22,256	360 , 109		360 , 109	41,954	159,500			125,504		0002
	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8%																						1
CURRENCY SWAP - PAY	Due 10/15/2050 Ann-																						1
FIXED EUR RECEIVE	10/15 1.625% due			JP MORGAN CHASE																			1
FIXED USD	10/15/2050	D-1	Currency	BANK NA 7H	HGGLXDRUGQFU57RNE97.	09/29/2020 .	10/15/2050 .		15,234,700	3.22/(1.625)			66,419	1,499,450		1,499,450	161,728	419,066			407,095		0002
	XS2238792332 MEDTRONIC																						1
CURRENCY SWAP - PAY	GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-																						1
FIXED EUR RECEIVE	10/15 1.375% due																						1
FIXED USD	10/15/2040	D-1	Currency	CREDIT AGRICOLE 969	69500TJ5KRTCJQWXH05	09/29/2020 .	10/15/2040 .		5,857,500	2.78/(1.375)			22,413	390,220		390,220	36,021	162,094			126, 161		0002
	XS2288825263 BANQUE		,																				1
	OUEST AFRICAINE D 2																						1
CURRENCY SWAP - PAY FIXED EUR RECEIVE	3/4% Due 1/22/2033 Ann-1/22 2.75% due																						1
FIXED USD	01/22/2033	D-1	Currency	CREDIT AGRICOLE 969	S9500T, ISKRTC, IOWXH05	01/14/2021	.01/22/2033 .		12 704 065	4.6725/(2.75)			70,526	1,764,508		1,764,508	(40,829)	333,355			208,961		0002
11/125 005	XS2291692890 REPUBLIC			ONEST NOTIONE									, 0,020				(10,020)				200,001		1
	OF CHILE 1 1/4% Due																						1
CURRENCY SWAP - PAY	1/22/2051 Ann-1/22			ID HODOWN OURSE																			1
FIXED EUR RECEIVE FIXED USD	1.25% due 01/22/2051	D 1	. Currency	JP MORGAN CHASE BANK NA 7HI	H6GLXDRUGQFU57RNE97 .	01/19/2021 .	01/22/2051 .		10 040 675	3.304/(1.25)			105, 180	4,689,404		4,689,404	(142, 106)	506,413			516,657		0002
CURRENCY SWAP - PAY		D-1	. our rency	DANK NA /III	IOULADHOUGI OSTHILET .	01/19/2021 .	01/22/2031 .		13,240,073	5.304/(1.23)			105, 100	4,009,404		4,005,404	(142, 100)						0002
FLOATING GBP RECEIVE	TBD LONDON CITY									5.147/(4.439047													1
FIXED USD	AIRPORT TBD	TBD	Currency	CITIBANK NA E5	570DZWZ7FF32TWEFA76 .	08/12/2021 .	11/09/2028 .		101,268,125)			347,216	(2,253,819))	(2,253,819)	(5,865,394)	2,867,738			1,302,432		0002
CURRENCY SWAP - PAY	MODTO ACE I CAN COAACCO			ID MODOWN ON OF																			1
FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800	B-1	Currency	JP MORGAN CHASE BANK NA	16GLXDRUGQFU57RNE97 .	09/16/2021 .	10/15/2031 .		102 338 100	2.672/(1.1489)			417,455	6,203,339		6,203,339	(433,282)	2,775,300			1,581,111		0002
CURRENCY SWAP - PAY		Б 1	. our rency	DANK NA 718	IOGENDIOUGI GOTTINEST .	03/10/2021 .	10/13/2001 .		102,000,100	. 2.0/2/ (1.1403)				9,200,000		9,200,000	(400,202)	2,775,000			1,301,111		0002
FIXED EUR RECEIVE	MORTGAGE LOAN 0944800			JP MORGAN CHASE																			1
FIXED USD		B-1	. Currency	BANK NA 7H	16GLXDRUGQFU57RNE97.	11/29/2021 .	10/15/2031 .		48,452,400	2.835/(1.2302)			299,419	1,404,107		1,404,107	(76,088)	1,371,700			748,584		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE	MORTGAGE LOAN 0962901			JP MORGAN CHASE																			1
FIXED USD	MUNICAGE LUAN 0962901	R_1	. Currency		16GLXDRUGQFU57RNE97 .	11/29/2021 .	07/15/2022 .		3,936,367	2.563/(2.65)			(794)	47,477		47 ,477	(1,388)	115,906			10,607		0002
CURRENCY SWAP - PAY		b 1	our rency	DANK NA ///	IOGENDIOUGI GOTTINEST .		077 137 2022 .			2.300/ (2.03)			(154)				(1,000)	110,300					0002
FIXED GBP RECEIVE	MORTGAGE LOAN 0887604																						1
FIXED USD		B-1	Currency	CITIBANK NA E5	570DZWZ7FF32TWEFA76 .	12/08/2021 .	10/15/2024 .		6,855,810	2.74/(2.6054)			3,619	(25, 339))	(25,339)	(94,852)	203,275			54,688		0002
CURRENCY SWAP - PAY	MODECAGE LOAN OCCOOLS			SMBC CAPITAL																			1
FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962901	B-1	. Currency		/J8SHL1ZLORGWGDTN03 .	12/20/2021 .	07/15/2022 .		11,586,091	2.415/(2.65)			(8, 170)	74,772		74,772	645	342,931			31,219		0002
CURRENCY SWAP - PAY					. COOKETELONIUMUD INOU .		10/2022 .		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(0, 170)	7,772									
FIXED EUR RECEIVE	MORTGAGE LOAN 0887606			JP MORGAN CHASE																			,
FIXED USD		B-1	. Currency	BANK NA 7H	HGGLXDRUGQFU57RNE97 .	12/21/2021 .	10/15/2028 .	ļ ļ.	68,624,706	3.02/(1.45)		ļ	351,744	925,007		925,007	(686,826)	1,942,956			878,017		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE	MORTGAGE LOAN 0887603																						,
FIXED USD	WUNIUAUE LUAN U88/603	B-1	Currency	CREDIT AGRICOLE 969	69500TJ5KRTCJQWXH05	12/21/2021 .	. 10/15/2028		65 643 988	3.0175/(1.45)			209,207	884,243		884,243	(1,221,983)	1,858,398			839,880		0002
CURRENCY SWAP - PAY		-		O.L.S. I NOTITOOLE 000	. Oolin in Oodin in Ioo				50,040,000								(1,221,300)	1,000,000					
FIXED EUR RECEIVE				JP MORGAN CHASE																			,
FIXED USD	MORTGAGE LOAN TBD	TBD	Currency	BANK NA 7H	16GLXDRUGQFU57RNE97.	12/21/2021 .	10/15/2028 .		49,998,036	.3.275/(1.6024)				629,582		629,582	(949, 127)	1,413,952			639,699		0002

. 7H6GLXDRUGQFU57RNE97 . ..03/22/2018 . ..12/20/2022

BANK NA

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

							SCH	IEDU	JLE D	B - P	ART A	A - SE	ECTIC	N 1									
						Showing	all Option	s, Caps, I	Floors, Coll	lars, Swaps	and Forwa	rds Open	as of Curre	nt Stateme	nt Date	:							
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,									Strike Price,	Year(s) Initial Cost of Un-	Year Initial Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectivenes
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		e, Counterparty I Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end
CURRENCY SWAP - PAY FIXED GBP RECEIVE				BANK OF AMERICA NA	1			- Contracto			7 0.0		ooo				,		71001011011	ito			\
FIXED USD	. MORTGAGE LOAN TBD MORTGAGE LOAN 0803406	TBD	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	12/22/2021	10/15/2028		86,692,33	313.16/(2.5157)				(26,543)	(26,543)	(2,552,908)	2,549,008			1, 109, 183		0002
FIXED USDCURRENCY SWAP - PAY FIXED GBP RECEIVE		B-1	Currency		B4TYDEB6GKMZ0031MB27	01/24/2022	04/15/2031		24,681,81	43.051/(2.481)			31,006	394,434		394,434	(159,925)	554,359			371, 184		0002
FIXED USD CURRENCY SWAP - PAY	. MORTGAGE LOAN TBD	TBD	Currency	. CREDIT AGRICOLE	969500TJ5KRTCJQWXH05	02/09/2022	01/15/2032		116 , 437 , 06	3.1785/(2.6474)				(1,644,873		(1,644,873)	(5, 167,021)	3,522,148			1,822,528		0002
FIXED GBP RECEIVE FIXED USD CURRENCY SWAP - PAY	. MORTGAGE LOAN TBD	TBD	Currency	. CITIBANK NA	E570DZWZ7FF32TWEFA76	02/09/2022	01/15/2032	-	59,747,30	3.2175/(2.5473)				(57, 111		(57,111)	(1,847,326)	1,790,214			935, 193		0002
FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	THE TORONTO- DOMINION BANK	PT3QB789TSUIDF371261	03/28/2022	01/30/2025		5,578,06	654.84/(4.2308)			(650)	(19, 377		(19,377)	7,487	(26,865)			46,988		0002
	ototal - Swaps - Hedg		Foreign Excr	nange							(0.070.550	(6,310,395		242,315,197		242,315,197			177.526	ļ	75,465,419		XXX
1169999999. Sub	ototal - Swaps - Hedg 912828S50 TSY INFL IX	ing Other		1			ı	1	1		(2,372,556	(6,310,395	21,931,812	246,317,881	***	246,317,881	(115,985,923)	159,205,922	1//,526		76,932,518	***	***
ASSET SWAP - RECEIVE FIXED PAY FLOATING	N/B United States Treasury In .125 0.125% due 07/15/2026	D-1	Interest Rate	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	11/04/2016	07/15/2026		10 ,000 ,00	02.158/(0.125)			50,297			(2,475,170)					104,415	1A	. N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.4565%	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	D-1	Interest Rate	MORGAN STANLEY & C	CO 9R7GPTSO7KV3UQJZQO78	08/26/2020	08/28/2030		25,000,00	0.160186/(0.456 10.5)			23, 198			(3,216,763)					362,639	1A	. N/A
INTEREST RATE SWAP - Pay SOFR Receive	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040		Interest	MORGAN STANLEY & C						0.160186/(0.476													
0.476%		D-1	Rate	LLC	9R7GPTS07KV3UQJZQ078	08/26/2020	08/28/2030		25,000,00	0)						(3, 198, 152)					362,639		N/A
	ototal - Swaps - Repl		rest Rate				1		_	1			98,092		XXX	(8,890,085					829,693	XXX	XXX
CDX.NA.1G29 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		30,000,00	1.00/CREDIT	551,667			78,988		216,565			(26,947)	30,000,000	1A	. N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AFZE7 FNR 2013-80 ZV Z SEQ 4% due . 08/25/2043	DB PART C-1.	Credit	JP MORGAN CHASE . BANK NA	7H6GLXDRUGQFU57RNE97	11/15/2017	12/20/2022		30,000,00	1.00/CREDIT	527,500			75,832		216,565			(25,869)	30,000,000	1A	. N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137B2BB5 FHR 4199 VZ Z SEQ 3.5% due 05/15/2043	DB PART C-1.	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		25,000,00	1.00/CREDIT	458.333			68.764		180 . 471			(23,461)	25,000,000	14	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR.	3137BDSR8 FHR 4385 HZ Z SEQ 3% due			JP MORGAN CHASE						1.00/CREDIT	, , , , , , , , , , , , , , , , , , , ,			,		,			,	,,			
TRANCHE	. 09/15/2044 3137BVXQ4 FHR 4661 GZ Z SEQ 3% due	DB PART C-1.		JP MORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022	·	25,000,00	1.00/CREDIT	412,917			62, 169		180,471			(21,207)	25,000,000		. N/A
TRANCHE	. 02/15/2047	DB PART C-1.	Credit	. BANK NA	7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,00	00 EVENT	407,917			61,422		180,471			(20,952)	25,000,000	1A	. N/A
TRANCHE	10/15/2042	DB PART C-1 .	Credit	BANK NA	7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,00		380,417			57,308		180,471			(19,547)	25,000,000	1A	. N/A
CDX.NA.IG29 SR. TRANCHE	4.244% due 04/24/2038 3136A6R30 FNR 2012-75	DB PART C-1.	Credit	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	02/09/2018	12/20/2022		25,000,00		373,611			56,320		180,471			(19,209)	25,000,000	1GFE	N/A
CDX.NA.IG29 SR.	CE PAC-11 3% due 07/25/2042	DR PART C-1	Credit	JP MORGAN CHASE	7H6GL XDRI IGOELIS7RNE97	03/22/2018	12/20/2022		25 000 00	1.00/CREDIT	389 583		63 194	60 071		180 471			(20.490	,	25 000 000	14	N/A

..25,000,000 EVENT

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Statement	Date
oriowing all Options,	Caps, I louis,	Collais, Swaps and Forwards Open as of Current Statement	Date

						Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	nt Date	:							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of						T-4-1	0	A .II		Credit	Hedge
	Hedged,		T (a)				Data of			Price,	of Un-	Un-		Deald			l lana alima d	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Evchange	Counterparty	Trade	or	of	Notional	Received	(Received)		Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CREDIT DEFAULT SWAP -	3137B1VG4 FHR 4209 VZ	identine	(α)	or contrar (oleanighease	Date	Expiration	Contracto	runount	(i did)	i did	i did	moome	Value	Oouc	T dil Valde	(Deciredee)	<i>B.,,</i> (. O. v.	71001011011	itom	Expodure	Little	(5)
CDX.NA.HY31 SR.	Z SEQ 4% due			JP MORGAN CHASE						5.00/CREDIT													
TRANCHE	05/15/2043	DB PART C-1.	. CREDIT	BANK NA	7H6GLXDRUGQFU57RNE97	10/15/2018 .	12/20/2023 .		71,744,712	EVENT	14,463,734		906,773	4,892,068		5,875,437			(693,820)		71,744,712	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR.	3137APEN6 FHR 4028 ZA Z SEQ 4% due			GOLDMAN SACHS BANK						5.00/CREDIT													
TRANCHE	04/15/2042	DB PART C-1.	CREDIT	USA	KD3XUN7C6T14HNAYLU02	10/17/2018	12/20/2023 .		47.829.808		9,690,319		604,516	3,279,723		3,916,958			(465,247)		47,829,808	1Δ	N/A
CREDIT DEFAULT SWAP -	478160BV5 JOHNSON &	DD 17411 0 1 .	. OILDIT	OUT	NBOXON COTTANENTECOE				, ,020,000	LILII	0,000,010								(400,247)	'	47 ,020,000		1071
CDX.NA.HY31 SR.	JOHNSON SR UNSEC 3.7%			MORGAN STANLEY						5.00/CREDIT													
TRANCHE	due 03/01/2046	DB PART C-1.	. CREDIT	CAPITAL SERVICE	17331LVCZKQKX5T7XV54	10/18/2018	12/20/2023 .		71,744,712	EVENT	14,470,908		906,773	4,901,449		5,875,437			(695,201)		71,744,712	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR.	09659W2C7 BNP PARIBAS SR UNSEC 3.5% due			MORGAN STANLEY						5.00/CREDIT													
TRANCHE	11/16/2027	DB PART C-1.	CREDIT		17331LVCZKQKX5T7XV54	10/19/2018	12/20/2023 .		95.659.615		19,256,281		1,209,031	6,526,260		7,833,917			(925,610)		95.659.615	1GFF	N/A
CREDIT DEFAULT SWAP -	00440EAQO CHUBB INA																					=	
CDX.NA.HY31 SR.	HOLDINGS INC CO.GUARNT			JP MORGAN CHASE						5.00/CREDIT													
TRANCHE	4.15% due 03/13/2043 .	DB PART C-1.	. CREDIT	BANK NA	7H6GLXDRUGQFU57RNE97	10/19/2018 .	12/20/2023 .		95,659,615	EVENT	19,256,281		1,209,031	6,526,260		7,833,917			(925,610)		95,659,615	1FFE	N/A
CDX.NA.IG31 SR.	3137BBCR9 FHR 4354 GL EXCH SEQ 3.5% due			GOLDMAN SACHS BANK						1.00/CREDIT													
TRANCHE	06/15/2044	DB PART C-1.	Credit	USA	KD3XUN7C6T14HNAYLU02	10/22/2018 .	12/20/2023 .		25,000,000		327,500		63, 194	110,593		314,560			(15,733)		25,000,000	1A	N/A
	912810FP8 US TREASURY								,		,		,	,		,			, , , , , ,		, ,		
	N/B United States																						
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR.	Treasury No 5.37 5.375% due 02/15/2031			JP MORGAN CHASE						5.00/CREDIT													
TRANCHE	5.3/5% due 02/15/2031	DB PART C-1.	CREDIT		7H6GLXDRUGQFU57RNE97	10/22/2018 .	12/20/2023 .		95,659,615		19,261,064		1,209,031	6,537,278		7,833,917			(927,231)		95,659,615	1A	N/A
	912810QT8 US TREASURY		. 012511	57000 100	THOUSAND OF THE ST		12/ 20/ 2020 .						,200,00.			, , 000, 01.			(02.,20.)				
	N/B United States																						
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR.	Treasury No 3.12			MORGAN STANLEY						5.00/CREDIT													
TRANCHE	3.125% due 11/15/2041	DB PART C-1.	CREDIT		17331LVCZKQKX5T7XV54	10/22/2018 .	12/20/2023		95.659.615		19.256.281		1,209,031	6,535,754		7,833,917			(927,007)		95,659,615	1Δ	N/A
	912810QSO US TREASURY		. 012511	On The Gentroe												, , 000, 01.							
CREDIT DEFAULT SWAP -	N/B United States																						
CDX.NA.HY31 SR.	Treasury No 3.75 3.75%	DD DADT O 4	OPEDIT	JP MORGAN CHASE	711001 VDD1100E11E7DNE07	40 (00 (00 40	40 (00 (0000		95.659.615	5.00/CREDIT	40 400 005		4 000 004	0 547 400		7 000 047			(004.040)		05 050 045	4.	NZA
TRANCHE	due 08/15/2041 912810RW0 TSY INFL IX	DB PART C-1.	. CHEDII	BANK NA	7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023 .		95,659,615	EVENI	19, 198, 885		1,209,031	6,517,468		7,833,917			(924,316)		95,659,615	IA	N/A
	N/B United States																						
CREDIT DEFAULT SWAP -	Treasury In .875																						
CDX.NA.IG31 SR.	0.875% due 02/15/2047	DD DART O 4	04:4	GOLDMAN SACHS BANK	MDONIBIZOCT 4 41 BIAM 1100	10 /00 /00 10	10 /00 /0000		05 000 000	1.00/CREDIT	005 000		00 404	400 750		044 500			(45.040)		05 000 000	4,	N/A
TRANCHE	3137BAG63 FHR 4323 VZ	DB PART C-1.	. urealt	USA	KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023 .		25,000,000	EVENI	325,000		63, 194	109,752		314,560			(15,613)		25,000,000	IA	N/ A
CDX.NA.IG31 SR.	Z SEQ 4% due			GOLDMAN SACHS BANK						1.00/CREDIT													
TRANCHE	04/15/2044	DB PART C-1.	. Credit	USA	KD3XUN7C6T14HNAYLU02	10/22/2018 .	12/20/2023 .		25,000,000		320,000		63, 194	108,071		314,560			(15,373)		25,000,000	1A	N/A
005017 DEFAULT 00110	06051GHAO BANK OF																						
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR.	AMERICA CORP SR UNSEC 3.946% due 01/23/2049			GOLDMAN SACHS BANK						1.00/CREDIT													
TRANCHE	3.940% due 01/23/2045	DB PART C-1.	Credit	USA	KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023 .		25.000.000		295.000		63.194	99.714		314.560			(14, 182)		25,000,000	1GFE	N/A
CREDIT DEFAULT SWAP -	478160BU7 JOHNSON &								,							/***			,,		., ,		
CDX.NA.HY31 SR.	JOHNSON SR UNSEC 3.55%	DD D15= -	005017	GOLDMAN SACHS BANK	VDOVI BITOOT : " TOO TO TO TO TO TO TO TO TO TO TO TO TO	40.402.122.1	40.400.1222		49	5.00/CREDIT									, .== =		47 0		
TRANCHE	due 03/01/2036 172967LS8 CITIGROUP	DB PART C-1.	. CREDIT	USA	KD3XUN7C6T14HNAYLU02	10/23/2018 .	12/20/2023 .		47,829,808	EVENI	9,522,915	·	604,516	3,235,906		3,916,958			(458,799)	·	47,829,808	1AFE	N/A
CDX.NA.HY31 SR.	INC SR UNSEC 3.52% due			GOLDMAN SACHS BANK						5.00/CREDIT													
TRANCHE	10/27/2028	DB PART C-1.	CREDIT	USA	KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023 .	ļ	47,829,808		9,508,566		604,516	3,231,327		3,916,958			(458, 126)		47,829,808	1GFE	N/A
CREDIT DEFAULT SWAP -	002824AV2 ABBOTT																						
CDX.NA.HY31 SR. TRANCHE	LABORATORIES SR UNSEC 6% due 04/01/2039	DB PART C-1.	CDEDIT	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	10/23/2018	12/20/2023 .		47.829.808	5.00/CREDIT	9,522,915		604.516	3,235,906		3,916,958			(458,799)		47,829,808	1000	N/A
CREDIT DEFAULT SWAP -	38377RBJ3 GNR 2010-158		. UNEUII	DANK IVA	/ I IOULADROUGEUS/ KINES/	10/23/2018 .	12/20/2023 .		41,029,808	LYLNI	9,322,913	·	004,310	y,200,900		3,910,938			(400,799)		41,029,008	ILITE	N/ A
CDX.NA.IG31 SR.	DG PAC-11 4% due			GOLDMAN SACHS BANK						1.00/CREDIT													
TRANCHE	12/20/2040	DB PART C-1.	. Credit	USA	KD3XUN7C6T14HNAYLU02	10/24/2018 .	12/20/2023 .		25,000,000	EVENT	312,500		63, 194	105,659		314,560			(15,029)		25,000,000	1A	N/A

TRANCHE .

TRANCHE .

DB PART C-1 .. CREDIT

DB PART C-1.

GOLDMAN SACHS BANK

912810RB6 US TREASURY N/B United States

CREDIT DEFAULT SWAP - Treasury No 2.87 CDX.NA.IG31 SR. 2.875% due 05/15/2043

KD3XUN7C6T14HNAYLU02 . ..10/30/2018 ...12/20/2023 .

KD3XUN7C6T14HNAYLU02 . ..11/02/2018 ...12/20/2023

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

SCHEDULE DB - PART A - SECTION 1

											ART A												
1	2	3	4	1	5	Showing	all Option	s, Caps, F	Floors, Coll	ars, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	ent Date	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)		e, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un-	Current Year Income	Book/ Adjusted Carrying Value	Code F		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	Hedge / Effectivenee at Inceptio and at Quarter-en
	013716AU9 RIO TINTO	identifier	(a)	or Central	Cleaninghouse	Date	Expiration	Contracts	Amount	(Paid)	Palu	Palu	income	value	Code F	all value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Enuty	(D)
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE CREDIT DEFAULT SWAP -	ALCAN INC SR UNSEC 6.125% due 12/15/2033 95000U2S1 WELLS FARGO	. DB PART C-1	. CREDIT	. BNP PARIBAS	ROMUWSFPU8MPR08K5P83	10/24/2018	12/20/2023		47,829,800	5.00/CREDIT	T9,556,396		604,516	3,248,164		3,916,958			(460,602)		47,829,808	1FFE	N/A
CDX.NA.HY31 SR. TRANCHECREDIT DEFAULT SWAP -	& COMPANY SERIES MTN 2.15% due 06/02/2028 38377NGC2 GNR 2010-15	DB PART C-1	. CREDIT	JP MORGAN CHASE BANK NA	. 7H6GLXDRUGQFU57RNE97	10/24/2018	12/20/2023		95,659,61	5.00/CREDIT	T19, 122, 357		1,209,031	6,499,380		7,833,917			(921,654)		95,659,615	1EFE	N/A
CDX.NA.IG31 SR. TRANCHE	DG PAC-1-11 4% due 11/20/2040	. DB PART C-1	. Credit	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		25,000,000	1.00/CREDIT 0 EVENT	292,500		63, 194	98,924		314,560			(14,069)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	Treasury In .875 0.875% due 02/15/2047 46647PAJ5 JPMORGAN	. DB PART C-1	. CREDIT	JP MORGAN CHASE BANK NA	. 7H6GLXDRUGQFU57RNE97	10/24/2018	12/20/2023		95,659,61	5.00/CREDIT	T19,069,744		1,209,031	6,482,588		7,833,917			(919, 183)		95,659,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	CHASE & CO SR UNSEC 3.882% due 07/24/2038 740189AN5 PRECISION	. DB PART C-1	. CREDIT	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		47,829,800	5.00/CREDIT	T9,487,043		604,516	3,226,021		3,916,958			(457,345)		47,829,808	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	CASTPARTS CORP SR UNSEC 4.2% due 06/15/2035	. DB PART C-1	. CREDIT	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02	10/25/2018	12/20/2023		47,829,800	5.00/CREDIT 8 EVENT	T 9,510,692		604,516	3,241,441		3,916,958			(459,613)		47,829,808	10FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE CREDIT DEFAULT SWAP -	Treasury In .875 0.875% due 02/15/2047 	. DB PART C-1	. Credit	. BNP PARIBAS	ROMUWSFPU8MPR08K5P83	10/26/2018	12/20/2023		50,000,000	1.00/CREDIT	T535,000		126,389	181 , 187		629, 121			(25,764)		50,000,000	1A	N/A
CDX.NA.HY31 SR. TRANCHE	BM EXCH PAC-1-11 3.5% due 08/16/2043 912810QY7 US TREASURY N/B United States	DB PART C-1.	. CREDIT	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/26/2018	12/20/2023		47,829,80	5.00/CREDIT B EVENT	9,448,512		604,516	3,223,097		3,916,958			(456,915)		47,829,808	1A	N/A
CDX.NA.IG31 SR. TRANCHE	Treasury No 2.75 2.75 due 11/15/2042 912810QY7 US TREASURY	DB PART C-1.	. Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	10/29/2018	12/20/2023		25,000,000	1.00/CREDIT	297,500		63, 194	100,869		314,560			(14,347)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	N/B United States Treasury No 2.75 2.75 due 11/15/2042 74456QAP1 PUBLIC	DB PART C-1.	. CREDIT	JP MORGAN CHASE BANK NA	. 7H6GLXDRUGQFU57RNE97	10/29/2018	12/20/2023		95,659,61	5.00/CREDIT	T19,036,263		1,209,031	6,487,645		7,833,917			(919,927)		95,659,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	SERVICE EL & GAS SR SEC 5.25% due 07/01/2035	. DB PART C-1 .	. Credit	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023		25,000,000	1.00/CREDIT	T275,000		63, 194	93,318		314,560			(13,270)		25,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	N/B United States Treasury No 3.87 3.875% due 08/15/2040	. DB PART C-1	. CREDIT	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023		47,829,800	5.00/CREDIT	T9,499,000		604,516	3,239,274		3,916,958			(459,295)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR.	912810RWO TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DR PART C_1	CDEDIT	GOLDMAN SACHS BANK	KD3YIN706T14HNAVI I IO2	10/20/2019	12/20/2022		47 820 80s	5.00/CREDIT	T 0 480 434		604 516	3 236 210		3 016 058			(458 844)		47 820 808	10	N/A

...47,829,808 EVENT

...25,000,000 EVENT

...1.00/CREDIT

..9,489,434

..327,500

...604,516

.63,194

....3,236,210

...111,227

..3,916,958

...314,560

...(458,844)

..(15,823)

..47,829,808 1A

...25,000,000 1A

5	Showing a	II Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwai	rds Open a	s of Currer	nt Stateme	nt Date	,
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					Showing	ан Орнон	s, Caps, i iu	Julia, Gulia	iis, Swaps i	anu Furwa	rds Open a	S OI CUITE	ni Stateme	ili Dale							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior	Current										
	D																				
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit		Evolunda Counterporty	Trade	or	of	Notional									zation)/		Potential		
5			Risk(s)	Exchange, Counterparty					Received	(Received)	(Received)	Year	Carrying		Increase/	Change in		Hedged		ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	912810RB6 US TREASURY																				
	N/B United States																				
CREDIT DEFAULT SWAP -	Treasury No 2.87																				
CDX.NA.IG31 SR.	2.875% due 05/15/2043								1.00/CREDIT												
TRANCHE		DB PART C-1.	. Credit	BNP PARIBAS ROMUWSFPU8MPR08K5P8	311/09/2018	12/20/2023 .		25,000,000	EVENT	355,000		63, 194	120,963	314,56)		(17,212)		25,000,000	1A	N/A
	912810RB6 US TREASURY												•								
	N/B United States																				
CREDIT DEFAULT SWAP -	Treasury No 2.87																				
	2.875% due 05/15/2043			GOLDMAN SACHS BANK					1.00/CREDIT												
TRANCHE	2.070% duc 00/10/2040	DB PART C-1.	Credit	USAKD3XUN7C6T14HNAYLUC	211/09/2018	12/20/2023 .		25,000,000		357,500			121,811	314,56	1		(17,333)		25,000,000	1Δ	N/A
THURST E	912810RB6 US TREASURY	DD 17811 0 1 .		NDONOW COT I WINTED	2			20,000,000					121,011		,		(17,000)		20,000,000		10 /1
	N/B United States																				
CREDIT DEFAULT SWAP -	Treasury No 2.87																				
				COLDMAN, OLOHO, DANK					4 00 (ODED IT												
CDX.NA.IG31 SR.	2.875% due 05/15/2043	DD D1DT 0 4		GOLDMAN SACHS BANK	44 (00 (00 40	40 (00 (0000		05 000 000	1.00/CREDIT	0.47 500		00.404	440 400	044.50			(40.040)		05 000 000		
TRANCHE		DB PART C-1.	. Credit	USA KD3XUN7C6T14HNAYLUC	211/09/2018	12/20/2023 .		25,000,000	EVENI	347,500			118,420	314,56			(16,849)		25,000,000	1A	N/A
	912810QY7 US TREASURY																				
	N/B United States																				
CDX.NA.HY31 SR.	Treasury No 2.75 2.75%			GOLDMAN SACHS BANK					5.00/CREDIT												
TRANCHE	due 11/15/2042	DB PART C-1.	. Credit	USA KD3XUN7C6T14HNAYLUC	211/13/2018	12/20/2023 .		47,829,808	EVENT	9,513,348		604,516	3,266,152	3,916,95	3		(463,250)		47,829,808	1A	N/A
	912810QY7 US TREASURY																				
CREDIT DEFAULT SWAP -	N/B United States																				
CDX.NA.HY31 SR.	Treasury No 2.75 2.75%	6		JP MORGAN CHASE					5.00/CREDIT												
TRANCHE	due 11/15/2042	DB PART C-1.	Credit	BANK NA	711/13/2018	12/20/2023 .		47,829,808	EVENT	9,470,302		604,516	3,252,264	3,916,95	3		(461,206)		47,829,808	1A	N/A
	912810RW0 TSY INFL IX											, .	, ,				, ,				
	N/B United States																				
CREDIT DEFAULT SWAP -	Treasury In .875																				
CDX.NA. IG31 SR.	0.875% due 02/15/2047			GOLDMAN SACHS BANK					1.00/CREDIT												
TRANCHE	0.073// due 02/ 13/ 204/	DB PART C-1.	Credit	USA KD3XUN7C6T14HNAYLUC	211/14/2018	12/20/2023		25,000,000		270.000		63, 194	92,348	314,56	1		(13, 132)		25,000,000	14	N/A
CREDIT DEFAULT SWAP -	3137A34Y2 FHR 3763 ZW	DD FART C-T.	. Creurt	NDOXON/COTTHINNTED	2 11/ 14/2010	12/20/2023 .		23,000,000	LYLINI	270,000			52,040		,		(15, 152)		23,000,000	ın	N/ A
CDX.NA.IG31 SR.	Z PAC-11 4.5% due			COLDMAN CACHE DANK					1 00 (ODED IT												
TRANCHE	11/15/2040	DD DADT O 4	0 114	GOLDMAN SACHS BANK	0 44 (44 (0040	12/20/2023 .		25.000.000	1.00/CREDIT	005 000		00.404	00 044	044 50	,		(40,000)		05 000 000	4.4	AL/A
TRANCHE		DB PART C-1.	. Credit	USA KD3XUN7C6T14HNAYLUC	211/14/2018	12/20/2023 .		25,000,000	EVENI	265,000			90,644	314,56	,		(12,889)	·	25,000,000	IA	N/A
ODEDLE DEELLE T OWLD	74456QBQ8 PUBLIC																				
	SERVICE ELECTRIC 1ST																				
CDX.NA.HY31 SR.	MORTG 3.8% due			JP MORGAN CHASE					5.00/CREDIT												
TRANCHE	03/01/2046	DB PART C-1.	. CREDIT	BANK NA	711/14/2018	12/20/2023 .		47,829,808	EVENT	9,398,557		604,516	3,230,685	3,916,95	3		(458,031)	ļ	47,829,808	1EFE	N/A
İ	912810RW0 TSY INFL IX	1				1									1		1	1			
	N/B United States	1				1									1						
CREDIT DEFAULT SWAP -	Treasury In .875	1				1									1		1	1			
CDX.NA.IG31 SR.	0.875% due 02/15/2047	1				1			1.00/CREDIT						1		1	1			
TRANCHE		DB PART C-1.	Credit	BNP PARIBAS ROMUWSFPU8MPR08K5P8	311/15/2018	12/20/2023 .		25,000,000	EVENT	195,000			66,801	314,56) [(9,494)	LL.	25,000,000	1A	N/A
CREDIT DEFAULT SWAP -	3136A43X5 FNR 2012-38	1				1	[•							1		1]	•		
	ZB Z SEQ 4% due	1		GOLDMAN SACHS BANK		1			1.00/CREDIT						1		1	1			
TRANCHE	04/25/2042	DB PART C-1.	Credit	USA KD3XUN7C6T14HNAYLUC	211/15/2018	12/20/2023 .		25.000.000		172,500		63 , 194	59, 112	314,56)		(8,400)	1	25,000,000	1A	N/A
	912810RW0 TSY INFL IX	1	1	The state of the s		T		, 500,000	l =					1			(0, .00)				
	N/B United States	1				1									1		1	1			
CREDIT DEFAULT SWAP -	Treasury In .875	1				1									1		1	1			
CDX.NA.HY31 SR.	0.875% due 02/15/2047	1		JP MORGAN CHASE		1			5.00/CREDIT						1		1	1			
TRANCHE	0.0/3/b due 02/13/204/	DB PART C-1.	CDEDIT	BANK NA	711/16/2018	12/20/2023 .		47,829,808		9,345,944		604,516	2 016 004	2 040 05	,		(455,994)		47,829,808	1.0	M/A
I DANUTE	OOO LEODA O ALD DOOD!!OTO	UD PARI U-I.	. UNEDII	DAINN INA/MOGLADHUGQFU5/HINES	111/10/2018	12/20/2023 .		41,829,808	CACIAI	9,340,944		004,516	3,216,834	3,916,95	·		(400,994)		41,829,808	IM	N/ A
ODEDLT DEENLET OFFI	009158BA3 AIR PRODUCTS	1				1									1		1	1			
CREDIT DEFAULT SWAP -	& CHEMICALS 2.8% Due	1		ID MODOWN OWNER		1			5 05 :						1						
CDX.NA.HY31 SR.	5/15/2050 MN15 2.8%			JP MORGAN CHASE	_ 1	1			5.00/CREDIT						. 1						
TRANCHE	due 05/15/2050	DB PART C-1.	. CREDIT	BANK NA	711/19/2018	12/20/2023 .		47,829,808	EVENT	9,307,680		604,516	3,209,176	3,916,95	3		(454,869)	ļ	47,829,808	1FFE	N/A
	233851ED2 DAIMLER	1				1									1		1	1			
CREDIT DEFAULT SWAP -	FINANCE NA LLC SERIES	1				1									1						
CDX.NA.IG31 SR.	144A 2.45% due	1		GOLDMAN SACHS BANK		1			1.00/CREDIT						1		1	1			
TRANCHE	03/02/2031	DB PART C-1.	. Credit	USA KD3XUN7C6T14HNAYLUC	211/19/2018	12/20/2023 .	L	25,000,000		92,500			31,803	314,56) [(4,517)	LL.	25,000,000	1GFE	N/A
	3137B1KL5 FHR 4194 ZE	1				1		,,											,,-30		
CDX.NA.IG31 SR.	Z SEQ 4% due	1				1			1.00/CREDIT						1		1	1			
TRANCHE	04/15/2043	DB PART C-1.	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P8	3 11/20/2010	12/20/2023 .		25.000.000		62.500		63.194	21.512	314.56	١		(3,055)		25.000.000	1Δ	N/A
HINHUL	UT/ IU/ 2040	IND FART V-1.	. vi cui t	חטווטווטו ו הוווטווטו וויוטווטווטו וויוטווטווסו וויוטווטווטו וויוטווטווטו	011/20/2010	12/20/2020 .		25,000,000	LTLITI			เช4			<u> , </u>		(0,000)		20,000,000	ın	IV /1

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

						Showing a	all Option	s, Caps, Flo	oors, Colla	ars, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	nt Date	!							
1	2	3	4		5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
											Prior	Current										, ,	ı
	Description of Item(s)									Strike	Year(s) Initial Cost	Year Initial Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of	l., , l		Rate or	discounted	discounted	_ ,	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange	, Counterparty	Trade	Maturity	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR.	049560AG0 ATMOS ENERGY CORP SR UNSEC 5.95%			JP MORGAN CHASE						5.00/CREDIT													
TRANCHE	due 10/15/2034	DB PART C-1	CREDIT		7H6GLXDRUGQFU57RNE97	11/20/2018	12/20/2023 .		47,829,808		9,226,370		604,516	3, 184, 356		3,916,958			(451,221))	47,829,808	1EFE	N/A
	912810QK7 US TREASURY N/B United States																					, ,	i
CREDIT DEFAULT SWAP -	Treasury No 3.87																					, ,	i
CDX.NA.HY31 SR. TRANCHE	3.875% due 08/15/2040	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	11/26/2018	12/20/2023		95.659.615	5.00/CREDIT	18.491.003		1.209.031	6.400.053		7.833.917			(907,047)		95.659.615	I-4.6	AL/A
CREDIT DEFAULT SWAP -	595620AE5 MIDAMERICAN	DB FARI V-I	. CMEDII	USA	. KD3XUN/COTT4FINATECO2	11/20/2010	12/20/2020 .	†	30,009,010		10,481,000	<u> </u> -	1,208,001	0,400,000		1,000,011			(301,041)	/	93,039,013	IA	N/A
CDX.NA.IG31 SR. TRANCHE	ENERGY CO 1ST MORTG 5.75% due 11/01/2035.	DB PART C-1	Crodit	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	11/26/2018	12/20/2023		25,000,000	1.00/CREDIT	12,500		63. 194	4,327		314.560			(615)		25,000,000	1555	N/A
Thanone	912810QK7 US TREASURY	DO FANI V-I	. Greurt	DINF FARIDAG	, KUNIUNGEFUUNE NUUKU UU	11/20/2010	12/20/2020 .	·	23,000,000	EVEINI	14,000								(010)	/	20,000,000	IEFE	IN/A
CREDIT DEFAULT SWAP -	N/B United States Treasury No 3.87																					, ,	
CDX.NA.HY31 SR.	3.875% due 08/15/2040			JP MORGAN CHASE				1		5.00/CREDIT												, ,	
TRANCHE	91324PBU5 UNITEDHEALTH	DB PART C-1	. CREDIT	BANK NA	7H6GLXDRUGQFU57RNE97	11/27/2018	12/20/2023 .		71,744,712	EVENT	13,746,287		906,773	4,762,638		5,875,437			(674,790))	71,744,712	1A	N/A
CREDIT DEFAULT SWAP -	GROUP INC SR UNSEC							1														, ,	
CDX.NA.HY31 SR. TRANCHE	4.625% due 11/15/2041	DB PART C-1	COEDIT	BNP PARIBAS	ROMUWSFPU8MPR08K5P83	11/27/2018	12/20/2023 .		23,914,904	5.00/CREDIT	4,582,096		302.258	1,587,546		1,958,479			(224,930)		23,914,904	1555	N/A
	822582BQ4 SHELL	DO FANI V-I	. UNEUII	DINF FARIDAG	. HUMUNOFFUOIIIF NUONGI GO	11/21/2010	12/20/2020 .	†		EVEINI	4, JUL, UJU	······	302,230	I, JUI, JTU		1,000,410			(444,300)	/	4, 8, 62	IFFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR.	INTERNATIONAL FIN CO.GUARNT 4% due			JP MORGAN CHASE						5.00/CREDIT												, ,	i
TRANCHE	05/10/2046	DB PART C-1	CREDIT		7H6GLXDRUGQFU57RNE97	11/28/2018	12/20/2023 .		47,829,808		9,245,502		604,516	3, 203, 193		3,916,958			(453,989))	47,829,808	1DFE	N/A
CREDIT DEFAULT SWAP -	912810QSO US TREASURY N/B United States							1														, ,	
CDX.NA.IG33 SR.	Treasury No 3.75 3.75%	i		MORGAN STANLEY						1.00/CREDIT												, ,	ı
TRANCHE	due 08/15/2041 60687YAX7 MIZUH0	DB PART C-1	. Credit	CAPITAL SERVICE	17331LVCZKQKX5T7XV54	09/25/2019	12/20/2024 .		50,000,000	EVENT	757,500		126,389	397,365		675 , 137			(35,599))	50,000,000	1A	N/A
CREDIT DEFAULT SWAP -	FINANCIAL GROUP SR			l 								1										, ,	ı
CDX.NA.IG33 SR. TRANCHE	UNSEC 3.153% due 07/16/2030	DB PART C-1	Credit	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27		12/20/2024		50.000.000	1.00/CREDIT	751,250		126.389	395,111		675 . 137			(35,396))	50,000,000	1GFE	N/A
1100000	912810RE0 US TREASURY				D7115E550 (IIIE550															/			
CREDIT DEFAULT SWAP -	N/B United States Treasury No 3.62							1														, ,	ı
CDX.NA.IG33 SR.	3.625% due 02/15/2044			GOLDMAN SACHS BANK		00 (07 (00 10	.0.100.1000.1		100 000 000	1.00/CREDIT	4 000 000		050 770	704 000		4 050 074			(04.040)]	:20 000 000	ı I	l
TRANCHE	912810QX9 US TREASURY	DB PART C-1	. Credit	USA	. KD3XUN7C6T14HNAYLU02	09/27/2019	12/20/2024 .	 	100,000,000	EVENI	1,380,000	·	252,778	724,893		1,350,274			(64,916))	100,000,000	1A	N/A
CREDIT DEFAULT SWAP -	N/B United States			COLONANI OAGUO DANIK						4 00 (005017												, ,	ı
CDX.NA.IG33 SR. TRANCHE	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		126,389	360,384		675, 137			(32,273))	50,000,000	1A	N/A
	912810QU5 US TREASURY		1											,						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
CREDIT DEFAULT SWAP -	N/B United States Treasury No 3.12																					, ,	ı
CDX.NA.1G33 SR. TRANCHE	3.125% due 02/15/2042	DO DADT C 1	04:4	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27	10/00/0010	10/00/0004	1	FA 000 000	1.00/CREDIT	600.000		126.389	216 120		675, 137			(20.205)		F0 000 000	144	1,17,4
TRANCHE	912810QA9 US TREASURY	DB PART C-1	. Credit		B41YDEB6GKMZ0031MB2/	10/02/2019	12/20/2024		50,000,000	EVENI		·	126,389	316, 120					(28,295))	50,000,000	IA	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR.	N/B United States Treasury No 3.5 3.5%			GOLDMAN SACHS BANK						1.00/CREDIT												, ,	i
TRANCHE	due 02/15/2039	DB PART C-1	Credit	USA	KD3XUN7C6T14HNAYLU02	10/02/2019	.12/20/2024		50,000,000		550,000		126,389	289,847		675 , 137			(25,937))	50,000,000	1A	N/A
	912810QU5 US TREASURY N/B United States																					, ,	
CREDIT DEFAULT SWAP -	Treasury No 3.12																					, ,	
CDX.NA.IG33 SR. TRANCHE	3.125% due 02/15/2042	DB PART C-1	Crodit	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02	10/02/2010	12/20/2024		25.000.000	1.00/CREDIT	240.000		63.194	126.587		337.569			(11.323)	,	25.000.000	14	NZA
I DANVIL		IND FART V-I	. UI CUI L	UUM	. NUONUNI OO HAANNA ILUUZ	. j. 10/03/2019	14/40/4024 .		🕰 🗸 , UUU , UUU	L T LINI		h	აა, 194	100,00/	1		L	L		/1	20.000.000		IV A

Showing all Ontions Cans	Floors Collars Sv	vans and Forwards One	en as of Current Statement D	ate
SHOWING All Options, Caps,	i luulo, Gullaio, Sv	vaps and i diwards Opt	ch as of Guilent Statement D	aic

					Showing	all Options	s, Caps, Flo	oors, Colla	ırs, Swaps a	and Forwar	ds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											1
										Prior	Current										1
	Description									Year(s)	Year Initial										1
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of District	Funkasan Ossatsan arti	Total	Maturity	Number	N1-6'1	Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	Detection	Refer-	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade	Or	Of Combined	Notional	Received	(Received)	(Received)	Year	Carrying	Cada Faia Value	Increase/	Change in	zation)/	Hedged	Potential	ence Entity	Quarter-end
Description	or Replicated 9128100T8 US TREASURY	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	N/B United States																				1
CREDIT DEFAULT SWAP -	Treasury No 3.12																				1
CDX.NA.IG33 SR.	3.125% due 11/15/2041			MORGAN STANLEY					1.00/CREDIT												1
TRANCHE		DB PART C-1.	. Credit	. CAPITAL SERVICE 17331LVCZKQKX5T7XV54	10/03/2019	12/20/2024 .		50,000,000	EVENT	490,000		126,389	258,437	675 , 137			(23, 118	3)	50,000,000	1A	N/A
	912810RW0 TSY INFL IX																				1
CREDIT DEFAULT SWAP -	N/B United States Treasury In .875																				1
CDX.NA. IG33 SR.	0.875% due 02/15/2047			GOLDMAN SACHS BANK					1.00/CREDIT												1
TRANCHE	0.070% ddc 02/10/2047	DB PART C-1.	Credit	USA KD3XUN7C6T14HNAYLU02	10/08/2019	12/20/2024		50.000.000		510,001		126.389	269,653	675 . 137			(24, 124	1)	50,000,000	1A	N/A
	912810RB6 US TREASURY									,		, ,	, , , , ,	, , ,			,				
	N/B United States																				1
CREDIT DEFAULT SWAP -	Treasury No 2.87			and Divinial Calonial Davis					4 00 (005017												1
CDX.NA.IG33 SR. TRANCHE	2.875% due 05/15/2043	DB PART C-1.	Cradit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/00/2010	12/20/2024 .		100,000,000	1.00/CREDIT	1,080,000		252,778	571,240	1,350,274			(51, 114	D.	100,000,000	1.0	N/A
INANUNE	912810QU5 US TREASURY	DD FANI U-I.	. Greart	. USA KDSXUN7COTT4HNATEUUZ	10/09/2019	12/20/2024 .		100,000,000	EVENI	1,060,000		232,110	3/ 1,240	1,000,274				•)	100,000,000	IA	N/A
	N/B United States																				1
CREDIT DEFAULT SWAP -	Treasury No 3.12																				1
CDX.NA.IG33 SR.	3.125% due 02/15/2042			GOLDMAN SACHS BANK					1.00/CREDIT												1
TRANCHE	0.100.10000 UO TDE10UDV	DB PART C-1.	. Credit	. USA KD3XUN7C6T14HNAYLU02	10/10/2019	12/20/2024 .		50,000,000	EVENT	625,000		126,389	330,612	675 , 137			(29,597	')	50,000,000	1A	N/A
	912810RB6 US TREASURY N/B United States																				1
CREDIT DEFAULT SWAP -	Treasury No 2.87																				1
CDX.NA. IG33 SR.	2.875% due 05/15/2043			MORGAN STANLEY					1.00/CREDIT												1
TRANCHE		DB PART C-1.	Credit	CAPITAL SERVICE 17331LVCZKQKX5T7XV54	10/10/2019	12/20/2024 .		50,000,000		610,000		126,389	322,701	675, 137			(28,887	')	50,000,000	1A	N/A
	912810QL5 US TREASURY																				1
CREDIT DEFAULT SWAP -	N/B United States			and Divinial Calonial Davisia					4 00 (005017												1
CDX.NA.IG33 SR. TRANCHE	Treasury No 4.25 4.25% due 11/15/2040	DB PART C-1.	Cradit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2020	12/20/2024		100,000,000	1.00/CREDIT	1,800,000		252,778	1,023,369	1,350,274			(91,794	D.	100,000,000	1.0	N/A
INANUNE	912810RB6 US TREASURY	DD FANI U-I.	. Credit	. USA KDSXUN/C0114HNA1LUUZ	02/24/2020	12/20/2024 .		100,000,000	EVENI	1,000,000		202,110	1,023,309	1,000,274			(91,794	*/	100,000,000	IA	N/ A
	N/B United States																				1
CREDIT DEFAULT SWAP -	Treasury No 2.87																				1
CDX.NA.IG33 SR.	2.875% due 05/15/2043								1.00/CREDIT												1
TRANCHE	040040000 TOV INFL IV	DB PART C-1.	. Credit	. CITIBANK NA E570DZWZ7FF32TWEFA76	02/24/2020	12/20/2024 .		50,000,000	EVENT	897,510		126,389	510,264	675 , 137			(45,769	9)	50,000,000	1A	N/A
	912810RW0 TSY INFL IX N/B United States																				1
CREDIT DEFAULT SWAP -	Treasury In .875																				1
CDX.NA.IG33 SR.	0.875% due 02/15/2047			GOLDMAN SACHS BANK					1.00/CREDIT												1
TRANCHE		DB PART C-1.	. Credit	. USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024 .		100,000,000		1,880,000		252,778	1,069,240	1,350,274			(95,932	2)	100 , 000 , 000	1A	N/A
ADED 17 AEE	912810QX9 US TREASURY				1												1				1 1
	N/B United States			COLDMAN, CACHE DANK	1				1 00 (005017								1				1
CDX.NA.IG33 SR. TRANCHE	Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1.	Credit	GOLDMAN SACHS BANK USAKD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50.000.000	1.00/CREDIT	900.001		126.389	511,960				(45,922))	50,000,000	14	N/A
INANUIL	912810RB6 US TREASURY	DD FAMI V-I.	. vi cui t	. OUA NUOAUN/UO I I4HNAYLUUZ		12/20/2024 .		, 000, 000	LYLINI			120,389	311,900		ļ		(40,922	-/	, 000, 000	۱۸	IV A
	N/B United States					1											1				1
CREDIT DEFAULT SWAP -	Treasury No 2.87					1											1				1
CDX.NA.IG33 SR.	2.875% due 05/15/2043			GOLDMAN SACHS BANK		1			1.00/CREDIT								1				L I
TRANCHE	0400400V7 U0 TDEAGUDY	DB PART C-1.	. Credit	. USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024 .		50,000,000	EVENT	815,001		126,389	463,779	675 , 137			(41,578	3)	50,000,000	1A	N/A
CREDIT DEFAULT SWAP -	912810QY7 US TREASURY N/B United States				1												1				1 1
CDX.NA.IG33 SR.	Treasury No 2.75 2.75%			GOLDMAN SACHS BANK	1				1.00/CREDIT								1				1 1
TRANCHE	due 11/15/2042	DB PART C-1.	. Credit	USAKD3XUN7C6T14HNAYLU02	02/26/2020	12/20/2024 .		100,000,000		1,790,000		252,778	1,018,841	1,350,274			(91,386	S)	100,000,000	1A	N/A
	912810QY7 US TREASURY					1		,,	"	,,		,	,,.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
CREDIT DEFAULT SWAP -	N/B United States				1												1				1 1
CDX.NA.IG33 SR.	Treasury No 2.75 2.75%		L		1				1.00/CREDIT									.]		l	I
TRANCHE	due 11/15/2042	DB PART C-1.	. Credit	. CITIBANK NA E570DZWZ7FF32TWEFA76	02/26/2020	12/20/2024 .		100,000,000	EVENT	1,630,000		252,778	928,097	1,350,274			(83,205)]	100,000,000	1A	N/A

TRANCHE .

CREDIT DEFAULT SWAP - CDX.NA.HY33 SR.

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

CCUEDINE DD DADTA CECTIONA

	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																						
1	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s) (a)		, Counterparty	Trade	Date of Maturity or	Number of	9 Notional Amount	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectivene at Inception and at Quarter-er
Description	or Replicated 912810RB6 US TREASURY	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	N/B United States Treasury No 2.87 2.875% due 05/15/2043 	DB PART C-1 .	. Credit	. CITIBANK NA	. E570DZWZ7FF32TWEFA76 .	02/27/2020	12/20/2024 .		65,000,000	1.00/CREDIT	669,500		164,306	381,906		877,678			(34, 176)		65,000,000	1A	. N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1.	. Credit	GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU02 .	02/27/2020	12/20/2024 .		55,000,000	1.00/CREDIT	555,500		139,028	316,890		742,651			(28,356)		55,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100X9 US TREASURY N/B United States Treasury No 2.75 2.75 due 08/15/2042 912810RB6 US TREASURY N/B United States			. CITIBANK NA	. E570DZWZ7FF32TWEFA76 .		12/20/2024 .		50,000,000	1.00/CREDIT	575,000		126,389	327,914		675 , 137			(29,355)		50,000,000		. N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	Treasury No 2.87 2.875% due 05/15/2043 	DB PART C-1.	. Credit	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02 .	02/27/2020	12/20/2024 .		50,000,000	1.00/CREDIT	565,000		126,389	322,225		675 , 137			(28,844)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	Treasury No 2.87 2.875% due 05/15/2043 912810RB6 US TREASURY N/B United States	DB PART C-1.	. Credit	MORGAN STANLEY . CAPITAL SERVICE	I7331LVCZKQKX5T7XV54 .	02/28/2020	12/20/2024 .		50,000,000	1.00/CREDIT	430,000		126,389	245,515		675, 137			(21,959)		50,000,000	1A	. N/A
CDX.NA.IG33 SR. TRANCHE	Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1.	. Credit	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02 .	02/28/2020	12/20/2024		50,000,000	1.00/CREDIT	385,000		126,389	219,865		675 , 137			(19,660)		50,000,000	1A	. N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	DB PART C-1.	. Credit	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02 .	03/03/2020	12/20/2024 .		50,000,000	1.00/CREDIT	340,000		126,389	194,640		675 , 137			(17,400)		50,000,000	1A	. N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.759 due 11/15/2042 655844BX5 NORFOLK	DB PART C-1.	. Credit	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02 .	03/05/2020	12/20/2024 .		50,000,000	1.00/CREDIT	280,000		126,389	160,513		675 , 137			(14,344)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE CREDIT DEFAULT SWAP -	SOUTHERN CORP SR UNSEC 3.942% due 11/01/2047 539830BN8 LOCKHEED	DB PART C-1.	. Credit	1	17331LVCZKQKX5T7XV54	03/05/2020	12/20/2024 .		50,000,000		225,001		126,389	129,016		675 , 137			(11,526)		50,000,000	2AFE	. N/A
CDX.NA.1G33 SR. TRANCHE	MARTIN CORP SR UNSEC 4.09% due 09/15/2052 . 912810QSO US TREASURY N/B United States	DB PART C-1.	. Credit	MORGAN STANLEY . CAPITAL SERVICE	17331LVCZKQKX5T7XV54 .	03/05/2020	12/20/2024 .		50,000,000	1.00/CREDIT	95,000		126,389	54,507		675 , 137			(4,867)		50,000,000	1GFE	. N/A
CDX.NA.1G33 SR. TRANCHE	Treasury No 3.75 3.759 due 08/15/2041 06051GGR4 BANK OF AMERICA CORP SR UNSEC	DB PART C-1.	. Credit	MORGAN STANLEY . CAPITAL SERVICE	17331LVCZKQKX5T7XV54 .	03/05/2020	12/20/2024 .		100,000,000	1.00/CREDIT EVENT	430,000		252,778	246,595		1,350,274			(22,029)		100,000,000	1A	. N/A
CDX.NA.HY33 SR. TRANCHE	3.593% due 07/21/2028 00775V104 AEGON FUNDING CORP II NEW	DB PART C-1.	. CREDIT	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02 .	03/05/2020	12/20/2024 .		49,311,538	5.00/CREDIT	10,005,332		623,243	5,727,467		6,082,102			(512,804)		49,311,538	1GFE	. N/A
CDX.NA.HY33 SR. TRANCHE	MONEY Preferred Stock 539439AQ2 LLOYDS	DB PART C-1.	. CREDIT	BNP PARIBAS	. ROMUWSFPU8MPR08K5P83 .	03/05/2020	12/20/2024 .		49,311,538	5.00/CREDIT	9,993,004		623,243	5,720,691		6,082,102			(512, 161)		49,311,538	2BFE	. N/A

..9.884.519

.....5.00/CREDIT

.623,243

...5,661,036

..6,082,102

..49,311,538 1FFE ..

.(506,503)

ROMUWSFPU8MPR08K5P83 . ..03/05/2020 ...12/20/2024

DB PART C-1 .. CREDIT .

539439AQ2 LLOYDS BANKING GROUP PLC SR UNSEC 3.574% due

11/07/2028 .

BNP PARIBAS

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Currer	nt Statement Date
SHOWING All ODDIONS.	Caps, 1 10015,	Juliais, Swaps and i diwards Open as di Gunei	ii Siaicilicili Daic

					Showing	all Option	s, Caps, Fl	oors, Colla	ars, Swaps	and Forwa	rds Open as	s of Currei	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	912810QY7 US TREASURY		` ′			i i			` ′											•	1	` '
CREDIT DEFAULT SWAP -	N/B United States																					
CDX.NA.IG33 SR.	Treasury No 2.75 2.75%			GOLDMAN SACHS BANK					1.00/CREDIT													
TRANCHE	due 11/15/2042	DB PART C-1	Credit	USA KD3XUN7C6T14HNAYL	U0203/06/2020	12/20/2024		50,000,000	EVENT	(525,000)	126,389	(302, 174)		675, 137			26,858		50,000,000	1A	N/A
CREDIT DEFAULT SWAP -	49327M2K9 KEY BANK NA																					
CDX.NA.HY33 SR.	SR UNSEC 3.3% due			GOLDMAN SACHS BANK					5.00/CREDIT													
TRANCHE	06/01/2025	DB PART C-1	CREDII	USA KD3XUN7C6T14HNAYL	U0203/06/2020	12/20/2024 .		49,311,538	EVENI	9,568,377		623,243	5,489,858		6,082,102			(490,303)		49,311,538	1GFE	N/A
ODEDLE DEFAULT OWAR	37045XAS5 GENERAL MOTORS FINL CO																					
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR.	CO.GUARNT 4% due			GOLDMAN SACHS BANK					5.00/CREDIT													
TRANCHE	01/15/2025	DB PART C-1	CREDIT	USA KD3XUN7C6T14HNAYL	U0203/06/2020	12/20/2024		49.311.538		9,588,102		623,243	5,500,741		6.082.102			(491.332)		49,311,538	20EE	N/A
III/NOIL	452308AR0 ILLINOIS	DO TAIN O T	OILDII	NDOXON OUT THEN IL		12/20/2024			LYLINI	3,300,102		020,240	3,300,741		0,002,102			(401,002)		40,011,000	201 L	IV A
CREDIT DEFAULT SWAP -	TOOL WORKS INC SR																					
CDX.NA.HY33 SR.	UNSEC 3.9% due								5.00/CREDIT													
TRANCHE	09/01/2042	DB PART C-1	CREDIT	CITIBANK NA E570DZWZ7FF32TWEF	A7603/06/2020	12/20/2024		49,311,538		9,588,102		623,243	5,500,741	l	6,082,102			(491,332)		49,311,538	1EFE	N/A
CREDIT DEFAULT SWAP -	855244AT6 STARBUCKS																					
CDX.NA.HY33 SR.	CORP SR UNSEC 3.55%			MORGAN STANLEY					5.00/CREDIT													
TRANCHE	due 08/15/2029	DB PART C-1	CREDIT	CAPITAL SERVICE 17331LVCZKQKX5T7)	V5403/10/2020	12/20/2024 .		49,311,538	EVENT	8,735,161		623,243	5,039,423		6,082,102			(447,932)		49,311,538	2BFE	N/A
	74251VAS1 PRINCIPAL																					
ODEDLE DEEALE T OWAD	FINANCIAL GRP 2 1/8%																					
CREDIT DEFAULT SWAP -	Due 6/15/2030 JD15			MODOANI CTANIEV					1 00 (ODED LT													
CDX.NA.IG33 SR. TRANCHE	2.125% due 06/15/2030	DB PART C-1	Cradit	MORGAN STANLEY CAPITAL SERVICE 17331LVCZKQKX5T7)	V5403/10/2020	12/20/2024		50,000,000	1.00/CREDIT	(1,560,000		126.389	(904,020)		675 , 137			79,814		50,000,000	1000	N/A
I NAINUTE	822582AD4 SHELL	DD FANI C-I	. Creart	CAPITAL SERVICE 1733 ILVOZKUKAS177		12/20/2024 .		30,000,000	EVENI	(1,500,000	/	120,309	(904,020)		013, 131					30,000,000	IUFE	N/ A
CREDIT DEFAULT SWAP -	INTERNATIONAL FIN																					
CDX.NA.HY33 SR.	CO.GUARNT 6.375% due			JP MORGAN CHASE					5.00/CREDIT													
TRANCHE	12/15/2038	DB PART C-1	CREDIT	BANK NA	E9703/12/2020	12/20/2024 .		49.311.538		7,051,573		623.243	4, 100, 553		6,082,102			(360,820)		49,311,538	1DFE	N/A
CREDIT DEFAULT SWAP -	3137BGFZ7 FHR 4440 ZX									, , , , ,			, , , , , , , , , , , , , , , , , , , ,									
CDX.NA.IG35 SR.	SC Z PT 4% due								1.00/CREDIT													
TRANCHE	01/15/2045	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEF	A7609/25/2020	12/20/2025 .		25,000,000	EVENT	287,500		63, 194	205,821		376,372			(13,409)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP -	3136ACS85 FNR 2013-15																					
CDX.NA.IG35 SR.	MZ Z SEQ 3.5% due	DD D1DT 0 4		GOLDMAN SACHS BANK		10 (00 (0005		05 000 000	1.00/CREDIT			00 101	400 007		070 070			/44 040		05 000 000		
TRANCHE	03/25/2043	DB PART C-1	credit	USA KD3XUN7C6T14HNAYL	U02 _. 09/25/2020	12/20/2025 .	 	25,000,000	EVENI	255,000	}	63, 194	182,267		376,372	····	}	(11,942)	ŀ	25,000,000	IA	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR.	38378MBD6 GNR 2013-23 ZC Z SEQ 3% due			MORGAN STANLEY		1			1.00/CREDIT													l
TRANCHE	02/20/2043	DB PART C-1	Credit	CAPITAL SERVICE 17331LVCZKQKX5T7)	V54 10/15/2020	12/20/2025	[50,000,000		425.000	1	126.389	306,676		752,743]		(20, 125)		50,000,000	14	N/A
CREDIT DEFAULT SWAP -	3137BGJS9 FHR 4444 CZ	DO TAIL V-1		JAN TIME SERVICE 1700 IE 702 NUNASTI77			†	90,000,000		725,000		120,309								50,000,000		1971
CDX.NA. IG35 SR.	Z SEQ 3% due	I	1	JP MORGAN CHASE			[1.00/CREDIT		1]]						l
TRANCHE	02/15/2045	DB PART C-1	Credit	BANK NA	E9710/19/2020	12/20/2025 .	<u> </u>	50,000,000		450,000	[126,389	325,416		752,743		[(21,348)		50,000,000	1A	N/A
	202795HG8 COMMONWEALTH					1	[1			• • • •										
CREDIT DEFAULT SWAP -	EDISON CO 1ST MORTG					1			1													l
CDX.NA.IG35 SR.	5.875% due 02/01/2033		l			1			1.00/CREDIT		1											
TRANCHE	0700000000	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEF	A7610/26/2020	12/20/2025 .		50,000,000	EVENT	430,000	ļ	126,389	312,043		752,743		·	(20,476)	ŀ	50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP -	678858BNO OKLAHOMA G&E	1		MODO ANI OTANI EV		1			1 00 (005017		1											l
CDX.NA.IG35 SR. TRANCHE	CO SR UNSEC 3.9% due 05/01/2043	DB PART C-1	Cradit	MORGAN STANLEY CAPITAL SERVICE 17331LVCZKQKX5T7)	V54 10/27/2020	12/20/2025		50,000,000	1.00/CREDIT	355.000		126.389	257,709		752,743			(16.932)		50,000,000	1055	N/A
I NAINGHE	912810QK7 US TREASURY	DO FARI U-1	oreurt	OAFTIAL SERVICE 1/331LVGZNUKX51/)	175410/2//2020	12/20/2025 .	 	000,000,000,000	LYEINI	335,000		120,389	257,709		152,143	l	····	(16,932)	·····		IUFE	IV A
	N/B United States	I	l			1	<u> </u>		1		1]]]					l
CREDIT DEFAULT SWAP -	Treasury No 3.87					1			1													l
CDX.NA.HY35 SR.	3.875% due 08/15/2040			JP MORGAN CHASE		1			5.00/CREDIT		1											l
TRANCHE		DB PART C-1	Credit	BANK NA	E9710/28/2020	12/20/2025 .	<u> </u>	100,000,000		20,050,000	[1,263,889	14,616,182		16,056,718		[(948,218)		100,000,000	1A	N/A
	912810QK7 US TREASURY	1				1		, ,	1	,.,		- , -,						, , , , , , , , , , , , , , , , , , , ,				
	N/B United States					1			1													l
CREDIT DEFAULT SWAP -	Treasury No 3.87					1			1		1											l
CDX.NA.IG35 SR.	3.875% due 08/15/2040		l	GOLDMAN SACHS BANK		1			1.00/CREDIT													
TRANCHE		DB PART C-1	Credit	USA KD3XUN7C6T14HNAYL	U0210/30/2020	12/20/2025 .		50,000,000	EVENT	65,000		126,389	46,663		752,743			(3,209)		50,000,000	1A	N/A

Showing all Ontions Cans	Floors Collars Sv	vans and Forwards One	en as of Current Statement D	ate
SHOWING All Options, Caps,	i luulo, Gullaio, Sv	vaps and i diwards Opt	ch as of Guilent Statement D	aic

1 2 2 3 4 5 6 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						Showing	all Options	s, Caps, Flo	oors, Colla	rs, Swaps	and Forwaı	ds Open a	is of Curre	nt Stateme	ent Date							
Proceedings Proceedings	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
Processor Proc											Cumulative											
Description Process												Current										
Secondary Company Co		Description																				
Healphone Heal										Strika											Credit	Hadaa
Processor Proc		` '															Total	Current	Adjustment			
Processor Proc				Typo(c)			Data of					_		Pook/		Unroalized						
Contraction Contraction			Cobodulo/					Number					Current									
Part Part					Freshanna Correspondente	Tuesda	,		Matianal					,						Detential		
March Marc	Danamintian														Cada Fair Value		Change in					
March Marc	Description		identiller	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Palu	income	value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Entity	(D)
Section Control Cont																						
Company Comp	CDEDIT DEENIET CWAD _																					
The control of the										1 00/CREDIT												
Second Principle Second Prin		0.075% due 00/13/2040	DR PART C_1	Credit	CITIRANK NA E570D7W77EE32TWEE	76 11/20/2020	12/20/2025		50 000 000		505 000		126 380	371 //26	752 7/1	1		(24.353)		50 000 000	14	N/A
Carlo Carl		3137RWHK3 FHR 4665 N7	DD TAITI O T.	. Orear t	OTTIDANIC NA ESTODENETTI SETNET	170 11/20/2020	12/20/2025 .		50,000,000	LYLINI			120,000			,		(24,000)	/	30,000,000	IA	N/ /
Second Content					GOLDMAN SACHS BANK					1.00/CREDIT												
Column C			DB PART C-1.	Credit		02 12/21/2020	12/20/2025		50.000.000		510.000		126.389	381.362	752.74	3		(25,002))	50.000.000	1A	N/A
Car Car											,			, ,								
Section Sect					GOLDMAN SACHS BANK					1.00/CREDIT												
Second Second	TRANCHE	08/15/2044	DB PART C-1.	Credit	USA KD3XUN7C6T14HNAYLU	0212/21/2020	12/20/2025 .		50,000,000	EVENT	550,000		126,389	411,286	752,74	3		(26,958))	50,000,000	1A	N/A
SEASON S. SACON S. SA		74456QBB1 PUBLIC																				
MOCF MOCF																						
Section Section Company Comp																						
22.34. LOS 51. St. St. St. St. St. St. St. St. St. St			DB PART C-1.	. Credit	USA KD3XUN7C6T14HNAYLU	0212/22/2020	12/20/2025 .		100,000,000	EVENT	1, 140,000		252,778	852,953	1,505,48	'		(55,903))	100,000,000	1EFE	N/A
Transfer 1970 197																						
SET LEGIT SIMPLE																_						
CLUM, 1958 S. CANADA SI SI SI SINCE CLUMP SIST SI SINCE CLUMP SI SI SINCE CLUMP SI SI SINCE CLUMP SI SI SINCE CLUMP SI SI SINCE CLUMP SI SI SINCE CLUMP SI SI SINCE CLUMP SI SI SINCE CLUMP SI SI SINCE CLUMP SI SI SI SINCE CLUMP SI SI SI SI SI SI SI SI SI SI SI SI SI			DB PARI C-1.	. Credit	CITIBANK NA E5/ODZWZ/FF321WEF/	/612/22/2020	12/20/2025 .		100,000,000	EVENI	1,000,000		252,778	/48, 16/	1,505,48	′ 		(49,053))	100 , 000 , 000	1FFE	N/A
Section Control Cont					COLDMAN CACHO DANIZ					4 00 (ODED IT												
10022FF 18157L SUP 10022FF 18157L SUP 10022FF 18157L SUP 10022FF 18157L SUP 10022FF 18157L SUP SUB			DD DADT C 1	Cradi+		01/07/2021	10/00/0005		100 000 000		1 222 770		252 770	1 000 200	1 505 40	,		(66 140)		100 000 000	1000	N/A
WIRES AURISH OF SHIPS WIRE	I NAINONE		DD FANT C-T.	. Credit	. USA KDSXUN7C0114HNA1EC	0201/21/2021	12/20/2020		100,000,000	EVENI	1,322,770		232,110	1,009,309	1,303,40			(00, 143)	/	100,000,000	IUFE	N/ A
20.00 1.00	CREDIT DEFAULT SWAP _																					
TRADE					.IP MORGAN CHASE					1 00/CREDIT												
		0.1% ddc 01/20/2020	DB PART C-1	Credit		97 01/28/2021	12/20/2025		50.000.000		651.389		126.389	497 . 297	752.74	3		(32.587))	50.000.000	1FFE	N/A
Marker M		110122DE5 BRISTOL																				
TRANSE COUNTY C	CREDIT DEFAULT SWAP -	MYERS SQUIBB CO SERIES																				
CERT TEPALT SIMP CERT		WI 3.9% due 02/20/2028			MORGAN STANLEY					1.00/CREDIT												
OUN INCISS S. C. C. C. P. INCISAN C. C. P. INCISAN C. C. C. C. C. C. C. C	TRANCHE		DB PART C-1.	Credit	CAPITAL SERVICE 17331LVCZKQKX5T7X	/5401/28/2021	12/20/2025		50,000,000	EVENT	626,389		126,389	478,213	752,74	3		(31,337))	50,000,000	1FFE	N/A
TRIMONE SEPTI CEFALT SIAP MARCH OMES SUITHERN CIL SEPTI CE Credit SEPTI CE Credit SEPTI CE Credit SEPTI CE Credit SEPTI CE Credit SEPTI CE Credit SEPTI CE SEPTI CE Credit SEPTI CE																						
GEDIT CEPTALT SIRP COLORS SUMPRING LL DISAN IN TREE FIXED 16 SAN NA 7465LORIGOFISTRINEST O2/22/2021 12/20/2025 100,000,000 PIDIT 1,447,779 252,778 1,120,764 1,505,467 (73,446 100,000,000 24FE N/A 1,00/0FEDIT 1,447,779 252,778 1,120,764 1,505,467 (73,446 100,000,000 24FE N/A 1,447,779 1																						
COLINAL INCISES SET. IMPORTANCE COLINAL TSURP COLINAL			DB PART C-1.	. Credit	BANK NA	9701/29/2021	12/20/2025 .		50,000,000	EVENT	576,389		126,389	440,284	752,74	3		(28,855))	50,000,000	1A	N/A
TRANCHE																						
SEDIT LEFALT SIAP - POIRS IL LIGHT CO IST COX. M. IGSS SR. TRANCE SS. CO. COV. COV. COV. COV. COV. COV. COV.																_						
GEDIT DEFALT SIMP - POIRER & LIGHT CO IST MARKEY MARTIS SPRING SPRING WAS TANKEY MARTIS SPRING WAS TANKEY MARKEY WAS ASSOCIATED WAS TANKEY WAS ASSOCIATED WA	TRANCHE		DB PART C-1.	. Credit	BANK NA 7H6GLXDRUGQFU57RNE	9702/22/2021	12/20/2025 .		100,000,000	EVENT	1,447,779		252,778	1, 120, 764	1,505,48	' 		(73,446))	100,000,000	2AFE	N/A
CRY.M. 1635 SR. NORTG 5, 58% due CREDIT DEFALLT SIMP CRE	ODEDLT DEFAULT OWAD																					
TRANDE COLUMN 1635 SR. CREDIT DEPAULT SIMP SUDVESTIGNETS COUNTING ST MICRIT CREDIT DEPAULT SIMP COLUMN 1635 SR.					MODOANI CTANIEV		1			1 00/005017												
CREDIT DEFAULT SIMP ST7004CF5 DOMINION CONT. M. 1635 SR. ENERGY SUTH 1ST MORTS DEFAURT SIMP ST7004CF5 DOMINION CONT. M. 1635 SR. ENERGY SUTH 1ST MORTS DEFAURT SIMP ST28100X* U.S TREASERY M.S. Buttle States M.S. BANK M.S.			DR DADT C 4	Crodit		154 02/22/2021	10/00/0005		EU 000 000		705 000		100 000	EC1 00F	750 740	, I		/26 770	J	EU 000 000	1000	N/A
COX. NA. 1635 SR. EMERGY SOUTH IST MORTIG A 3.55 due 20/1/2040 DB PART C-1 Credit USA KD3XUN7C6T14HNAYLU02 02/22/2021 12/20/2025 100,000,000 EVENT 1,460,000 252,778 .1,130,186 .1,505,487 .1,505,487 .1,505,			DO FANT U-1.	. oreart	ONFITAL SERVICE 1/331LVGZNUNX31/X		12/20/2025 .	·····	,000,000,000	LYLINI	120,000		120,389		132,74	,	·	(30,778)	/		ICFE	IV A
TRANCHE					GOLDMAN SACHS RANK		1			1 00/CREDIT								I				
STREAM S			DR PART C-1	Credit		02/22/2021	12/20/2025		100 000 000		1 460 000		252 779	1 130 186	1 505 48	,		(74 064)	1	100 000 000	1FFF	N/A
N/B United States Treasury No. 3.87 CDX. NA. 1635 SR. 3.875 \ due 08/15/2040 SA. 27373/2A.6 CREDIT DEFAULT SIMP - CDX. NA. 1635 SR. CREDIT DEFAULT SIMP - CDX. NA. 1635 SR. CREDIT DEFAULT SIMP - CDX. NA. 1635 SR. CREDIT DEFAULT SIMP - SIMP - SIMP - SIMP - SIMP - CREDIT DEFAULT SIMP - CDX. NA. 1635 SR. CREDIT DEFAULT SIMP - SIMP - SIMP - SIMP - SIMP - SIMP - CREDIT DEFAULT SIMP - SIMP - SIMP - SIMP - SIMP - SIMP - SIMP - SIMP - CREDIT DEFAULT SIMP -	THE STATE OF THE S		22 1/11/1 0 1 .		NDONOW OUT 141 WATER				100,000,000		, 400,000			, 100, 100	1,303,40	1	<u> </u>	(,4,004)	,	100,000,000		
CREDIT DEFAULT SIIAP - CDX. NA. 1635 SR. TRAINCHE CREDIT DEFAULT SIIAP - CDX. NA. 1635 SR. TRAINCHE CREDIT DEFAULT SIIAP - CDX. NA. 1635 SR. TRAINCHE CREDIT DEFAULT SIIAP - CDX. NA. 1635 SR. TRAINCHE CREDIT DEFAULT SIIAP - CDX. NA. 1635 SR. TRAINCHE CREDIT DEFAULT SIIAP - CDX. NA. 1635 SR. CREDIT DEFAULT SIIAP - CDX. NA. 1635 SR. CREDIT DEFAULT SIIAP - CDX. NA. 1635 SR. CREDIT DEFAULT SIIAP - CDX. NA. 1635 SR. CREDIT DEFAULT SIIAP - CDX. NA. 1635 SR. CREDIT DEFAULT SIIAP - CDX. NA. 1635 SR. CREDIT DEFAULT SIIAP - CTedit							1											1				
CDX. NA. I G35 SR. 3.875% due 08/15/2040 TRANCHE DB PART C-1 Credit BANK NA THOGRAN CHASE	CREDIT DEFAULT SWAP -				1		1											I				
TRAINCHE	CDX.NA.IG35 SR.				JP MORGAN CHASE		1			1.00/CREDIT								1				
STATZAJA GREDIT DEFAULT SWAP GLAXOSNITH-KLINE CAP GLAXOSNITH	TRANCHE		DB PART C-1.	. Credit	BANK NA 7H6GLXDRUGQFU57RNE	9702/23/2021	12/20/2025 .	ļ ļ.	60,000,000		859,667		151,667	665,848	903,29	2	.	(43,634))	60,000,000	1A	N/A
CDX. NA. I G35 SR. INC. CO. GUARNT 4.2% due TRANCHE					1		1								1			1				
TRANONE							1															
CREDIT DEFAULT SINAP 3136A6XD1 FNR 2012-56 GOLDMAN SACHS BANK TRANCHE COX.NA. IG35 SR. ZM Z SEC 4% due CREDIT DEFAULT SINAP 404201AB3 189C BANK USA M. SUBORD 5.625% COX. NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA. IG35 SR. USA NA.							1															
CDX. NA. I G35 SR. ZM Z SEQ 4% due TRANCHE 06/25/2042			DB PART C-1.	. Credit	CITIBANK NA E570DZWZ7FF32TWEF	7602/23/2021	12/20/2025 .	ļ ļ.	50,000,000	EVENT	700,001		126,389	542,202	752,74	3	-	(35,530)		50,000,000	1FFE	N/A
TRANCHE 06/25/2042 DB PART C-1 Credit USA KD3XUN7C6T14HNAYLU02 02/25/2021 12/20/2025 25,000,000 EVENT 350,694 53,194 271,935 (17,820) 25,000,000 IA N/A CDX. NA. IG35 SR. USA NA SUBORD 5.625%					and Division Division		1			4 06								1				
CREDIT DEFAULT SWAP - 4042Q1AB3 HSBC BANK CDX.NA. IG35 SR. USA NA SUBORD 5.625%1.00/CREDIT			DD DART O	0 114		00 (05 (05 -	40 (00 (000=		05 000 000		252 25:		20.12.	274 277	27	, I		/ / 7 0	J	05 000 000	4.	1,74
CDX.NA. I G35 SR. USA NA SUBORD 5.625%			UB PART C-1.	. Credit	USA KD3XUN7C6T14HNAYLU	0202/25/2021	1.12/20/2025	 	25,000,000	EVENI	350,694		63, 194	271,935	376,37	'	·	(17,820)	·	25,000,000	1A	N/A
					1		1			4 00 (005017								I				
			DD DART O 4	04:4	CITIDAM NA ECZODZWZZECOZWCE	70 00 /05 /0004	10/00/0005		100 000 000		0 400 000		455 000	1 007 000	0.700.07	.1		(400,000)	J	100 000 000	1000	N/A
	I KANCHE	que 08/15/2035	DB PART C-1.	. ureait	UTITIDANK NA E5/UDZWZ/FF321WEF/	/002/25/2021	12/20/2025 .		180,000,000	EVENI	2,408,000		455,000	1,867,296	2,709,87) .		(122,362)	J	180,000,000	IFFE	N/ A

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Stat	ement Date
SHOWING All ODUONS.	Caps, Hools,	Collais, Swaps and Forwards Open as of Current Stat	ciliciii Dale

						Showing a	all Option:	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	nt Date	9							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description									01.11	Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of						T-4-1	0	A .II		Credit	Hedge
	Hedged,		T (-)				Data of			Price,	of Un-	Un-		Deald			l lana alima d	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Evchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CREDIT DEFAULT SWAP -	668074AU1 NORTHWESTERN	l lacritino	(α)	or ochtrar	Cicarrigilouse	Date	Expiration	Contracto	runount	(i did)	1 did	i aia	moorne	Value	Out	T dir Valde	(Decircuse)	B.// (. O. v .	71001011011	itom	Expodure	Littly	(5)
CDX.NA.IG35 SR.	CORP 1ST MORTG 4.176%			MORGAN STANLEY						1.00/CREDIT													
TRANCHE	due 11/15/2044	DB PART C-1	Credit	. CAPITAL SERVICE	. 17331LVCZKQKX5T7XV54	02/25/2021	12/20/2025 .		50,000,000	EVENT	646,389		126,389	501,235		752,743			(32,845)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP -	532457BT4 ELI LILLY &																						
CDX.NA.IG35 SR. TRANCHE	CO SR UNSEC 3.95% due 03/15/2049	DB PART C-1	04:4	MORGAN STANLEY	. 17331LVCZKQKX5T7XV54	03/04/2021	12/20/2025 .		50,000,000	1.00/CREDIT	621,390		126,389	483,763		752,743			(31,701)		50,000,000	1000	N/A
CREDIT DEFAULT SWAP -	3136AWKH9 FNR 2017-31	DB PARI C-I	credit	CAPITAL SERVICE	. 1/331LVUZNUNX31/XV34		12/20/2025 .		50,000,000	EVENI	021,390		120,389	483,763		152,143			(31,701)		30 , 000 , 000	IFFE	N/ A
CDX.NA.IG35 SR.	GB PAC 3% due			MORGAN STANLEY						1.00/CREDIT													
TRANCHE	05/25/2047	DB PART C-1	Credit	. CAPITAL SERVICE	. 17331LVCZKQKX5T7XV54	03/05/2021	12/20/2025 .		25,000,000	EVENT	308, 195		63, 194	240,065		376,372			(15,731)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP -	594918BS2 MICROSOFT																						
CDX.NA.IG35 SR. TRANCHE	CORP SR UNSEC 3.45%	DD DADT C 4	04:4	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	00 (05 (0004	12/20/2025 .		50,000,000	1.00/CREDIT	604 000		100 000	404 040		750 740			(00,000)		E0 000 000	1155	N/A
CREDIT DEFAULT SWAP -	due 08/08/2036 00913RAE6 AIR LIQUIDE	DB PART C-1	Creait	. DANK INA	. /MOGEXDRUGGEUS/RNE9/	03/05/2021	12/20/2025 .		50,000,000	EVENI	631,389		126,389	491,812		752,743			(32,228)		50,000,000	IAFE	N/ A
CDX.NA. IG35 SR.	FINANCE CO. GUARNT 3.5%	6								1.00/CREDIT													
TRANCHE	due 09/27/2046	DB PART C-1	Credit	. CITIBANK NA	. E570DZWZ7FF32TWEFA76	505/12/2021 .	12/20/2025 .		75,000,000		1,310,416		189,583	1,061,231		1, 129, 115			(69,581)		75,000,000	1GFE	N/A
	95709TAH3 WESTAR																						
CREDIT DEFAULT SWAP -	ENERGY INC 1ST MORTG			ID HODOLIN OLIVOE						4 00 (005017													
CDX.NA.IG35 SR. TRANCHE	4.125% due 03/01/2042	DB PART C-1	Cradit	JP MORGAN CHASE BANK NA	. 7H6GLXDRUGQFU57RNE97	05/19/2021	12/20/2025 .		75,000,000	1.00/CREDIT	1,297,500		189,583	1,055,112		1, 129, 115			(69, 179)		75,000,000	1000	N/A
I NAINUTE	912810RW0 TSY INFL IX	DD FANI U-I	Credit	. DAINN INA	, /HOULADHUUQFUS/NNES/	03/ 19/2021	12/20/2020 .		/5,000,000	EVENI	1,297,300		109,303	1,000,112		1, 129, 110			(09, 179)		73,000,000	IFFE	N/ A
	N/B United States																						
CREDIT DEFAULT SWAP -	Treasury In .875																						
CDX.NA.1G37 SR.	0.875% due 02/15/2047			MORGAN STANLEY						1.00/CREDIT													
TRANCHE	912810RWO TSY INFL IX	DB PART C-1	Credit	. CAPITAL SERVICE	. 17331LVCZKQKX5T7XV54	09/24/2021	12/20/2026 .		50,000,000	EVENI	930,000		126,389	839,867		351,508			(43, 187)		50,000,000	1A	N/A
	N/B United States																						
CREDIT DEFAULT SWAP -	Treasury In .875																						
CDX.NA.IG37 SR.	0.875% due 02/15/2047									1.00/CREDIT													
TRANCHE		DB PART C-1	Credit	. CITIBANK NA	. E570DZWZ7FF32TWEFA76	5	12/20/2026 .	ļ	75,000,000	EVENT	1,395,000		189,583	1,259,800		527, 262			(64,781)	١	75,000,000	1A	N/A
	912810RW0 TSY INFL IX																						
CREDIT DEFAULT SWAP -	N/B United States Treasury In .875																						
CDX.NA. IG37 SR.	0.875% due 02/15/2047			GOLDMAN SACHS BANK						1.00/CREDIT													
TRANCHE		DB PART C-1	Credit	USA	. KD3XUN7C6T14HNAYLU02		12/20/2026 .	.	100,000,000		1,860,000		252,778	1,679,733		703,016			(86,375)		100,000,000	1A	N/A
	912810RW0 TSY INFL IX																						
CREDIT DEFAULT SWAP -	N/B United States																						
CDX.NA.IG37 SR.	Treasury In .875 0.875% due 02/15/2047			MORGAN STANLEY						1.00/CREDIT													
TRANCHE	0.073% dde 02/13/2047	DB PART C-1	Credit		. 17331LVCZKQKX5T7XV54	09/24/2021	12/20/2026 .	l	75,000,000		1,350,000		189,583	1,219,190		527,262			(62,679)		75,000,000	1A	N/A
	15189XAMO CENTERPOINT										, ,			, ., .,		1					-, ,		
CREDIT DEFAULT SWAP -	ENER HOUSTON GENL REF			1													1						
CDX.NA.IG37 SR. TRANCHE	MORT 3.55% due 08/01/2042	DD DADT O 4	0 114	CITIBANK NA	EEZADZWZZEEAATWEE1ZA	00/04/0004	40 (00 (0000		000 000 000	1.00/CREDIT	3.600.000		505.556	0.054.475		4 400 004			(407.440)		000 000 000	4555	A17A
TRANCHE	912810RW0 TSY INFL IX	DB PART C-1	Credit	. CITIBANK NA	. E570DZWZ7FF32TWEFA76	509/24/2021	12/20/2026 .		200,000,000	EVENI	3,600,000		505,556	3,251,175		1,406,031			(167 , 143)		200,000,000	IFFE	N/A
	N/B United States																						
CREDIT DEFAULT SWAP -	Treasury In .875																						
CDX.NA.IG37 SR.	0.875% due 02/15/2047			MORGAN STANLEY						1.00/CREDIT													
TRANCHE	040040DW0 TOV INC. IV	DB PART C-1	Credit	CAPITAL SERVICE	. 17331LVCZKQKX5T7XV54	09/24/2021	12/20/2026 .		50,000,000	EVENT	900,000		126,389	812,794		351,508			(41,786)	L	50,000,000	1A	N/A
	912810RW0 TSY INFL IX N/B United States																1						
CREDIT DEFAULT SWAP -	Treasury In .875																1						[
CDX.NA.IG37 SR.	0.875% due 02/15/2047			1						1.00/CREDIT							1						
TRANCHE		DB PART C-1	Credit	. CITIBANK NA	. E570DZWZ7FF32TWEFA76	09/27/2021	12/20/2026 .		50,000,000	EVENT	896,250		126,389	810,662		351,508			(41,675)		50,000,000	1A	N/A
ODEDLT DEFAULT CHAR	452308ARO ILLINOIS																1						
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR.	TOOL WORKS INC SR UNSEC 3.9% due			GOLDMAN SACHS BANK						1.00/CREDIT							1						[
TRANCHE	09/01/2042	DB PART C-1	Credit	USA SACHS BANK	. KD3XUN7C6T14HNAYLU02	.09/28/2021	12/20/2026 .	<u> </u>	50.000.000		862.500		126.389	780.559		351.508	L		(40, 118)		50.000.000	1EFE	N/A

Showing all Ontions	Cane Floore	Collars, Swaps and Forwards Open as of Currer	nt Statement Date
SHOWING All ODDIONS.	Caps, 1 10015,	Juliais, Swaps and i diwards Open as di Gunei	ii Siaicilicili Daic

						Showing a	all Options	s, Caps, Fl	oors, Colla	ars, Swaps	and Forwai	rds Open as	of Currer	nt Stateme	ent Date	9							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
December	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0.4	F-1-1/-1	Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description CREDIT DEFAULT SWAP -	or Replicated 539830BN8 LOCKHEED	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CDX.NA.IG37 SR.	MARTIN CORP SR UNSEC									1.00/CREDIT													
TRANCHE	4.09% due 09/15/2052 .	DB PART C-1	Credit	CITIBANK NA	. E570DZWZ7FF32TWEFA76	09/28/2021 .	12/20/2026 .		50,000,000		820,000		126,389	742, 121		351,508			(38, 130)	50,000,000	1GFE	N/A
	575767AQ1 MASS MUTUAL																			,	, ,		
CREDIT DEFAULT SWAP -	LIFE INS CO SERIES																						
CDX.NA.IG37 SR.	144A 3.375% due			GOLDMAN SACHS BANK						1.00/CREDIT													
TRANCHE	04/15/2050 254687DZ6 WALT DISNEY	DB PART C-1	Credit	USA	. KD3XUN7C6T14HNAYLU02	09/30/2021 .	12/20/2026 .		50,000,000	EVENI	788,750		126,389	714,593		351,508			(36,708))	50,000,000	1DFE	N/A
CDX.NA.IG37 SR.	COMPANY THE SERIES WI			JP MORGAN CHASE						1.00/CREDIT													
TRANCHE	6.2% due 12/15/2034	DB PART C-1	Credit	BANK NA	7H6GLXDRUGQFU57RNE97	09/30/2021 .	12/20/2026 .		50,000,000		790,000		126,389	715,725		351,508			(36,766)	50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP -	26442CAH7 DUKE ENERGY								, ,		,		, , ,			,			,		, ,		
CDX.NA.IG37 SR.	CAROLINAS 1ST MORTG			MORGAN STANLEY						1.00/CREDIT													
TRANCHE	5.3% due 02/15/2040	DB PART C-1	Credit	CAPITAL SERVICE	. 17331LVCZKQKX5T7XV54	09/30/2021 .	12/20/2026 .		50,000,000	EVENT	770,000		126,389	697,615		351,508			(35,831))	50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP -	546676AU1 LOUISVILLE GAS & ELEC 1ST MORTG																						
CDX.NA.IG37 SR.	5. 125% due 11/15/2040			MORGAN STANLEY						1.00/CREDIT													
TRANCHE	0. 120% ddc 117 10/2040	DB PART C-1	Credit		17331LVCZKQKX5T7XV54	10/04/2021 .	12/20/2026 .		50,000,000		765,000		126,389	694,523		351,508			(35,671)	50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP -	002824AY6 ABBOTT													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,		
CDX.NA.IG37 SR.	LABORATORIES SR UNSEC			GOLDMAN SACHS BANK						1.00/CREDIT													
TRANCHE	5.3% due 05/27/2040	DB PART C-1	Credit	USA	. KD3XUN7C6T14HNAYLU02	10/04/2021 .	12/20/2026 .		50,000,000	EVENT	755,000		126,389	685,449		351,508			(35,203)	50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP -	82620KAM5 SIEMENS FINANCIERINGSMAT																						
CDX.NA.IG37 SR.	CO.GUARNT 3.3% due			JP MORGAN CHASE						1.00/CREDIT													
TRANCHE	09/15/2046	DB PART C-1	Credit	BANK NA	7H6GLXDRUGQFU57RNE97	10/04/2021 .	12/20/2026 .		50,000,000		734,500		126,389	666,847		351,508			(34,243)	50,000,000	1EFE	N/A
	040555DB7 ARIZONA																			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,		
CREDIT DEFAULT SWAP -	PUBLIC SERVICE 3.35%																						
CDX.NA.1G37 SR.	Due 5/15/2050 MN15	DD D4DT 0 4		GOLDMAN SACHS BANK	VD0VIBIT00T4 # BUVI 1100	10 (05 (0001	10 (00 (0000		50 000 000	1.00/CREDIT	705 000		400.000	050 507		054 500			(00.040		50 000 000	1055	
TRANCHE	3.35% due 05/15/2050 . 694476AE2 PACIFIC	DB PART C-1	Credit	USA	. KD3XUN7C6T14HNAYLU02	10/05/2021 .	12/20/2026 .		50,000,000	EVENI	725,000		126,389	658,567		351,508			(33,816)	50,000,000	1GFE	N/A
CDX.NA.IG37 SR.	LIFECORP SERIES 144A			MORGAN STANLEY						1.00/CREDIT													
TRANCHE	3.35% due 09/15/2050 .	DB PART C-1	Credit		. 17331LVCZKQKX5T7XV54	10/05/2021 .	12/20/2026 .		50,000,000		712,500		126,389	647,218		351,508			(33,230)	50,000,000	1GFE	N/A
	95000U2Q5 WELLS FARGO																						
CREDIT DEFAULT SWAP -	& COMPANY VAR % Due																						
CDX.NA.IG37 SR. TRANCHE	4/30/2041 A030 3.068%	DD DART O 4	0 111	GOLDMAN SACHS BANK	VD0VIBI700T44IBIAVILI00	40 (05 (0004	40 (00 (0000		F0 000 000	1.00/CREDIT	744 050		400,000	040.000		054 500			(00.470		FO. 000. 000	0.155	NZA
TRANCHE	due 04/30/2041 74456QAZ9 PUBLIC	DB PART C-1	Credit	USA	. KD3XUN7C6T14HNAYLU02	10/05/2021 .	12/20/2026 .		50,000,000	EVENI	711,250		126,389	646,083		351,508			(33, 172))	50,000,000	ZAFE	N/A
CREDIT DEFAULT SWAP -	SERVICE ELECTRIC 1ST																						
CDX.NA.IG37 SR.	REF MORT 3.95% due									1.00/CREDIT													
TRANCHE	05/01/2042	DB PART C-1	Credit	CITIBANK NA	. E570DZWZ7FF32TWEFA76	10/06/2021 .	12/20/2026 .	l	50,000,000		667,500		126,389	606,673		351,508			(31, 140)	50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP -	713448DPO PEPSICO INC			ID MODOWN OUTGE						E 00 (00ED) T		1							1				
CDX.NA.HY37 SR. TRANCHE	SR UNSEC 3.45% due 10/06/2046	DB PART C-1	Crodit	JP MORGAN CHASE BANK NA	. 7H6GLXDRUGQFU57RNE97	10/08/2021 .	12/20/2026 .		100,000,000	5.00/CREDIT	22, 128, 750		1,263,889	20, 134, 615		18,905,265			(1,032,361)	,	100,000,000	1000	N/A
CREDIT DEFAULT SWAP -	049560AM7 ATMOS ENERGY	DO FANI U-I	ordurt	DANK IVA	. MOGENDAUGEOS/ANES/		12/20/2020 .	·····	100,000,000	LYLINI	22, 120,/30	 -	1,200,009	20, 104,615		10,900,200		·	(1,032,301	/	100,000,000	ILITE	IV 7
CDX.NA.HY37 SR.	CORP SR UNSEC 4.125%			GOLDMAN SACHS BANK						5.00/CREDIT													
TRANCHE	due 10/15/2044	DB PART C-1	Credit	USA	. KD3XUN7C6T14HNAYLU02	10/08/2021 .	12/20/2026 .		100,000,000		22, 128,750		1,263,889	20, 134, 615		18,905,265			(1,032,361))	100,000,000	1EFE	N/A
	05971KAF6 BANCO																						
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR.	SANTANDER SA 3.49% Due									E 00 (00ED LT													
TRANCHE	5/28/2030 MN28 3.49% due 05/28/2030	DB PART C-1	Credit	CITIBANK NA	. E570DZWZ7FF32TWEFA76	10/12/2021 .	12/20/2026 .		100,000,000	5.00/CREDIT	22,050,000		1,263,889	20, 104, 834		18,905,265			(1,030,686)	,	100,000,000	1GEE	N/Δ
CREDIT DEFAULT SWAP -	585055BU9 MEDTRONIC	DO TAIN O'T	or our t	OTTIDANIC NA	. LOTODZIIZTI TOZITIZI ATO	10/ 12/2021 .			100,000,000		22,000,000	·	1,200,009	20, 104,034		10,303,203			(1,000,000	/	130,000,000	IVI L	1971
CDX.NA.HY37 SR.	INC CO.GUARNT 4.625%			GOLDMAN SACHS BANK						5.00/CREDIT													
TRANCHE	due 03/15/2045	DB PART C-1	Credit	USA	. KD3XUN7C6T14HNAYLU02	10/12/2021 .	12/20/2026 .		50,000,000		11,022,500		631,944	10,050,158		9,452,633			(515,216)	50,000,000	1GFE	N/A
ODED 17 DET	575767AQ1 MASS MUTUAL			ĺ						1				1					1				
CREDIT DEFAULT SWAP -	LIFE INS CO SERIES			ĺ						1 00 (000017		1		1	1				1				
CDX.NA.IG37 SR. TRANCHE	144A 3.375% due 04/15/2050	DB PART C-1	Credit	CITIBANK NA	. E570DZWZ7FF32TWEFA76	10/12/2021 .	12/20/2026 .		75,000,000	1.00/CREDIT	963,750	1	189.583	878,672	1	527,262			(45.095	,	75,000,000	1DEE	N/A
CREDIT DEFAULT SWAP -	694476AAO PACIFIC LIFE	DD FART V-1	or cur t	OTTIDANIN NA	. LUTUULIILTI I ULTIIEFATO	10/ 12/2021 .	12/20/2020 .		73,000,000	LTENI		·	100,300						(45,095	/	73,000,000	IDI L	IV /
CDX.NA.HY37 SR.	CORP SR UNSEC 6.6% due			ĺ						5.00/CREDIT				1					1				
TRANCHE	09/15/2033	DB PART C-1	Credit	CITIBANK NA	. E570DZWZ7FF32TWEFA76	10/13/2021 .	12/20/2026 .		100,000,000	EVENT	22,030,000		1,263,889	20,097,084		18,905,265			(1,030,250))	100,000,000	1GFE	N/A

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Statement	Date
oriowing all Options,	Caps, I louis,	Collais, Swaps and Forwards Open as of Current Statement	Date

						Showing a	all Options	s, Caps, Fl	oors, Colla	ars, Swaps	and Forwaı	rds Open a	is of Curre	nt Stateme	ent Date								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
											Prior	Current											1
	Description										Year(s)	Year Initial											1
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central (Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR.	020002AQ4 ALLSTATE CORP SR UNSEC 5.35%			GOLDMAN SACHS BANK						1.00/CREDIT													1
TRANCHE	due 06/01/2033	DB PART C-1.	Crodit		KD3XUN7C6T14HNAYLU02	. 10/13/2021	12/20/2026		50,000,000		638.750		126.389	582,666		351,508			(29,903)		50,000,000	1055	N/A
I I ANOIL	93884PDW7 WASHINGTON	DD FANT C-1.		00A	NDONON/OUT 141 INATEOUZ .	10/ 13/2021 .	12/20/2020 .		90,000,000	LAFIAI			120,309			001,000			(23,303)		30,000,000	101 L	N/A
CREDIT DEFAULT SWAP -	GAS LIGHT CO SR UNSEC																						1
CDX.NA.IG37 SR.	3.796% due 09/15/2046			MORGAN STANLEY						1.00/CREDIT													1
TRANCHE		DB PART C-1.	. Credit	CAPITAL SERVICE	17331LVCZKQKX5T7XV54.	10/18/2021 .	12/20/2026 .		100,000,000	EVENT	1,435,000		252,778	1,312,346		703,016			(67,384)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP -	02361DAQ3 AMEREN																						1
CDX.NA.1G37 SR.	ILLINOIS CO SR SEC	DD D1DT 0 4		GOLDMAN SACHS BANK	VD0V/18/700744/8/4V/11/00	10 (01 (0001	40 (00 (0000		50 000 000	1.00/CREDIT	757 500		400 000	200 200		054 500			(05.005)		50 000 000		l
TRANCHE	4.15% due 03/15/2046 .	DB PART C-1.	Credit	USA	KD3XUN7C6T14HNAYLU02 .	10/21/2021 .	12/20/2026 .		50,000,000	EVENI	757,500		126,389	693,820		351,508			(35,635)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP -	931142EU3 WALMART INC 2 1/2% Due 9/22/2041	1	1]						1
CDX.NA.1G37 SR.	MS22 2.5% due			GOLDMAN SACHS BANK						1.00/CREDIT													1
TRANCHE	09/22/2041	DB PART C-1.	Credit		KD3XUN7C6T14HNAYLU02 .	11/01/2021 .	12/20/2026 .		50,000,000		722,500		126,389	665,596		351,508			(34, 178)		50,000,000	1CFE	N/A
	64952GAE8 NEW YORK																		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1
CREDIT DEFAULT SWAP -	LIFE INSURANCE SUBORD																						1
CDX.NA.HY37 SR.	5.875% due 05/15/2033			GOLDMAN SACHS BANK						5.00/CREDIT													1
TRANCHE		DB PART C-1 .	. Credit	USA	KD3XUN7C6T14HNAYLU02 .	11/01/2021 .	12/20/2026 .		50,000,000	EVENT	10,910,000		631,944	10,051,770		9,452,633			(515,307)		50,000,000	10FE	N/A
	404280CY3 HSBC																						1
CREDIT DEFAULT SWAP -	HOLDINGS PLC 2.871% Due 11/22/2032 MN22																						1
CDX.NA.IG37 SR.	2.871% due 11/22/2032									1.00/CREDIT													1
TRANCHE	2.07 1% dde 11/22/2002	DB PART C-1.	Credit	CITIBANK NA	E570DZWZ7FF32TWEFA76 .	11/22/2021 .	12/20/2026 .		100,000,000	EVENT	1,485,000		252,778	1,383,252		703,016			(71,044)		100,000,000	1GFF	N/A
CREDIT DEFAULT SWAP -	89417EAJ8 TRAVELERS			01115/111111111111111111111111111111111	LOTOBLILITY OF HELITY .	, 22, 202.					, 100,000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							100,000,000		1
CDX.NA.IG37 SR.	COS INC SR UNSEC 4.6%			MORGAN STANLEY						1.00/CREDIT													1
TRANCHE	due 08/01/2043	DB PART C-1.	. Credit	CAPITAL SERVICE	17331LVCZKQKX5T7XV54.	11/23/2021 .	12/20/2026 .		50,000,000	EVENT	700,000		126,389	652,399		351,508			(33,497)		50,000,000	1FFE	N/A
	713448FF0 PEPSICO INC																						1
CREDIT DEFAULT SWAP -	2 5/8% Due 10/21/2041			OOL DUANL OA OLIO DANK						4 00 (000017													1
CDX.NA.IG37 SR. TRANCHE	A021 2.625% due 10/21/2041	DB PART C-1.	Cradit	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 .	11/23/2021 .	12/20/2026 .		100,000,000	1.00/CREDIT	1,395,000		252,778	1,300,139		703,016			(66,754)		100,000,000	1000	N/A
I NAINUTE	06051GHM4 BANK 0F	UD FANI U-I.		USA	NUONUN/COTT4HINATEUUZ .	11/23/2021 .	12/20/2020 .		100,000,000	EAEIAI	1,393,000		232,770	1,300,139		/03,010			(00,754)		100,000,000	IEFE	N/ A
CREDIT DEFAULT SWAP -	AMERICA CORP SR UNSEC																						1
CDX.NA.IG37 SR.	4.271% due 07/23/2029									1.00/CREDIT													1
TRANCHE		DB PART C-1.	. Credit	CITIBANK NA	E570DZWZ7FF32TWEFA76 .	11/26/2021 .	12/20/2026 .	ļ ļ.	200,000,000		2,050,000		505,556	1,913,806		1,406,031			(98, 162)		200,000,000	1GFE	N/A
	30036FAA9 EVERGY	1	1]						1
CREDIT DEFAULT SWAP -	KANSAS CENTRAL 3.45%			HODOLAL OTANI EV						4 00 (005017													1
CDX.NA.IG37 SR. TRANCHE	Due 4/15/2050 A015 3.45% due 04/15/2050 .	DB PART C-1.	Cradit	MORGAN STANLEY	17331LVCZKQKX5T7XV54 .	11/26/2021	12/20/2026 .		100.000.000	1.00/CREDIT	1.020.000		252.778	952.236		703.016]		(48,841)		100.000.000	1000	N/A
CREDIT DEFAULT SWAP -	3.45% due 04/15/2050 . 20030NBM2 COMCAST CORP		eart	CAFITAL SERVICE	1/30/1LVUZNUNX31/XV34.	11/20/2021	12/20/2026 .	·	100,000,000	EVENI	1,020,000		202,//8	932,236		/03,016	·	····	(46,841)		100,000,000	IFFE	N/ A
CDX.NA.HY37 SR.	CO.GUARNT 4.2% due		1	MORGAN STANLEY						5.00/CREDIT							1						Í
TRANCHE	08/15/2034	DB PART C-1.	Credit		17331LVCZKQKX5T7XV54 .	11/26/2021 .	12/20/2026 .	L	200,000,000		42,300,000		2,527,778	39,494,140		.37,810,530			(2,021,202)		200,000,000	1GFE	N/A
CREDIT DEFAULT SWAP -	010392EE4 ALABAMA				•																		1
CDX.NA.HY37 SR.	POWER CO SR UNSEC 5.6%		L	GOLDMAN SACHS BANK						5.00/CREDIT													1
TRANCHE	due 03/15/2033	DB PART C-1.	. Credit	USA	KD3XUN7C6T14HNAYLU02 .	11/26/2021 .	12/20/2026 .		200,000,000	EVENT	42,270,000		2,527,778	39,466,310		.37,810,530			(2,019,642)		200,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR.	254687EB8 WALT DISNEY			COLDMAN GACING BASIK						5.00/CREDIT													1
TRANCHE	COMPANY THE SERIES WI 6.4% due 12/15/2035	. DB PART C-1 .	Crodit	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 .	11/29/2021 .	12/20/2026 .		100,000,000		21,355,000		1,263,889	19,968,786		.18,905,265]		(1,023,041)		100,000,000	1055	N/A
INANUAE	00115AAM1 AEP	LUD FANI V-I.		OUR	NUONUNTUOTIAMINATEUUZ .	11/28/2021 .	12/20/2020 .		100,000,000	LYLINI			1,200,889	19,900,780		. 10, 900, 200			(1,023,041)		100,000,000	IUFE	IV A
CREDIT DEFAULT SWAP -	TRANSMISSION CO LLC	1																					1
CDX.NA.HY37 SR.	SERIES M 3.65% due	1	1	MORGAN STANLEY						5.00/CREDIT]						1
TRANCHE	04/01/2050	DB PART C-1.	. Credit	CAPITAL SERVICE	17331LVCZKQKX5T7XV54.	11/29/2021 .	12/20/2026 .	ļ ļ.	100,000,000		21,355,000		1,263,889	19,968,786		.18,905,265	ļ	ļ	(1,023,041)	L	100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP -	85771PAL6 EQUINOR ASA																						1
CDX.NA.IG37 SR.	CO.GUARNT 3.95% due	DD D15		GOLDMAN SACHS BANK	VDOVI BITOOT (" TOO TO TO TO TO TO TO TO TO TO TO TO TO	44 (00 :	40 (00 (00)		400	1.00/CREDIT						707 77					100 0	1055	l
TRANCHE	05/15/2043	DB PART C-1.		USA	KD3XUN7C6T14HNAYLU02 .	11/29/2021 .	12/20/2026 .	 	100,000,000	EVENI	1,245,000		252,778	1, 164, 082		703,016	····	····	(59,741)		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR.	136375BW1 CANADIAN NATL RAILWAY SR UNSEC		1	CUI DMANI SACHS DANIA						5.00/CREDIT							1						i l
TRANCHE	3.5% due 11/15/2042	DB PART C-1.	Credit	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	11/30/2021 .	12/20/2026		50.000.000		10.632.500		631.944	9.947.828		9,452,633]		(509,468)		50.000.000	1FFF	N/A
VIIL	0.0% duo 11/10/2072	. 100 1/1111 0 1 .	4 0. oui t	vo	NOONOTH OUT I THE WITE COUL .	/ OU/ LUZ I .			90,000,000		,,			,077,020		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					, 000, 000	1	

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date
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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
•	_		,	_	-			-		Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
									Chailea												O== 4:4	Hadaa
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	459200KL4 IBM CORP		(-,	3												,						V-7
CREDIT DEFAULT SWAP -	2.95% Due 5/15/2050																					
CDX.NA.HY37 SR.	MN15 2.95% due			GOLDMAN SACHS BANK					5.00/CREDIT													
TRANCHE	05/15/2050	DB PART C-1	Credit	. USA KD3XUN7C6T14HNAYL	U0211/30/2021	12/20/2026		50,000,000		10,590,000		631,944	9,908,314		9,452,633			(507,251		50,000,000	1GFE	N/A
	009158AZ9 AIR PRODUCTS	3						,,		,,												
CREDIT DEFAULT SWAP -	& CHEMICALS 2.7% Due	1																				
CDX.NA.IG37 SR.	5/15/2040 MN15 2.7%			GOLDMAN SACHS BANK					1.00/CREDIT													
TRANCHE	due 05/15/2040	DB PART C-1	Credit	USA KD3XUN7C6T14HNAYL	U0211/30/2021	12/20/2026		50,000,000		515,000		126,389	481,806		351,508			(24,713		50,000,000	1FFF	N/A
CREDIT DEFAULT SWAP -	837004CD0 DOMINION	55 17411 0 1	0.00.		, 00, 2021																	
CDX NA HY37 SR	ENERGY SOUTH 1ST MORTO	3							5.00/CREDIT													
TRANCHE	5.5% due 12/15/2039	DB PART C-1	Credit	. CITIBANK NA E570DZWZ7FF32TWEF	A7611/30/2021	12/20/2026 .		50,000,000		10,550,000		631,944	9,871,122		9,452,633			(505, 165		50,000,000	1FFF	N/A
CREDIT DEFAULT SWAP -	002824BG4 ABBOTT		0.00.	. OTTIONIC IN EGFODEMENT GETTLE	0			, 50, 500, 500										(000, 100				
CDX.NA.1G37 SR.	LABORATORIES SR UNSEC			MORGAN STANLEY					1.00/CREDIT													
TRANCHE	4.75% due 11/30/2036 .	DB PART C-1	Credit	. CAPITAL SERVICE 17331LVCZKQKX5T7)	V5411/30/2021	.12/20/2026 .		100.000.000		1, 175,000		252.778	1,099,233		703.016			(56,402		100.000.000	1FFF	N/A
THURST E	12189LAA9 BURLINGTN	DD 17411 0 1	010011	. ON THE GENTIGE Trooleverginorr	104			100,000,000					,,000,200					(00, 402		100,000,000		10 /
CREDIT DEFAULT SWAP -	NORTH SANTA FE SR																					
CDX.NA.HY37 SR.	UNSEC 5.75% due			MORGAN STANLEY					5.00/CREDIT													
TRANCHE	05/01/2040	. DB PART C-1	Credit	. CAPITAL SERVICE 17331LVCZKQKX5T7)	V5411/30/2021	12/20/2026 .		100,000,000		21, 190,000		1,263,889	19,825,925		18,905,265			(1,015,023		100,000,000	1DEE	N/A
TITATION IL	032654AV7 ANALOG	. DO TAIL O T	orear t	. ON THE GENTIGE THOSTETOZICANOTH	13411/30/2021	12/20/2020 .		100,000,000	LYLINI	21, 130,000		1,200,000	10,020,020		10,303,203			(1,013,020		100,000,000	IDI L	IV A
CREDIT DEFAULT SWAP -	DEVICES INC 2.1% Due																					
CDX.NA.HY37 SR.	10/1/2031 A01 2.1% due			GOLDMAN SACHS BANK					5.00/CREDIT													
TRANCHE	10/01/2031	. DB PART C-1	Credit	. USA KD3XUN7C6T14HNAYL	U0212/01/2021	12/20/2026 .		50,000,000		10,632,500		631.944	9,953,082		9,452,633			(509,763		50,000,000	1GEE	N/A
CREDIT DEFAULT SWAP -	478160AN4 JOHNSON &		010011	NBOKOT OF THEETIE	002			50,000,000		10,002,000								(000,700			101 L	10 /
CDX.NA.HY37 SR.	JOHNSON SR UNSEC 5.95%			MORGAN STANLEY					5.00/CREDIT													
TRANCHE	due 08/15/2037	DB PART C-1	Credit	. CAPITAL SERVICE 17331LVCZKQKX5T7)	V5412/01/2021	12/20/2026		50,000,000		10,600,000		631,944	9,922,848		9,452,633			(508,066		50,000,000	1AFF	N/A
	46647PAV8 JPMORGAN	55 17411 0 1	0.00.	. Our Time delivine Troo le deliquidotti														,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
CREDIT DEFAULT SWAP -	CHASE & CO SR UNSEC																					
CDX.NA. IG37 SR.	4.203% due 07/23/2029			GOLDMAN SACHS BANK					1.00/CREDIT													
TRANCHE	4.200% duc 01/20/2020	DB PART C-1	Credit	USA KD3XUN7C6T14HNAYL	U0212/01/2021	12/20/2026		50.000.000		525,000		126.389	491,420		351,508			(25, 207		50,000,000	1FFF	N/A
	717081FA6 PFIZER INC		0.00.															(20,20)				
CREDIT DEFAULT SWAP -	2.7% Due 5/28/2050																					
CDX.NA. IG37 SR.	MN28 2.7% due			GOLDMAN SACHS BANK					1.00/CREDIT													
TRANCHE	05/28/2050	DB PART C-1	Credit	USA KD3XUN7C6T14HNAYL	U0212/01/2021	12/20/2026		50,000,000		515,000		126,389	482,062		351,508			(24,726		50,000,000	1FFF	N/A
CREDIT DEFAULT SWAP -	15189XAU2 CENTERPOINT		0.00.																			
CDX.NA.IG37 SR.	ENER HOUSTON SERIES AD)		GOLDMAN SACHS BANK					1.00/CREDIT													
TRANCHE	2.9% due 07/01/2050	DB PART C-1	Credit	USA KD3XUN7C6T14HNAYL	U0212/02/2021	.12/20/2026 .		50,000,000		487,500		126.389	456,567		351.508			(23,416		50,000,000	1FFF	N/A
CREDIT DEFAULT SWAP -	20765QAH8 CONNECTICUT	55 17411 0 1	0.00.					,00,000,000														
CDX.NA.HY37 SR.	NATURAL GAS SR UNSEC								5.00/CREDIT													
TRANCHE	5.63% due 09/15/2035 .	DB PART C-1	Credit	. BNP PARIBAS ROMUWSFPU8MPR08K5	P8312/02/2021	12/20/2026 .		50,000,000		10,540,000		631.944	9,872,238		9,452,633			(505,228		50.000.000	1FFF	N/A
CREDIT DEFAULT SWAP -	209111FG3 CON EDISON	135 0 1	1	Tomorio i com nono		, 25, 2525 .		, 550, 550		, 540,000						[T	, 500, 000		
CDX.NA.HY37 SR.	CO OF NY INC SR UNSEC		I	GOLDMAN SACHS BANK					5.00/CREDIT					1		I						
TRANCHE	4.5% due 12/01/2045	. DB PART C-1	Credit	. USA KD3XUN7C6T14HNAYL	U0212/02/2021	.12/20/2026 .		50,000,000		10,557,500		631,944	9,888,529		9,452,633			(506, 141)		50,000,000	2AFF	N/A
THU WILL	084664CV1 BERKSHIRE		010011	NOOK THEETE	002			50,000,000					,000,020								L/11 L	10 /
CREDIT DEFAULT SWAP -	HATHAWAY FIN 2.85% Due																					
CDX.NA.IG37 SR.	10/15/2050 A015 2.85%			MORGAN STANLEY					1.00/CREDIT													
TRANCHE	due 10/15/2050	DB PART C-1	Credit	CAPITAL SERVICE 17331LVCZKQKX5T7)	V5412/02/2021	12/20/2026		100,000,000		985,000		252.778	922.498		703,016			(47.313		100,000,000	1CFF	N/A
	912810RW0 TSY INFL IX	55 17811 0 1	0.00.	. Our Time delivine Troo le deliquidotti																		
	N/B United States																					
CREDIT DEFAULT SWAP -	Treasury In .875																					
CDX.NA.HY37 SR.	0.875% due 02/15/2047			GOLDMAN SACHS BANK					5.00/CREDIT													
TRANCHE	0.070% ddc 02/10/2047	DB PART C-1	Credit	. USA KD3XUN7C6T14HNAYL	U0212/03/2021 .	.12/20/2026 .		50.000.000		10.582.500		631.944	9,917,040		9,452,633			(507,740		50.000.000	14	N/A
THURST L.	912810RW0 TSY INFL IX			NDONOR OUT HAT INATE				50,000,000		10,002,000			0,017,040							30,000,000		
	N/B United States		1																			
CREDIT DEFAULT SWAP -	Treasury In .875		I											1		I						
CDX.NA.HY37 SR.	0.875% due 02/15/2047		I						5.00/CREDIT					1		I						
TRANCHE	5.5.0% ddc 02/ 10/204/	DB PART C-1	Credit	. BNP PARIBAS ROMUWSFPU8MPRO8K5	P8312/03/2021	12/20/2026 .		50,000,000	EVENT	10,564,500		631,944	9,900,274		9,452,633			(506,800		50,000,000	1A	N/A
CREDIT DEFAULT SWAP -	05531GAB7 BB&T CORP	155 17111 0 1			. 55			50,000,000		10,004,000			0,000,214							50,000,000		
CDX.NA.HY37 SR.	SUBORD 3.875% due		I	GOLDMAN SACHS BANK					5.00/CREDIT					1		I						
TRANCHE	03/19/2029	DB PART C-1	Credit	. USA KD3XUN7C6T14HNAYL	U0201/14/2022	12/20/2026 .		50,000,000			10,515,000	527 ,778	10,078,581		9,452,633			(436,419		50,000,000	1GFE	N/A
					/ 17/2022			, 500, 500						,						, 500, 000		/

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Stat	ement Date
SHOWING All ODUONS.	Caps, Hools,	Collais, Swaps and Forwards Open as of Current Stat	ciliciii Dale

						Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	:							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange,	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central (Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CREDIT DEFAULT SWAP -	209111EF6 CON EDISON																						
CDX.NA.HY37 SR.	CO OF NY INC SR UNSEC			GOLDMAN SACHS BANK						5.00/CREDIT													
TRANCHE	5.7% due 02/01/2034	DB PART C-1	. Credit	USA	KD3XUN7C6T14HNAYLU02	01/18/2022 .	12/20/2026 .		50,000,000	EVENI		10,475,000	500,000	10,062,281		9,452,633			(412,719)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP -	059165EH9 BALTIMORE GAS & ELECTRIC SR																						
CDX.NA.HY37 SR.	UNSEC 3.5% due			JP MORGAN CHASE						5.00/CREDIT													
TRANCHE	08/15/2046	DB PART C-1	Credit		7H6GLXDRUGQFU57RNE97	01/20/2022 .	12/20/2026 .		50,000,000			10,425,000	486,111	10,025,358		9,452,633			(399,642)		50,000,000	1GFE	N/A
	369550BM9 GENERAL																						
	DYNAMICS CORP 3 5/8%																						
CREDIT DEFAULT SWAP -	Due 4/1/2030 A01																						
CDX.NA.HY37 SR.	3.625% due 04/01/2030	l		MORGAN STANLEY						5.00/CREDIT													
TRANCHE	0044001110 TODOLTO	DB PART C-1	Credit	CAPITAL SERVICE	17331LVCZKQKX5T7XV54	01/20/2022 .	12/20/2026 .		50,000,000	EVENI		10,386,500	486,111	9,988,471		9,452,633			(398,029)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP -	891160MJ9 TORONTO- DOMINION BANK SUBORD																						
CDX.NA.IG37 SR.	3.625% due 09/15/2031			MORGAN STANLEY						1.00/CREDIT													
TRANCHE	0.023// due 03/ 13/ 2001	DB PART C-1	Credit		17331LVCZKQKX5T7XV54	01/21/2022 .	12/20/2026 .		100,000,000			1,055,000	191,667	1,015,118		703,016			(39,882)		100,000,000	1FFE	N/A
	341081FB8 FLORIDA																						
CREDIT DEFAULT SWAP -	POWER & LIGHT CO 1ST																						
CDX.NA.IG37 SR.	MORTG 5.96% due			GOLDMAN SACHS BANK						1.00/CREDIT													
TRANCHE	04/01/2039	DB PART C-1	Credit	USA	KD3XUN7C6T14HNAYLU02	01/24/2022 .	12/20/2026 .		50,000,000	EVENT		475,000	91,667	457,805		351,508			(17,195)		50,000,000	1EFE	N/A
005017 055111 7 01140	74435KAA3 PRUDENTIAL																						
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR.	PLC 3 1/8% Due 4/14/2030 A014 3.125%			GOLDMAN SACHS BANK						5.00/CREDIT													
TRANCHE	due 04/14/2030	DB PART C-1	Cradit	USA	KD3XUN7C6T14HNAYLU02	01/24/2022 .	12/20/2026 .		50.000.000			10,243,750	458,333	9,873,206		9,452,633			(370,544)		50.000.000	1EEE	N/A
CREDIT DEFAULT SWAP -	837004CB4 DOMINION	DO TAILE O T	oreart	oun	. NDOXON 001 141 NA 12002	01/24/2022 .	12/20/2020 .		50,000,000	LVLIVI		10,240,730	400,000	3,073,200		9, 402,000			(070,544)		30,000,000	1112	IV A
CDX.NA.HY37 SR.	ENERGY SOUTH 1ST MORTO	i		MORGAN STANLEY						5.00/CREDIT													
TRANCHE	6.05% due 01/15/2038.	DB PART C-1	Credit		17331LVCZKQKX5T7XV54	01/24/2022 .	12/20/2026 .		50,000,000	EVENT		10,235,000	458,333	9,864,801		9,452,633			(370, 199)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP -	904764AHO UNILEVER																						
CDX.NA.HY37 SR.	CAPITAL CORP CO.GUARNT	·		JP MORGAN CHASE						5.00/CREDIT													
TRANCHE	5.9% due 11/15/2032	DB PART C-1	Credit	BANK NA	7H6GLXDRUGQFU57RNE97	01/26/2022 .	12/20/2026 .		50,000,000	EVENT		10,205,000	444,444	9,846,737		9,452,633			(358,263)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR.	03076CAF3 AMERIPRISE FINANCIAL INC SR UNSEC			GOLDMAN SACHS BANK						1.00/CREDIT													
TRANCHE	4% due 10/15/2023	DB PART C-1	Credit	USA	KD3XUN7C6T14HNAYLU02	01/26/2022 .	12/20/2026 .		50,000,000			452,500	88,889	436,602		351,508			(15,898)		50,000,000	1GEE	N/A
CREDIT DEFAULT SWAP -	539830BN8 LOCKHEED	DD 17811 0 1	010011	our	NDONON COTTAINENTECOE		. 12/20/2020 .		90,000,000	L I L I I		402,000		100,002					(10,000)			101 L	
CDX.NA.IG37 SR.	MARTIN CORP SR UNSEC			MORGAN STANLEY						1.00/CREDIT													
TRANCHE	4.09% due 09/15/2052.	DB PART C-1	Credit	CAPITAL SERVICE	17331LVCZKQKX5T7XV54	01/27/2022 .	12/20/2026 .		25,000,000	EVENT		166,750	43,750	160,985		175,754			(5,765)		25,000,000	1GFE	N/A
CREDIT DEFAULT SWAP -	136375BL5 CANADIAN																						
CDX.NA.HY37 SR.	NATL RAILWAY SR UNSEC			MORGAN STANLEY						5.00/CREDIT													
TRANCHE	6.25% due 08/01/2034 .	DB PART C-1	. Credit	CAPITAL SERVICE	17331LVCZKQKX5T7XV54	01/27/2022 .	12/20/2026 .	·····	50,000,000	EVENI		10,110,000	437,500	9,760,707		9,452,633			(349, 293)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP -	907818CF3 UNION PACIFIC CORP SR UNSEC			1								1		1			1						
CDX.NA.HY37 SR.	6.625% due 02/01/2029			JP MORGAN CHASE						5.00/CREDIT													
TRANCHE	0.020% 000 02/01/2020	DB PART C-1	Credit		7H6GLXDRUGQFU57RNE97	02/03/2022 .	12/20/2026 .	L	50,000,000			10,048,000	388.889	9,738,288		9,452,633			(309,712)		50,000,000	2AFE	N/A
	6174468P7 MORGAN											, ,	, .	,		, , , ,			,				
CREDIT DEFAULT SWAP -	STANLEY SERIES MTN																						
CDX.NA.IG37 SR.	3.622% due 04/01/2031			MORGAN STANLEY						1.00/CREDIT		1 1											
TRANCHE		DB PART C-1	. Credit	CAPITAL SERVICE	17331LVCZKQKX5T7XV54	02/03/2022 .	12/20/2026 .		50,000,000	EVENT		342,000	77,778	331,452		351,508			(10,548)		50,000,000	1FFE	N/A
ODED IT DEFAULT OWAS	341081ES2 FLORIDA													1									
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR.	POWER & LIGHT CO 1ST MORTG 5.65% due			MORGAN STANLEY						5.00/CREDIT				I]						l
TRANCHE	02/01/2035	DB PART C-1	Credit		17331LVCZKQKX5T7XV54	02/04/2022 .	12/20/2026 .		50,000,000			9,955,000	381,944	9,653,707		9,452,633]		(301,293)		50,000,000	1FFF	N/A
CREDIT DEFAULT SWAP -	842400EV1 SOUTHERN CAL	I DO I AIII O-I		ON TIME OLIVIOL	17 GO ILTOLINGINGI / ATOM				50,000,000										(001,233)		30,000,000		1971
CDX.NA.1G37 SR.	EDISON 1ST REF MORT			GOLDMAN SACHS BANK						1.00/CREDIT		1		1			1						
TRANCHE	5.75% due 04/01/2035 .	DB PART C-1	Credit	USA	KD3XUN7C6T14HNAYLU02	02/04/2022 .	12/20/2026 .	ļ ļ	50,000,000			215,000	76,389	208,490		351,508			(6,510)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP -	250847DZ0 DTE ELECTRIC													1									l
CDX.NA.HY37 SR.	CO GENL REF MORT 5.459	DD D4DT 0 :		JP MORGAN CHASE	711001 VDD1100511575:	00 (07 (00	10 (00 (005		F0 000	5.00/CREDIT		0.000.000	004			0 450]		(000		50 000 555		
TRANCHE	due 02/15/2035	DB PART C-1	. Credit	BANK NA	7H6GLXDRUGQFU57RNE97	02/07/2022 .	12/20/2026 .		50,000,000	EVENI		9,908,000	361,111	9,624,091		9,452,633			(283,909)		50,000,000	1FFE	N/A

USD SELL AUD

. PT3QB789TSUIDF371261 . ..06/14/2021 ...06/16/2022 .

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

							SCH	EDU	ILE D	B - P/	ART A	4 - SE	CTIO	N 1									
					S	Showing a	all Options	s, Caps, F	Floors, Colla	ars, Swaps	and Forwa	rds Open as	s of Currer	nt Stateme	nt Date)							
1	2	3	4	5		6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,		T (a)				Data of			Strike Price,	Year(s) Initial Cost of Un-	Year Initial Cost of Un-		Daral /			llana al'an d	Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Count or Central Clearin		Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received)	(Received) Paid	Year Income	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Description	244199BD6 DEERE &	identinei	(a)	or Central Cleanin	ignouse	Date	Expiration	Contracts	Amount	(Palu)	Palu	Palu	income	value	Code	raii value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Enuty	(0)
CREDIT DEFAULT SWAP -	COMPANY SR UNSEC			MODOLINI OTINI EV						4 00 (005017													
CDX.NA.IG37 SR. TRANCHE	5.375% due 10/16/2029	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE	VCZKOKX5T7XV54	02/10/2022	12/20/2026		50.000.000	1.00/CREDIT EVENT		295.000	68.056	287,013		351,508			(7,987)		50,000,000	.1FFE	N/A
CREDIT DEFAULT SWAP -	976656BW7 WISC ELEC																					–	
CDX.NA.IG37 SR. TRANCHE CREDIT DEFAULT SWAP -	POWER SR UNSEC 5.625% due 05/15/2033 263901AB6 DUKE ENERGY	DB PART C-1.	. Credit	GOLDMAN SACHS BANK USA	7C6T14HNAYLU02	02/10/2022	12/20/2026 .		50,000,000	1.00/CREDIT EVENT		235,000	68,056	228,641		351,508			(6,359)		50,000,000	1GFE	. N/A
CDX.NA.HY37 SR.	INDIANA LLC 1ST MORTG			JP MORGAN CHASE						5.00/CREDIT													
TRANCHE	6.45% due 04/01/2039 . 202795HK9 COMMONWEALTI EDISON CO 1ST MORTG	DB PART C-1.	. Credit	JP MORGAN CHASE	DRUGQFU57RNE97	02/10/2022	12/20/2026 .		50,000,000	EVENT 5.00/CREDIT		9,944,000 .	340,278	9,674,919		9,452,633			(269,081)		50,000,000	1FFE	. N/A
TRANCHE	5.9% due 03/15/2036	. DB PART C-1 .	Credit		DRUGQFU57RNE97	02/10/2022	12/20/2026 .		50,000,000			9,895,000	340,278	9,627,365		9,452,633			(267,635)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP -	744448CG4 PUBLIC SERVICE COLORADO 1ST																					ı	
CDX.NA.HY37 SR. TRANCHE CREDIT DEFAULT SWAP -	MORTG 3.6% due 09/15/2042 91159HHW3 US BANCORP	DB PART C-1.	. Credit	JP MORGAN CHASE BANK NA 7H6GLXE	DRUGQFU57RNE97	02/11/2022	12/20/2026 .		50,000,000	5.00/CREDIT EVENT		9,739,000	333,333	9,481,174		9,452,633			(257,826)		50,000,000	1FFE	N/A
CDX.NA.HY37 SR. TRANCHE	SUBORD 3% due 07/30/2029	. DB PART C-1 .	. Credit	JP MORGAN CHASE BANK NA	DRUGQFU57RNE97	02/14/2022	12/20/2026 .		50,000,000	5.00/CREDIT EVENT		9,721,000	312,500	9,479,332		9,452,633			(241,668)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR.	845743BN2 SOUTHWESTER! PUBLIC SERV 1ST MORTG			GOLDMAN SACHS BANK						5.00/CREDIT												•	
	4.5% due 08/15/2041 91324PDT6 UNITEDHEALTI	DB PART C-1.	. Credit	. USA KD3XUN7	7C6T14HNAYLU02	02/14/2022	12/20/2026 .		50,000,000			9,705,000	312,500	9,463,765		9,452,633			(241,235)		50,000,000	1GFE	. N/A
CDX.NA.HY37 SR. TRANCHE	GROUP INC SR UNSEC 3.5% due 08/15/2039 040555CN2 ARIZONA	. DB PART C-1 .	. Credit	. BNP PARIBAS ROMUWSF	FPU8MPR08K5P83	02/14/2022	12/20/2026 .		50,000,000	5.00/CREDIT EVENT		9,658,500	312,500	9,418,525		9,452,633			(239,975)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR.	PUBLIC SERVICE SR UNSEC 4.5% due			MORGAN STANLEY						5.00/CREDIT												ı	
TRANCHE	04/01/2042 06051GHU6 BANK 0F	. DB PART C-1 .	. Credit	. CAPITAL SERVICE 17331L\	VCZKQKX5T7XV54	03/10/2022	12/20/2026 .		50,000,000	EVENT		9, 146,000	145,833	9,038,841		9,452,633			(107 , 159)		50,000,000	1GFE	. N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR.	AMERICA CORP SR UNSEC 4.078% due 04/23/2040			GOLDMAN SACHS BANK						5.00/CREDIT													
TRANCHE	737679CY4 POTOMAC	DB PART C-1.	. Credit	. USA KD3XUN7	7C6T14HNAYLU02	03/10/2022	12/20/2026 .		50,000,000	EVENT		9, 146,000	145,833	9,038,841		9,452,633			(107 , 159)		50,000,000	1FFE	. N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR.	ELECTRIC POWER 1ST MORTG 5.75% due			GOLDMAN SACHS BANK						5.00/CREDIT												•	
TRANCHE	04/15/2034	. DB PART C-1 .	. Credit	. USA KD3XUN7	7C6T14HNAYLU02	03/11/2022	12/20/2026 .		25,000,000	EVENT		4,537,500	69,444	4,486,867		4,726,316			(50,633)		25,000,000	1FFE	. N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	MAINE POWER CO SR UNSEC 5.78% due 04/11/2035	. DB PART C-1.	Credit	GOLDMAN SACHS BANK USA KD3XUN7	7C6T14HNAYLU02	02/14/2022	12/20/2026		25.000.000	5.00/CREDIT		4.516.875	59.028	4.473.957		4.726.316			(42.918)		25,000,000	1000	N/A
	total - Swaps - Repl			. OOA KDOXONI	70011411W1L002 . J.	00/ 14/2022	12/20/2020 .		23,000,000	LYLNI	916,368,173	, , , , ,	77, 101, 149		XXX	804,804,634			(50, 167, 669)				XXX
	total - Swaps - Repl										916,368,173	201,751,375	77, 199, 241	775,308,267		795,914,549			(50, 167, 669)		12,528,514,308		XXX
	total - Swaps - Incor		on												XXX							XXX	XXX
	total - Swaps - Othe al Swaps - Interest F												7,982,123	4,823,971	XXX	(465,319,648)	(7,596,763)				32,415,165	XXX	XXX
	al Swaps - Credit De										913,995,617	201,751,375	76,761,112		XXX	803,983,347	144,009	1	(49,990,143)		12,527,684,615	XXX	XXX
1379999999. Tota	al Swaps - Foreign E	xchange										(6,310,395)	28,545,470	265,352,666	XXX	320,235,562	(108,533,169)	221,313,696			135,739,596	XXX	XXX
	al Swaps - Total Ret	urn													XXX							XXX	XXX
13999999999999999999999999999999999999											913.995.617	195,440,980	112 200 705	1.044.663.617	XXX	658.899.261	(115.985.923)	221.313.696	(49.990.143)		12.695.839.376	XXX	XXX
FOREIGN CURRENCY	7107B 101 Miller St										910,990,017	190,440,960	110,200,700	1,044,003,01/	^^^	000,899,261	(110,960,923)	221,313,090	(43,330,143)		12,030,039,3/6	^^^	^^^
FORWARD CONTRACT BUY USD SELL AUD	and Greenwood PIz 01A	RA-1	Currency	THE TORONTO-	89TSUIDE371261	06/14/2021	06/16/2022		23 440 089	1 2935				722 303		722 303	(31 637)	(629 246)			53 830	1	0002

.. 23,440,089

..1.2935

..(31,637).

Showing all Ontions Cans	Floors Collars Sv	vans and Forwards One	en as of Current Statement D	ate
SHOWING All Options, Caps,	i luulo, Gullaio, Sv	vaps and i diwards Opt	ch as of Guilent Statement D	aic

					Show	ing all	Options	s, Caps, Flo	oors, Colla	rs, Swaps a	and Forwai	rds Open as	s of Currei	nt Stateme	nt Date	!							
1	2	3	4	5	(3	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of	- · · ·			∕laturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Cour or Central Clear	interparty Tra		or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0.4	E-1-1/-1	Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description FOREIGN CURRENCY	or Replicated	Identifier	(a)	or Central Clear	ringnouse Da	ate Ex	xpiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	9266 Grand Central OIA																						
USD SELL EUR		D-2-2	Currency	HSBC BANK USA 1IE8V	VN30JCEQV1H4R80408/23	/202108	8/24/2022 .		141,965,964	0.8453				8,347,076		8,347,076	(187, 102)	3,869,093			448,936		0002
FOREIGN CURRENCY																							
FORWARD CONTRACT BUY	8486CSPLN Factory			MORGAN STANLEY																			
USD SELL EUR FOREIGN CURRENCY	Ursus OIA	D-2-2	Currency	. CAPITAL SERVICE 17331	1LVCZKQKX5T7XV5409/09	/202108	8/24/2022 .		410,959,274	0.8395				26,794,854		26,794,854	(542,969)	11, 123, 643			1,299,567		0002
FORWARD CONTRACT BUY	7078CSSEK Nova Lund																						
USD SELL SEK	OIA	D-2-2	Currency	. CREDIT AGRICOLE 96950	00TJ5KRTCJQWXH0509/15	/2021 09	9/16/2022		65.418.650	8.5602				5,562,388		5,562,388	(207,047)	2,413,692			222,571		0002
FOREIGN CURRENCY	7107B 101 Miller St		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						, ,					, ,		, ,	, ,	, , ,			,,		
	and Greenwood PIz 01A		_	BANK OF AMERICA NA																			
USD SELL AUD FOREIGN CURRENCY		BA-1	Currency	B4TYD	DEB6GKMZ0031MB2709/15	/202106	6/16/2022 .		23,606,663	1.3649				(533,050)		(533,050)(33, 120)	(668,677)		·	54,213		0002
FORWARD CONTRACT BUY																							
USD SELL EUR	8065 Tour Areva OIA	D-2-2	Currency	CREDIT AGRICOLE 96950	00TJ5KRTCJQWXH0509/27	/202108	8/24/2022		51,297,175	0.8484				2,835,870		2,835,870	(67,514)	1,403,275			162,216		0002
FOREIGN CURRENCY			,																		·		
FORWARD CONTRACT BUY			_																				
USD SELL EUR FOREIGN CURRENCY	9522 Tarragona OIA	BA-1	Currency	. HSBC BANK USA 1IE8V	VN30JCEQV1H4R80410/08	/202108	8/24/2022 .		8, 117, 639	0.8581				361,507		361,507	(10,639)	224,601			25,670		0002
	9563CS Green Storage			MORGAN STANLEY																			
USD SELL SEK	OIA	D-2-2	Currency	CAPITAL SERVICE 17331	1LVCZKQKX5T7XV5410/27	/202109	9/16/2022		61,221,807	8.5522		L		5,257,680	l	5,257,680	(193,721)	2,256,732			208,292		0002
FOREIGN CURRENCY			,																				
FORWARD CONTRACT BUY			_	THE TORONTO-																			
USD SELL EUR FOREIGN CURRENCY	8801 Vienna 02 01A	BA-1	Currency	DOMINION BANK PT3QB	B789TSUIDF37126111/16	/202108	8/24/2022 .		12,920,268	0.8755				326,516		326,516	(16,806)	364,715			40,857		0002
FORWARD CONTRACT BUY				THE TORONTO-																			
USD SELL EUR	8521A Iconic OIA	D-2-2	Currency		B789TSUIDF37126111/30	/202108	8/24/2022 .		8,372,217	0.8739				226 , 188		226, 188	(10,898)	235,908			26,475		0002
FOREIGN CURRENCY			,																				
	9254 Crossbay Investor			JP MORGAN CHASE	1 VDD110051157D1507	(0004			4 000 444	0.0707						20 044	(4.004)	20.000			4 440		
USD SELL EUR FOREIGN CURRENCY	Feeder SCSp 01A	BA-1	Currency	BANK NA 7H6GL	LXDRUGQFU57RNE9712/03	/202108	8/24/2022 .		1,302,141	0.8797				26,844		26,844	(1,691)	36,933			4, 118		0002
	7124CS Neptune Annopol			BANK OF AMERICA NA																			
USD SELL EUR	Sp. z o.o. 01A	D-2-2	Currency		DEB6GKMZ0031MB2712/10	/202108	8/24/2022		56,857,195	0.8794				1,190,930		1,190,930	(73,830)	1,612,122			179,798		0002
FOREIGN CURRENCY																							
FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic OIA	D-2-2	0	MORGAN STANLEY CAPITAL SERVICE 17331	1LVCZKQKX5T7XV5412/10	/0001 10	2/15/2023		859,436,000	0.8610				8,335,197		8,335,197	(11,741,717)	23,859,408			5,618,617		0002
FOREIGN CURRENCY	8521A ICONIC UIA	U-2-2	Currency	CAPITAL SERVICE 1/331	ILVUZNUNADI / AVD4 12/ IU	/202112	2/ 15/ 2023		839,436,000					8,333,197		8,335,197	(11,741,717)	23,839,408			5,018,017		0002
	9642CS 24 Storage AB			MORGAN STANLEY										1									
USD SELL SEK	01A	D-2-2	Currency	. CAPITAL SERVICE 17331	1LVCZKQKX5T7XV5412/16	/202109	9/16/2022 .		61,057,070	9.0080				2,284,274		2,284,274	(195, 655)	2,370,590			207,732		0002
FOREIGN CURRENCY	7107B 101 Miller St			ID HODOWN OURDE										1									
FORWARD CONTRACT BUY USD SELL AUD	and Greenwood PIz 01A	RΔ_1	Currency	JP MORGAN CHASE BANK NA	LXDRUGQFU57RNE9712/17	/2021 00	6/16/2022		14,019,482	1.3963				(645, 989)		(645,989)(19,998)	(406,249)			32, 196		0002
FORE I GN CURRENCY		DA-1	our rency	DANK NA / HOGE	EXDNOUGH 03/ HINES/12/ 1/	/202100	0/ 10/ 2022		14,013,402					(040, 303)		(040,303)(13,330)	(400,243)					0002
FORWARD CONTRACT BUY				THE TORONTO-																			
USD SELL EUR	01A	BA-1	Currency	DOMINION BANK PT3QB	B789TSUIDF37126101/03	/202208	8/24/2022 .		3,081,761	0.8761				75,741		75,741	(869)	76,610			9,745		0002
FOREIGN CURRENCY	050000 0 04			DANK OF AMEDICA NA																			
FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage	D-2-2	Currency	BANK OF AMERICA NA	DEB6GKMZ0031MB2701/10	/2022 na	9/16/2022		62,772,295	9.0804				1,864,617		1,864,617	(69, 152)	1,933,769			213,567		0002
FOREIGN CURRENCY	VIN		out i diloy		DEDOGRAMEOUT IMDET	, 2022	J, 10/ LULE		92,112,293					1,004,017		1,007,017	(00, 102)	1,300,709			210,307		000L
FORWARD CONTRACT BUY				BANK OF AMERICA NA										1									
USD SELL SEK	01A	D-2-2	Currency	B4TYD	DEB6GKMZ0031MB2701/12	/202209	9/16/2022 .		7,840,883	8.9276				360,389		360,389	(7,090)	367 , 479		ļ	26,677		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY	MODICACE LOAN OGGETOD			JP MORGAN CHASE										1									
USD SELL GBP	WUNICAGE LUAN U655500	B-1	Currency		LXDRUGQFU57RNE9701/14	/2022 04	4/19/2022		69.273.666	0.7308				2,779,986		2,779,986	(22.714)	2,802,700			79,026		0002
FOREIGN CURRENCY				Joseph Mit Mitchell Mitchell	2.0	, _5	., .0, LOLL .		50,270,000					2,770,000			(22,717)						
FORWARD CONTRACT BUY	MORTGAGE LOAN 0920700			MORGAN STANLEY										1									
USD SELL EUR		B-1	Currency	. CAPITAL SERVICE 17331	1LVCZKQKX5T7XV5401/18	/202207	7/20/2022 .		128,524,883	0.8757				3,455,437		3,455,437	76,376	3,379,061			354,383		0002

	Showing all Options,	Caps, Floors,	Collars, Swaps a	nd Forwards Oper	n as of Current Statement Date
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					;	Showing a	all Options	s, Caps, Floo	ors, Collai	rs, Swaps a	and Forwai	ds Open as	of Currer	nt Stateme	nt Date								
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of District	F 0.		T	Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Determine	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Co or Central Cle		Trade Date	or		Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year	Carrying Value	0-4-	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
FOREIGN CURRENCY	or Replicated	identillei	(a)	or Certifal Cle	earingriouse	Date	Expiration	Contracts	Amount	(Paiu)	Palu	Palu	Income	value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accretion	item	Exposure	⊏⊓uty	(0)
	9721NOK T-C Europe LP			GOLDMAN SACHS BANK																			
USD SELL NOK	01A	BA-1	Currency		3XUN7C6T14HNAYLU02 .	01/20/2022 .	01/20/2023 .		33,551,699	8.8095				(409, 437)		(409,437)	(575,724)	166,287			150,817		0002
FOREIGN CURRENCY			-																				
	9254 Crossbay Investor		_	MORGAN STANLEY																			
USD SELL EUR FOREIGN CURRENCY	Feeder SCSp 01A	BA-1	Currency	CAPITAL SERVICE 173	331LVCZKQKX517XV54.	01/20/2022 .	08/24/2022 .		11,773,005 .	0.8757				295 , 160		295 , 160	(246)	295,406			37,230		0002
	MORTGAGE LOAN 0718500			THE TORONTO-																			
USD SELL GBP	MOTTUNE LOTE OF 10000	B-1	Currency		3QB789TSUIDF371261 .	01/21/2022	04/25/2022 .		. 125, 373, 982	0.7378				3,878,902		3,878,902	(36,978)	3,915,881			164,059		0002
FOREIGN CURRENCY			,,,,,,,,,,,						.,,.					, ,		, ,	,	, , , ,			,		
	MORTGAGE LOAN 0962901			BANK OF AMERICA NA																			
USD SELL GBP		B-1	Currency	B4	TYDEB6GKMZ0031MB27 .	01/24/2022 .	07/15/2022 .		12,704,248	0.7427				311,313		311,313	(9,071)	320,384			34,231		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY	MORTGAGE LOAN 0804101			THE TORONTO-																			
USD SELL GBP	MONTUNGE EUNIN 0004101	B-1	Currency		3QB789TSUIDF371261 .	01/25/2022	04/22/2022 .		38,114,535	0.7426				935.874		935,874	(10,207)	946,081			46,787		0002
FOREIGN CURRENCY				50mm or 57mm		20, 2022	,,		,50,,600 .								(10,201)						
FORWARD CONTRACT BUY																							
USD_SELL_GBP	01A	D-2-2	Currency	HSBC BANK USA 111	E8VN30JCEQV1H4R804.	02/07/2022 .	02/10/2023 .		4, 168,006	0.7423				95,667		95,667	(20,794)	116,461			19,391		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY	0000 40 44 No			THE TODONTO																			
USD SELL GBP	8063 12-14 New Fetter Lane OIA	D-2-2	Currency	THE TORONTO- DOMINION BANK PT;	3QB789TSUIDF371261 .	02/09/2022	.02/10/2023		176,079,410	0.7383				4,947,038		4,947,038	(857,962)	5,805,000			819, 173		0002
000 OLLE 001	62890@CN9 ND	0 2 2	our rency	DOMINITON DANK 110	04070070070107071207	02/03/2022	02/10/2020 .	····	.170,073,410					, 547 , 000		, , 547 , 000	(007,302)	5,005,000			013, 170		0002
	PROPERTIES Cityhold																						
FOREIGN CURRENCY	office partnership																						
	2.85% due 10/01/2025			11000 0111/ 1101	FOURIOR 10F01/41/4P00.4	00/40/0000	00 /40 /0000		04 005 000	0.7404				0 054 044		0.054.044	(04.007)	0.040.004			0.45 500		
USD SELL GBP FOREIGN CURRENCY	9500 TGA Housing	υ-1	Currency	HSBC BANK USA 111	E8VN30JCEQV1H4R804 .	02/10/2022 .	08/12/2022 .		81,065,232	0.7401				2,254,844		2,254,844	(94,987)	2,349,831			245,590		0002
	Holding - Germany OIA			BANK OF AMERICA NA																			
USD SELL EUR		BA-1	Currency		TYDEB6GKMZ0031MB27 .	02/17/2022	12/15/2023 .		9,710,047	0.8527				183,452		183,452	(70,612)	254,065			63,480		0002
FOREIGN CURRENCY	E2A0C8D88 Horizon		-																				
FORWARD CONTRACT BUY	Roads PTY LTD AUD		_	THE TORONTO-																			
USD SELL AUD FOREIGN CURRENCY	Portfolio Hedge	BA-1	Currency	DOMINION BANK PT:	3QB789TSUIDF371261 .	02/22/2022 .	05/24/2022 .		54, 147, 788	1.3851				(2,011,997)		(2,011,997)	15,355	(2,027,352)			104, 136		0002
FORWARD CONTRACT BUY	scecere Ceres AUD																						
USD SELL AUD	Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 969	9500TJ5KRTCJQWXH05 .	02/22/2022 .	05/24/2022 .		.614,040,850	1.3843				(22,412,088)		(22,436,957)	174, 195	(22,611,153)			1, 180,912		0002
FOREIGN CURRENCY	38D732848 DIF Core		,,			1	1							,,		, ,							
FORWARD CONTRACT BUY		L																					
USD SELL EUR FOREIGN CURRENCY	EUR Portfolio Hedge	BA-1	Currency	CITIBANK NA E5	570DZWZ7FF32TWEFA76 .	02/22/2022 .	05/24/2022 .	 	.113,693,540	0.8796		 -		2,882,667		2,882,667	128,255	2,754,412			218,653		0002
	ZD4100040 Ziemia Fund			THE TORONTO-																			1
USD SELL EUR	EUR Portfolio Hedge	BA-1	Currency		3QB789TSUIDF371261 .	02/22/2022 .	05/24/2022 .	<u> </u>	255,812,850	0.8795		l .		6,488,385		6,488,385	295,457	6, 192, 928			491,975		0002
FOREIGN CURRENCY	27D84628F TorQuest		,		-							· · · · · · · · · · · · · · · · · · ·											
FORWARD CONTRACT BUY		L		THE TORONTO-																			
USD SELL CAD	CAD Portfolio Hedge	BA-1	Currency	DOMINION BANK PT	3QB789TSUIDF371261 .	02/22/2022 .	05/24/2022 .		78,560,088	1.2729				(1,419,580)		(1,419,580)	(1,674)	(1,417,906)			151,085		0002
FOREIGN CURRENCY	stiinfr TIAA Infrastructure -																						
FORWARD CONTRACT BUY																							
USD SELL GBP	Hedge	BA-1	Currency	CREDIT AGRICOLE 969	9500TJ5KRTCJQWXH05.	02/22/2022 .	05/24/2022 .		.101,581,493	0.7383				3,081,092		3,081,092	(28,696)	3, 109, 788			195,360		0002
	Z108 Islazul Joint																						1
FOREIGN CURRENCY	Venture Feeder Société			DANK OF AMERICA NA																			
USD SELL EUR	en Commandite Spéciale OIA	RA_1	Currency	BANK OF AMERICA NA	TYDEB6GKMZ0031MB27 .	02/22/2022 .	12/15/2023 .		4,211,708	0.8548				70,083		70,083	(29,220)	99,303			27,534		0002
OOD OLLL EUN	BNMBQY7 JAPAN TREASURY	DV-1	out i till y	D4	TI TULUUUNIIIZUUS IMDZ/ .		12/ 13/2023 .	·	4,411,700					10,083		10,083	(28,220)				21,034		0002
FOREIGN CURRENCY	DISC BILL Due																						1
FORWARD CONTRACT BUY	6/13/2022 JD13 0% due			MORGAN STANLEY																			1
USD SELL JPY	06/13/2022	DA-1	Currency	CAPITAL SERVICE 173	331LVCZKQKX5T7XV54.	03/04/2022 .	06/13/2022 .		87,328,618	114.5100				5,033,547		5,033,547	67,804	4,965,744			196,606		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY	MODTO ACE I OANI 0000700			THE TORONTO-																			1
USD SELL EUR	MUNICIPALE LUAN U920/00	R-1	Currency		3QB789TSUIDF371261 .	03/08/2022 .	07/20/2022 .		13,827,732	0.9138				(212, 161)		(212, 161)	11,304	(223,465)			38, 127		0002
JOD VLLL LUII	1	r		Power of the control	0401001001DI UI 1601 .				, ٥٢, ١٥٤.					(414, 101)				(==0,700)					

Showing all Ontions Cans	Floors Collars Sv	vans and Forwards One	en as of Current Statement D	ate
SHOWING All Options, Caps,	i luulo, Gullaio, Sv	vaps and i diwards Opt	ch as of Guilent Statement D	aic

					onowing a	ali Options	s, caps, ric	Jois, Colla	rs, Swaps	and Forwar	us Open a	is of Curre	ni Stateme	ni Dale								
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
										Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		l			5			Price,	of Un-	Un-						Total	Current	Adjustment			
	Used for Income	Schedule/	Type(s)			Date of	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/			Unrealized	Foreign	Year's	to Carrying Value of		of Refer-	at Inception
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Received	(Received)	(Received)	Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Hedged	Potential	ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
FOREIGN CURRENCY	oi Replicateu	identifie	(a)	or Certifal Clearinghouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Faiu	income	value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accietion	item	Exposure	⊏⊓uty	(0)
	8626 Tokyo Multifamily	v		BANK OF AMERICA NA																		1
USD SELL JPY	Partnership LP OIA		Currency	B4TYDEB6GKMZ0031MB27	03/09/2022	09/09/2022 .	L	9,552,791	115.1496				464,790		464,790	1,796	462,995			31,821		0002
FOREIGN CURRENCY			,																	·		1
FORWARD CONTRACT BUY				THE TORONTO-																		1
GBP SELL USD	Offset Hedge	NA	Currency	DOMINION BANK PT3QB789TSUIDF371261 .	03/17/2022	08/12/2022 .		32,897,383	0.7599				(62,551)		(62,551)	(139, 897)	77,346			99,664		0002
FOREIGN CURRENCY	DE OEK D. AC L.			THE TODANTO																		1
FORWARD CONTRACT BUY SEK SELL USD	Offset Hedge	NA	Currency	THE TORONTO- DOMINION BANK PT3QB789TSUIDF371261 .	02/17/2022	00/16/2022		39.702.264	9.3194				(170,479)		(170,479)	(303,685)	133.206			135.077		0002
FOREIGN CURRENCY	7107B 101 Miller St	NA	currency	DUMINIUM BANK PI3QB/8915UIDF3/1201.	03/1//2022	09/ 16/2022 .	·	39,702,204	9.3194				(1/0,4/9)		(1/0,4/9)	(303,683)				135,077		0002
FORWARD CONTRACT BUY																						1
USD SELL AUD		BA-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76 .	03/22/2022	06/16/2022 .	L L	5,704,307	1.3411				(27, 318)		(27,318)	(303)	(27,015)			13, 100		0002
FOREIGN CURRENCY			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					, ,								,						1
FORWARD CONTRACT BUY				THE TORONTO-																		1
USD SELL EUR	9522 Tarragona OIA	BA-1	Currency	DOMINION BANK PT3QB789TSUIDF371261 .	03/22/2022	12/15/2023 .		974,503	0.8722				(2,643)		(2,643)	643	(3,286)			6,371		0002
FOREIGN CURRENCY																						1
FORWARD CONTRACT BUY		D 0 0		MORGAN STANLEY	00 (00 (0000	00 (40 (0000		4 000 445	0.4040				(40,007)		(40,007)	F 000	(04.000)			44.004		0000
USD SELL SEK FOREIGN CURRENCY	01A	D-2-2	Currency	CAPITAL SERVICE 17331LVCZKQKX5T7XV54 .	03/23/2022			4,200,445	9.4042				(19,867)		(19,867)	5,096	(24,963)			14,291		0002
FORWARD CONTRACT BUY	0721NOK T_C Furana I P																					1
USD SELL NOK	OTA	BA-1	Currency	HSBC BANK USA 1/1E8VN30JCEQV1H4R804	03/23/2022	01/20/2023		12,991,401	8.7750				(107.642)		(107,642)	(153, 146)	45.505			58,397		0002
FOREIGN CURRENCY	****		,,																			
FORWARD CONTRACT BUY																						1
USD SELL AUD	8863 Perth OIA	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 .	03/23/2022	04/29/2022 .		309,603,239	1.3404				(1,021,169)		(1,021,169)	37,644	(1,058,813)			436,343		0002
FOREIGN CURRENCY	BP6QZ34 JAPAN TREASURY																					1
FORWARD CONTRACT BUY				DAROLAVO DANK DLO OCCOCEZVIRELZONICEZO	00 (05 (0000	07 (05 (0000		00 007 000	404 5540				(00, 000)		(00, 000)	00.000	(444 545)			040 055		0000
USD SELL JPY	0% due 07/04/2022 C0237#AA6 ALTIMA	DA-1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 .	03/25/2022	07/05/2022 .		82,267,963	121.5540				(90,622)		(90,622)	23,923	(114,545)			210,955		0002
	DENTAL CANADA HLDGS-																					1
	INC 11 1/4% Due																					1
FOREIGN CURRENCY	6/15/2023 FMAN31																					1
FORWARD CONTRACT BUY	11.25% due			MORGAN STANLEY																		1
	06/15/2023	D-1	Currency	CAPITAL SERVICE 17331LVCZKQKX5T7XV54 .	03/30/2022	06/30/2022 .		38,281,064	1.2499				12,950		12,950	(3,283)	16,233			95,571		0002
	total - Forwards - He	edging Other											72,596,968		72,572,099	(14,932,806)	61,144,517			14,555,222		XXX
1479999999. Subt													72,596,968		72,572,099	(14,932,806)	61,144,517			14,555,222		XXX
	total - SSAP No. 108													XXX							XXX	XXX
				Annuity Guarantees Under SSAP No.1	08							14, 157, 652	23,037,469		(383, 333, 169)		62, 107, 774			90,392,550		XXX
1699999999. Subt	total - Hedging Effect	ctive Variable	Annuity Gu	arantees Under SSAP No.108										XXX							XXX	XXX
	total - Hedging Othe	r								(2,372,556)	(6,310,395)	21,931,812	318,914,849	XXX	318,889,980	(130,918,729)	220,350,439	177,526		91,487,740	XXX	XXX
1719999999. Subt	total - Replication									916,368,173	201,751,375	77, 199, 241	775,308,267	XXX	795,914,549			(50, 167, 669)	1	2,528,514,308	XXX	XXX
1729999999. Subt	total - Income Gene	ration												XXX							XXX	XXX
1739999999. Subt	total - Other													XXX							XXX	XXX
1749999999. Subt	total - Adjustments f	or SSAP No.	108 Derivat	ives										XXX							XXX	XXX
1759999999 - Tota										913.995.617	195.440.980	113,288,705	1.117.260.585		731.471.360	(130.918.729)	282.458.213	(49.990.143)	1	2.710.394.598	XXX	XXX
										3.0,000,011	.00,, 000	, 200, 700	., ,200,000		. 5.,, 500	(100,010,720)	102, 100, 210	(10,000,140)		_,,		,,,,,,

_		
(a)	Code	Description of Hedged Risk(s)
T T		

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period	
1	0001	Hedges the interest rate risk of the underlying invested assets	.]
	0002	Hedges the credit risk of the underlying invested assets	
	0003	Hedges the currency risk of the underlying foreign currency denominated invested assets	

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 ${f N}$ ${f O}$ ${f N}$ ${f E}$

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterpa	arty Offset	Book	/Adjusted Carrying \	/alue		Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		, <u>g</u>	<u> </u>						·
BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	У	Υ			56,582,030	(27, 150, 117)	29,431,913	59,918,540	(70, 122, 248)		122, 103, 507	122, 103, 507
BARCLAYS BANK PLC	Υ	Υ	3,550,170		3,321,232	(396,761)		3,321,232	(396,761)		1,368,851	
BNP PARIBAS ROMUWSFPU8MPR08K5P83	У	Y	46,620,000		47,591,122	(4,917,193)		49, 143, 499	(3,488,262)		472,377,600	468,431,529
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	У	У			191,478,720	(40,573,709)	150,905,011	200,220,318	(321, 108, 782)		1,947,943,983	1,947,943,983
CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	У	Υ	50,620,000		81, 157, 724	(47,090,233)		99,860,922	(48,729,400)	511,522	29,377,597	12,825,088
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	У	У				(116,608)			(116,608)			
GOLDMAN SACHS BANK USA	У	У	298,420,000		285,588,698	(711,611)		295,075,243	(409,437)		4,829,213,317	4,815,670,403
HSBC BANK USA	Y	Y	9,590,000		11,059,094	(107,642)	1,361,452	11,059,094	(107,642)	1,361,452	797,984	797,984
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	У	У	335,340,000		373,690,568	(50,252,901)		408,302,387	(88,570,688)		2,496,515,951	2,484,613,617
MORGAN STANLEY CAPITAL SERVICES INC	У	Y	121,490,000		228,474,367	(4,910,745)	102,073,622	229,787,202	(100,256,042)	8,041,160	2,802,185,987	2,802,185,987
ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	У	Y			2,689,594	(7,830,219)		3,385,947	(9, 202, 358)		863,041	
THE BANK OF NOVA SCOTIA L319ZG2KFGXZ61BMYR72	У	N				(1,961,435)			(2,276,275)		134,378	
THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	Y	Y	9,970,000		17,600,947	(4,686,505)	2,944,442	17,600,947	(4,321,967)	3,308,980	3,618,810	3,618,810
SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	Y	У			2,657,665	(2,723,000)		908,671	(3,605,523)		2,041,096	1,975,761
029999999. Total NAIC 1 Designation			875,600,170		1,301,891,761	(193,428,679)	286,716,440	1,378,584,002	(652,711,993)	13,223,114	12,708,542,102	12,660,909,821
DEUTSCHE BK AG 7LTWFZY1CNSX8D621K86	У	У	4,100,000		3,973,532			3,973,532			22,758	
039999999. Total NAIC 2 Designation			4,100,000		3,973,532			3,973,532			22,758	
0799999999. Total NAIC 6 Designation			•									
0899999999. Aggregate Sum of Central Clearinghouses (Excluding	Exchange Trac	led)	1,592,260	<u>- </u>	4,823,971		3,231,711	4,823,971	(3, 198, 152)	33,559	1,829,737	1,829,737
099999999 - Gross Totals			881, 292, 430		1,310,689,264	(193,428,679)	289,948,151	1,387,381,505	(655,910,145)	13,256,673	12,710,394,597	12,662,739,558
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,310,689,264	(193,428,679)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Type of Margin
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	Treasury	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	6,067,062	4,885,000	5,583,836	02/15/2047	
CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76	Treasury	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	114,212,219	96,017,000	109,752,963	02/15/2047	V
BANK OF AMERICA N.A. B4TYDEB6GKMZ0031MB27	Treasury	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	11, 273, 129	8,479,600	9,692,671	02/15/2047	V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			121,986		121,986		VV
SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	Cash			2,900,000		2,900,000		VV
ROYAL BANK OF CANADA ES7 IP3U3RHI GC7 1XBU11 ES7 IP3U3RHI GC7 1XBU11	Cash			5,680,000		5,680,000		V
019999999 - Total	•			140,254,396	109,381,600	133,731,456	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
THE TORONTO-DOMINION BANK PT30B789TSUIG	F371261 Cash			9,970,000		XXX		V
HSBC BANK USA	1H4R804 Cash			9,590,000		XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU	57RNE97 Cash					XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14F	NAYLU02 Cash.			298,420,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC	5T7XV54 Cash			121,490,000		XXX		
DEUTSCHE BK AG 7LTWFZY1CNSX	D621K86 Cash.			4, 100, 000		XXX		V
BNP PARIBAS ROMUNSFPU8MPS	08K5P83 Cash			46,620,000		XXX		
MORGAN STANLEY & CO LLC 9R7GPTS07KV3L	QJZQ078 Cash			1,592,260		XXX		
CREDIT AGRICOLE 969500TJ5KRT0	JQWXH05 Cash			50,620,000		XXX		
BARCLAYS BANK PLC	0UK5573 Cash.			2,730,000		XXX		
BARCLAYS BANK PLC G5GSEF7VJP51	OUK5573 Treasury	912796-85-9	B 07/28/22	90,094	91,000	XXX		V
BARCLAYS BANK PLC G5GSEF7VJP51	OUK5573 Treasury	912796-V3-0	CMB 05/31/22	730,077	736,000	XXX		V
029999999 - Total				881,292,431	827,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

	CDHS				Hedge	d Item							He	dging Instrume	ents			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
				Fair Value					Current Year				Hedging					
				Gain (Loss)			Current Year		Increase				Instruments'					
		Prior Fair	Ending Fair	in Full	Fair Value		Increase	Change in	(Decrease)				Current Fair					
		Value in Full		Contract	Gain (Loss)		(Decrease)	the Hedged	in VM-21		Current Year		Value	Hedge Gain				
		Contract		Cash Flows	in Hedged	Current Year	in VM-21	Item	Liability		Fair Value	Current Year	Fluctuation	(Loss) in			Current Year	
		Cash Flows	Cash Flows	Attributed to	Item	Increase	Liability	Attributed to	Attributed to		Fluctuation	Natural			Current Year		Total	Ending
		Attributed to	Attributed to	Interest	Attributed to		Attributed to	Hedged Risk	Hedged	Prior	of the	Offset to	Attributed to	Deferred	Prescribed	Additional	Deferred	Deferred
		Interest	Interest	Rates	Hedged	in VM-21	Interest	Percentage	Risk	Deferred	Hedge	VM-21	Hedged	Adjustment	Deferred	Deferred	Amortization	Balance
Identifier	Description	Rates	Rates	(4-3)	Risk	Liability	Rates	(6(5)	(8*9)	Balance	Instruments	Liability	Risk	[12-(13+14)]	Amortization	Amortization	(16+17)	(11+15+18)
						\	-											
								·····										
			·····									-		-				
												-						
Total								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)

(Securitie	es lending collateral assets reported in aggregate on Line 10	or the	Assets page and	i not included on Sch	ledules A, B, BA, D,	
1	2	3	4	5	6	7
			NAIC			
			Designation,			
			NAIC			
			Designation			
			Modifier and SVO			
CUSIP			Administrative		Book/Adjusted	
Identification	Description	Code	Symbol	Fair Value	Carrying Value	Maturity Date
	otal - U.S. Government Bonds					XXX
0309999999. T	otal - All Other Government Bonds					XXX
0509999999. T	otal - U.S. States, Territories and Possessions Bonds					XXX
0709999999. T	otal - U.S. Political Subdivisions Bonds					XXX
0909999999. T	otal - U.S. Special Revenues Bonds					XXX
1109999999. T	otal - Industrial and Miscellaneous (Unaffiliated) Bonds				-	XXX
1309999999. T	otal - Hybrid Securities					XXX
1509999999. T	otal - Parent, Subsidiaries and Affiliates Bonds					XXX
1909999999. S	ubtotal - Unaffiliated Bank Loans					XXX
	otal - Issuer Obligations		_	_	_	XXX
	otal - Residential Mortgage-Backed Securities					XXX
2439999999. T	otal - Commercial Mortgage-Backed Securities					XXX
2449999999. T	otal - Other Loan-Backed and Structured Securities					XXX
2459999999. T	otal - SVO Identified Funds					XXX
2469999999. T	otal - Affiliated Bank Loans					XXX
2479999999. T	otal - Unaffiliated Bank Loans					XXX
2489999999. T	otal - Unaffiliated Certificates of Deposit					XXX
2509999999. T						XXX
4109999999. T	otal - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial	and Mi	scellaneous			
(Unaffiliated)						XXX
4409999999. T	otal - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, S	Subsidia	ries and Affiliates			XXX
4509999999. T	otal - Preferred Stocks (Schedule D, Part 2, Section 1 type)					XXX
5109999999. T	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial	and Mi	scellaneous			
(Unaffiliated)						XXX
5409999999. T	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual F	unds				XXX
5609999999. T	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Inve	stment ⁻	Trusts			XXX
5809999999. T	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-E	nd Fund	is			XXX
5979999999. T	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, S			XXX		
	otal - Common Stocks (Schedule D, Part 2, Section 2 type)			XXX		
	otal - Preferred and Common Stocks			XXX		
	Cash	3,344,093,962	3,344,093,962			
	otal - Cash (Schedule E Part 1 type)		_	3,344,093,962	3,344,093,962	XXX
9999999999 - 7	Totals			3,344,093,962	3,344,093,962	XXX
Canaral Interro						

Genera	l Ir	ıte	rr	og	at	or	ies:	

1.	Total activity for the year	Fair Value \$	1,097,287,479	Book/Adjusted Carrying Value \$	1,097,287,479	
^	A		0.005.444.004	D 1 /A - 12 1	0.005.444.004	

^{....} NAIC 6 \$ NAIC 5 \$

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securit	ies lending collateral assets included on Schedules A, B, BA,	D, DB	and E and not re	eported in aggregate	on Line 10 of the As	sets page)
1	2	3	4	5	6	7
			NAIC			
			Designation,			
			NAIC			
			Designation			
			Modifier and SVO			
CUSIP			Administrative		Book/Adjusted	
Identification	Description	Code	Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
identification	Description	Code	Syllibol	Fall Value	Carrying value	Maturity Date
		<i></i>				·····
		·····				
						• • • • • • • • • • • • • • • • • • • •
						•
9999999999 -	Totals	1				XXX

General	Interrogatories:
---------	------------------

Total activity for the year
 Average balance for the year

Fair Value \$ Book/Adjusted Carrying Value Carrying Value Carry

SCHEDULE E - PART 1 - CASH

		Month	End Depository	Balances				
1	2	3	4	5		ance at End of Eacluring Current Quarte		9
			Amount of	Amount of	6	7	8	
		Rate of	Interest Received During Current	Interest Accrued at Current				
Depository	Code	Interest		Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A London, UK				Ctatomont Date		12,219,164		.XXX
Citibank, N.A. New Castle, DE						(6,047,136)		
Citibank, N.A New York, NY								XXX
Harris, N.A Chicago, IL					822.362	718.457	352.016	XXX
JPMorgan Chase Bank, N.A Houston, TX			2,591		9,625,263	18,465,926	30,114,573	XXX
JPMorgan Chase Bank, N.A New York, NY					(1,995,677)	(75,436,482)	181,470,548	.xxx
The Northern Trust Company Chicago, IL					213,621	158,914	150,456	xxx.
Wells Fargo, N.A Minneapolis, MN					(13, 150, 812)	(12,011,700)	(10,389,967)	xxx.
Wells Fargo, N.A San Francisco, CA					13,814	13,379	12,889	xxx.
Bank of America New York, NY								xxx.
New York, NY								
CD Matures October 27,								
Carver Federal Savings FSB 2022		0.320		8,784	6,334,618	6,334,618	6,334,618	xxx.
0199998. Deposits in depositories that do not								
exceed the allowable limit in any one depository (See								
instructions) - Open Depositories	XXX	XXX				(10.001.700)		XXX
0199999. Totals - Open Depositories	XXX	XXX	5,345	8,784	216,741,827	(43,891,726)	377,590,925	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	5.345	8.784	216,741,827	(43,891,726)	377,590,925	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	210,171,021	(40,001,720)	011,000,020	XXX
0499999. Casii iii Company's Office	^^^	^^^	^^^	^^^				^^^
0599999. Total - Cash	XXX	XXX	5,345	8,784	216,741,827	(43,891,726)	377,590,925	XXX

8609999999 - Total Cash Equivalents

STATEMENT AS OF MARCH 31, 2022 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter												
1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received				
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year				
0109999999.	otal - U.S. Government Bonds		·									
0309999999.	otal - All Other Government Bonds											
0509999999.	otal - U.S. States, Territories and Possessions Bonds											
	otal - U.S. Political Subdivisions Bonds											
	FED HOME IN DISCOUNT NT		03/31/2022	0.003	05/01/2022	23,999,935		2				
	FED HOME LIN DISCOUNT NT		03/31/2022	0.140	04/14/2022	15,999,191		62				
001000000	TVA DISCOUNT NOTE Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations		03/31/2022	0.150	04/06/2022	4,999,896		21				
00199999999	subiolai - Borius - U.S. Special Revenues - Issuer Obligations					44,999,022		85 85				
090999999999999999999999999999999999999	otal - U.S. Special Revenues Bonds otal - Industrial and Miscellaneous (Unaffiliated) Bonds					44,999,022		85				
	otal - Hybrid Securities otal - Parent. Subsidiaries and Affiliates Bonds											
	Subtotal - Unaffiliated Bank Loans											
	otal - Issuer Obligations					44,999,022		85				
	Total - Residential Mortgage-Backed Securities											
	Total - Commercial Mortgage-Backed Securities											
	Total - Other Loan-Backed and Structured Securities											
	Total - SVO Identified Funds											
	otal - Affiliated Bank Loans											
	otal - Unaffiliated Bank Loans											
2509999999.	otal Bonds					44,999,022		85				
			·····									
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