# QUARTERLY STATEMENT

**OF THE**

**TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

FOR THE QUARTER ENDED
SEPTEMBER 30, 2020

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

# 2020

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

# QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

# Teachers Insurance and Annuity Association of America

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 730 Third Avenue (Street and Number)

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

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

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

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

Internet Website Address tiaa.org

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

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

## OFFICERS

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

## OTHER

| | | |
|---|---|---|
| Vijay Chandur Advani #, SEVP, Executive Chairman, Nuveen | John Lewis Douglas #, SEVP, Advisor to the CEO | Lori Dickerson Fouché #, SEVP, Advisor to the CEO |
| Rahul Narandas Merchant, SEVP, Head of Client Services and Tech | Jose Manuel Minaya #, SEVP, Chief Executive Officer, Nuveen | David George Nason #, SEVP, Chief Legal, Risk and Compliance Officer |
| Austin Penn Wachter #, SVP, Chief Accounting Officer and Corporate Controller | Sean Nigel Woodroffe, SEVP, Chief Human Resources Officer | |

## DIRECTORS OR TRUSTEES

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

State of New York
County of New York SS:

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

Roger Walton Ferguson, Jr.
President & Chief Executive Officer

Derek Brandon Dorn
SMD & Corporate Secretary

Glenn Robert Richter
SEVP & Chief Financial Officer

Subscribed and sworn to before me this 13th day of November, 2020

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

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

# ASSETS

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

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

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Statement Date | 2<br>December 31 Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 221,995,936,086 less $ included in Line 6.3 (including $ Modco Reserve) | 221,995,936,086 | 215,462,343,673 |
| 2. | Aggregate reserve for accident and health contracts (including $ Modco Reserve) | 1,345 | 1,345 |
| 3. | Liability for deposit-type contracts (including $ Modco Reserve) | 2,102,335,730 | 1,599,870,197 |
| 4. | Contract claims: | | |
| | 4.1 Life | 1,037,222,276 | 699,109,446 |
| | 4.2 Accident and health | | |
| 5. | Policyholders' dividends/refunds to members $ 3,007,302 and coupons $ due and unpaid | 3,007,302 | 4,332,398 |
| 6. | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco) | 793,762,831 | 1,891,315,468 |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco) | 1,152,811,042 | |
| | 6.3 Coupons and similar benefits (including $ Modco) | | |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums | 751,284 | 496,936 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | | |
| | 9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act | | |
| | 9.3 Other amounts payable on reinsurance, including $ assumed and $ 3,738,543 ceded | 3,738,543 | 4,050,246 |
| | 9.4 Interest Maintenance Reserve | 3,508,458,703 | 2,089,761,290 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ , accident and health $ and deposit-type contract funds $ | | |
| 11. | Commissions and expense allowances payable on reinsurance assumed | | |
| 12. | General expenses due or accrued | 1,017,601,671 | 1,046,215,119 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances) | 10,379,003 | 7,949,075 |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | 43,232,354 | 43,428,232 |
| 15.1 | Current federal and foreign income taxes, including $ on realized capital gains (losses) | 57,627,085 | 14,040,123 |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 3,335,605 | 5,092,886 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | 220,283,052 | 229,278,978 |
| 18. | Amounts held for agents' account, including $ agents' credit balances | | |
| 19. | Remittances and items not allocated | 230,431,221 | 147,744,259 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. | Liability for benefits for employees and agents if not included above | 154,163,004 | 160,861,522 |
| 22. | Borrowed money $ 749,000,000 and interest thereon $ | 749,000,000 | |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | 5,207,671,937 | 6,323,298,167 |
| | 24.02 Reinsurance in unauthorized and certified ($ ) companies | | |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ) reinsurers | | |
| | 24.04 Payable to parent, subsidiaries and affiliates | 691,617,372 | 725,098,673 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | | |
| | 24.08 Derivatives | 185,885,563 | 197,952,711 |
| | 24.09 Payable for securities | 659,826,849 | 201,377,224 |
| | 24.10 Payable for securities lending | 400,716,751 | 362,595,798 |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 1,694,140,754 | 1,742,732,615 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 241,923,937,363 | 232,958,946,382 |
| 27. | From Separate Accounts Statement | 40,689,260,548 | 43,764,621,849 |
| 28. | Total liabilities (Lines 26 and 27) | 282,613,197,911 | 276,723,568,230 |
| 29. | Common capital stock | 2,500,000 | 2,500,000 |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other than special surplus funds | | |
| 32. | Surplus notes | 6,289,926,658 | 5,041,392,557 |
| 33. | Gross paid in and contributed surplus | 550,000 | 550,000 |
| 34. | Aggregate write-ins for special surplus funds | 33,044,783,099 | 33,827,353,054 |
| 35. | Unassigned funds (surplus) | | |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 shares common (value included in Line 29 $ ) | | |
| | 36.2 shares preferred (value included in Line 30 $ ) | | |
| 37. | Surplus (Total Lines 31+32+33+34+35-36) (including $ 76,183,540 in Separate Accounts Statement) | 39,335,259,757 | 38,869,295,611 |
| 38. | Totals of Lines 29, 30 and 37 | 39,337,759,757 | 38,871,795,611 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 321,950,957,668 | 315,595,363,842 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Derivative collateral - payable | 828,906,291 | 871,580,827 |
| 2502. | Miscellaneous liabilities | 596,237,698 | 578,587,960 |
| 2503. | Deferred gain on asset transfer with affiliate | 314,806,759 | 340,073,478 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | (45,809,994) | (47,509,650) |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 1,694,140,754 | 1,742,732,615 |
| 3101. | | | |
| 3102. | | | |
| 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. | Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | | |
| 3401. | Conting. res. for invest. losses, annuity and insurance mort. and other risks ** | 33,044,783,099 | 33,827,353,054 |
| 3402. | | | |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | 33,044,783,099 | 33,827,353,054 |

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

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

# SUMMARY OF OPERATIONS

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

# CASH FLOW

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

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

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

# EXHIBIT 1

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

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

# NOTES TO FINANCIAL STATEMENTS

## 1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Principles

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

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

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

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

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

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

B. Use of Estimates in Preparation of the Financial Statements

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

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

C. Accounting Policy

(1) No material change

(2) Not applicable

(3) - (5) No material change

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

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

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

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

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

(7) - (13) No material change

D. Going Concern

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

**2. Accounting Changes and Corrections of Errors**

Not applicable

**3. Business Combinations and Goodwill**

Not applicable

**4. Discontinued Operations**

Not applicable

**5. Investments**

A. Mortgage Loans

No material change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

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

# NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

(4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 180,212,243
2. 12 Months or Longer $ 107,592,194

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) No material change

(2) No material change

(3) a. No material change

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

c. No material change

(4) No material change

# NOTES TO FINANCIAL STATEMENTS

(5) No material change

(6) Not applicable

(7) No material change

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No material change

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

Not applicable

L. Restricted Assets

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

| | Gross (Admitted and Nonadmitted) Restricted | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| Restricted Asset Category | Total General Account (G/A) | G/A Supporting (S/A) Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) | Total From Prior Year | Increase / (Decrease (5 minus 6)) | Total Nonadmitted Restricted | Total Admitted Restricted (5 minus 8) | Gross (Admitted & Nonadmitted) Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Subject to contractual obligation for which liability is not shown | | $ — | $ — | $ — | $ — | $ — | $ — | $ — | $ — | 0.000% | 0.000% |
| Collateral held under security lending agreements | 401 | — | 5 | — | 406 | 395 | 11 | — | 406 | 0.124% | 0.126% |
| Subject to repurchase agreements | — | — | — | — | — | — | — | — | — | 0.000% | 0.000% |
| Subject to reverse repurchase agreements | — | — | — | — | — | — | — | — | — | 0.000% | 0.000% |
| Subject to dollar repurchase agreements | — | — | — | — | — | — | — | — | — | 0.000% | 0.000% |
| Subject to dollar reverse repurchase agreements | — | — | — | — | — | — | — | — | — | 0.000% | 0.000% |
| Placed under option contracts | — | — | — | — | — | — | — | — | — | 0.000% | 0.000% |
| Letter stock or securities restricted as to sale – excluding FHLB capital stock | — | — | — | — | — | — | — | — | — | 0.000% | 0.000% |
| FHLB capital stock | 162 | — | — | — | 162 | 104 | 58 | — | 162 | 0.050% | 0.050% |
| On deposit with states | 17 | — | — | — | 17 | 17 | — | — | 17 | 0.005% | 0.005% |
| On deposit with other regulatory bodies | — | — | — | — | — | — | — | — | — | 0.000% | 0.000% |
| Pledged as collateral to FHLB (including assets backing funding agreements) | 1,578 | — | — | — | 1,578 | 449 | 1,129 | — | 1,578 | 0.484% | 0.490% |
| Pledged as collateral not captured in other categories | 34 | — | — | — | 34 | 35 | (1) | — | 34 | 0.010% | 0.011% |
| Other restricted assets | 25 | — | 21 | — | 46 | 124 | (78) | — | 46 | 0.014% | 0.014% |
| **Total restricted assets** | $ 2,217 | $ — | $ 26 | $ — | $2,243 | $1,124 | $ 1,119 | $ — | $ 2,243 | 0.688% | 0.697% |

(2) - (3) No material change

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

| Collateral Assets | 1 Book/Adjusted Carrying Value (BACV) | 2 Fair Value | 3 % of BACV to Total Assets (Admitted and Nonadmitted)* | 4 % of BACV to Total Admitted Assets** |
|---|---|---|---|---|
| General Account: | | | | |
| a. Cash, Cash Equivalents and Short-Term Investments | $ 829 | $ 829 | 0.290 % | 0.295 % |
| b. Schedule D, Part 1 | — | — | — % | — % |
| c. Schedule D, Part 2, Section 1 | — | — | — % | — % |
| d. Schedule D, Part 2, Section 2 | — | — | — % | — % |
| e. Schedule B | — | — | — % | — % |
| f. Schedule A | — | — | — % | — % |
| g. Schedule BA, Part 1 | — | — | — % | — % |
| h. Schedule DL, Part 1 | 401 | 401 | 0.140 % | 0.143 % |
| i. Other | — | — | — % | — % |
| **j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)** | $ 1,230 | $ 1,230 | 0.431 % | 0.437 % |
| Separate Account: | | | | |
| k. Cash, Cash Equivalents and Short-Term Investments | $ — | $ — | — % | — % |
| l. Schedule D, Part 1 | — | — | — % | — % |
| m. Schedule D, Part 2, Section 1 | — | — | — % | — % |
| n. Schedule D, Part 2, Section 2 | — | — | — % | — % |
| o. Schedule B | — | — | — % | — % |
| p. Schedule A | — | — | — % | — % |
| q. Schedule BA, Part 1 | — | — | — % | — % |
| r. Schedule DL, Part 1 | 5 | 5 | 0.012 % | 0.012 % |
| s. Other Separate Account | — | — | — % | — % |
| **t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)** | $ 5 | $ 5 | 0.012 % | 0.012 % |

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

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

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

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

M. Working Capital Financial Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

No material change

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

No material change

**6. Joint Ventures, Partnerships and Limited Liability Companies**

No material change

# NOTES TO FINANCIAL STATEMENTS

## 7. Investment Income

No material change

## 8. Derivative Instruments

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

(8) Not applicable

B. Not applicable

## 9. Federal Income Tax

No material change

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

No material change

## 11. Debt

A. Not applicable

B. FHLBNY (Federal Home Loan Bank of New York) Agreements

(1) The Company is a member of the Federal Home Loan Bank of New York (FHLBNY). Through its membership, the Company has the ability to conduct business activity (Advances) with the FHLBNY. It is part of the Company's strategy to utilize these funds to provide additional liquidity to supplement existing sources or use the funds to earn a spread on its investment. The Company is required to pledge collateral to the FHLBNY in the form of eligible securities for all advances received. The Company considers the amount of collateral pledged to the FHLBNY as the amount encumbered by advances from the FHLBNY at a point in time. The Company has determined the estimated maximum borrowing capacity as $16,097,547,883. The Company calculated this amount using 5% of total net admitted assets at the current reporting date.

(2) FHLB Capital Stock

a. Aggregate Total

| | 1<br>Total (2+3) | 2<br>General Account | 3<br>Separate Account |
|---|---|---|---|
| 1. Current Year as of September 30, 2020 | | | |
| a) Membership Stock - Class A | $ — | $ — | $ — |
| b) Membership Stock - Class B | $ 87,637,000 | $ 87,637,000 | $ — |
| c) Activity Stock | $ 73,885,500 | $ 73,885,500 | $ — |
| d) Excess Stock | $ — | $ — | $ — |
| e) Aggregate Total (a+b+c+d) | $ 161,522,500 | $ 161,522,500 | $ — |
| f) Actual or estimated Borrowing Capacity as Determined by the Insurer | $ 16,097,547,883 | $ 16,097,547,883 | $ — |
| 2. Prior Year-end as of 12/31/2019 | | | |
| a) Membership Stock - Class A | $ — | $ — | $ — |
| b) Membership Stock - Class B | $ 83,717,600 | $ 83,717,600 | $ — |
| c) Activity Stock | $ 20,700,000 | $ 20,700,000 | $ — |
| d) Excess Stock | $ — | $ — | $ — |
| e) Aggregate Total (a+b+c+d) | $ 104,417,600 | $ 104,417,600 | $ — |
| f) Actual or estimated Borrowing Capacity as Determined by the Insurer | $ 15,779,768,192 | $ 15,779,768,192 | $ — |

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

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

# NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date

| | 1<br>Fair Value | 2<br>Carrying Value | 3<br>Aggregate Total Borrowing |
|---|---|---|---|
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | $ 1,781,109,773 | $ 1,577,947,480 | $ 1,641,900,000 |
| 2. Current Year General Account Total Collateral Pledged | $ 1,781,109,773 | $ 1,577,947,480 | $ 1,641,900,000 |
| 3. Current Year Separate Account Total Collateral Pledged | $ — | $ — | $ — |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged | $ 492,404,393 | $ 448,550,194 | $ 460,000,000 |

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

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

b. Maximum Amount during Reporting Period (Current Year)

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

(1) - (3) No material change

# NOTES TO FINANCIAL STATEMENTS

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

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

(5) - (11) No material change

(12) - (18) Not applicable

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

E. Defined Contribution Plans

No material change

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

Not applicable

H. Postemployment Benefits and Compensated Absences

Not applicable

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

No material change

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

(1) - (10) No material change

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

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

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

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

# NOTES TO FINANCIAL STATEMENTS

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

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

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

(12)-(13) No material change

**14. Liabilities, Contingencies and Assessments**

No material change

**15. Leases**

No material change

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

No material change

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No material change

(2) The fair value of securities on loan was $391,480,548. The fair value of cash collateral received as of September 30, 2020, was $400,716,750. This collateral is reported in "Securities lending reinvested collateral assets" with an offsetting collateral liability of $400,716,750 included in "Payable for securities lending".

(3)-(7) Not applicable.

C. Wash Sales

Not applicable

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

Not applicable.

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

Not applicable.

## 20. Fair Value Measurements

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

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

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

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

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

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

Level 2 inputs include:

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

***Level 3*** – Inputs are unobservable inputs for the asset or liability supported by little or no market activity. Unobservable inputs reflect the Company's own assumptions about the assumptions that market participants would use in pricing the asset or liability. The Company's data used to develop unobservable inputs is adjusted if information is reasonably available without undue cost and effort that indicates that market participants would use different assumptions.

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

***NAV Practical Expedient -*** TIAA has elected the NAV Practical expedient for certain investments held by its separate account. These investments are excluded from the valuation hierarchy, as these investments are fair valued using their net asset value as a practical expedient since market quotations or values from independent pricing services are not readily available. The separate account assets that have elected the NAV practical expedient represent investments in limited partnerships and limited liability companies that invest in real estate properties. The fair value, determined by the NAV practical expedient, of these assets was $354,166,389 and total unfunded commitments was $954,152,539 at September 30, 2020. For these investments, redemptions are prohibited prior to liquidation.

# NOTES TO FINANCIAL STATEMENTS

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

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

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

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

The following is a reconciliation of the beginning and ending balances for assets and liabilities measured and reported at fair value using Level 3 inputs at September 30, 2020 (in millions):

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

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

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

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

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

(4) See 20.B.

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

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

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

**Level 1 financial instruments**

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

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

**Level 2 financial instruments**

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

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

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

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

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

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

**Level 3 financial instruments**

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

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

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

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

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

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

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

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

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

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

C. Aggregate fair value for all financial instruments

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

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

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

D. Not applicable.

E. See 20.A.

**21. Other Items**

No material change

**22. Events Subsequent**

Subsequent events have been considered through November 6, 2020 for the statutory statement issued on November 6, 2020. No subsequent events were noted.

**23. Reinsurance**

No material change

**24. Retrospectively Rated Contracts and Contracts Subject to Redetermination**

Not applicable.

**25. Changes in Incurred Losses and Loss Adjustment Expenses**

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

# NOTES TO FINANCIAL STATEMENTS

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

**26. Intercompany Pooling Arrangements**

Not applicable.

**27. Structured Settlements**

Not applicable.

**28. Health Care Receivables**

Not applicable

**29. Participating Policies**

Not applicable.

**30. Premium Deficiency Reserves**

No material change

**31. Reserves for Life Contracts and Annuity Contracts**

No material change

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

No material change

**33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

No material change

**34. Premiums and Annuity Considerations Deferred and Uncollected**

No material change

**35. Separate Accounts**

No material change

**36. Loss/Claims Adjustment Expense**

No material change

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

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

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

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

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

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

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

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

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

# GENERAL INTERROGATORIES

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

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

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

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

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

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

## FINANCIAL

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

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

## INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

| | | 1<br>Prior Year-End Book/Adjusted Carrying Value | 2<br>Current Quarter Book/Adjusted Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 695,914,359 | $ 325,161,087 |
| 14.22 | Preferred Stock | $ | $ |
| 14.23 | Common Stock | $ 4,937,644,872 | $ 4,423,204,198 |
| 14.24 | Short-Term Investments | $ | $ |
| 14.25 | Mortgage Loans on Real Estate | $ | $ |
| 14.26 | All Other | $ 24,135,690,729 | $ 21,802,024,767 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 29,769,249,960 | $ 26,550,390,052 |
| 14.28 | Total Investment in Parent included in Lines 14.21 to 14.26 above | $ | $ |

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ X ] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ X ] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 400,716,751

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

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

# GENERAL INTERROGATORIES

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

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

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

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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

17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

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

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

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

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

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

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

18.2 If no, list exceptions:

At September 30, 2020, 51 bond instruments and one preferred stock instrument from 41 issuers did not meet the filing requirements of the Purposes and Procedures Manual of the National Association of Insurance Commissioners (NAIC) Investment Analysis Office. 37 instruments are pending submission to the Securities Valuation Office (SVO) and 14 instruments are pending submission to CUSIP Global Services. Exceptions totaled $1,240,611,917 or 0.60% of all long-term bonds, equities, and Replication Synthetic Asset Transactions (RSATs).

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

| | | | 1<br>Amount |
|---|---|---|---|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | | |
| | 1.1 Long-Term Mortgages In Good Standing | | |
| | 1.11 Farm Mortgages | $ | |
| | 1.12 Residential Mortgages | $ | 768,671,061 |
| | 1.13 Commercial Mortgages | $ | 33,011,877,697 |
| | 1.14 Total Mortgages in Good Standing | $ | 33,780,548,757 |
| | 1.2 Long-Term Mortgages In Good Standing with Restructured Terms | | |
| | 1.21 Total Mortgages in Good Standing with Restructured Terms | $ | |
| | 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | | |
| | 1.31 Farm Mortgages | $ | |
| | 1.32 Residential Mortgages | $ | 1,382,571 |
| | 1.33 Commercial Mortgages | $ | |
| | 1.34 Total Mortgages with Interest Overdue more than Three Months | $ | 1,382,571 |
| | 1.4 Long-Term Mortgage Loans in Process of Foreclosure | | |
| | 1.41 Farm Mortgages | $ | |
| | 1.42 Residential Mortgages | $ | 506,702 |
| | 1.43 Commercial Mortgages | $ | |
| | 1.44 Total Mortgages in Process of Foreclosure | $ | 506,702 |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | $ | 33,782,438,030 |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | | |
| | 1.61 Farm Mortgages | $ | |
| | 1.62 Residential Mortgages | $ | |
| | 1.63 Commercial Mortgages | $ | |
| | 1.64 Total Mortgages Foreclosed and Transferred to Real Estate | $ | |
| 2. | Operating Percentages: | | |
| | 2.1 A&H loss percent | | % |
| | 2.2 A&H cost containment percent | | % |
| | 2.3 A&H expense percent excluding cost containment expenses | | % |
| 3.1 | Do you act as a custodian for health savings accounts? | | Yes [ ] No [ X ] |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date | $ | |
| 3.3 | Do you act as an administrator for health savings accounts? | | Yes [ ] No [ X ] |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date | $ | |
| 4. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | | Yes [ X ] No [ ] |
| 4.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | | Yes [ ] No [ ] |

**Fraternal Benefit Societies Only:**

| | | |
|---|---|---|
| 5.1 | In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? | Yes [ ] No [ ] N/A [ ] |
| 5.2 | If no, explain: | |
| 6.1 | Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? | Yes [ ] No [ ] |
| 6.2 | If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus? | |

| Date | Outstanding Lien Amount |
|---|---|
| | |

# SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Ceded | 7<br>Type of Business Ceded | 8<br>Type of Reinsurer | 9<br>Certified Reinsurer Rating (1 through 6) | 10<br>Effective Date of Certified Reinsurer Rating |
|---|---|---|---|---|---|---|---|---|---|

NONE

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| States, Etc. | 1 Active Status (a) | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | 2 Life Insurance Premiums | 3 Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. Alabama AL | L | 1,749,576 | 118,860,351 | 132,007 | | 120,741,934 | 858,575 |
| 2. Alaska AK | L | 197,658 | 13,358,766 | 6,391 | | 13,562,814 | 256,934 |
| 3. Arizona AZ | L | 1,720,017 | 130,503,435 | 146,522 | | 132,369,975 | 4,353,532 |
| 4. Arkansas AR | L | 1,083,014 | 70,455,340 | 58,824 | | 71,597,178 | 422,089 |
| 5. California CA | L | 10,721,572 | 636,698,761 | 434,420 | | 647,854,753 | 21,637,383 |
| 6. Colorado CO | L | 2,347,339 | 225,021,456 | 45,852 | | 227,414,647 | 4,824,685 |
| 7. Connecticut CT | L | 3,664,666 | 338,168,810 | 167,438 | | 342,000,914 | 3,878,361 |
| 8. Delaware DE | L | 692,175 | 32,501,820 | 29,611 | | 33,223,606 | 777,397 |
| 9. District of Columbia DC | L | 767,776 | 190,486,540 | 109,269 | | 191,363,584 | 614,652 |
| 10. Florida FL | L | 5,515,084 | 377,836,237 | 639,928 | | 383,991,249 | 8,750,545 |
| 11. Georgia GA | L | 2,514,151 | 213,236,117 | 70,825 | | 215,821,093 | 6,161,908 |
| 12. Hawaii HI | L | 675,911 | 35,857,621 | 66,219 | | 36,599,752 | 2,372,107 |
| 13. Idaho ID | L | 401,101 | 27,767,529 | 28,810 | | 28,197,440 | 2,162,508 |
| 14. Illinois IL | L | 6,036,024 | 410,094,049 | 542,686 | | 416,672,759 | 5,121,183 |
| 15. Indiana IN | L | 2,603,888 | 156,422,768 | 172,362 | | 159,199,018 | 2,028,315 |
| 16. Iowa IA | L | 2,043,273 | 221,337,260 | 127,394 | | 223,507,927 | 1,212,337 |
| 17. Kansas KS | L | 934,091 | 104,531,724 | 98,791 | | 105,564,606 | 878,690 |
| 18. Kentucky KY | L | 1,695,403 | 88,308,081 | 105,456 | | 90,108,939 | 803,837 |
| 19. Louisiana LA | L | 1,145,622 | 46,862,003 | 47,839 | | 48,055,464 | 1,134,593 |
| 20. Maine ME | L | 1,089,151 | 63,977,519 | 92,408 | | 65,159,077 | 1,422,358 |
| 21. Maryland MD | L | 5,844,698 | 392,969,686 | 170,147 | | 398,984,530 | 5,742,470 |
| 22. Massachusetts MA | L | 8,598,916 | 597,357,026 | 541,782 | | 606,497,724 | 15,830,830 |
| 23. Michigan MI | L | 4,849,285 | 724,392,882 | 435,999 | | 729,678,165 | 4,066,735 |
| 24. Minnesota MN | L | 1,324,979 | 422,069,661 | 77,968 | | 423,472,609 | 4,183,577 |
| 25. Mississippi MS | L | 315,827 | 23,304,497 | 21,330 | | 23,641,654 | 1,035,614 |
| 26. Missouri MO | L | 1,952,232 | 159,172,441 | 206,823 | | 161,331,497 | 6,547,846 |
| 27. Montana MT | L | 335,856 | 12,535,780 | 6,944 | | 12,878,580 | 74,641 |
| 28. Nebraska NE | L | 936,354 | 72,745,233 | 31,511 | | 73,713,098 | 521,135 |
| 29. Nevada NV | L | 600,857 | 55,366,055 | 41,071 | | 56,007,983 | 2,867,976 |
| 30. New Hampshire NH | L | 1,459,037 | 83,331,561 | 79,514 | | 84,870,113 | 2,293,528 |
| 31. New Jersey NJ | L | 9,130,123 | 882,286,989 | 697,873 | | 892,114,985 | 10,454,538 |
| 32. New Mexico NM | L | 726,016 | 48,504,817 | 78,852 | | 49,309,684 | 2,943,218 |
| 33. New York NY | L | 21,583,552 | 2,816,158,480 | 1,178,273 | | 2,838,920,305 | 19,005,148 |
| 34. North Carolina NC | L | 4,483,715 | 263,587,127 | 122,845 | | 268,193,687 | 3,406,397 |
| 35. North Dakota ND | L | 330,730 | 38,055,754 | 21,517 | | 38,408,001 | 406,438 |
| 36. Ohio OH | L | 3,636,020 | 443,753,185 | 237,886 | | 447,627,092 | 5,728,432 |
| 37. Oklahoma OK | L | 1,070,621 | 51,720,795 | 74,408 | | 52,865,825 | 2,969,284 |
| 38. Oregon OR | L | 1,344,446 | 90,043,497 | 90,986 | | 91,478,929 | 2,752,072 |
| 39. Pennsylvania PA | L | 10,734,034 | 898,144,279 | 685,769 | | 909,564,082 | 16,364,016 |
| 40. Rhode Island RI | L | 1,141,388 | 89,873,174 | 14,340 | | 91,028,902 | 771,085 |
| 41. South Carolina SC | L | 1,525,507 | 68,120,342 | 17,028 | | 69,662,876 | 1,151,304 |
| 42. South Dakota SD | L | 233,406 | 8,130,352 | 7,677 | | 8,371,435 | 184,909 |
| 43. Tennessee TN | L | 2,733,427 | 138,032,826 | 180,778 | | 140,947,031 | 4,400,978 |
| 44. Texas TX | L | 5,156,979 | 348,582,197 | 188,208 | | 353,927,384 | 6,843,815 |
| 45. Utah UT | L | 1,011,058 | 113,762,501 | 77,744 | | 114,851,302 | 1,211,403 |
| 46. Vermont VT | L | 867,050 | 53,692,943 | 117,600 | | 54,677,593 | 580,175 |
| 47. Virginia VA | L | 5,222,957 | 320,444,664 | 440,986 | | 326,108,606 | 10,894,106 |
| 48. Washington WA | L | 2,818,531 | 256,485,565 | 260,221 | | 259,564,317 | 9,891,612 |
| 49. West Virginia WV | L | 866,576 | 85,774,821 | 133,779 | | 86,775,176 | 5,163,892 |
| 50. Wisconsin WI | L | 1,888,049 | 96,932,931 | 23,296 | | 98,844,276 | 1,303,561 |
| 51. Wyoming WY | L | 252,162 | 20,221,976 | 8,344 | | 20,482,482 | 1,649,579 |
| 52. American Samoa AS | N | | | | | | |
| 53. Guam GU | N | | 4 | | | 4 | |
| 54. Puerto Rico PR | L | 118,585 | 12,951,477 | | | 13,070,062 | 2,429,084 |
| 55. U.S. Virgin Islands VI | L | 18,336 | 1,824,994 | | | 1,843,330 | |
| 56. Northern Mariana Islands MP | N | | | | | | |
| 57. Canada CAN | N | 14,805 | 4,932,050 | | | 4,946,855 | 851,837 |
| 58. Aggregate Other Aliens OT | XXX | 54,460 | 15,800,140 | | | 15,854,600 | 1,410,187 |
| 59. Subtotal | XXX | 150,778,065 | 13,213,348,887 | 9,394,551 | | 13,373,521,503 | 225,603,412 |
| 90. Reporting entity contributions for employee benefits plans | XXX | | 79,621,764 | | | 79,621,764 | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | XXX | | | | | | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | XXX | | | | | | |
| 93. Premium or annuity considerations waived under disability or other contract provisions | XXX | 7,577,606 | | | | 7,577,606 | |
| 94. Aggregate or other amounts not allocable by State | XXX | | | | | | |
| 95. Totals (Direct Business) | XXX | 158,355,671 | 13,292,970,651 | 9,394,551 | | 13,460,720,873 | 225,603,412 |
| 96. Plus Reinsurance Assumed | XXX | | | | | | |
| 97 Totals (All Business) | XXX | 158,355,671 | 13,292,970,651 | 9,394,551 | | 13,460,720,873 | 225,603,412 |
| 98. Less Reinsurance Ceded | XXX | 122,010 | | 9,393,161 | | 9,515,171 | |
| 99. Totals (All Business) less Reinsurance Ceded | XXX | 158,233,661 | 13,292,970,651 | 1,390 | | 13,451,205,702 | 225,603,412 |
| DETAILS OF WRITE-INS | | | | | | | |
| 58001. ZZZ Other Alien | XXX | 54,460 | 15,800,140 | | | 15,854,600 | 1,410,187 |
| 58002. | XXX | | | | | | |
| 58003. | XXX | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | | | | | | |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | XXX | 54,460 | 15,800,140 | | | 15,854,600 | 1,410,187 |
| 9401. | XXX | | | | | | |
| 9402. | XXX | | | | | | |
| 9403. | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | XXX | | | | | | |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | XXX | | | | | | |

(a) Active Status Counts:

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

R - Registered - Non-domiciled RRGs

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

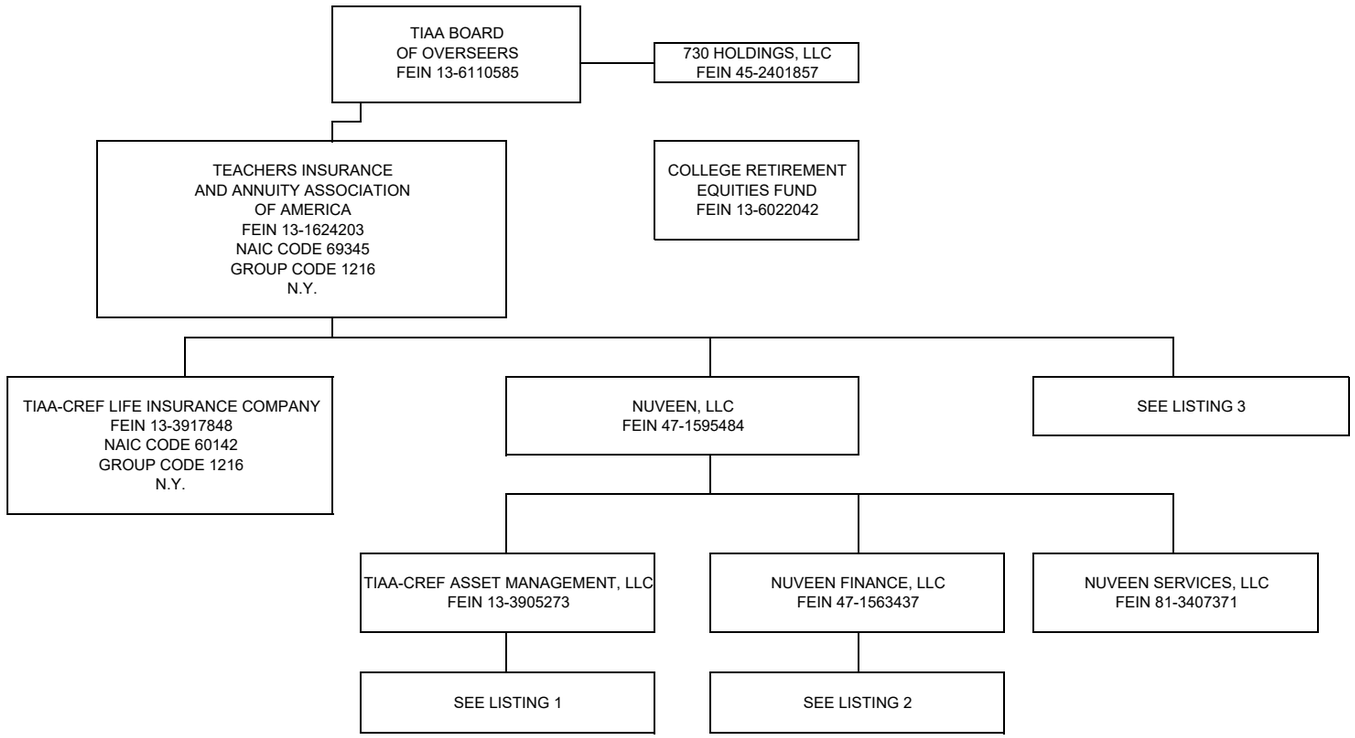
Q - Qualified - Qualified or accredited reinsurer

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

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

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

PART 1 - ORGANIZATIONAL CHART



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

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

| COMPANY | FEIN | RELATIONSHIP | |
|---|---|---|---|
| Nuveen Alternative Holdings, LLC (continued) | | | |
| Nuveen Alternatives Services, LLC | 45-4288091 | SUBSIDIARY | |
| GAP II NZ GP Limited | | SUBSIDIARY | |
| TIAA European Farmland Fund GP LP | 98-1310748 | SUBSIDIARY | (4) |
| TCAS Global Investments LLC | 47-1515836 | SUBSIDIARY | |
| Nuveen Global Farmland Fund GP, LLC | 84-1819349 | SUBSIDIARY | |
| Nuveen Global Farmland Fund Lux GP S.à r.l. | | SUBSIDIARY | |
| Nuveen Global Impact Fund GP, LLC | 84-5180164 | SUBSIDIARY | |
| Nuveen Global Impact Fund Lux GP S.à r.l. | | SUBSIDIARY | |
| Nuveen International Holdings LLC | 26-2719001 | SUBSIDIARY | |
| Nuveen Canada Company | | SUBSIDIARY | |
| Nuveen Japan Co., Limited | | SUBSIDIARY | |
| Nuveen UK, Limited | | SUBSIDIARY | |
| TGAM Subsidiary HC LLC | 81-4349631 | SUBSIDIARY | |
| TGAM APAC LLC | 81-4290269 | SUBSIDIARY | (5) |
| TGAM HK HC LLC | 81-4323796 | SUBSIDIARY | (6) |
| Nuveen Hong Kong Limited | | SUBSIDIARY | |
| TGAM Asia LLC | 81-4306975 | SUBSIDIARY | (7) |
| TGAM HK HC LLC | 81-4323796 | SUBSIDIARY | (6) |
| TIAA International APAC LLC | 81-4499397 | SUBSIDIARY | (8) |
| TGAM HK HC LLC | 81-4323796 | SUBSIDIARY | (6) |
| TIAA International Asia LLC | 81-4359164 | SUBSIDIARY | (9) |
| TGAM HK HC LLC | 81-4323796 | SUBSIDIARY | (6) |
| TIAA International Subsidary HC LLC | 81-4390558 | SUBSIDIARY | |
| TGAM APAC LLC | 81-4290269 | SUBSIDIARY | (5) |
| TGAM Asia LLC | 81-4306975 | SUBSIDIARY | (7) |
| TIAA International APAC LLC | 81-4499397 | SUBSIDIARY | (8) |
| TIAA International Asia LLC | 81-4359164 | SUBSIDIARY | (9) |
| TGAM APAC LLC | 81-4290269 | SUBSIDIARY | (5) |
| TGAM Asia LLC | 81-4306975 | SUBSIDIARY | (7) |
| TIAA International APAC LLC | 81-4499397 | SUBSIDIARY | (8) |
| TIAA International Asia LLC | 81-4359164 | SUBSIDIARY | (9) |
| Nuveen Junior Capital Opportunities Fund GP S.à r.l | | SUBSIDIARY | |
| Nuveen Real Estate Property Holdings L.L.C. | 06-1217855 | SUBSIDIARY | |
| Casa Partners VI GP, LLC | 30-0794692 | SUBSIDIARY | |
| Casa Partners VII GP, LLC | 47-5190671 | SUBSIDIARY | |
| CASA Partners VIII GP, LLC | 82-4363605 | SUBSIDIARY | |
| Global Investors GP, L.L.C. | 36-4477806 | SUBSIDIARY | |
| Global Investors GP II, L.L.C. | 20-2537749 | SUBSIDIARY | |
| Global Investors GP IV, L.L.C. | 20-3070768 | SUBSIDIARY | |
| TCGA BT AIV, LLC | 46-5367344 | SUBSIDIARY | |
| TCGA Investor Fund GP, LLC | 45-5139523 | SUBSIDIARY | |
| TCGA II Investor Fund GP, LLC | 47-3511076 | SUBSIDIARY | |
| TGAM International GP LLC | 81-4330570 | SUBSIDIARY | |

| COMPANY | FEIN | RELATIONSHIP | |
|---|---|---|---|
| Nuveen Alternative Holdings, LLC (continued) | | | |
| Nuveen Real Estate Global LLC | 81-4262460 | SUBSIDIARY | |
| Nuveen Global Investments LLC | 26-2748598 | SUBSIDIARY | |
| Nuveen GP Holding Company LLC | 82-2986445 | SUBSIDIARY | |
| Nuveen CRED GP Member LLC | 82-4598778 | SUBSIDIARY | |
| CRED GP LLC | 82-3751720 | SUBSIDIARY | |
| U.S. Cities Office Fund GP LLC | | SUBSIDIARY | |
| U.S. Cities Office Fund LP | | SUBSIDIARY | |
| U.S. Cities Office Fund REIT LLC | 61-1914684 | SUBSIDIARY | |
| U.S. Cities Office Fund Operating GP LLC | | SUBSIDIARY | |
| U.S. Cities Office Fund Operating LP | 36-4919858 | SUBSIDIARY | |
| USCOF Maryland Farms Holdings LLC | | SUBSIDIARY | |
| U.S. Cities Office Fund Maryland Farms Co-Invest | | SUBSIDIARY | (10) |
| VRE-NRE Maryland Farms Venture | | SUBSIDIARY | |
| U.S. Cities Retail Fund GP LLC | 82-4054235 | SUBSIDIARY | |
| U.S. Cities Multifamily Fund GP LLC | 35-2633108 | SUBSIDIARY | |
| U.S. Strategic Industrial Fund II GP LLC | 85-2037572 | SUBSIDIARY | |
| U.S. Strategic Industrial Fund II LP | 85-2116787 | SUBSIDIARY | |
| U.S. Strategic Industrial Fund Holding Company II LLC | | SUBSIDIARY | |
| Nuveen Imajn Holdings Member LLC | | SUBSIDIARY | |
| Imajn Homes Holdings, LLC | | SUBSIDIARY | |
| Imajn Services LLC | | SUBSIDIARY | |
| Imajn Asset Manager LLC | | SUBSIDIARY | |
| Sparrow Realty investment I Managing Member LLC | | SUBSIDIARY | |
| Nuveen Permian Investor Asset Manager Member LLC | 81-5466713 | SUBSIDIARY | |
| Permian Investor Asset Manager LLC | 82-0631410 | SUBSIDIARY | |
| Nuveen Real Estate Global Cities Advisors LLC | 82-3426937 | SUBSIDIARY | |
| Nuveen Real Estate Project Management Services LLC | 84-2502695 | SUBSIDIARY | |
| TIAA International Holdings 1 Limited | 46-1162850 | SUBSIDIARY | |
| Nuveen Real Estate Limited | 98-1125673 | SUBSIDIARY | (11) |
| TIAA International Holdings 2 Limited | 46-1163394 | SUBSIDIARY | |
| TIAA International Holdings 3 Limited | | SUBSIDIARY | |
| Nuveen Real Estate Limited | 98-1125673 | SUBSIDIARY | (11) |
| Nuveen Administration Ltd | 98-1127648 | SUBSIDIARY | |
| Nuveen Europe Holdings Limited | 98-1128805 | SUBSIDIARY | |
| Henderson European Retail Property Fund Management Sarl | | SUBSIDIARY | |
| Nuveen Alternatives Europe S.à.r.l | | SUBSIDIARY | |
| Nuveen Asset Management Europe S.à.r.l | | SUBSIDIARY | |
| Nuveen Fund (Europe) Management S.à.r.l | | SUBSIDIARY | |
| Nuveen Fund Management (Jersey) Limited | | SUBSIDIARY | |
| Asia Pacific Cities Management S.à.r.l | | SUBSIDIARY | |
| Nuveen Management AIFM Limited | | SUBSIDIARY | |
| Nuveen Management Company (Luxembourg) No 1 S.à.r.l | | SUBSIDIARY | |
| Nuveen Property Management (Jersey) Limited | | SUBSIDIARY | |
| Nuveen Real Estate Services GmbH (Austria) | | SUBSIDIARY | |
| Nuveen FCACO Ltd | 98-1128787 | SUBSIDIARY | |
| Nuveen Real Estate Management Ltd | | SUBSIDIARY | |
| Nuveen Shopping Centre Verwaltungs GmbH | | SUBSIDIARY | |
| TIAA-CREF Asset Management UK Ltd | 98-0582851 | SUBSIDIARY | |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

**LISTING 2 (NUVEEN FINANCE, LLC):**

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

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

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

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

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

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

**LISTING 3:**

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

| COMPANY | FEIN | RELATIONSHIP | |
|---|---|---|---|
| CPF/UIR JV Member LLC | 81-2914954 | SUBSIDIARY | |
| CPF/UIR Joint Venture LLC | 81-2928112 | SUBSIDIARY | |
| CPF 636 Sixth Avenue LLC | 81-2955427 | SUBSIDIARY | |
| T-C 636 Sixth Avenue Retail LLC | 47-2264739 | SUBSIDIARY | |
| CPF 856 Market Street LLC | 81-2982618 | SUBSIDIARY | |
| CPF 1511 Third Avenue LLC | 81-2973332 | SUBSIDIARY | |
| T-C 1608 Chestnut General Partner LLC | | SUBSIDIARY | |
| 1608 Chestnut Partners LP | | SUBSIDIARY | (20) |
| T-C 1608 Chestnut Limited Partner LLC | | SUBSIDIARY | |
| 1608 Chestnut Partners LP | | SUBSIDIARY | (20) |
| Demeter Agricultural Properties, LLC | 26-3049305 | SUBSIDIARY | |
| Dionysus Properties, LLC | 45-2632248 | SUBSIDIARY | |
| Silverado Premium Properties, LLC | 94-3306131 | SUBSIDIARY | |
| Arroya Loma, LLC | 68-0436609 | SUBSIDIARY | |
| Chalk Ridge Vineyard, LLC | 75-3025596 | SUBSIDIARY | |
| Hobson Avenue Vineyard, LLC | 20-3964695 | SUBSIDIARY | |
| Marsino Vineyard, LLC | 26-1542713 | SUBSIDIARY | |
| Silverado Los Alamos Vineyards, LLC | 20-2103733 | SUBSIDIARY | |
| Silverado SLO Vineyards, LLC | 20-2490906 | SUBSIDIARY | |
| Silverado Sonoma Vineyard, LLC | 20-2103788 | SUBSIDIARY | |
| SPP Napa Vineyards, LLC | 68-0466083 | SUBSIDIARY | |
| Stanly Ranch Vineyards, LLC | 94-3361818 | SUBSIDIARY | |
| Suscol Mountain Vineyards, LLC | 26-3774024 | SUBSIDIARY | |
| Terra Ventosa Vineyards, LLC | 26-2766605 | SUBSIDIARY | |
| Silverado Winegrowers Holdings, LLC | 43-3997217 | SUBSIDIARY | |
| Silverado Winegrowers LLC | 68-0443927 | SUBSIDIARY | |
| Alta Loma Vineyard, LLC | 94-3357571 | SUBSIDIARY | |
| Oak Knoll Napa Vineyards, LLC | 94-3312405 | SUBSIDIARY | |
| Silverado Suscol, LLC | 91-1806950 | SUBSIDIARY | |
| SWG Paso Vineyard, LLC | 45-4820104 | SUBSIDIARY | |
| Distressed Opportunities Fund, L.P. | 26-3561447 | SUBSIDIARY | |
| DWM Inclusive Finance Equity Fund II | | AFFILIATE | |
| DWM Microfinance Equity Fund I | 98-0580879 | AFFILIATE | |
| Envisage Information Systems, LLC | 04-3718449 | SUBSIDIARY | |
| EPP LFG I, LLC | 30-0701953 | AFFILIATE | |
| Global Real Estate Debt Partners – Fund I (UK) | | SUBSIDIARY | (21) |
| Global Real Estate Debt Partners – Fund II (UK) SCSp | | AFFILIATE | (13) |
| Gresham CMS Fund, LLC | 20-1930384 | SUBSIDIARY | |
| GreshamQuant ACAR Fund LLC | 32-0509812 | SUBSIDIARY | |
| Growth Capital Fund I, L.P. | 81-0737062 | SUBSIDIARY | |
| Growth Capital Fund II, L.P. | | SUBSIDIARY | |
| Inception GP LLC | | SUBSIDIARY | |
| Inception Partners IV, LP | 46-2031403 | AFFILIATE | |
| Inception Partners V, LP | 46-2062147 | AFFILIATE | |
| Infra Alpha, LLC | 27-4149157 | SUBSIDIARY | |
| EMG Investments, LLC | 27-3900641 | AFFILIATE | |
| Lewis & Clark Timberlands, LLC | 47-4169877 | SUBSIDIARY | |
| L&C Log Co, LLC | 47-4187541 | SUBSIDIARY | |
| L&C Tree Farms, LLC | 47-4196668 | SUBSIDIARY | |
| L&C TRS LLC | 47-5300478 | SUBSIDIARY | |
| Liberty M & R SPV II, LP | 27-2007833 | SUBSIDIARY | |

| COMPANY | FEIN | RELATIONSHIP | |
|---|---|---|---|
| Mansilla Participacoes LTDA | | SUBSIDIARY | |
| Radar Propriedades Agricolas S.A. | | SUBSIDIARY | (22) |
| Nova Amaralina S.A. Propriedades Agricolas | | SUBSIDIARY | |
| Nova Agricola Ponte Alta S.A. | | SUBSIDIARY | |
| Nova Santa Barbara Agricola S.A. | | SUBSIDIARY | |
| Terras da Ponte Alta S.A. | | SUBSIDIARY | |
| Radar II Propriedades Agricolas S.A. | | AFFILIATE | |
| Proud Participacoes S.A. | | AFFILIATE | |
| Radar Propriedades Agricolas S.A. | | AFFILIATE | (22) |
| Vale De Ponte Alta S.A. | | AFFILIATE | |
| Bioinvestments Negocios e Participacoes | | AFFILIATE | |
| Aguas de Ponte Alta S.A. | | AFFILIATE | |
| MM Funding, LLC | 13-1624203 | SUBSIDIARY | |
| MyVest Corporation | 47-0902011 | SUBSIDIARY | |
| New York City Property Fund II LP | 82-4183425 | SUBSIDIARY | |
| New York City Property Fund REIT LLC | 83-4678924 | SUBSIDIARY | |
| New York City Fund Operating GP LLC | 83-4701919 | SUBSIDIARY | |
| New York City Property Fund Operating LP | 83-4671194 | SUBSIDIARY | |
| 125 West End Investors LLC | 84-3388831 | SUBSIDIARY | |
| 125 West End Holdings LLC | | SUBSIDIARY | |
| 125 West End Associates LLC | 83-4653622 | SUBSIDIARY | |
| NGFF Holdco, LLC | 84-2320652 | SUBSIDIARY | |
| Nuveen Global Farmland Fund, LP | 84-1895540 | SUBSIDIARY | |
| Global Farmland Properties LLC | 84-1834824 | SUBSIDIARY | |
| US Horticulture Farmland, LLC | 84-1857338 | SUBSIDIARY | |
| US Row Farmland, LLC | 84-1842298 | SUBSIDIARY | |
| US Viticulture Farmland, LLC | 84-1880235 | SUBSIDIARY | |
| Nuveen CLO Issuance Fund LP | | SUBSIDIARY | |
| Nuveen Global Impact Fund LP | 84-5180286 | SUBSIDIARY | |
| Nuveen High Yield Municipal Opportunitites Fund LP | | SUBSIDIARY | |
| Nuveen Municipal Opportunities Fund LP | | SUBSIDIARY | |
| Nuveen Real Estate U.S. Strategic Industrial Fund I LP | | SUBSIDIARY | |
| Occator Agricultural Properties, LLC | 81-2429791 | SUBSIDIARY | |
| AGR Agricultural Investments, LLC | 26-4750562 | SUBSIDIARY | |
| Ridley Corporation Limited | 46-1768969 | AFFILIATE | |
| Mandala Food Co-Investment Holdings II SPV | | SUBSIDIARY | |
| Materra, LLC | | AFFILIATE | |
| Teays River Investments, LLC | 45-1125143 | AFFILIATE | |
| Oleum Holding Company, Inc. | 26-4621336 | SUBSIDIARY | |
| 2234328 Alberta ULC | | SUBSIDIARY | |
| Polar Star Canadian Oil and Gas Holding, Inc. | 26-4248579 | SUBSIDIARY | |
| Adastra Management, Inc. | | SUBSIDIARY | |
| Otto's South Vineyard, LLC | 85-1933477 | SUBSIDIARY | |
| Pinnacle Third Avenue, LP | 26-3821015 | AFFILIATE | |
| Primary Residential Individual Mortgage Entity Trust | 81-6646838 | SUBSIDIARY | |
| Renewable Timber Europe, LLC | 45-2792614 | SUBSIDIARY | |
| Renewable Timber Netherlands B.V. | | SUBSIDIARY | |
| Topola Lasy Spolka z.o.o. | | SUBSIDIARY | |
| Renewable Timber Resources, LLC | 61-1640765 | SUBSIDIARY | |
| Forestal y Agricola Silvoligna Chile Limitada | | SUBSIDIARY | |

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

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

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

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

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

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

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

**LISTING 3 (CONTINUED):**

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

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

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

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

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

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

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

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

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

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

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

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

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

**LISTING 3 (CONTINUED):**

| COMPANY | FEIN | RELATIONSHIP |
|---|---|---|
| T-C GA Real Estate Holdings, LLC | 45-2877772 | SUBSIDIARY |
| 8 Spruce Street GA Investor, LLC | 46-0959792 | SUBSIDIARY |
| FC 8 Spruce Holdings, LLC | 46-1403221 | AFFILIATE |
| FC 8 Spruce Street Residential, LLC | | AFFILIATE |
| 2300 Broadway Storage Operator LLC | 84-2144204 | SUBSIDIARY |
| Nuveen Global Cities REIT, Inc. | 82-1419222 | SUBSIDIARY |
| Nuveen Global Cities REIT LP, LLC | 82-1502883 | SUBSIDIARY |
| Nuveen Global Cities REIT OP, LP | 82-1507998 | SUBSIDIARY |
| NR 1 National Street LLC | | SUBSIDIARY |
| NR 844 North LLC | 82-3527067 | SUBSIDIARY |
| NR 9725 Datapoint Drive LLC | 84-3576911 | SUBSIDIARY |
| NR APCF Investor Ltd. | | SUBSIDIARY |
| NR Defoor Hills LLC | 82-5519657 | SUBSIDIARY |
| NR Denver Industrial Portfolio LLC | 82-3539243 | SUBSIDIARY |
| NR East Sego Lily LLC | 83-3651003 | SUBSIDIARY |
| NR ECF Investor Ltd. | | SUBSIDIARY |
| NR Globe Street Industrial LLC | 84-3175301 | SUBSIDIARY |
| NR Henderson 215 LLC | 83-1495411 | SUBSIDIARY |
| NR Kirkland Crossing LLC | 82-3556058 | SUBSIDIARY |
| NR Main Street at Kingwood LLC | 83-1815798 | SUBSIDIARY |
| NR Massachusetts REIT Member LLC | | SUBSIDIARY |
| NR Tacara at Steiner Ranch LLC | 82-5503093 | SUBSIDIARY |
| Nuveen Global Cities REIT Lending, LLC | 83-4299885 | SUBSIDIARY |
| T-C 2 Herald Square Member LLC | 47-1535030 | SUBSIDIARY |
| T-C 2 Herald Square Venture LLC | 47-1650509 | SUBSIDIARY |
| T-C 2 Herald Square Owner LLC | 47-1488131 | SUBSIDIARY |
| T-C 1101 Pennsylvania Avenue LLC | 27-2952349 | SUBSIDIARY |
| T-C 1101 Pennsylvania Avenue Venture LLC | 27-2952617 | SUBSIDIARY |
| T-C 1101 Pennsylvania Avenue Owner LLC | 27-2952860 | SUBSIDIARY |
| T-C 33 Arch Street Member, LLC | 46-1851206 | SUBSIDIARY |
| T-C 33 Arch Street Venture, LLC | 46-1805501 | SUBSIDIARY |
| T-C 33 Arch Street, LLC | 45-2792699 | SUBSIDIARY |
| T-C 470 Park Avenue South Member LLC | 46-1754709 | SUBSIDIARY |
| T-C 470 Park Avenue South Venture LLC | 46-1744112 | SUBSIDIARY |
| T-C 475 Fifth Avenue Member, LLC | 46-1828055 | SUBSIDIARY |
| T-C 475 Fifth Avenue Venture LLC | 46-1839003 | SUBSIDIARY |
| T-C 475 Fifth Avenue, LLC | 45-3229803 | SUBSIDIARY |
| T-C 800 17th Street NW Member LLC | 47-2189075 | SUBSIDIARY |
| T-C 800 17th Street NW Venture LLC | 47-2118640 | SUBSIDIARY |
| T-C 800 17th Street NW Owner LLC | 47-2069910 | SUBSIDIARY |
| T-C 888 Brannan Member LLC | 47-4665824 | SUBSIDIARY |
| T-C 888 Brannan Venture LLC | 47-4684031 | SUBSIDIARY |
| T-C 888 Brannan Owner LLC | 47-4674147 | SUBSIDIARY |
| T-C 888 Brannan TRS, LLC | 47-5605380 | SUBSIDIARY |
| T-C 2300 Broadway, LLC | 45-3479701 | SUBSIDIARY |
| T-C Aspira LLC | 46-1220681 | SUBSIDIARY |
| T-C Franklin Square Member, LLC | 46-1791581 | SUBSIDIARY |
| T-C Franklin Square Venture LLC | 46-1794486 | SUBSIDIARY |
| TIAA Franklin Square, LLC | 26-0011770 | SUBSIDIARY |
| T-C Hall of States Member LLC | 47-2023405 | SUBSIDIARY |
| T-C Hall of States Venture LLC | 47-2043468 | SUBSIDIARY |
| T-C Hall of States Owner LLC | 47-2034237 | SUBSIDIARY |
| T-C Kings Crossing, LLC | 45-4045658 | SUBSIDIARY |

| COMPANY | FEIN | RELATIONSHIP | |
|---|---|---|---|
| T-C GA Real Estate Holdings, LLC (continued) | | | |
| T-C Legacy Place Member, LLC | 46-1120016 | SUBSIDIARY | |
| Legacy Place Associates, LLC | 46-0876833 | SUBSIDIARY | |
| 300 Legacy Place Boulevard LLC | | SUBSIDIARY | |
| Legacy Place Properties, LLC | | SUBSIDIARY | |
| T-C Republic Square Member LLC | 47-2903922 | SUBSIDIARY | |
| T-C Republic Square Venture LLC | 47-2867784 | SUBSIDIARY | |
| T-C Republic Square REIT LLC | 47-3033681 | SUBSIDIARY | |
| T-C Republic Square Mezzanine LLC | 47-3091198 | SUBSIDIARY | |
| T-C Republic Square Owner LLC | 47-2793452 | SUBSIDIARY | |
| The Flats Holding Company LLC | 47-1379500 | SUBSIDIARY | |
| The Flats 130 DC Residential LLC | 47-1347366 | SUBSIDIARY | |
| The Flats 140 DC Residential LLC | 47-1363564 | SUBSIDIARY | |
| The Flats DC Grocery LLC | 47-1367530 | SUBSIDIARY | |
| T-C JK I, LLC | 46-4567368 | SUBSIDIARY | |
| Adeoti Empreendimentos Imobiliários Ltda | | SUBSIDIARY | (33) |
| T-C JK II, LLC | 46-4587620 | SUBSIDIARY | |
| Adeoti Empreendimentos Imobiliários Ltda | | SUBSIDIARY | (33) |
| T-C Lux Fund Holdings LLC | 47-4095803 | SUBSIDIARY | |
| T-C Lux Investments Special Limited Partnership | | SUBSIDIARY | |
| European Cities Partnership SCSp | | AFFILIATE | (12) |
| Global Real Estate Debt Partners – Fund I (UK) | | SUBSIDIARY | (21) |
| T-C MV Member LLC | 81-4583865 | SUBSIDIARY | |
| T-C M-T REIT LLC | 81-4599024 | SUBSIDIARY | |
| T-C MV Member II LLC | | SUBSIDIARY | |
| T-C M-T REIT II LLC | 84-3224525 | SUBSIDIARY | |
| T-C MT II Originations TRS LLC | 85-2937933 | SUBSIDIARY | |
| T-C Mt. Ommaney Centre Holding Company LLC | 47-1954609 | SUBSIDIARY | |
| T-C Mt. Ommaney Centre LLC | 47-1828871 | SUBSIDIARY | |
| T-C Permian Investor LLC | 82-1023309 | SUBSIDIARY | |
| T-C SBMC Joint Venture LLC | 46-3007720 | SUBSIDIARY | |
| T-C SMA 2, LLC | 36-4620008 | SUBSIDIARY | |
| PennMuni-TIAA U.S. Real Estate Fund, LLC | 36-4619998 | SUBSIDIARY | |
| T-C The Edge at Flagler Village, LLC | 81-2204918 | SUBSIDIARY | |
| T-C UK RE Holdings I, LLC | 81-2676934 | SUBSIDIARY | |
| T-C UK RE Holdings II, LLC | 81-2691474 | SUBSIDIARY | |
| Thurrock Retail Park Unit Trust | | SUBSIDIARY | (34) |
| T-C UK RE Holdings III, LLC | 81-3299073 | SUBSIDIARY | |
| Thurrock Retail Park Unit Trust | | SUBSIDIARY | (34) |
| T-C U.S. Super Regional Mall Fund LP | 47-3148337 | SUBSIDIARY | |
| T-C Waterford Blue Lagoon General Partner, LLC | 47-5379777 | SUBSIDIARY | |
| Waterford Blue Lagoon LP | 47-5392075 | SUBSIDIARY | (35) |
| T-C Waterford Blue Lagoon, LLC | 47-5375805 | SUBSIDIARY | |
| Waterford Blue Lagoon LP | 47-5392075 | SUBSIDIARY | (35) |
| Westland At Waterford REIT General Partner LLC | 81-0779817 | SUBSIDIARY | |
| Westland At Waterford REIT LP | 47-5321319 | SUBSIDIARY | |
| Westland At Waterford General Partner LLC | 47-5635267 | SUBSIDIARY | |
| Westland At Waterford Operating LP | 47-5580924 | SUBSIDIARY | |
| Waterford Blue Lagoon REIT General Partner LLC | | SUBSIDIARY | |

| COMPANY | FEIN | RELATIONSHIP | |
|---|---|---|---|
| T-C Waterford Blue Lagoon, LLC (continued) | | | |
| Waterford Blue Lagoon REIT LP | 47-5305678 | SUBSIDIARY | |
| 5201-5301 Waterford General Partner LLC | 47-5642524 | SUBSIDIARY | |
| 5201-5301 Waterford Operating LP | 47-5541032 | SUBSIDIARY | |
| 5200 Waterford General Partner LLC | 47-5672651 | SUBSIDIARY | |
| 5200 Waterford Operating LP | 47-5498897 | SUBSIDIARY | |
| 1000 Waterford General Partner LLC | 81-0722154 | SUBSIDIARY | |
| 1000 Waterford Operating LP | 47-5479437 | SUBSIDIARY | |
| 701-703 Waterford General Partner LLC | 47-5445045 | SUBSIDIARY | |
| 701-703 Waterford Operating LP | 47-5471474 | SUBSIDIARY | |
| Waterford Core REIT General Partner LLC | 82-2631273 | SUBSIDIARY | |
| Waterford Core REIT LP | 82-2646233 | SUBSIDIARY | |
| Waterford Core 800 REIT General Partner LLC | | SUBSIDIARY | |
| Waterford Core 800 REIT LP | 84-3541603 | SUBSIDIARY | |
| Waterford Core General Partner LLC | 81-0733012 | SUBSIDIARY | |
| Waterford Core Operating LP | 47-5587163 | SUBSIDIARY | |
| Waterford Core II Operating LP | 82-2663579 | SUBSIDIARY | |
| Waterford Core II General Partner LLC | 82-2672297 | SUBSIDIARY | |
| TGA 10th Street Business Park LLC | 84-3332496 | SUBSIDIARY | |
| TGA 127-137 Franklin LLC | 82-1645257 | SUBSIDIARY | |
| TGA 299 Franklin LLC | 81-2769108 | SUBSIDIARY | |
| TGA 600 College Road LLC | 81-3988795 | SUBSIDIARY | |
| TGA 730 Third Avenue Owner LLC | 83-2548459 | SUBSIDIARY | |
| TGA 3401 North Ashton Blvd LLC | 83-2957526 | SUBSIDIARY | |
| TGA 3851 Grandpine Way LLC | 82-4830474 | SUBSIDIARY | |
| TGA APAC Fund Holdings, LLC | 82-2225812 | SUBSIDIARY | |
| Asia Pacific Cities Fund, FCP | | SUBSIDIARY | (36) |
| TGA Real Estate Fund Holdings, LLC | 82-2311300 | SUBSIDIARY | |
| Asia Pacific Cities Fund, FCP | | SUBSIDIARY | (36) |
| TGA Auburn Business Park LLC | 84-3830265 | SUBSIDIARY | |
| TGA Aurora DC III LLC | 84-3285557 | SUBSIDIARY | |
| TGA Baltimore IC LLC | 84-3475931 | SUBSIDIARY | |
| TGA Barnes Canyon Life Science LLC | 83-1851559 | SUBSIDIARY | |
| TGA Beachview Investor Member LLC | 85-3076626 | SUBSIDIARY | |
| TGA Beckwith Farms LLC | 84-3303586 | SUBSIDIARY | |
| TGA Bedford Park LLC | 84-3314123 | SUBSIDIARY | |
| TGA Bridge Point LLC | 84-3441362 | SUBSIDIARY | |
| TGA Cactus DC I LLC | 84-2939313 | SUBSIDIARY | |
| TGA Cactus DC II LLC | 84-2939493 | SUBSIDIARY | |
| TGA Capital Beltway CC LLC | 84-3523623 | SUBSIDIARY | |
| TGA Center Square DC LLC | 84-3487859 | SUBSIDIARY | |
| TGA Centerpointe LLC | 84-3314029 | SUBSIDIARY | |
| TGA Central Green LLC | 83-3799476 | SUBSIDIARY | |
| TGA Central Square Investor Member LLC | 84-4376282 | SUBSIDIARY | |
| TGACSE Central Square Holdings LLC | 84-4880676 | SUBSIDIARY | |
| TGACSE Central Square LLC | 84-4893448 | SUBSIDIARY | |
| TGACSE Midwood Corners LLC | 84-4923976 | SUBSIDIARY | |
| TGACSE Morningside LLC | 84-4893383 | SUBSIDIARY | |
| TGACSE Triangle LLC | 84-4924033 | SUBSIDIARY | |
| TGA Connections at Athens Investor Member LLC | 83-0780652 | SUBSIDIARY | |
| PEP-TH Athens, LLC | 61-1892161 | SUBSIDIARY | |
| PEP Athens, LLC | 83-1011298 | SUBSIDIARY | |
| TGA Creekside Village Investor Member LLC | 85-1065983 | SUBSIDIARY | |
| TGA East Coronado Industrial LLC | | SUBSIDIARY | |
| TGA East Miraloma Industrial LLC | | SUBSIDIARY | |

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

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

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

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

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

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

**LISTING 3 (CONTINUED):**

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

| COMPANY | FEIN | RELATIONSHIP | |
|---|---|---|---|
| TGA European RE Holdings I, LLC | 83-2810033 | SUBSIDIARY | |
| Eagle GPCo S.à r.l. | | SUBSIDIARY | |
| Eagle Partnership SCSp | | SUBSIDIARY | |
| Eagle JVCo S.à r.l. | | SUBSIDIARY | |
| CB Krieau Dzwei GmbH | | SUBSIDIARY | |
| Viertel Zwei Entwiclung GmbH & Co Studenthouse KG | | SUBSIDIARY | (37) |
| Eagle Austria Holdings S.à r.l. | | SUBSIDIARY | |
| Viertel Zwei Entwiclung GmbH & Co Studenthouse KG | | SUBSIDIARY | (37) |
| Studenthouse Rua Manuel Pereira, S.A | | SUBSIDIARY | |
| TK Living GPCo Sarl | | SUBSIDIARY | |
| TK Living Partnership SCSp | | SUBSIDIARY | |
| TK Living JVCo Sarl | | SUBSIDIARY | |
| TGA FC Investor Member LLC | | SUBSIDIARY | |
| Fenway Center Holding 1-2, LLC | 82-2708488 | SUBSIDIARY | |
| Fenway Center Owner 1-2, LLC | 82-2708488 | SUBSIDIARY | |
| TGA Franklin Square IC I LLC | 84-3523773 | SUBSIDIARY | |
| TGA Franklin Square IC II LLC | 84-3523813 | SUBSIDIARY | |
| TGA Freeport DC LLC | 84-3332846 | SUBSIDIARY | |
| TGA Greenstone Logistics Center LLC | | SUBSIDIARY | |
| TGA Hagerstown DC LLC | 84-3463522 | SUBSIDIARY | |
| TGA Hollins End LLC | 84-3475313 | SUBSIDIARY | |
| TGA I-95 DC LLC | 84-3523721 | SUBSIDIARY | |
| TGA Japan Holdings, LLC | 81-3602072 | SUBSIDIARY | |
| TGA Japan Holdings Pte Ltd | | SUBSIDIARY | |
| TGA Japan GK Holdings Pte Ltd | | SUBSIDIARY | |
| TGA Ginza 115 Holdings Pte Ltd | | SUBSIDIARY | |
| TGA JL Investor Member LLC | 84-3718861 | SUBSIDIARY | |
| TGA JL II Investor Member LLC | 84-4376472 | SUBSIDIARY | |
| 661 Dulles Park CT PJV, LLC | | SUBSIDIARY | |
| TGA JL Potomac Vista Investor Member LLC | | SUBSIDIARY | |
| TGA Landover DC LLC | 84-3523582 | SUBSIDIARY | |
| TGA Maryland Farms Holdings LLC | | SUBSIDIARY | |
| U.S. Cities Office Fund Maryland Farms Co-Invest | | SUBSIDIARY | (10) |
| TGA MH Investor Member LLC | 84-2765297 | SUBSIDIARY | |
| TGA MKP Member LLC | 82-1169084 | SUBSIDIARY | |
| TGA MKP Venture LLC | 82-1198745 | SUBSIDIARY | |
| TGA MKP REIT LLC | 82-1187131 | SUBSIDIARY | |
| TGA Montague Investor Member, LLC | 81-4232788 | SUBSIDIARY | |
| RCD TGA Pierrepont Partners LLC | | SUBSIDIARY | |
| TGA Montrose Residences Investor Member, LLC | 81-3542251 | SUBSIDIARY | |
| The Residences at La Colombe d'Or Investors LLC | 81-2872565 | SUBSIDIARY | |
| TGA Near East LLC | 83-4153778 | SUBSIDIARY | |
| TGA Nex Investor LLC | 85-1291326 | SUBSIDIARY | |
| TGA NJAHP Investor Member LLC | | SUBSIDIARY | |
| NJAHP Preservation Associates JV LLC | | SUBSIDIARY | |
| TGA NJAHP II Investor Member LLC | | SUBSIDIARY | |
| HVPF NJ BX, LLC | | SUBSIDIARY | |
| TGA NYCAHP I Investor Member LLC | 85-2859128 | SUBSIDIARY | |
| Hudson Valley Preservation Fund II, LLC | | SUBSIDIARY | |
| TGA North Miller Industrial LLC | | SUBSIDIARY | |
| TGA North Orange Industrial LLC | | SUBSIDIARY | |
| TGA Oak View Mall LLC | 83-1934291 | SUBSIDIARY | |
| TGA O'Hare Logistics Center IV LLC | 84-4774106 | SUBSIDIARY | |
| TGA Park 355 LLC | 84-3254652 | SUBSIDIARY | |
| TGA Park 55 LLC | 84-3254103 | SUBSIDIARY | |
| TGA Park 88 LLC | 84-3254979 | SUBSIDIARY | |

| COMPANY | FEIN | RELATIONSHIP |
|---|---|---|
| TGA MS Self Storage Investor Member LLC | 83-1916152 | SUBSIDIARY |
| Morningstar NRE Self Storage Portfolio LLC | 83-2379583 | SUBSIDIARY |
| MSC Bentonville, LLC | | SUBSIDIARY |
| MSC Boerne, LLC | | SUBSIDIARY |
| MSC Buda, LLC | | SUBSIDIARY |
| MSC Carolinas, LLC | | SUBSIDIARY |
| MSC Dam Storage, LLC | | SUBSIDIARY |
| MSC Evans Rd, LLC | | SUBSIDIARY |
| MSC Greenhouse, LLC | | SUBSIDIARY |
| MSC Highway 521 Storage, LLC | | SUBSIDIARY |
| MSC Kemps Landing, LLC | | SUBSIDIARY |
| MSC Midtown Atlanta, LLC | | SUBSIDIARY |
| MSC MTP, LLC | | SUBSIDIARY |
| MSC Peachtree, LLC | | SUBSIDIARY |
| MSC South End, LLC | | SUBSIDIARY |
| MSC Spring Branch, LLC | | SUBSIDIARY |
| MSC SW Austin, LLC | | SUBSIDIARY |
| MSC Tallahassee, LLC | | SUBSIDIARY |
| MSC Yorktown, LLC | | SUBSIDIARY |
| TGA Pleasant Prairie Center LLC | 83-3250233 | SUBSIDIARY |
| TGA Prairie Point LLC | 84-3285659 | SUBSIDIARY |
| TGA Renton Park 405 LLC | | SUBSIDIARY |
| TGA Sandy Commerce Park LLC | 83-2938932 | SUBSIDIARY |
| TGA Somerset IC LLC | 84-3487605 | SUBSIDIARY |
| TGA Somerset IC II LLC | 84-3476142 | SUBSIDIARY |
| TGA Sparrow Investor LLC | 85-2863856 | SUBSIDIARY |
| Sparrow Realty Investment I LLC | | SUBSIDIARY |
| TGA Sterling DC LLC | 84-3255382 | SUBSIDIARY |
| TGA The Apartments at Blakeney LLC | 85-3509669 | SUBSIDIARY |
| TGA The Warehouse At CH Investor Member LLC | 84-3093962 | SUBSIDIARY |
| TGAP The Warehouse At CH Owner LLC | 84-3055465 | SUBSIDIARY |
| TGAP The Warehouse At CH LLC | 84-3055701 | SUBSIDIARY |
| TGA Tri-State Commerce Center LLC | | SUBSIDIARY |
| TGA Van Dorens West LLC | 84-3830895 | SUBSIDIARY |
| TGA Vista Point South LLC | 84-3441798 | SUBSIDIARY |
| TGA Washington DC CC LLC | 84-3527380 | SUBSIDIARY |
| TGA Westport Distribution Center LLC | 84-2939589 | SUBSIDIARY |
| TGA Yorktown Apartments LLC | 83-0723201 | SUBSIDIARY |
| TGAM Agribusiness Fund LP | 81-1994278 | SUBSIDIARY |
| TIAA Administrative Services LLC | 82-2826183 | SUBSIDIARY |
| TIAA CLO I Ltd | | SUBSIDIARY |
| TIAA CLO I LLC | | SUBSIDIARY |
| TIAA CLO I Holding, LLC | 84-1905731 | SUBSIDIARY |
| TIAA CLO II Ltd | | SUBSIDIARY |
| TIAA CLO II LLC | | SUBSIDIARY |
| TIAA CLO II Holding, LLC | 84-1921751 | SUBSIDIARY |
| TIAA CLO III Ltd. | | SUBSIDIARY |
| TIAA CLO III LLC | | SUBSIDIARY |
| TIAA CLO IV Ltd. | | SUBSIDIARY |
| TIAA CLO V Ltd | | SUBSIDIARY |
| TIAA CMBS I, LLC | 13-4173396 | SUBSIDIARY |
| TIAA CMBS I Trust | 13-4173396 | SUBSIDIARY |
| TIAA Diversified Public Investments, LLC | 47-4570655 | SUBSIDIARY |

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

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

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

**LISTING 3 (CONTINUED):**

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

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

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

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

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

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

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

**LISTING 3 (CONTINUED):**

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 47-1208361 | 4866969 | | | GTR Investor Fund GP LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2245173 | | | | NAP Investors GP, LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | NCBDC Holdings LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Churchill Advisors LLC | DE | DS | NCBDC Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-4288013 | 4866941 | | | Nuveen Alternatives Advisors, LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Churchill Direct Lending Corp. | MD | DS | Nuveen Alternatives Advisors, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TPS Investors GP, LLC | DE | DS | Nuveen Alternatives Advisors, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-4288091 | 4801858 | | | Nuveen Alternatives Services, LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5041697 | | | GAP II NZ GP Limited | NZL | DS | Nuveen Alternatives Services, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1310748 | 5041660 | | | TIAA European Farmland Fund GP LP | CYM | DS | Nuveen Alternatives Services, LLC | Ownership | 50.000 | TIAA Board of Overseers | N | 400 |
| | | | 47-1515836 | 4802819 | | | TCAS Global Investments LLC | DE | DS | Nuveen Alternatives Services, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-1819349 | | | | Nuveen Global Farmland Fund GP, LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Global Farmland Fund Lux GP S.à r.l. | LUX | DS | Nuveen Global Farmland Fund GP, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-5180164 | | | | Nuveen Global Impact Fund GP, LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Global Impact Fund Lux GP S.à r.l. | LUX | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-2719001 | 4313155 | | | Nuveen International Holdings LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Canada Company | CAN | DS | Nuveen International Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Japan Co., Limited | JPN | DS | Nuveen International Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5040579 | | | Nuveen UK, Limited | GBR | DS | Nuveen International Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-4349631 | 5079083 | | | TGAM Subsidiary HC LLC | DE | DS | Nuveen International Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-4290269 | 5079104 | | | TGAM APAC LLC | DE | DS | TGAM Subsidiary HC LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 500 |
| | | | 81-4323796 | 5083718 | | | TGAM HK HC LLC | DE | DS | TGAM APAC LLC | Ownership | 25.000 | TIAA Board of Overseers | N | 600 |
| | | | | 4908355 | | | Nuveen Hong Kong Limited | HKG | DS | TGAM HK HC LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-4306975 | 5079113 | | | TGAM Asia LLC | DE | DS | TGAM Subsidiary HC LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 700 |
| | | | 81-4323796 | 5083718 | | | TGAM HK HC LLC | DE | DS | TGAM Asia LLC | Ownership | 25.000 | TIAA Board of Overseers | N | 600 |
| | | | 81-4499397 | 5079122 | | | TIAA International APAC LLC | DE | DS | TGAM Subsidiary HC LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 800 |
| | | | 81-4323796 | 5083718 | | | TGAM HK HC LLC | DE | DS | TIAA International APAC LLC | Ownership | 25.000 | TIAA Board of Overseers | N | 600 |
| | | | 81-4359164 | 5079131 | | | TIAA International Asia LLC | DE | DS | TGAM Subsidiary HC LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 900 |
| | | | 81-4323796 | 5083718 | | | TGAM HK HC LLC | DE | DS | TIAA International Asia LLC | Ownership | 25.000 | TIAA Board of Overseers | N | 600 |
| | | | 81-4390558 | 5079092 | | | TIAA International Subsidiary HC LLC | DE | DS | Nuveen International Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-4290269 | 5079104 | | | TGAM APAC LLC | DE | DS | TIAA International Subsidiary HC LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 500 |
| | | | 81-4306975 | 5079113 | | | TGAM Asia LLC | DE | DS | TIAA International Subsidiary HC LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 700 |
| | | | 81-4499397 | 5079122 | | | TIAA International APAC LLC | DE | DS | TIAA International Subsidiary HC LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 800 |
| | | | 81-4359164 | 5079131 | | | TIAA International Asia LLC | DE | DS | TIAA International Subsidiary HC LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 900 |
| | | | 81-4290269 | 5079104 | | | TGAM APAC LLC | DE | DS | Nuveen International Holdings LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 500 |
| | | | 81-4306975 | 5079113 | | | TGAM Asia LLC | DE | DS | Nuveen International Holdings LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 700 |
| | | | 81-4499397 | 5079122 | | | TIAA International APAC LLC | DE | DS | Nuveen International Holdings LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 800 |
| | | | 81-4359164 | 5079131 | | | TIAA International Asia LLC | DE | DS | Nuveen International Holdings LLC | Ownership | 33.300 | TIAA Board of Overseers | N | 900 |
| | | | | | | | Nuveen Junior Capital Opportunities Fund GP S.à r.l | LUX | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-4262460 | 5079074 | | | Nuveen Real Estate Global LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-2748598 | 4601487 | | | Nuveen Global Investments LLC | DE | DS | Nuveen Real Estate Global LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-2986445 | | | | Nuveen GP Holding Company LLC | DE | DS | Nuveen Real Estate Global LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-4598778 | | | | Nuveen CRED GP Member LLC | DE | DS | Nuveen GP Holding Company LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-3751720 | | | | CRED GP LLC | DE | DS | Nuveen CRED GP Member LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | U.S. Cities Office Fund GP LLC | DE | DS | Nuveen GP Holding Company LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | U.S. Cities Office Fund LP | DE | DS | U.S. Cities Office Fund GP LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 61-1914684 | | | | U.S. Cities Office Fund REIT LLC | DE | DS | U.S. Cities Office Fund LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | U.S. Cities Office Fund Operating GP LLC | DE | DS | U.S. Cities Office Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 36-4919858 | | | | U.S. Cities Office Fund Operating LP | DE | DS | U.S. Cities Office Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | USCOF Maryland Farms Holdings LLC | DE | DS | U.S. Cities Office Fund Operating LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | U.S. Cities Office Fund Maryland Farms Co-Invest | DE | DS | USCOF Maryland Farms Holdings LLC | Ownership | 51.000 | TIAA Board of Overseers | N | 1000 |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | VRE-NRE Maryland Farms Venture | DE | DS | U.S. Cities Office Fund Maryland Farms Co-Invest | Ownership | 97.000 | TIAA Board of Overseers | N | |
| | | | 35-2633108 | | | | U.S. Cities Multifamily Fund GP LLC | DE | DS | Nuveen GP Holding Company LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-4054235 | | | | U.S. Cities Retail Fund GP LLC | DE | DS | Nuveen GP Holding Company LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 85-2037572 | | | | U.S. Strategic Industrial Fund II GP LLC | DE | DS | Nuveen GP Holding Company LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 85-2116787 | | | | U.S. Strategic Industrial Fund II LP | DE | DS | U.S. Strategic Industrial Fund II GP LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | U.S. Strategic Industrial Fund Holding Company II LLC | DE | DS | U.S. Strategic Industrial Fund II LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Imajn Holdings Member LLC | DE | DS | Nuveen Real Estate Global LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Imajn Homes Holdings, LLC | DE | DS | Nuveen Imajn Holdings Member LLC | Ownership | 72.000 | TIAA Board of Overseers | N | |
| | | | | | | | Imajn Services LLC | DE | DS | Imajn Homes Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Imajn Asset Manager LLC | DE | DS | Imajn Homes Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Sparrow Realty investment I Managing Member LLC | DE | DS | Imajn Homes Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-5466713 | 5157909 | | | Nuveen Permian Investor Asset Manager Member LLC | DE | DS | Nuveen Real Estate Global LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-0631410 | | | | Permian Investor Asset Manager LLC | DE | DS | Nuveen Permian Investor Asset Manager Member LLC | Ownership | 50.000 | TIAA Board of Overseers | N | |
| | | | 82-3426937 | | | | Nuveen Real Estate Global Cities Advisors LLC | DE | DS | Nuveen Real Estate Global LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2502695 | | | | Nuveen Real Estate Project Management Services LLC | DE | DS | Nuveen Real Estate Global LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1162850 | 4617620 | | | TIAA International Holdings 1 Limited | GBR | DS | Nuveen Real Estate Global LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1163394 | 4617639 | | | TIAA International Holdings 2 Limited | GBR | DS | Nuveen Real Estate Global LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4618074 | | | TIAA International Holdings 3 Limited | GBR | DS | TIAA International Holdings 2 Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1125673 | 4617705 | | | Nuveen Real Estate Limited | GBR | DS | TIAA International Holdings 3 Limited | Ownership | 99.000 | TIAA Board of Overseers | N | 1100 |
| | | | 98-1125673 | 4617705 | | | Nuveen Real Estate Limited | GBR | DS | TIAA International Holdings 1 Limited | Ownership | .1.000 | TIAA Board of Overseers | N | 1100 |
| | | | 98-1127648 | 4618195 | | | Nuveen Administration Ltd | GBR | DS | Nuveen Real Estate Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1128805 | 4618216 | | | Nuveen Europe Holdings Limited | GBR | DS | Nuveen Real Estate Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715964 | | | Asia Pacific Cities Management Sàrl | LUX | DS | Nuveen Europe Holdings Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715955 | | | Henderson European Retail Property Fund Management Sarl | LUX | DS | Nuveen Europe Holdings Limited | Ownership | 94.900 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Alternatives Europe S.à.r.l | LUX | DS | Nuveen Europe Holdings Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Asset Management Europe S.à.r.l | LUX | DS | Nuveen Europe Holdings Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715937 | | | Nuveen Fund (Europe) Management Sàrl | LUX | DS | Nuveen Europe Holdings Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4716756 | | | Nuveen Fund Management (Jersey) Limited | JEY | DS | Nuveen Europe Holdings Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4716774 | | | Nuveen Management AIFM Limited | GBR | DS | Nuveen Europe Holdings Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715946 | | | Nuveen Management Company (Luxembourg) No 1 Sàrl | LUX | DS | Nuveen Europe Holdings Limited | Ownership | 94.900 | TIAA Board of Overseers | N | |
| | | | | 4716765 | | | Nuveen Property Management (Jersey) Limited | JEY | DS | Nuveen Europe Holdings Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Real Estate Services GmbH (Austria) | AUT | DS | Nuveen Europe Holdings Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1128787 | 4618243 | | | Nuveen FCACO Ltd | GBR | DS | Nuveen Real Estate Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4716783 | | | Nuveen Real Estate Management Ltd | GBR | DS | Nuveen FCACO Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4716868 | | | Nuveen Shopping Centre Verwaltungs GmbH | DEU | DS | Nuveen Real Estate Management Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-0582851 | 4313182 | | | TIAA-CREF Asset Management UK Limited | GBR | DS | Nuveen FCACO Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1127632 | 4618261 | | | Nuveen Group Holdings Ltd | GBR | DS | Nuveen Real Estate Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4844015 | | | Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited | CHN | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715311 | | | CLOF II (GP) Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5154010 | | | CLOF II Vanquish Limited | JEY | DS | CLOF II (GP) Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715263 | | | CLOF II (No 1 GP) Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4841304 | | | CLOF II (No1 Nominee) Limited | GBR | DS | CLOF II (No 1 GP) Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715281 | | | CLOF II (No 2 GP) Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1165678 | 4715302 | | | CLOF II (No 3 GP) Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 4908328 | | | Enhanced Debt Carry (GP) Sarl | LUX | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5147003 | | | ERES APAC II (GP) S.à.r.l | LUX | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | ERES Europe II (GP) S.à r.l | LUX | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4949116 | | | European Cities Partnership (GP) S.a.r.l. | LUX | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | European Cities Partnership SCSp | LUX | DS | European Cities Partnership (GP) S.a.r.l. | Influence | | TIAA Board of Overseers | N | 1200 |
| | | | | 4841247 | | | Islazul General Partner Sarl | LUX | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715245 | | | Matador LP General Partner Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4912763 | | | Nuveen Consulting (Shanghai) Co Ltd | CHN | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4747059 | | | Nuveen Corporate Secretarial Services Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715236 | | | Nuveen (France) SAS | FRA | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715898 | | | Nuveen Immobilien GmbH | DEU | DS | Nuveen Group Holdings Ltd | Influence | | TIAA Board of Overseers | N | |
| | | | | 4901244 | | | Nuveen Italy Srl | ITA | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715357 | | | Nuveen Management Austria GmbH | AUT | DS | Nuveen Group Holdings Ltd | Ownership | 65.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Management Finland Oy | FIN | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4747152 | | | Nuveen Operations Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4841265 | | | Nuveen Real Estate (Australia) Ltd. | AUS | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4841256 | | | Nuveen Real Estate Debt Partners (GP) Sàrl | LUX | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5134816 | | | Nuveen Real Estate Debt Partners II (GP) S.à.r.l | LUX | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Global Real Estate Debt Partners Fund II (UK) SCSp | LUX | DS | Nuveen Real Estate Debt Partners II (GP) S.à.r.l | Influence | | TIAA Board of Overseers | N | 1300 |
| | | | | 4715348 | | | Nuveen Real Estate Nominees Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715919 | | | Nuveen Singapore Private Limited | SGP | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715254 | | | OMP (GP) Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4901235 | | | T-C Lux Investments GP Sarl | LUX | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TH Real Estate Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1014834 | 4617675 | | | TIAA-CREF Luxembourg S.a.r.l. | LUX | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Tokyo Multifamily GP PTE Ltd | LUX | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715272 | | | UK OM (LP1) (GP) Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4841292 | | | UK OM (LP1) Limited | GBR | DS | UK OM (LP1) (GP) Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715290 | | | UK OM (LP2) (GP) Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4841283 | | | UK OM (LP2) Limited | GBR | DS | UK OM (LP2) (GP) Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4715320 | | | UK OM (LP3) (GP) Limited | GBR | DS | Nuveen Group Holdings Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4841274 | | | UK OM (LP3) Limited | GBR | DS | UK OM (LP3) (GP) Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 06-1217855 | 4680325 | | | Nuveen Real Estate Property Holdings L.L.C. | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 30-0794692 | 4683559 | | | Casa Partners VI GP, LLC | DE | DS | Nuveen Real Estate Property Holdings L.L.C. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5190671 | 4912772 | | | Casa Partners VII GP, LLC | DE | DS | Nuveen Real Estate Property Holdings L.L.C. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-4363605 | | | | CASA Partners VIII GP, LLC | DE | DS | Nuveen Real Estate Property Holdings L.L.C. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 36-4477806 | 4681797 | | | Global Investors GP, L.L.C. | DE | DS | Nuveen Real Estate Property Holdings L.L.C. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-2537749 | 4681809 | | | Global Investors GP II, L.L.C. | DE | DS | Nuveen Real Estate Property Holdings L.L.C. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-3070768 | 4681818 | | | Global Investors GP IV, L.L.C. | DE | DS | Nuveen Real Estate Property Holdings L.L.C. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-5367344 | 4747170 | | | TCGA BT AIV, LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-5139523 | 4867368 | | | TCGA Investor Fund GP, LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-3511076 | 4843278 | | | TCGA II Investor Fund GP, LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-4330570 | | | | TGAM International GP LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-1532009 | 4801867 | | | TIAA Global Ag Special Member LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 81-1749609 | 4843287 | | | TIAA Global Ag II Special Member LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-3126089 | 4847388 | | | T-C U.S. Super Regional Mall Fund GP LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-1394681 | 4314255 | | | U.S. Cities Fund GP, LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3647870 | 5116607 | | | U.S. Cities Industrial CPF Fund GP LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | U.S. Cities Industrial Fund GP LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3698954 | 5116616 | | | U.S. Cities Multifamily CPF Fund GP LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3734470 | 5116625 | | | U.S. Cities Office CPF Fund GP LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3493929 | 5057652 | | | U.S. Cities Retail CPF Fund GP LLC | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 27-3416812 | 4312916 | | | Westchester Group Investment Management Holding Company, Inc. | DE | DS | Nuveen Alternative Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 27-3417683 | 4312925 | | | Westchester Group Investment Management, Inc. | DE | DS | Westchester Group Investment Management Holding Company, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 87-0735518 | 4746977 | | | Plata Wine Partners, LLC | CA | DS | Westchester Group Investment Management, Inc. | Ownership | 91.110 | TIAA Board of Overseers | N | |
| | | | 37-1261935 | 4617693 | | | Terra Land Co. | IL | DS | Westchester Group Investment Management, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 37-6589484 | 4747200 | | | The Plata Wine Partners Trust | CA | DS | Westchester Group Investment Management, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 37-1193973 | 4618186 | | | Westchester Group Farm Management, Inc. | IL | DS | Westchester Group Investment Management, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4618207 | | | Westchester Group of Australia Pty Ltd. | AUS | DS | Westchester Group Investment Management, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Westchester Group Chile Investment Management, SpA | CHL | DS | Westchester Group Investment Management, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4794482 | | | Westchester Group of Europe Ltd. | GBR | DS | Westchester Group Investment Management, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Westchester Group SRL | ROU | DS | Westchester Group of Europe Ltd. | Ownership | 99.000 | TIAA Board of Overseers | N | 1400 |
| | | | | 4914730 | | | Westchester Group of Poland Sp. Z.o.o. | POL | DS | Westchester Group of Europe Ltd. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Westchester Group SRL | ROU | DS | Westchester Group of Poland Sp. Z.o.o. | Ownership | .1.000 | TIAA Board of Overseers | N | 1400 |
| | | | 37-1194491 | 4618225 | | | Westchester Group Real Estate, Inc. | IL | DS | Westchester Group Investment Management, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Westchester Group South America Gestao de Investimentos Ltda. | BRA | DS | Westchester Group Real Estate, Inc. | Ownership | .1.000 | TIAA Board of Overseers | N | 1500 |
| | | | | | | | Westchester Group South America Gestao de Investimentos Ltda. | BRA | DS | Westchester Group Investment Management, Inc. | Ownership | 99.000 | TIAA Board of Overseers | N | 1500 |
| | | | 84-3766552 | | | | Westchester NGFF Investment LLC | DE | DS | Westchester Group Investment Management, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1563437 | 4749941 | | | Nuveen Finance, LLC | DE | DS | Nuveen, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3425820 | 5110025 | | | Nuveen Holdings 1, Inc. | DE | DS | Nuveen Finance, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-0373324 | 4767758 | | | Nuveen Holdings, Inc. | DE | DS | Nuveen Holdings 1, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 36-3817266 | 3707551 | 885708 | | Nuveen Investments, Inc. | DE | DS | Nuveen Holdings, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-0627593 | 4774710 | | | Gresham Asset Management LLC | DE | DS | Nuveen Investments, Inc. | Ownership | 78.900 | TIAA Board of Overseers | N | |
| | | | 20-1930384 | 4349828 | | | Gresham Investment Management LLC | DE | DS | Nuveen Investments, Inc. | Ownership | 78.900 | TIAA Board of Overseers | N | |
| | | | | 4781941 | | | Gresham Investment Management Asia Pte. Ltd. | SGP | DS | Gresham Investment Management LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 36-4839486 | 5153992 | | | Nuveen Alternative Investments, LLC | DE | DS | Nuveen Investments, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-3751978 | | | | Nuveen Capital Markets LLC | DE | DS | Nuveen Investments, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-4025630 | | | | Symphony Alternative Asset Management LLC | DE | DS | Nuveen Capital Markets LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 31-0942504 | 4774792 | 1311016 | | Nuveen Fund Advisors, LLC | DE | DS | Nuveen Investments, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 27-4357327 | 4781624 | 1521019 | | Nuveen Asset Management, LLC | DE | DS | Nuveen Fund Advisors, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 36-3293941 | | | | NIS/R&T, Inc. | IL | DS | Nuveen Investments, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 37-1695518 | 4774831 | 1602161 | | Nuveen WCM Holdings, LLC | DE | DS | Nuveen Investments, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 90-0860898 | 4776527 | 900973 | | Winslow Capital Management, LLC | DE | DS | Nuveen WCM Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-0730906 | 5147021 | | | Growth Capital GP I, LLC | DE | DS | Winslow Capital Management, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 36-4709028 | 4774868 | 1602171 | | Nuveen NWQ Holdings, LLC | DE | DS | Nuveen Investments, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 30-0892190 | 4981189 | 1661847 | | NWQ Partners, LLC | DE | DS | Nuveen NWQ Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-0875103 | 4776518 | 763848 | | NWQ Investment Management Company, LLC | DE | DS | NWQ Partners, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 36-2639476 | 4775137 | 73387 | | Nuveen Securities, LLC | DE | DS | Nuveen Investments, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-3432117 | 4774822 | 1109426 | | Santa Barbara Asset Management, LLC | DE | DS | Nuveen Investments, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 94-3252504 | 4774813 | 1030815 | | Symphony Asset Management LLC | CA | DS | Nuveen Investments, Inc. | Ownership | 51.000 | TIAA Board of Overseers | N | 1600 |
| | | | 36-7364377 | 4774783 | | | Nuveen Investments Holdings, Inc. | DE | DS | Nuveen Investments, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 94-3252504 | 4774813 | 1030815 | | Symphony Asset Management LLC | CA | DS | Nuveen Investments Holdings, Inc. | Ownership | 49.000 | TIAA Board of Overseers | N | 1600 |
| | | | | | | | Symphony Risk Retention Finance LLC | DE | DS | Symphony Asset Management LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 30-1032009 | | | | SRR 1 LLC | DE | DS | Symphony Risk Retention Finance LLC | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | 13-3760073 | 4313306 | 939222 | | Teachers Advisors, LLC | DE | DS | Nuveen Finance, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-1157427 | | | | Colnvest Member LLC | DE | DS | Teachers Advisors, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen TALF Opportunities GP, LLC | DE | DS | Teachers Advisors, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 13-3987258 | 4599052 | | | 485 Properties, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 16-1735872 | 4601209 | | | TCPC Associates, LLC | DE | DS | 485 Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3091169 | 5026603 | | | 730 Data Centers, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-0793232 | 5154029 | | | 730 Aviator, LLC | DE | DS | 730 Data Centers, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3106043 | 5036303 | | | 730 Databridge, LLC | DE | DS | 730 Data Centers, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2616735 | 4801719 | | | 730 Power Development, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2622825 | 4810784 | | | 730 Carroll, LLC | DE | DS | 730 Power Development, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4949107 | | | 730 Cricket, LLC | DE | DS | 730 Power Development, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5363027 | 4936116 | | | 730 Telecom LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | 730 Transmission, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | 730 Hotspur, LLC | DE | DS | 730 Transmission, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 13-4042885 | 4599801 | | | 730 Texas Forest Holdings, Inc. | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | Y | |
| | | | 51-0494351 | 4599838 | | | 730 Texas Timberlands II, Ltd. | TX | DS | Teachers Insurance and Annuity Association of America | Ownership | 99.500 | TIAA Board of Overseers | N | 1700 |
| | | | 51-0494351 | 4599838 | | | 730 Texas Timberlands II, Ltd. | TX | DS | 730 Texas Forest Holdings, Inc. | Ownership | 0.500 | TIAA Board of Overseers | N | 1700 |
| | | | 13-4040842 | 4601722 | | | TIAA Timberlands I, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 13-4085431 | 4601740 | | | TIAA Timberlands II, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 13-4042888 | 4601713 | | | 730 Texas Timberlands, Ltd. | TX | DS | TIAA Timberlands I, LLC | Ownership | 99.500 | TIAA Board of Overseers | N | 1800 |
| | | | 13-4042888 | 4601713 | | | 730 Texas Timberlands, Ltd. | TX | DS | 730 Texas Forest Holdings, Inc. | Ownership | 0.500 | TIAA Board of Overseers | N | 1800 |
| | | | 38-3847245 | 4602840 | | | Actoil, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-3373066 | 4602916 | | | Actoil Colorado, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4651521 | | | Great Western Petroleum LLC | DE | DS | Actoil Colorado, LLC | Influence | | TIAA Board of Overseers | N | |
| | | | | 4747134 | | | ASC Holdings, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Influence | | TIAA Board of Overseers | N | |
| | | | 46-1952974 | 4599940 | | | Broadleaf Timberland Investments, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-4647417 | 4601768 | | | Quercus Forestland Account, LLC | NC | DS | Broadleaf Timberland Investments, LLC | Ownership | 99.000 | TIAA Board of Overseers | N | |
| | | | | 4618346 | | | Quercus Panama, LLC | DE | DS | Quercus Forestland Account, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4651503 | | | Quercus Algoma Corporation | CAN | DS | Quercus Forestland Account, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4860538 | | | Quercus Algoma Land Corporation | CAN | DS | Quercus Algoma Corporation | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-2916514 | 4613426 | | | Quercus West Virginia, LLC | DE | DS | Quercus Forestland Account, LLC | Ownership | 99.900 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 47-2167228 | 4776451 | | | Casa Student Housing Fund Holdings, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-3994280 | 4865047 | | | Shf-33d North Apts, LLC | DE | DS | Casa Student Housing Fund Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-4155469 | 4865056 | | | Shf-Millennium One Apts, LLC | DE | DS | Casa Student Housing Fund Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-2450195 | 4990958 | | | Shf-The Rocks Apts, LLC | DE | DS | Casa Student Housing Fund Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-4455610 | 4990967 | | | PEP-TH CASA Student Housing, LLC | DE | DS | Casa Student Housing Fund Holdings, LLC | Ownership | 90.000 | TIAA Board of Overseers | N | |
| | | | 47-4455303 | 5194418 | | | CSHF-PEP Purdue LLC | DE | DS | PEP-TH CASA Student Housing, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 30-0965548 | 5195237 | | | CSHF-PEP USF LLC | DE | DS | PEP-TH CASA Student Housing, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 56-2672630 | 4600033 | | | Ceres Agricultural Properties, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 37-1555322 | 4601816 | | | Premiere Agricultural Properties, LLC | DE | DS | Ceres Agricultural Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 80-0843991 | 4628596 | | | Loma del Rio Vineyards, LLC | DE | DS | Premiere Agricultural Properties, LLC | Ownership | 45.000 | TIAA Board of Overseers | N | 1900 |
| | | | 36-4620107 | 4601825 | | | Premiere Columbia Properties, LLC | DE | DS | Ceres Agricultural Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 30-0449681 | 4601834 | | | Premiere Farm Properties, LLC | DE | DS | Ceres Agricultural Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-3484719 | 4601843 | | | Demeter Agricultural Properties II, LLC | DE | DS | Ceres Agricultural Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-0352203 | 4628372 | | | International Agricultural Investors, LLC | DE | DS | Ceres Agricultural Properties, LLC | Ownership | 99.240 | TIAA Board of Overseers | N | |
| | | | | 4633321 | | | IAI Australia Pty., Ltd. | AUS | DS | International Agricultural Investors, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4633330 | | | IAI Australia Trust | AUS | DS | International Agricultural Investors, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-0460488 | 4633358 | | | IAI USA, LLC | DE | DS | International Agricultural Investors, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-2745365 | 4628363 | | | International Agricultural Investors Fund II, LLC | DE | DS | Ceres Agricultural Properties, LLC | Ownership | 99.000 | TIAA Board of Overseers | N | |
| | | | | 4633303 | | | IAI Australia Fund II, Pty., Ltd. | AUS | DS | International Agricultural Investors Fund II, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4633312 | | | IAI Australia Fund II Trust | AUS | DS | International Agricultural Investors Fund II, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-2747755 | 4633349 | | | IAI USA Fund II, LLC | DE | DS | International Agricultural Investors Fund II, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1402136 | | | | Churchill Middle Market CLO IV Ltd. | CYM | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-1810508 | 5041624 | | | Churchill Middle Market Senior Loan Fund, LP | DE | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | | | | | Churchill Middle Market Senior Loan Fund III, LP | DE | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | 81-2914954 | 5106457 | | | CPF/UIR JV Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-2928112 | 5110034 | | | CPF/UIR Joint Venture LLC | DE | DS | CPF/UIR JV Member LLC | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | 81-2955427 | 5110490 | | | CPF 636 Sixth Avenue LLC | DE | DS | CPF/UIR Joint Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2264739 | 4785949 | | | T-C 636 Sixth Avenue Retail LLC | DE | DS | CPF 636 Sixth Avenue LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-2982618 | 5110511 | | | CPF 856 Market Street LLC | DE | DS | CPF/UIR Joint Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-2973332 | 5110502 | | | CPF 1511 Third Avenue LLC | DE | DS | CPF/UIR Joint Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4785930 | | | T-C 1608 Chestnut General Partner LLC | DE | DS | CPF/UIR Joint Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4843371 | | | 1608 Chestnut Partners LP | DE | DS | T-C 1608 Chestnut General Partner LLC | Ownership | 1.000 | TIAA Board of Overseers | N | 2000 |
| | | | | 4785958 | | | T-C 1608 Chestnut Limited Partner LLC | DE | DS | CPF/UIR Joint Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4843371 | | | 1608 Chestnut Partners LP | DE | DS | T-C 1608 Chestnut Limited Partner LLC | Ownership | 99.000 | TIAA Board of Overseers | N | 2000 |
| | | | 26-3049305 | 4601928 | | | Demeter Agricultural Properties, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-2632248 | 4600770 | | | Dionysus Properties, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 94-3306131 | 4601861 | | | Silverado Premium Properties, LLC | CA | DS | Dionysus Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 68-0436609 | 4612764 | | | Arroya Loma, LLC | DE | DS | Silverado Premium Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 75-3025596 | 4612867 | | | Chalk Ridge Vineyard, LLC | CA | DS | Silverado Premium Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-3964695 | 4613314 | | | Hobson Avenue Vineyard, LLC | CA | DS | Silverado Premium Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-1542713 | 4613417 | | | Marsino Vineyard, LLC | CA | DS | Silverado Premium Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-2103733 | 4613864 | | | Silverado Los Alamos Vineyards, LLC | CA | DS | Silverado Premium Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 20-2490906 | 4613882 | | | Silverado SLO Vineyards, LLC | CA | DS | Silverado Premium Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-2103788 | 4613891 | | | Silverado Sonoma Vineyard, LLC | CA | DS | Silverado Premium Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 68-0466083 | 4613949 | | | SPP Napa Vineyards, LLC | DE | DS | Silverado Premium Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 94-3361818 | 4613967 | | | Stanly Ranch Vineyards, LLC | CA | DS | Silverado Premium Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-3774024 | 4613976 | | | Suscol Mountain Vineyards, LLC | CA | DS | Silverado Premium Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-2766605 | 4614665 | | | Terra Ventosa Vineyards, LLC | CA | DS | Silverado Premium Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 43-3997217 | 4601870 | | | Silverado Winegrowers Holdings, LLC | DE | DS | Dionysus Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 68-0443927 | 4613921 | | | Silverado Winegrowers LLC | CA | DS | Silverado Winegrowers Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 94-3357571 | 4614759 | | | Alta Loma Vineyard, LLC | CA | DS | Silverado Winegrowers LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 94-3312405 | 4615671 | | | Oak Knoll Napa Vineyards, LLC | CA | DS | Silverado Winegrowers LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 91-1806950 | 4615783 | | | Silverado Suscol, LLC | CA | DS | Silverado Winegrowers LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-4820104 | 4617077 | | | SWG Paso Vineyard, LLC | CA | DS | Silverado Winegrowers LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-3561447 | 4599708 | 1454640 | | Distressed Opportunities Fund, L.P. | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 50.000 | TIAA Board of Overseers | N | |
| | | | | 4680307 | | | DWM Inclusive Finance Equity Fund II | LUX | DS | Teachers Insurance and Annuity Association of America | Influence | | TIAA Board of Overseers | N | |
| | | | 98-0580879 | 4633947 | | | DWM Microfinance Equity Fund I | LUX | DS | Teachers Insurance and Annuity Association of America | Influence | | TIAA Board of Overseers | N | |
| | | | 04-3718449 | 4643003 | | | Envisage Information Systems, LLC | NY | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 30-0701953 | 4633974 | | | EPP LFG I, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Influence | | TIAA Board of Overseers | N | |
| | | | | 4894805 | | | Global Real Estate Debt Partners Fund I (UK) | LUX | DS | Teachers Insurance and Annuity Association of America | Ownership | 36.300 | TIAA Board of Overseers | N | 2100 |
| | | | | | | | Global Real Estate Debt Partners Fund II (UK) SCSp | LUX | DS | Teachers Insurance and Annuity Association of America | Influence | | TIAA Board of Overseers | N | 1300 |
| | | | 20-1930384 | | 1684621 | | Gresham CMS Fund, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 98.080 | TIAA Board of Overseers | N | |
| | | | 32-0509812 | | 1699398 | | GreshamQuant ACAR Fund LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 62.690 | TIAA Board of Overseers | N | |
| | | | 81-0737062 | 4952750 | | | Growth Capital Fund I, L.P. | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 94.000 | TIAA Board of Overseers | N | |
| | | | | | | | Growth Capital Fund II, L.P. | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4860556 | | | Inception GP LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-2031403 | 4860800 | | | Inception Partners IV, LP | DE | DS | Teachers Insurance and Annuity Association of America | Influence | | TIAA Board of Overseers | N | |
| | | | 46-2062147 | 4860819 | | | Inception Partners V, LP | DE | DS | Teachers Insurance and Annuity Association of America | Influence | | TIAA Board of Overseers | N | |
| | | | 27-4149157 | 4860846 | | | Infra Alpha, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 27-3900641 | 4860855 | | | EMG Investments, LLC | DE | DS | Infra Alpha, LLC | Influence | | TIAA Board of Overseers | N | |
| | | | 47-4169877 | 4874656 | | | Lewis & Clark Timberlands, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 57.400 | TIAA Board of Overseers | N | |
| | | | 47-4187541 | 4876436 | | | L&C Log Co, LLC | DE | DS | Lewis & Clark Timberlands, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-4196668 | 4945967 | | | L&C Tree Farms, LLC | DE | DS | Lewis & Clark Timberlands, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5300478 | 4946384 | | | L&C TRS LLC | DE | DS | L&C Tree Farms, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 27-2007833 | 4635334 | | | Liberty M & R SPV II, LP | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4601852 | | | Mansilla Participacoes LTDA | BRA | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4634654 | | | Radar Propriedades Agricolas S.A. | BRA | DS | Mansilla Participacoes LTDA | Ownership | 65.770 | TIAA Board of Overseers | N | 2200 |
| | | | | 4643320 | | | Nova Agricola Ponte Alta S.A. | BRA | DS | Radar Propriedades Agricolas S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 4643049 | | | Nova Amaralina S.A. Propriedades Agrícolas | BRA | DS | Radar Propriedades Agricolas S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4643058 | | | Nova Santa Barbara Agrícola S.A. | BRA | DS | Radar Propriedades Agricolas S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4644523 | | | Terras da Ponte Alta S.A. | BRA | DS | Radar Propriedades Agricolas S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4634645 | | | Radar II Propriedades Agricolas S.A. | BRA | DS | Mansilla Participacoes LTDA | Influence | | TIAA Board of Overseers | N | |
| | | | | 4644309 | | | Aguas de Ponte Alta S.A. | BRA | DS | Radar II Propriedades Agricolas S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4644318 | | | Bioinvestments Negocios e Participacoes | BRA | DS | Radar II Propriedades Agricolas S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4643085 | | | Proud Participacoes S.A. | BRA | DS | Radar II Propriedades Agricolas S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4634654 | | | Radar Propriedades Agricolas S.A. | BRA | DS | Radar II Propriedades Agricolas S.A. | Ownership | 15.310 | TIAA Board of Overseers | N | 2200 |
| | | | | 4644336 | | | Vale De Ponte Alta S.A. | BRA | DS | Radar II Propriedades Agricolas S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 13-1624203 | 5077137 | | | MM Funding, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-0902011 | 5043075 | | | MyVest Corporation | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | Y | |
| | | | 11-3034756 | 4600789 | | | ND Properties, Inc. | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | Y | |
| | | | | 4634917 | | | Norteshopping Retail and Leisure Centre BV | NLD | DS | ND Properties, Inc. | Ownership | 50.000 | TIAA Board of Overseers | N | |
| | | | | 4634926 | | | Norteshopping - Centro Commercial, S.A. | PRT | DS | Norteshopping Retail and Leisure Centre BV | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4611824 | | | ND Europe S.a.r.l. | LUX | DS | ND Properties, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4912781 | | | ND Europe Office Holding S.à r.l. | LUX | DS | ND Europe S.a.r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4925558 | | | Cityhold Nymphe S.à r.l. | LUX | DS | ND Europe Office Holding S.à r.l. | Influence | | TIAA Board of Overseers | N | 2300 |
| | | | | 4925530 | | | Cityhold Propco 11 S.à r.l. | LUX | DS | ND Europe Office Holding S.à r.l. | Influence | | TIAA Board of Overseers | N | |
| | | | | 4914776 | | | Cityhold Euro S.à r.l. | LUX | DS | ND Europe Office Holding S.à r.l. | Influence | | TIAA Board of Overseers | N | 2400 |
| | | | | 4913416 | | | Cityhold Office Partnership S.à r.l. | LUX | DS | ND Europe Office Holding S.à r.l. | Influence | | TIAA Board of Overseers | N | |
| | | | | | | | CHOP OPCI | FRA | DS | Cityhold Office Partnership S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1435873 | | | | Cityhold Iconic Holding SAS | FRA | DS | CHOP OPCI | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1433967 | | | | Cityhold Iconic Hotel SNC | FRA | DS | Cityhold Iconic Holding SAS | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1433956 | | | | Cityhold Iconic Office SCI | FRA | DS | Cityhold Iconic Holding SAS | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1433960 | | | | Cityhold Iconic Retail SNC | FRA | DS | Cityhold Iconic Holding SAS | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1433975 | | | | Cityhold Iconic Youth Hostel SNC | FRA | DS | Cityhold Iconic Holding SAS | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4925558 | | | Cityhold Nymphe S.à r.l. | LUX | DS | Cityhold Office Partnership S.à r.l. | Ownership | 88.000 | TIAA Board of Overseers | N | 2300 |
| | | | | 4920094 | | | Cityhold Propco 6 S.à r.l. | LUX | DS | Cityhold Office Partnership S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1433939 | | | | Cityhold Iconic Hotel OPCO SAS | FRA | DS | Cityhold Propco 6 S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1435880 | | | | Cityhold Iconic Investment S.à r.l. | LUX | DS | Cityhold Propco 6 S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4925521 | | | Cityhold Propco 9 S.à r.l. | LUX | DS | Cityhold Office Partnership S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4612746 | | | 36 Rue La Fayette SAS | FRA | DS | Cityhold Propco 9 S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4613828 | | | SAS Roosevelt | FRA | DS | Cityhold Propco 9 S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4914767 | | | Roosevelt Participation S.à r.l. | LUX | DS | Cityhold Propco 9 S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4615578 | | | SNC Roosevelt | FRA | DS | SAS Roosevelt | Ownership | 99.990 | TIAA Board of Overseers | N | 2500 |
| | | | | 4615578 | | | SNC Roosevelt | FRA | DS | Roosevelt Participation S.à r.l. | Ownership | 0.010 | TIAA Board of Overseers | N | 2500 |
| | | | | 4612876 | | | Courcelles 70 SAS | FRA | DS | Cityhold Propco 9 S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4914776 | | | Cityhold Euro S.à r.l. | LUX | DS | Cityhold Propco 9 S.à r.l. | Ownership | 88.000 | TIAA Board of Overseers | N | 2400 |
| | | | | 4925549 | | | Cityhold Propco 7 S.à r.l. | LUX | DS | Cityhold Euro S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4925615 | | | Cityhold Propco 10 S.à r.l. | LUX | DS | Cityhold Euro S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Cityhold Gouden Bocht B.V. | NLD | DS | Cityhold Propco 9 S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Cityhold Gouden Bocht Monumenten B.V. | NLD | DS | Cityhold Propco 9 S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1438380 | | | | Redevelopment Property II B.V. | NLD | DS | Cityhold Propco 9 S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4925633 | | | Cityhold Propco 12 S.à r.l. | LUX | DS | Cityhold Office Partnership S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Cityhold EST Investment S.à r.l. | LUX | DS | Cityhold Propco 12 S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Cityhold Prinses Coöperatief U.A. | NLD | DS | Cityhold EST Investment S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Cityhold Prinses AcquiCo Coöperatief BV | NLD | DS | Cityhold Prinses Coöperatief U.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Arc Portfolio Owner Prinses B.V. | NLD | DS | Cityhold Prinses AcquiCo Coöperatief BV | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Cityhold GC Investment S.à r.l. | LUX | DS | Cityhold Propco 12 S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | OVG Cloud S.à r.l. | LUX | DS | Cityhold GC Investment S.à r.l. | Influence | | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 4914785 | | | Cityhold Sterling S.à r.l. | LUX | DS | Cityhold Office Partnership S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4914758 | | | Cityhold UK Holding S.à r.l. | LUX | DS | Cityhold Sterling S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4919753 | | | Cityhold UK Investment S.à r.l. | LUX | DS | Cityhold UK Holding S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4651343 | | | London Belgrave Unit Trust | JEY | DS | Cityhold UK Holding S.à r.l. | Ownership | 99.800 | TIAA Board of Overseers | N | 2600 |
| | | | | 4651343 | | | London Belgrave Unit Trust | JEY | DS | Cityhold UK Investment S.à r.l. | Ownership | 0.200 | TIAA Board of Overseers | N | 2600 |
| | | | | 4949198 | | | CLOF Victoria Nominee 1 Limited | GBR | DS | London Belgrave Unit Trust | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4949228 | | | CLOF Victoria Nominee 2 Limited | GBR | DS | London Belgrave Unit Trust | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4844341 | | | New Fetter Lane Unit Trust | JEY | DS | Cityhold UK Holding S.à r.l. | Ownership | 99.900 | TIAA Board of Overseers | N | 2700 |
| | | | | 4844341 | | | New Fetter Lane Unit Trust | JEY | DS | Cityhold UK Investment S.à r.l. | Ownership | 0.100 | TIAA Board of Overseers | N | 2700 |
| | | | | 4919744 | | | 60 Great Portland Street Unit Trust | JEY | DS | Cityhold UK Holding S.à r.l. | Ownership | 99.400 | TIAA Board of Overseers | N | 2800 |
| | | | | 4919744 | | | 60 Great Portland Street Unit Trust | JEY | DS | Cityhold UK Investment S.à r.l. | Ownership | 0.600 | TIAA Board of Overseers | N | 2800 |
| | | | | 4920076 | | | SMA Holding S.à r.l. | LUX | DS | Cityhold UK Investment S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4919744 | | | 70 St Mary Axe Unit Trust | JEY | DS | SMA Holding S.à r.l. | Ownership | 99.900 | TIAA Board of Overseers | N | 2900 |
| | | | | 4919744 | | | 70 St Mary Axe Unit Trust | JEY | DS | Cityhold UK Investment S.à r.l. | Ownership | 0.100 | TIAA Board of Overseers | N | 2900 |
| | | | | 4920067 | | | HV Properties S.à r.l. | LUX | DS | Cityhold UK Holding S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4925763 | | | HV Freehold S.à r.l. | LUX | DS | HV Properties S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4614704 | | | TIAA Lux 9 S.à r.l. | LUX | DS | Cityhold Office Partnership S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4615738 | | | SAS Malachite | FRA | DS | TIAA Lux 9 S.a.r.l | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4616847 | | | SNC Garnet-TIAA | FRA | DS | SAS Malachite | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4616856 | | | SNC La Defense | FRA | DS | SAS Malachite | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4616865 | | | SNC Lazuli | FRA | DS | SAS Malachite | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4616874 | | | SNC Peridot | FRA | DS | SAS Malachite | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4612997 | | | T-C Neuperlach Development S.a.r.l. | LUX | DS | ND Europe S.a.r.l. | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | | 4613015 | | | T-C Pep Holding S.a.r.l. | LUX | DS | ND Europe S.a.r.l. | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | | 4617497 | | | T-C Pep Property S.a.r.l. | LUX | DS | T-C Pep Holding S.a.r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4617488 | | | T-C Pep Asset S.a.r.l. | LUX | DS | T-C Pep Holding S.a.r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4614674 | | | TIAA Lux 11 S.a.r.l | LUX | DS | ND Europe S.a.r.l. | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | | 4615635 | | | Gropius Passagen Verwaltungs GmbH | DEU | DS | TIAA Lux 11 S.a.r.l | Ownership | 80.000 | TIAA Board of Overseers | N | |
| | | | | 4615644 | | | Gropius S.a.r.l | LUX | DS | TIAA Lux 11 S.a.r.l | Ownership | 80.000 | TIAA Board of Overseers | N | |
| | | | | 4615626 | | | Gropius Passagen GmbH & Co KG | DEU | DS | Gropius S.a.r.l | Ownership | 99.800 | TIAA Board of Overseers | N | 3000 |
| | | | | 4615626 | | | Gropius Passagen GmbH & Co KG | DEU | DS | TIAA Lux 11 S.a.r.l | Ownership | 0.200 | TIAA Board of Overseers | N | 3000 |
| | | | | 4611842 | | | TIAA Lux 5 S.a.r.l. | LUX | DS | ND Properties, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4612906 | | | Erlangen Arcaden Verwaltungs GmbH | DEU | DS | TIAA Lux 5 S.a.r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-1371171 | 4611851 | 1378575 | | U.S. Cities Fund, LP | DE | DS | ND Properties, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-1371379 | 4614638 | | | U.S. Cities Fund REIT, LLC | DE | DS | U.S. Cities Fund, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-1364650 | 4617590 | | | U.S. Cities Fund Operating GP, LLC | DE | DS | U.S. Cities Fund REIT, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-1371235 | 4617602 | | | U.S. Cities Fund Operating, LP | DE | DS | U.S. Cities Fund REIT, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-5061808 | 4702928 | | | T-C Falls Center Townhouses LLC | DE | DS | U.S. Cities Fund Operating, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-1700245 | 4617853 | | | T-C King Street Station LLC | DE | DS | U.S. Cities Fund Operating, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-2892182 | 4618177 | | | T-C Trio Apartments LLC | DE | DS | U.S. Cities Fund Operating, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3738136 | 5115495 | | | U.S. Cities Industrial CPF Fund LP | DE | DS | U.S. Cities Fund Operating, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3681230 | 5115972 | | | U.S. Cities Industrial CPF Fund REIT LLC | DE | DS | U.S. Cities Industrial Fund LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3671343 | 5116755 | | | U.S. Cities Industrial CPF Fund Operating GP LLC | DE | DS | U.S. Cities Industrial Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3757117 | 5116250 | | | U.S. Cities Industrial CPF Fund Operating LP | DE | DS | U.S. Cities Industrial Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3765537 | 5115507 | | | U.S. Cities Multifamily CPF Fund LP | DE | DS | U.S. Cities Fund Operating, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3870674 | 5115963 | | | U.S. Cities Multifamily CPF Fund REIT LLC | DE | DS | U.S. Cities Multifamily Fund LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3716920 | 5116782 | | | U.S. Cities Multifamily CPF Fund Operating GP LLC | DE | DS | U.S. Cities Multifamily Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3794611 | 5116773 | | | U.S. Cities Multifamily CPF Fund Operating LP | DE | DS | U.S. Cities Multifamily Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3814378 | 5115516 | | | U.S. Cities Office CPF Fund LP | DE | DS | U.S. Cities Fund Operating, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3911937 | 5115945 | | | U.S. Cities Office CPF Fund REIT LLC | DE | DS | U.S. Cities Office Fund LP | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 81-3881522 | 5116595 | | | U.S. Cities Office CPF Fund Operating GP LLC | DE | DS | U.S. Cities Office Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3839479 | 5116791 | | | U.S. Cities Office CPF Fund Operating LP | DE | DS | U.S. Cities Office Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3437405 | 5057689 | | | U.S. Cities Retail CPF Fund LP | DE | DS | U.S. Cities Fund Operating, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3573421 | 5066403 | | | U.S. Cities Retail CPF Fund REIT LLC | DE | DS | U.S. Cities Retail Fund LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3578259 | 5086924 | | | U.S. Cities Retail CPF Fund Operating GP LLC | DE | DS | U.S. Cities Retail Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3473773 | 5075713 | | | U.S. Cities Retail CPF Fund Operating LP | DE | DS | U.S. Cities Retail Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 27-4116676 | 4618092 | | | T-C Potomac Promenade LLC | DE | DS | U.S. Cities Retail Fund Operating LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-4935916 | 4952611 | | | TCAM Core Prop Fund REIT 2 LLC | DE | DS | U.S. Cities Fund, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-4183425 | | | | New York City Property Fund II LP | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 86.300 | TIAA Board of Overseers | N | |
| | | | 83-4678924 | | | | New York City Property Fund REIT LLC | DE | DS | New York City Property Fund II LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-4701919 | | | | New York City Fund Operating GP LLC | DE | DS | New York City Property Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-4671194 | | | | New York City Property Fund Operating LP | DE | DS | New York City Property Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3388831 | | | | 125 West End Investors LLC | DE | DS | New York City Property Fund Operating LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | 125 West End Holdings LLC | DE | DS | 125 West End Investors LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-4653622 | | | | 125 West End Associates LLC | DE | DS | 125 West End Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2320652 | | | | NGFF Holdco, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-1895540 | | | | Nuveen Global Farmland Fund, LP | DE | DS | NGFF Holdco, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-1834824 | | | | Global Farmland Properties LLC | DE | DS | Nuveen Global Farmland Fund, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-1857338 | | | | US Horticulture Farmland, LLC | DE | DS | Global Farmland US Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-1842298 | | | | US Row Farmland, LLC | DE | DS | Global Farmland US Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-1880235 | | | | US Viticulture Farmland, LLC | DE | DS | Global Farmland US Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen CLO Issuance Fund LP | CYM | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | 84-5180286 | | | | Nuveen Global Impact Fund LP | DE | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen High Yield Municipal Opportunities Fund LP | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 68.860 | TIAA Board of Overseers | N | |
| | | | | | | | Nuveen Municipal Opportunities Fund LP | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 74.420 | TIAA Board of Overseers | N | |
| | | | 81-2429791 | 5194061 | | | Nuveen Real Estate U.S. Strategic Industrial Fund I LP | DE | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | 26-4750562 | 4600846 | | | Occator Agricultural Properties, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1768969 | 4611860 | | | AGR Agricultural Investments, LLC | DE | DS | Occator Agricultural Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4643861 | | | Ridley Corporation Limited | AUS | DS | AGR Agricultural Investments | Influence | | TIAA Board of Overseers | N | |
| | | | | 5106475 | | | Mandala Food Co-Investment Holdings II SPV | MUS | DS | Occator Agricultural Properties, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-1125143 | 4628608 | | | Materra, LLC | CA | DS | Occator Agricultural Properties, LLC | Influence | | TIAA Board of Overseers | N | |
| | | | 26-4621336 | 4644475 | | | Teays River Investments, LLC | DE | DS | Occator Agricultural Properties, LLC | Influence | | TIAA Board of Overseers | N | |
| | | | 26-4248579 | 4313025 | | | Oleum Holding Company, Inc. | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | Y | |
| | | | | | | | 2234328 Alberta ULC | CAN | DS | Oleum Holding Company, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4313100 | | | Polar Star Canadian Oil and Gas Holding, Inc. | CAN | DS | Oleum Holding Company, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4612755 | | | Adastra Management, Inc. | CAN | DS | Polar Star Canadian Oil and Gas Holding, Inc . | Management | | TIAA Board of Overseers | N | |
| | | | 85-1933477 | | | | Otto's South Vineyard, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-3821015 | 4630133 | | | Pinnacle Third Avenue, LP | DE | DS | Teachers Insurance and Annuity Association of America | Influence | | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 81-6646838 | 5018644 | | | Primary Residential Individual Mortgage Entity Trust | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-2792614 | 4601142 | | | Renewable Timber Europe, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4990994 | | | Renewable Timber Netherlands B.V. | POL | DS | Renewable Timber Europe, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4614713 | | | Topola Lasy Spolka z.o.o. | POL | DS | Renewable Timber Netherlands B.V. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 61-1640765 | 4601759 | | | Renewable Timber Resources, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4611927 | | | Forestal y Agricola Silvoligna Chile Limitada | CHL | DS | Renewable Timber Resources, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 03-0543113 | 4868637 | | | Siguler Guff Third Avenue, L.P. | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4858629 | | | Social Infra, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4630601 | | | Stichting Bewaarder Ziemia Fund | NLD | DS | Teachers Insurance and Annuity Association of America | Influence | | TIAA Board of Overseers | N | |
| | | | 81-2525521 | 4998468 | | | T-C 400 Montgomery, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5077128 | | | 400 Montgomery Investors, LLC | DE | DS | T-C 400 Montgomery, LLC | Ownership | 97.500 | TIAA Board of Overseers | N | |
| | | | 27-4123754 | 4601777 | | | T-C 685 Third Avenue Member, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 27-3095569 | 4644000 | 1510620 | | T-C 685 Third Avenue, LLC | DE | DS | T-C 685 Third Avenue Member, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 61-1754745 | 4843915 | | | T-C 685 Third Avenue Owner LLC | DE | DS | T-C 685 Third Avenue, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-4969690 | 4653972 | | | T-C 699 Bourke Street LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-2490530 | 4998431 | | | T-C Australia RE Holdings I, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-2506975 | 5003426 | | | T-C Australia RE Holdings II, LLC | DE | DS | T-C Australia RE Holdings I, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5084966 | | | TIAA Australia Real Estate Trust | AUS | DS | T-C Australia RE Holdings II, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5195255 | | | TGA Miller Holding Trust | AUS | DS | TIAA Australia Real Estate Trust | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5201820 | | | TGA Miller Street Trust | AUS | DS | TGA Miller Holding Trust | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5085749 | | | TIAA Melbourne Retail Holding 1 Trust | AUS | DS | TIAA Australia Real Estate Trust | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5087891 | | | TIAA Melbourne Retail Asset 1 Trust | AUS | DS | TIAA Melbourne Retail Holding 1 Trust | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA Australia Real Estate Trust 2 | AUS | DS | T-C Australia RE Holdings II, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA PBSA Hold Trust | AUS | DS | TGA Australia Real Estate Trust 2 | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA PBSA Asset Trust 1 | AUS | DS | TGA PBSA Hold Trust | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA PBSA Asset Trust 2 | AUS | DS | TGA PBSA Hold Trust | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA PBSA Asset Trust 3 | AUS | DS | TGA PBSA Hold Trust | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA PBSA Hold Trust 2 | AUS | DS | TGA Australia Real Estate Trust 2 | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA PBSA Asset Trust 4 | AUS | DS | TGA PBSA Hold Trust 2 | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2363168 | 4794503 | | | T-C Europe Holding Inc. | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2369576 | 4794473 | | | T-C Europe LP | DE | DS | T-C Europe Holding Inc. | Ownership | 1.000 | TIAA Board of Overseers | N | 3100 |
| | | | 47-2369576 | 4794473 | | | T-C Europe LP | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 99.000 | TIAA Board of Overseers | N | 3100 |
| | | | | 4843410 | | | T-C Europe S.à r.l. | LUX | DS | T-C Europe LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4873501 | | | Nightingale LuxCo S.à r.l. | LUX | DS | T-C Europe S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4874665 | | | T-C Nordics Investment AB | SWE | DS | Nightingale LuxCo S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4908391 | | | Sweden Nova Lund 1 AB | SWE | DS | T-C Nordics Investment AB | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4908403 | | | Sweden Nova Lund 2 AB | SWE | DS | T-C Nordics Investment AB | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4841443 | | | T-C Luxembourg Neptune Holdings S.à r.l. | LUX | DS | T-C Europe S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4841993 | | | T-C Neptune Holdings S. à r.l. | LUX | DS | T-C Luxembourg Neptune Holdings S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4843401 | | | Neptune Property Venture S.à r.l. | LUX | DS | T-C Neptune Holdings S. à r.l. | Ownership | 61.800 | TIAA Board of Overseers | N | |
| | | | | | | | Castel Guelfo I SRL | ITA | DS | Neptune Property Venture S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 4908364 | | | Neptune Holding Spain, S.L. | ESP | DS | Neptune Property Venture S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4912709 | | | Promcat Alternativa, S.L. | ESP | DS | Neptune Holding Spain, S.L. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5083651 | | | Neptune Madrid Holdco S.L. | ESP | DS | Neptune Property Venture S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5085691 | | | Neptune Nassica Propco S.L. | ESP | DS | Neptune Madrid Holdco S.L. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5085703 | | | Neptune Getafe Propco S.L. | ESP | DS | Neptune Madrid Holdco S.L. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5084920 | | | Neptune Las Rozas Outlet S.L. | ESP | DS | Neptune Madrid Holdco S.L. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5084939 | | | Neptune San Sebastian Outlet S.L. | ESP | DS | Neptune Madrid Holdco S.L. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4948687 | | | Neptune OPCI SAS | FRA | DS | Neptune Property Venture S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4952648 | | | Roppenheim Holding SAS | FRA | DS | Neptune OPCI SAS | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4901383 | | | Roppenheim Outlet SNC | FRA | DS | Roppenheim Holding SAS | Ownership | 99.990 | TIAA Board of Overseers | N | 3200 |
| | | | | 5195291 | | | Neptune Polish HoldCo 2 B.V. | NLD | DS | Neptune Property Venture S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5198779 | | | Neptune Ursus SP. z.o.o. | POL | DS | Neptune Polish HoldCo 2 B.V. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4908373 | | | Neptune Polish Property Venture BV | NLD | DS | Neptune Property Venture S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4912736 | | | Neptune Krakow SP. z.o.o. | POL | DS | Neptune Polish Property Venture BV | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4912745 | | | Neptune Annopol SP. z.o.o. | POL | DS | Neptune Polish Property Venture BV | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5083633 | | | Neptune Poznan SP. z.o.o. | POL | DS | Neptune Polish Property Venture BV | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Neptune Property Holding S.à r.l. | LUX | DS | Neptune Property Venture S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Neptune Amsterdam B.V. | NLD | DS | Neptune Property Holding S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Silesia Outlet sp. z o.o | POL | DS | Neptune Property Holding S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4949095 | | | Neptune Roppenheim Holding S.à r.l | FRA | DS | Neptune Property Venture S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4901383 | | | Roppenheim Outlet SNC | FRA | DS | Neptune Roppenheim Holding S.à r.l | Ownership | 0.010 | TIAA Board of Overseers | N | 3200 |
| | | | | 5083642 | | | Neptune Vicolungo I S.r.l. | ITA | DS | Neptune Property Venture S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-2877772 | 4601786 | | | T-C GA Real Estate Holdings, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-0959792 | 4611936 | | | 8 Spruce Street GA Investor, LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1403221 | 4619567 | | | FC 8 Spruce Holdings, LLC | DE | DS | 8 Spruce Street GA Investor, LLC | Influence | | TIAA Board of Overseers | N | |
| | | | | 4511867 | | | FC 8 Spruce Street Residential, LLC | NY | DS | FC 8 Spruce Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2144204 | | | | 2300 Broadway Storage Operator LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-1419222 | 5194360 | | | Nuveen Global Cities REIT, Inc. | MD | DS | T-C GA Real Estate Holdings, LLC | Ownership | 78.940 | TIAA Board of Overseers | N | |
| | | | 82-1502883 | 5198788 | | | Nuveen Global Cities REIT LP, LLC | DE | DS | Nuveen Global Cities REIT, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-1507998 | 5198797 | | | Nuveen Global Cities REIT OP, LP | DE | DS | Nuveen Global Cities REIT, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | NR 1 National Street LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-3527067 | 5205060 | | | NR 844 North LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3576911 | | | | NR 9725 Datapoint Drive LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | NR APCF Investor Ltd. | CYM | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-5519657 | | | | NR Defoor Hills LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-3539243 | 5205088 | | | NR Denver Industrial Portfolio LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-3651003 | | | | NR East Sego Lily LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | NR ECF Investor Ltd. | CYM | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3175301 | | | | NR Globe Street Industrial LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-1495411 | | | | NR Henderson 215 LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-3556058 | 5205079 | | | NR Kirkland Crossing LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-1815798 | | | | NR Main Street at Kingwood LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | NR Massachusetts REIT Member LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-5503093 | | | | NR Tacara at Steiner Ranch LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-4299885 | | | | Nuveen Global Cities REIT Lending, LLC | DE | DS | Nuveen Global Cities REIT OP, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1535030 | 4750022 | | | T-C 2 Herald Square Member LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1650509 | 4751711 | | | T-C 2 Herald Square Venture LLC | DE | DS | T-C 2 Herald Square Member LLC | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | 47-1488131 | 4753573 | 1629144 | | T-C 2 Herald Square Owner LLC | DE | DS | T-C 2 Herald Square Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 27-2952349 | 4612045 | | | T-C 1101 Pennsylvania Avenue LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 27-2952617 | 4651398 | | | T-C 1101 Pennsylvania Avenue Venture LLC | DE | DS | T-C 1101 Pennsylvania Avenue LLC | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | 27-2952860 | 4863472 | 1577584 | | T-C 1101 Pennsylvania Avenue Owner LLC | DE | DS | T-C 1101 Pennsylvania Avenue Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1851206 | 4611954 | | | T-C 33 Arch Street Member, LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1805501 | 4613985 | | | T-C 33 Arch Street Venture, LLC | DE | DS | T-C 33 Arch Street Member, LLC | Ownership | 51.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 45-2792699 | 4617198 | 1577586 | | T-C 33 Arch Street, LLC | DE | DS | T-C 33 Arch Street Venture, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1754709 | 4612018 | | | T-C 470 Park Avenue South Member LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1744112 | 4613994 | | | T-C 470 Park Avenue South Venture LLC | DE | DS | T-C 470 Park Avenue South Member LLC | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | 46-1828055 | 4612036 | | | T-C 475 Fifth Avenue Member, LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1839003 | 4614889 | | | T-C 475 Fifth Avenue Venture LLC | DE | DS | T-C 475 Fifth Avenue Member, LLC | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | 45-3229803 | 4617330 | 1577564 | | T-C 475 Fifth Avenue, LLC | DE | DS | T-C 475 Fifth Avenue Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2189075 | 4763312 | | | T-C 800 17th Street NW Member LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2118640 | 4763787 | | | T-C 800 17th Street NW Venture LLC | DE | DS | T-C 800 17th Street NW Member LLC | Ownership | 50.100 | TIAA Board of Overseers | N | |
| | | | 47-2069910 | 4767730 | 1629146 | | T-C 800 17th Street NW Owner LLC | DE | DS | T-C 800 17th Street NW Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-4665824 | 4904366 | | | T-C 888 Brannan Member LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-4684031 | 4904955 | | | T-C 888 Brannan Venture LLC | DE | DS | T-C 888 Brannan Member LLC | Ownership | 50.100 | TIAA Board of Overseers | N | |
| | | | 47-4674147 | 4908319 | | | T-C 888 Brannan Owner LLC | DE | DS | T-C 888 Brannan Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5605380 | 4971845 | | | T-C 888 Brannan TRS, LLC | DE | DS | T-C 888 Brannan Owner LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-3479701 | 4612081 | | | T-C 2300 Broadway, LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1220681 | 4612139 | | | T-C Aspira LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1791581 | 4612054 | | | T-C Franklin Square Member, LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1794486 | 4615569 | | | T-C Franklin Square Venture LLC | DE | DS | T-C Franklin Square Member, LLC | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | 26-0011770 | 4617611 | 1577581 | | TIAA Franklin Square, LLC | DE | DS | T-C Franklin Square Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2023405 | 4763303 | | | T-C Hall of States Member LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2043468 | 4763796 | | | T-C Hall of States Venture LLC | DE | DS | T-C Hall of States Member LLC | Ownership | 50.100 | TIAA Board of Overseers | N | |
| | | | 47-2034237 | 4767749 | 1629145 | | T-C Hall of States Owner LLC | DE | DS | T-C Hall of States Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-4045658 | 4612148 | | | T-C Kings Crossing, LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1120016 | 4601973 | | | T-C Legacy Place Member, LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-0876833 | 4628550 | | | Legacy Place Associates, LLC | MA | DS | T-C Legacy Place Member, LLC | Ownership | 50.000 | TIAA Board of Overseers | N | |
| | | | | | | | 300 Legacy Place Boulevard LLC | DE | DS | Legacy Place Associates, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Legacy Place Properties, LLC | MA | DS | Legacy Place Associates, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2903922 | 4843326 | | | T-C Republic Square Member LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2867784 | 4843979 | | | T-C Republic Square Venture LLC | DE | DS | T-C Republic Square Member LLC | Ownership | 50.100 | TIAA Board of Overseers | N | |
| | | | 47-3033681 | 4844659 | | | T-C Republic Square REIT LLC | DE | DS | T-C Republic Square Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-3091198 | 4844798 | | | T-C Republic Square Mezzanine LLC | DE | DS | T-C Republic Square REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2793452 | 4847735 | | | T-C Republic Square Owner LLC | DE | DS | T-C Republic Square Mezzanine LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1379500 | 4749969 | | | The Flats Holding Company LLC | DE | DS | T-C GA Real Estate Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1347366 | 4752503 | | | The Flats 130 DC Residential LLC | DE | DS | The Flats Holding Company LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1363564 | 4752512 | | | The Flats 140 DC Residential LLC | DE | DS | The Flats Holding Company LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1367530 | 4751766 | | | The Flats DC Grocery LLC | DE | DS | The Flats Holding Company LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-4567368 | 4651473 | | | T-C JK I, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4680316 | | | Adeoti Empreendimentos Imobiliários Ltda | BRA | DS | T-C JK I, LLC | Ownership | 51.000 | TIAA Board of Overseers | N | 3300 |
| | | | 46-4587620 | 4651482 | | | T-C JK II, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4680316 | | | Adeoti Empreendimentos Imobiliários Ltda | BRA | DS | T-C JK II, LLC | Ownership | 49.000 | TIAA Board of Overseers | N | 3300 |
| | | | 47-4095803 | 4864022 | | | T-C Lux Fund Holdings LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4896256 | | | T-C Lux Investments Special Limited Partnership | LUX | DS | T-C Lux Fund Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | European Cities Partnership SCSp | LUX | DS | T-C Lux Investments Special Limited Partnership | Influence | | TIAA Board of Overseers | N | 1200 |
| | | | | 4894805 | | | Global Real Estate Debt Partners Fund I (UK) | LUX | DS | T-C Lux Investments Special Limited Partnership | Ownership | 24.300 | TIAA Board of Overseers | N | 2100 |
| | | | 81-4583865 | 5137956 | | | T-C MV Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-4599024 | 5147049 | | | T-C M-T REIT LLC | DE | DS | T-C MV Member LLC | Ownership | 99.900 | TIAA Board of Overseers | N | |
| | | | | | | | T-C MV Member II LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 84-3224525 | | | | T-C M-T REIT II LLC | DE | DS | T-C MV Member II LLC | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | 85-2937933 | | | | T-C MT II Originations TRS LLC | DE | DS | T-C M-T REIT II LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1954609 | 4759605 | | | T-C Mt. Ommaney Centre Holding Company LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1828871 | 4749905 | | | T-C Mt. Ommaney Centre LLC | DE | DS | T-C Mt. Ommaney Centre Holding Company LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-1023309 | 5117800 | | | T-C Permian Investor LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-3007720 | 4599874 | | | T-C SBMC Joint Venture LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 36-4620008 | 4599128 | | | T-C SMA 2, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 36-4619998 | 4634029 | | | PennMuni-TIAA U.S. Real Estate Fund, LLC | DE | DS | T-C SMA 2, LLC | Management | | TIAA Board of Overseers | N | |
| | | | 81-2204918 | 4990976 | | | T-C The Edge at Flagler Village, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-2676934 | 5012370 | | | T-C UK RE Holdings I, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-2691474 | 5014299 | | | T-C UK RE Holdings II, LLC | DE | DS | T-C UK RE Holdings I, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3299073 | 5018635 | | | T-C UK RE Holdings III, LLC | DE | DS | T-C UK RE Holdings II, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5044586 | | | Thurrock Retail Park Unit Trust | JEY | DS | T-C UK RE Holdings III, LLC | Ownership | 99.500 | TIAA Board of Overseers | N | 3400 |
| | | | | 5044586 | | | Thurrock Retail Park Unit Trust | JEY | DS | T-C UK RE Holdings II, LLC | Ownership | 0.500 | TIAA Board of Overseers | N | 3400 |
| | | | 47-3148337 | 4894869 | | | T-C U.S. Super Regional Mall Fund LP | DE | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | 47-5379777 | 4925512 | | | T-C Waterford Blue Lagoon General Partner, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5392075 | 4927785 | | | Waterford Blue Lagoon LP | DE | DS | T-C Waterford Blue Lagoon General Partner, LLC | Ownership | 1.000 | TIAA Board of Overseers | N | 3500 |
| | | | 47-5375805 | 4925503 | | | T-C Waterford Blue Lagoon, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5392075 | 4927785 | | | Waterford Blue Lagoon LP | DE | DS | T-C Waterford Blue Lagoon, LLC | Ownership | 50.000 | TIAA Board of Overseers | N | 3500 |
| | | | 81-0779817 | 4930226 | | | Westland At Waterford REIT General Partner LLC | DE | DS | Waterford Blue Lagoon LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5321319 | 4930196 | | | Westland At Waterford REIT LP | DE | DS | Waterford Blue Lagoon LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5635267 | 4933003 | | | Westland At Waterford General Partner LLC | DE | DS | Westland At Waterford REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5580924 | 4932994 | | | Westland At Waterford Operating LP | DE | DS | Westland At Waterford REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4930244 | | | Waterford Blue Lagoon REIT General Partner LLC | DE | DS | Waterford Blue Lagoon LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5305678 | 4930208 | | | Waterford Blue Lagoon REIT LP | DE | DS | Waterford Blue Lagoon LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5642524 | 4933067 | | | 5201-5301 Waterford General Partner LLC | DE | DS | Waterford Blue Lagoon REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5541032 | 4933012 | | | 5201-5301 Waterford Operating LP | DE | DS | Waterford Blue Lagoon REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5672651 | 4933076 | | | 5200 Waterford General Partner LLC | DE | DS | Waterford Blue Lagoon REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5498897 | 4933021 | | | 5200 Waterford Operating LP | DE | DS | Waterford Blue Lagoon REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-0722154 | 4933085 | | | 1000 Waterford General Partner LLC | DE | DS | Waterford Blue Lagoon REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5479437 | 4933030 | | | 1000 Waterford Operating LP | DE | DS | Waterford Blue Lagoon REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5445045 | 4933115 | | | 701-703 Waterford General Partner LLC | DE | DS | Waterford Blue Lagoon REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5471474 | 4933049 | | | 701-703 Waterford Operating LP | DE | DS | Waterford Blue Lagoon REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-2631273 | 5165557 | | | Waterford Core REIT General Partner LLC | DE | DS | Waterford Blue Lagoon LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-2646233 | 5165566 | | | Waterford Core REIT LP | DE | DS | Waterford Blue Lagoon LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Waterford Core 800 REIT General Partner LLC | DE | DS | Waterford Core REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3541603 | | | | Waterford Core 800 REIT LP | DE | DS | Waterford Core REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-0733012 | 4930217 | | | Waterford Core General Partner LLC | DE | DS | Waterford Core 800 REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-5587163 | 4928661 | | | Waterford Core Operating LP | DE | DS | Waterford Core 800 REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-2663579 | 5165548 | | | Waterford Core II Operating LP | DE | DS | Waterford Core REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-2672297 | 5165539 | | | Waterford Core II General Partner LLC | DE | DS | Waterford Core REIT LP | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 81-2146865 | 5041688 | | | TEFF Holdco LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 98-1310748 | 5041660 | | | TIAA European Farmland Fund GP LP | CYM | DS | TEFF Holdco LLC | Ownership | 50.000 | TIAA Board of Overseers | N | 400 |
| | | | 98-1310748 | 5042658 | | | TIAA European Farmland Fund LP | CYM | DS | TEFF Holdco LLC | Management | | TIAA Board of Overseers | N | |
| | | | | 5043066 | | | TEFF Holding S.a.r.l | LUX | DS | TIAA European Farmland Fund LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5044607 | | | TEFF Investments B.V. | NLD | DS | TEFF Holding S.a.r.l | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Areal III Spolka z o.o. | POL | DS | TEFF Investments B.V. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o. | POL | DS | Areal III SP. z o.o. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o. | POL | DS | Areal III SP. z o.o. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o. | POL | DS | Areal III SP. z o.o. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5093856 | | | Dangro Invest SA | DNK | DS | TEFF Investments B.V. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5116456 | | | AGAT Spolka z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117408 | | | AGRA Spolka z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5116447 | | | AGRAMAX Spolka z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5116429 | | | AGRIFARM Spolka z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117332 | | | AGRO - DUBLINY SP. z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117417 | | | AGROLAND Spolka z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117341 | | | AGROSERVICE Spolka z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117350 | | | AMAL Spolka z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | CISY Spolka z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117369 | | | KOLNO Spolka z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117378 | | | MILKOWO Sp. Z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117396 | | | SATOPY Spolka z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117387 | | | SEE-AGRO SP. z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117695 | | | SOBIERADZ Spolka z o.o. | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5104556 | | | Pszenrol SA | POL | DS | Dangro Invest SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117435 | | | BUDUS Spolka z o.o. | POL | DS | Pszenrol SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117798 | | | LOZICE Sp. z o.o. | POL | DS | Pszenrol SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5116492 | | | OGARDY SP. z o.o. | POL | DS | Pszenrol SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117640 | | | ROLA Spolka z o.o. | POL | DS | Pszenrol SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117659 | | | ROLPOL Spolka z o.o. | POL | DS | Pszenrol SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117668 | | | ROLZBUD Spolka z o.o | POL | DS | Pszenrol SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5116465 | | | SZAFIR SP. z o.o. | POL | DS | Pszenrol SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117761 | | | WALICHNOWY Sp. z o.o. | POL | DS | Pszenrol SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117770 | | | WEZINY SP. z o.o. | POL | DS | Pszenrol SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117789 | | | ZIEMROL Spolka z o.o. | POL | DS | Pszenrol SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5098486 | | | Adamas SA | POL | DS | Pszenrol SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5116586 | | | AMBER SP. z o.o. | POL | DS | Adamas SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117444 | | | CIESZYSLAW SP z o.o. | POL | DS | Adamas SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5116522 | | | JAROSLAWSKO I SP. z o.o. | POL | DS | Adamas SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5116513 | | | JAROSLAWSKO II SP. z o.o. | POL | DS | Adamas SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5117462 | | | JASIONNO Spolka z o.o. | POL | DS | Adamas SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5116483 | | | OPAL SP z o.o. | POL | DS | Adamas SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TETYRI SP. z o.o. | POL | DS | Adamas SA | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Gospodarstwo Okopy Sp. z o.o. | POL | DS | TEFF Investments B.V. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Agrohop Bielice Sp. z o.o. | POL | DS | Gospodarstwo Okopy Sp. z o.o. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Agrohop Service Sp. z o.o. | POL | DS | Agrohop Bielice Sp. z o.o. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Agrohop Sp. z o.o. | POL | DS | Agrohop Bielice Sp. z o.o. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Agrohop Bis Sp. z o.o. | POL | DS | Agrohop Sp. z o.o. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Cieszanowice Solar Park sp. z o.o. | POL | DS | Gospodarstwo Okopy Sp. z o.o. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Przedsiebiorstwo Rolne Okopy Sp. z o.o. | POL | DS | Gospodarstwo Okopy Sp. z o.o. | Ownership | 100.000 | TIAA Board of Overseers | N | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 84-3332496 | | | | TGA 10th Street Business Park LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-1645257 | 5183412 | | | TGA 127-137 Franklin LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-2769108 | 5012389 | | | TGA 299 Franklin LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3988795 | 5049479 | | | TGA 600 College Road LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2548459 | | | | TGA 730 Third Avenue Owner LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2957526 | | | | TGA 3401 North Ashton Blvd LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-4830474 | | | | TGA 3851 Grandpine Way LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-2225812 | | | | TGA APAC Fund Holdings, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Asia Pacific Cities Fund, FCP | LUX | DS | TGA APAC Fund Holdings, LLC | Ownership | 27.700 | TIAA Board of Overseers | N | 3600 |
| | | | 82-2311300 | | | | TGA Real Estate Fund Holdings, LLC | DE | DS | TGA APAC Fund Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Asia Pacific Cities Fund, FCP | LUX | DS | TGA Real Estate Fund Holdings, LLC | Ownership | 27.700 | TIAA Board of Overseers | N | 3600 |
| | | | 84-3830265 | | | | TGA Auburn Business Park LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3285557 | | | | TGA Aurora DC III LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3475931 | | | | TGA Baltimore IC LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-1851559 | | | | TGA Barnes Canyon Life Science LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 85-3076626 | | | | TGA Beachview Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3303586 | | | | TGA Beckwith Farms LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3314123 | | | | TGA Bedford Park LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3441362 | | | | TGA Bridge Point LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2939313 | | | | TGA Cactus DC I LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2939493 | | | | TGA Cactus DC II LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3523623 | | | | TGA Capital Beltway CC LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3487859 | | | | TGA Center Square DC LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3314029 | | | | TGA Centerpointe LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-3799476 | | | | TGA Central Green LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-4376282 | | | | TGA Central Square Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-4880676 | | | | TGACSE Central Square Holdings LLC | DE | DS | TGA Central Square Investor Member LLC | Ownership | 95.000 | TIAA Board of Overseers | N | |
| | | | 84-4893448 | | | | TGACSE Central Square LLC | DE | DS | TGACSE Central Square Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-4923976 | | | | TGACSE Midwood Corners LLC | DE | DS | TGACSE Central Square Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-4893383 | | | | TGACSE Morningside LLC | DE | DS | TGACSE Central Square Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-4924033 | | | | TGACSE Triangle LLC | DE | DS | TGACSE Central Square Holdings LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 83-0780652 | | | | TGA Connections at Athens Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 61-1892161 | | | | PEP-TH Athens, LLC | DE | DS | TGA Connections at Athens Investor Member LLC | Ownership | 98.000 | TIAA Board of Overseers | N | |
| | | | 83-1011298 | | | | PEP Athens, LLC | DE | DS | PEP-TH Athens, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 85-1065983 | | | | TGA Creekside Village Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA East Coronado Industrial LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA East Miraloma Industrial LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA Eastridge Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA King EastRidge Venture LLC | DE | DS | TGA Eastridge Investor Member LLC | Ownership | 95.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA King EastRidge Owner LLC | DE | DS | TGA King EastRidge Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA Emerald Corporate Park LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3502383 | | | | TGA Englewood DC LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2810033 | | | | TGA European RE Holdings I, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Eagle GPCo S.à r.l. | LUX | DS | TGA European RE Holdings I, LLC | Ownership | 89.500 | TIAA Board of Overseers | N | |
| | | | | | | | Eagle Partnership SCSp | LUX | DS | TGA European RE Holdings I, LLC | Ownership | 89.500 | TIAA Board of Overseers | N | |
| | | | | | | | Eagle JVCo S.à r.l. | LUX | DS | Eagle Partnership SCSp | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | CB Krieau Dzwei GmbH | AUT | DS | Eagle JVCo S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Viertel Zwei Entwiclung GmbH & Co Studenthouse KG | AUT | DS | CB Krieau Dzwei GmbH | Ownership | 6.000 | TIAA Board of Overseers | N | 3700 |
| | | | | | | | Eagle Austria Holdings S.à r.l. | LUX | DS | Eagle JVCo S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Viertel Zwei Entwiclung GmbH & Co Studenthouse KG | AUT | DS | Eagle Austria Holdings S.à r.l. | Ownership | 94.000 | TIAA Board of Overseers | N | 3700 |
| | | | | | | | Studenthouse Rua Manuel Pereira, S.A | PRT | DS | Eagle JVCo S.à r.l. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TK Living GPCo Sarl | LUX | DS | TGA European RE Holdings I, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TK Living Partnership SCSp | LUX | DS | TGA European RE Holdings I, LLC | Ownership | 90.000 | TIAA Board of Overseers | N | |
| | | | | | | | TK Living JVCo Sarl | LUX | DS | TK Living Partnership SCSp | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5049497 | | | TGA FC Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-2708488 | | | | Fenway Center Holding 1-2, LLC | DE | DS | TGA FC Investor Member LLC | Ownership | 50.000 | TIAA Board of Overseers | N | |
| | | | 82-2708488 | | | | Fenway Center Owner 1-2, LLC | DE | DS | Fenway Center Holding 1-2, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3523773 | | | | TGA Franklin Square IC I LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3523813 | | | | TGA Franklin Square IC II LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3332846 | | | | TGA Freeport DC LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA Greenstone Logistics Center LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3463522 | | | | TGA Hagerstown DC LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3475313 | | | | TGA Hollins End LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3523721 | | | | TGA I-95 DC LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3602072 | 5040551 | | | TGA Japan Holdings, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 5047710 | | | TGA Japan Holdings Pte Ltd | SGP | DS | TGA Japan Holdings, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5048771 | | | TGA Japan GK Holdings Pte Ltd | SGP | DS | TGA Japan Holdings Pte Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5048762 | | | TGA Ginza 115 Holdings Pte Ltd | SGP | DS | TGA Japan Holdings Pte Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3718861 | | | | TGA JL Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-4376472 | | | | TGA JL II Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | 661 Dulles Park CT PJV, LLC | DE | DS | TGA JL II Investor Member LLC | Ownership | 95.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA JL Potomac Vista Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3523582 | | | | TGA Landover DC LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA Maryland Farms Holdings LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | U.S. Cities Office Fund Maryland Farms Co-Invest | DE | DS | TGA Maryland Farms Holdings LLC | Ownership | 49.000 | TIAA Board of Overseers | N | 1000 |
| | | | 84-2765297 | | | | TGA MH Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-1169084 | | | | TGA MKP Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-1198745 | | | | TGA MKP Venture LLC | DE | DS | TGA MKP Member LLC | Ownership | 60.000 | TIAA Board of Overseers | N | |
| | | | 82-1187131 | | | | TGA MKP REIT LLC | DE | DS | TGA MKP Venture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-4232788 | 5075722 | | | TGA Montague Investor Member, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5093780 | | | RCD TGA Pierrepont Partners LLC | DE | DS | TGA Montague Investor Member, LLC | Ownership | 51.600 | TIAA Board of Overseers | N | |
| | | | 81-3542251 | 5040542 | | | TGA Montrose Residences Investor Member, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-2872565 | 5047635 | | | The Residences at La Colombe d'Or Investors LLC | DE | DS | TGA Montrose Residences Investor Member, LLC | Ownership | 90.000 | TIAA Board of Overseers | N | |
| | | | 83-1916152 | | | | TGA MS Self Storage Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2379583 | | | | Morningstar NRE Self Storage Portfolio LLC | DE | DS | TGA MS Self Storage Investor Member LLC | Ownership | 90.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Bentonville, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Boerne, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Buda, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Carolinas, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Dam Storage, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Evans Rd, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Greenhouse, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Highway 521 Storage, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Kemps Landing, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Midtown Atlanta, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC MTP, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | MSC Peachtree, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC South End, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Spring Branch, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC SW Austin, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Tallahassee, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | MSC Yorktown, LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-4153778 | | | | TGA Near East LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 85-1291326 | | | | TGA Nex Investor LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA NJAHP Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | NJAHP Preservation Associates JV LLC | DE | DS | TGA NJAHP Investor Member LLC | Ownership | 90.440 | TIAA Board of Overseers | N | |
| | | | | | | | TGA NJAHP II Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | HVPF NJ BX, LLC | DE | DS | TGA NJAHP II Investor Member LLC | Ownership | 90.000 | TIAA Board of Overseers | N | |
| | | | 85-2859128 | | | | TGA NYCAHP I Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Hudson Valley Preservation Fund II, LLC | DE | DS | TGA NYCAHP I Investor Member LLC | Ownership | 88.800 | TIAA Board of Overseers | N | |
| | | | | | | | TGA North Miller Industrial LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA North Orange Industrial LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-1934291 | | | | TGA Oak View Mall LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-4774106 | | | | TGA OHare Logistics Center IV LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3254652 | | | | TGA Park 355 LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3254103 | | | | TGA Park 55 LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3254979 | | | | TGA Park 88 LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-3250233 | | | | TGA Pleasant Prairie Center LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3285659 | | | | TGA Prairie Point LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA Renton Park 405 LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2938932 | | | | TGA Sandy Commerce Park LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3487605 | | | | TGA Somerset IC LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3476142 | | | | TGA Somerset IC II LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 85-2863856 | | | | TGA Sparrow Investor LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Sparrow Realty Investment I LLC | DE | DS | TGA Sparrow Investor LLC | Ownership | 95.000 | TIAA Board of Overseers | N | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 83-2063402 | | | | TGA SP-MPC Housing Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2147240 | | | | TGA-SP Housing Venture I LLC | DE | DS | TGA SP-MPC Housing Investor Member LLC | Ownership | 87.500 | TIAA Board of Overseers | N | |
| | | | 83-2123785 | | | | TGA SP-MPC Housing Venture I LLC | DE | DS | TGA-SP Housing Venture I LLC | Ownership | 97.000 | TIAA Board of Overseers | N | |
| | | | 83-1869400 | | | | MPSP Ashwood Homes LLC | DE | DS | TGA SP-MPC Housing Venture I LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-1869494 | | | | MPSP Ashwood MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2331138 | | | | MPSP Beltline Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2345909 | | | | MPSP Beltline Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2216330 | | | | MPSP Beltline MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-1088601 | | | | MPSP Center Grove Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2290040 | | | | MPSP Center Grove Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-1076792 | | | | MPSP Center Grove MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2158715 | | | | MPSP Colinas South Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2158791 | | | | MPSP Colinas South Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2169896 | | | | MPSP Colinas South MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2169973 | | | | MPSP Estancia Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2277681 | | | | MPSP Estancia Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-1976109 | | | | MPSP Estancia MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-4260197 | | | | MPSP Fairlane Oaks Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-4283444 | | | | MPSP Fairlane Oaks Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-4241248 | | | | MPSP Fairlane Oaks MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2290488 | | | | MPSP Lakeview Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2319726 | | | | MPSP Lakeview Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2199063 | | | | MPSP Lakeview MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-1213262 | | | | MPSP Lemon Tree Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2548459 | | | | MPSP Lemon Tree MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-1230821 | | | | MPSP Mobile Gardens Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-1230714 | | | | MPSP Mobile Gardens MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2379528 | | | | MPSP Parker Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |

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

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 84-2389423 | | | | MPSP Parker Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2247177 | | | | MPSP Parker MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2277774 | | | | MPSP Seven Oaks Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2290439 | | | | MPSP Seven Oaks Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2198856 | | | | MPSP Seven Oaks MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2700633 | | | | MPSP Shiloh Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2725391 | | | | MPSP Shiloh Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2700544 | | | | MPSP Shiloh MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2428644 | | | | MPSP South Concho Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2436652 | | | | MPSP South Concho Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2261982 | | | | MPSP South Concho MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2736822 | | | | MPSP Stonegate Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2736936 | | | | MPSP Stonegate Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2725560 | | | | MPSP Stonegate MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2319873 | | | | MPSP TC GH Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2331064 | | | | MPSP TC GH Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2216156 | | | | MPSP TC GH MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2389479 | | | | MPSP TC Sherman Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2428588 | | | | MPSP TC Sherman Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2247220 | | | | MPSP TC Sherman MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2345969 | | | | MPSP Wildwood Acres Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2361787 | | | | MPSP Wildwood Acres Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2239609 | | | | MPSP Wildwood Acres MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2361842 | | | | MPSP Wildwood Village Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2379481 | | | | MPSP Wildwood Village Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2239646 | | | | MPSP Wildwood Village MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2848324 | | | | MPSP Windsong Homes LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 83-2848439 | | | | MPSP Windsong Lender LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2861026 | | | | MPSP Windsong MHC LLC | DE | DS | Morningstar NRE Self Storage Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3255382 | | | | TGA Sterling DC LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 85-3509669 | | | | TGA The Apartments at Blakeney LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3093962 | | | | TGA The Warehouse At CH Investor Member LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3055465 | | | | TGAP The Warehouse At CH Owner LLC | DE | DS | TGA The Warehouse At CH Investor Member LLC | Ownership | 98.500 | TIAA Board of Overseers | N | |
| | | | 84-3055701 | | | | TGAP The Warehouse At CH LLC | DE | DS | TGAP The Warehouse At CH Owner LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TGA Tri-State Commerce Center LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3830895 | | | | TGA Van Dorens West LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3441798 | | | | TGA Vista Point South LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3527380 | | | | TGA Washington DC CC LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2939589 | | | | TGA Westport Distribution Center LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-0723201 | | | | TGA Yorktown Apartments LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-1994278 | 5018626 | | | TGAM Agribusiness Fund LP | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 99.700 | TIAA Board of Overseers | N | |
| | | | 82-2826183 | | | | TIAA Administrative Services LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4900500 | | | TIAA CLO I Ltd | CYM | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | | 5049965 | | | TIAA CLO I LLC | DE | DS | TIAA CLO I Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-1905731 | | | | TIAA CLO I Holding, LLC | DE | DS | TIAA CLO I Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TIAA CLO II Ltd | CYM | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | | | | | TIAA CLO II LLC | DE | DS | TIAA CLO II Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-1921751 | | | | TIAA CLO II Holding, LLC | DE | DS | TIAA CLO II Ltd | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5157860 | | | TIAA CLO III Ltd. | CYM | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | | | | | TIAA CLO III LLC | DE | DS | TIAA CLO III Ltd. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TIAA CLO IV Ltd. | CYM | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | | | | | TIAA CLO V Ltd | CYM | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | 13-4173396 | 4599203 | | | TIAA CMBS I, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 13-4173396 | 4602774 | | | TIAA CMBS I Trust | DE | DS | TIAA CMBS I, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-4570655 | 4900498 | | | TIAA Diversified Public Investments, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 90-0615674 | 3838857 | 1502749 | | TIAA FSB Holdings, Inc. | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | Y | |
| | | | | | | | Everbank Funding, LLC | DE | DS | TIAA FSB Holdings, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 59-3531592 | 2735146 | | | TIAA, FSB | US | DS | TIAA FSB Holdings, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 59-3547521 | 4318057 | | | AMC Holding, Inc. | FL | DS | TIAA, FSB | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 43-1823879 | 4318066 | | | Customerone Financial Network, Inc. | DE | DS | AMC Holding, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 36-1208070 | 4460817 | | | Business Property Lending, Inc. | DE | DS | TIAA, FSB | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 11-3642567 | 4318178 | | | Elite Lender Services, Inc. | FL | DS | TIAA, FSB | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 61-1560018 | 4318217 | 1436613 | | Tygris Commercial Financial Group, Inc. | DE | DS | TIAA, FSB | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-0716627 | 4318226 | | | TIAA Commercial Finance, Inc. | DE | DS | Tygris Commercial Financial Group, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-2483829 | 3867400 | | | Tygris Asset Finance, Inc. | DE | DS | Tygris Commercial Financial Group, Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-1241294 | 4979391 | | | TIAA GBS Holding LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5003789 | | | TIAA GBS Singapore Holding Company Pte. Ltd. | SGP | DS | TIAA GBS Holding LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5006838 | | | TIAA Global Business Services (India) Private Limited | IND | DS | TIAA GBS Singapore Holding Company Pte. Ltd. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 27-5551198 | 4599267 | | | TIAA Global Ag Holdco LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-5044364 | 4627124 | | | Global Agriculture AIV (US), LLC | DE | DS | TIAA Global Ag Holdco LLC | Ownership | 98.100 | TIAA Board of Overseers | N | |
| | | | 45-1531685 | 4643580 | | | Global Ag Properties USA LLC | DE | DS | Global Agriculture AIV (US), LLC | Management | | TIAA Board of Overseers | N | |
| | | | 80-0843991 | 4644877 | | | Loma del Rio Vineyards, LLC | DE | DS | Global Ag Properties USA LLC | Ownership | 55.000 | TIAA Board of Overseers | N | 1900 |
| | | | 46-2577906 | 4643973 | | | Sugarloaf Vineyard, LLC | DE | DS | Global Ag Properties USA LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1083514 | 4753582 | | | Global Agriculture II AIV (US) LLC | DE | DS | TIAA Global Ag Holdco LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1069783 | 4755438 | | | Global Ag Properties II USA LLC | DE | DS | Global Agriculture II AIV (US) LLC | Ownership | 50.000 | TIAA Board of Overseers | N | |
| | | | 27-5551341 | 4639994 | | | TIAA-CREF Global Agriculture LLC | DE | DS | TIAA Global Ag Holdco LLC | Management | | TIAA Board of Overseers | N | |
| | | | | 4643357 | | | Global AG Properties Australia Pty, Ltd | AUS | DS | TIAA-CREF Global Agriculture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4643571 | | | Global AG Properties Australia Trust | AUS | DS | TIAA-CREF Global Agriculture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4643094 | | | Nova Gaia Brasil Participaco Ltda. | BRA | DS | TIAA-CREF Global Agriculture LLC | Ownership | 99.990 | TIAA Board of Overseers | N | 3800 |
| | | | | 4644493 | | | Tellus Brasil Participaco S.A. | BRA | DS | Nova Gaia Brasil Participaco Ltda. | Management | | TIAA Board of Overseers | N | 3900 |
| | | | | 4644484 | | | Terraviva Brasil Participaco Ltda. | BRA | DS | Nova Gaia Brasil Participaco Ltda. | Ownership | 99.990 | TIAA Board of Overseers | N | 4000 |
| | | | | 4644493 | | | Tellus Brasil Participaco S.A. | BRA | DS | Terraviva Brasil Participaco Ltda. | Management | | TIAA Board of Overseers | N | 3900 |
| | | | | 4863490 | | | Agrobio Investimentos e Participações S.A. | BRA | DS | Tellus Brasil Participaco S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4646321 | | | Cerpon Participações S.A. | BRA | DS | Tellus Brasil Participaco S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4725758 | | | Nova Ibiajara Propriedades Agrícolas S.A. | BRA | DS | Tellus Brasil Participaco S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4653954 | | | Tellus Bahia Propriedades Agrícolas Ltda. | BRA | DS | Tellus Brasil Participaco S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4653981 | | | Jatobá Propriedades Agrícolas Ltda. | BRA | DS | Tellus Brasil Participaco S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4644505 | | | Terra do Sol Propriedades Agrícolas S.A. | BRA | DS | Tellus Brasil Participaco S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4644514 | | | Terrainvest Propriedades Agrícolas S.A. | BRA | DS | Tellus Brasil Participaco S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4646282 | | | Tparone Participações S.A. | BRA | DS | Tellus Brasil Participaco S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4646303 | | | Toperone Agrícola S.A. | BRA | DS | Tparone Participações S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4646291 | | | Tpartwo Participações S.A. | BRA | DS | Tellus Brasil Participaco S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4646312 | | | Topertwo Agrícola S.A. | BRA | DS | Tpartwo Participações S.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-1502187 | 4640011 | | | TIAA-CREF Global Agriculture BR, LLC | DE | DS | TIAA-CREF Global Agriculture LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4643094 | | | Nova Gaia Brasil Participaco Ltda. | BRA | DS | TIAA-CREF Global Agriculture BR, LLC | Ownership | 0.010 | TIAA Board of Overseers | N | 3800 |
| | | | | 4644484 | | | Terraviva Brasil Participaco Ltda. | BRA | DS | TIAA-CREF Global Agriculture BR, LLC | Ownership | 0.010 | TIAA Board of Overseers | N | 4000 |
| | | | 47-0974399 | 4753591 | 1616610 | | TIAA-CREF Global Agriculture II LLC | DE | DS | TIAA Global Ag Holdco LLC | Management | | TIAA Board of Overseers | N | |
| | | | 47-1062423 | 4755447 | | | TIAA-CREF Global Agriculture II BR, LLC | DE | DS | TIAA-CREF Global Agriculture II LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-2860100 | 4599276 | | | TIAA Global Equity Income, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-3594208 | 4863502 | | | TIAA Global Public Investments, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-3881813 | 4599892 | | | TIAA GTR HoldCo, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-3210500 | 4724023 | | | Global Timber Resources LLC | DE | DS | TIAA GTR HoldCo, LLC | Ownership | 50.000 | TIAA Board of Overseers | N | |
| | | | 46-3909387 | 4868431 | | | Global Timber SA LLC | DE | DS | Global Timber Resources LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-3899490 | 4801906 | | | Global Timber International LLC | DE | DS | Global Timber Resources LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4802789 | | | Global Timber Spain, SL | ESP | DS | Global Timber International LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4868440 | | | Forestal GTR Chile Limitada | CHL | DS | Global Timber Spain, SL | Ownership | 99.900 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1206384 | 4803151 | | | Forestal Monterrey Colombia SAS | COL | DS | Global Timber Spain, SL | Ownership | 85.480 | TIAA Board of Overseers | N | |
| | | | | 5165454 | | | Global Timber Resources Colombia, S.A.S. | COL | DS | Global Timber Spain, SL | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5183458 | | | Monte Fresnos Asociacion Agraria de Responsabilidad LTDA | URY | DS | Global Timber Spain, SL | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5183421 | | | Monte Fresnos, S.A. | URY | DS | Global Timber Spain, SL | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5183430 | | | Taurion Asociacion Agraria de Responsabilidad LTDA | URY | DS | Global Timber Spain, SL | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5183449 | | | Taurion, S.A. | URY | DS | Global Timber Spain, SL | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4866905 | | | GT Europe Cooperatief U.A. | NLD | DS | Global Timber International LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4900425 | | | Global Timber NL, B.V. | NLD | DS | GT Europe Cooperatief U.A. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4901543 | | | GTR Brasil Participacoes Ltda | BRA | DS | Global Timber NL, B.V. | Ownership | 99.000 | TIAA Board of Overseers | N | |
| | | | | 4902380 | | | Brasilwood Reflorestamento S.A. | BRA | DS | GTR Brasil Participacoes Ltda | Ownership | 75.000 | TIAA Board of Overseers | N | |
| | | | | | | | Brasilwood Terras Florestais S.A. | BRA | DS | GTR Brasil Participacoes Ltda | Ownership | 97.000 | TIAA Board of Overseers | N | |
| | | | | | | | Khaya Woods Investimentos Florestais LTDA. | BRA | DS | GTR Brasil Participacoes Ltda | Influence | | TIAA Board of Overseers | N | |
| | | | | | | | Mamoneira Agropastoril S.A. | BRA | DS | GTR Brasil Participacoes Ltda | Influence | | TIAA Board of Overseers | N | |
| | | | | 5198809 | | | Jatoba Brasil Investimentos Florestais Ltda | BRA | DS | GTR Brasil Participacoes Ltda | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 5198818 | | | Paineira Investimentos Florestais S.A. | BRA | DS | GTR Brasil Participacoes Ltda | Ownership | 97.000 | TIAA Board of Overseers | N | |
| | | | | 4801915 | | | IPOPEMA 95 Closed Investment Fund of Non-Public Assets | POL | DS | Global Timber NL, B.V. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4868422 | | | EKO Topola Sp. z.o.o. | POL | DS | IPOPEMA 95 Closed Investment Fund of Non-Public Assets | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4802800 | | | Brusno Resort Sp. z.o.o. | POL | DS | IPOPEMA 95 Closed Investment Fund of Non-Public Assets | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-3479281 | 4599306 | | | TIAA Infrastructure Investments, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-5307354 | 51539833 | | | 730 Parking LLC | DE | DS | TIAA Infrastructure Investments, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-5302296 | 5157879 | | | 730 Interpark, LLC | DE | DS | 730 Parking LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | A-30 Canadian Transport Inc. | CAN | DS | TIAA Infrastructure Investments, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | 1867 Infrastructure Holdings Inc. | CAN | DS | A-30 Canadian Transport Inc. | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | | | | | ACS NA30 Holding Inc. | CAN | DS | 1867 Infrastructure Holdings Inc. | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | Nouvelle Autoroute 30, s.e.n.c. | CAN | DS | Iridium Nouvelle Autoroute 30 Inc. | Ownership | 50.000 | TIAA Board of Overseers | N | |
| | | | 38-3857916 | 4602813 | | | I 595 Toll Road, LLC | DE | DS | TIAA Infrastructure Investments, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-5279686 | 4810775 | | | North American Sustainable Energy Fund, L.P. | DE | DS | TIAA Infrastructure Investments, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4895660 | | | McCommas Bluff Holdings LLC | DE | DS | North American Sustainable Energy Fund, L.P. | Influence | | TIAA Board of Overseers | N | |
| | | | | 4896331 | | | Dallas Clean Energy, LLC | DE | DS | McCommas Bluff Holdings LLC | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | | 4900407 | | | Dallas Clean Energy McCommas Bluff, LLC | DE | DS | Dallas Clean Energy, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4946852 | | | Energy Power Investment Company, LLC | DE | DS | North American Sustainable Energy Fund, L.P. | Ownership | 90.500 | TIAA Board of Overseers | N | |
| | | | | 4947318 | | | EPP Renewable Energy, LLC | DE | DS | Energy Power Investment Company, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | EPP New Jersey Biogas, LLC | DE | DS | EPP Renewable Energy, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | EPP New Jersey Solar, LLC | DE | DS | EPP Renewable Energy, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | North American Sustainable Energy Fund GP, LLC | DE | DS | TIAA Infrastructure Investments, LLC | Ownership | 99.900 | TIAA Board of Overseers | N | |
| | | | | | | | North American Sustainable Energy Manager, LLC | DE | DS | TIAA Infrastructure Investments, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-2665869 | 4601115 | | | TIAA Oil and Gas Investments, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-1286237 | 4602877 | | | Actgas, LLC | DE | DS | TIAA Oil and Gas Investments, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-3410649 | 4602925 | | | Actoil Bakken, LLC | DE | DS | TIAA Oil and Gas Investments, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-3628993 | 4602934 | | | Actoil Utica, LLC | DE | DS | TIAA Oil and Gas Investments, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 11-3519531 | 4601133 | | | TIAA Realty, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 81-0902394 | 4949125 | | | T-C 77 Central LLC | DE | DS | TIAA Realty, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-2249307 | 4763161 | | | T-C 680 Belleville LLC | DE | DS | TIAA Realty, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-2678242 | 4611721 | | | T-C Port Northwest Development, LLC | DE | DS | TIAA Realty, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-3961919 | 5047626 | | | TGA 70 Federal Street LLC | DE | DS | TIAA Realty, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-2885306 | | | | TIAA RFS, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-2335773 | | | | TIAA Advisory, LLC | DE | DS | TIAA RFS, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-2904312 | 4314479 | | | TIAA-CREF Insurance Agency, LLC | DE | DS | TIAA RFS, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | TIAA Shared Services, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-2755014 | 5011346 | | | TIAA SMA Strategies, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-3029655 | 4601197 | | | TIAA-Stonepeak Investments I, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-3030923 | 4601245 | | | TIAA-Stonepeak Investments II, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-3164600 | 4601348 | | | TIAA Super Regional Mall Member Sub, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-3164764 | 4644055 | | | T-C Super Regional Mall Venture, LLC | DE | DS | TIAA Super Regional Mall Member Sub, LLC | Ownership | 51.000 | TIAA Board of Overseers | N | |
| | | | 46-4623585 | 4801821 | 1614181 | | T-C International Plaza REIT LLC | DE | DS | T-C Super Regional Mall Venture, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-4653326 | 4801830 | | | T-C International Plaza Investor GP LLC | DE | DS | T-C International Plaza REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-4680948 | 4801849 | | | T-C International Plaza Investor LP LLC | DE | DS | T-C International Plaza REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 38-3173536 | 2884259 | | | Tampa Westshore Associates Limited Partnership | DE | DS | T-C International Plaza Investor LP LLC | Influence | | TIAA Board of Overseers | N | |
| | | | 46-2713521 | 4604116 | 1595474 | | T-C Las Vegas Retail REIT LLC | DE | DS | T-C Super Regional Mall Venture, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-2726147 | 4612979 | | | T-C Las Vegas Retail Investor LLC | DE | DS | T-C Las Vegas Retail REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4615617 | | | Grand Canal Shoppes Holdings, LLC | DE | DS | T-C Las Vegas Retail Investor LLC | Influence | | TIAA Board of Overseers | N | |
| | | | 45-3165203 | 4644064 | 1544129 | | T-C Midwest REIT, LLC | DE | DS | T-C Super Regional Mall Venture, LLC | Ownership | 99.800 | TIAA Board of Overseers | N | |
| | | | 45-2211957 | 4644073 | | | T-C Midwest Retail, LLC | DE | DS | T-C Midwest REIT, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4644288 | | | CBL/T-C, LLC | DE | DS | T-C Midwest Retail, LLC | Ownership | 50.000 | TIAA Board of Overseers | N | |
| | | | 45-3164998 | 4644082 | 1544127 | | T-C Montgomery Mall REIT, LLC | DE | DS | T-C Super Regional Mall Venture, LLC | Ownership | 99.800 | TIAA Board of Overseers | N | |
| | | | 27-4117159 | 4644091 | | | T-C Montgomery Mall, LLC | DE | DS | T-C Montgomery Mall REIT, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 95-4658637 | 4644886 | | | Montgomery Mall of Maryland, LLC | MD | DS | T-C Montgomery Mall, LLC | Ownership | 50.000 | TIAA Board of Overseers | N | |
| | | | 45-1286386 | 4601526 | | | TIAA SynGas, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 13-1624203 | 4741758 | | | 730 Catsolar, LLC | DE | DS | TIAA SynGas, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4747835 | | | Catalina Solar Lessee Holdco, LLC | CA | DS | 730 Catsolar, LLC | Ownership | 50.000 | TIAA Board of Overseers | N | |
| | | | | 4749866 | | | Catalina Solar Lessee, LLC | CA | DS | Catalina Solar Lessee Holdco, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 56-2492641 | 4643900 | | | SG Solutions, LLC | DE | DS | TIAA SynGas, LLC | Influence | | TIAA Board of Overseers | N | |
| | | | 27-0195010 | 4626088 | | | AE Investor II, LLC | DE | DS | TIAA SynGas, LLC | Ownership | 57.000 | TIAA Board of Overseers | N | |
| | | | 45-4486211 | 4602886 | | | TIAA Wind Investments, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 45-3743502 | 4626136 | | | Capistrano Wind Partners, LLC | DE | DS | TIAA Wind Investments, LLC | Influence | | TIAA Board of Overseers | N | |
| | | | 20-8384004 | 4599490 | | | TIAA-CREF LPHC, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 26-3561391 | 4863539 | | | TCAM DOF GP, LLC | DE | DS | TIAA-CREF LPHC, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-1191235 | 5018671 | 1611288 | | TIAA-CREF Real Property Fund GP, LLC | DE | DS | TIAA-CREF LPHC, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 55-0856733 | 4314349 | 882928 | | TIAA-CREF Individual & Institutional Services, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-5591124 | 4314273 | | | TIAA-CREF Redwood, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-5631854 | 4314282 | | | TIAA Endowment & Philanthropic Services, LLC | DE | DS | TIAA-CREF Redwood, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 13-4026557 | 4314116 | 1627236 | | TIAA-CREF Tuition Financing, Inc. | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-8892977 | 4599810 | | | TIAA Union Place Phase I, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 20-8281443 | 4640066 | | | Union Place Phase I, LLC | DE | DS | TIAA Union Place Phase I, LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4844163 | | | UK PPP Investments, LP | GBR | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4848590 | | | Wigg (Holdings) Limited | GBR | DS | UK PPP Investments, LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4848983 | | | Wigg Investments Limited | GBR | DS | Wigg (Holdings) Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4849739 | | | Merseylink (Holdings) Limited | GBR | DS | Wigg Investments Limited | Influence | | TIAA Board of Overseers | N | |
| | | | | 4852298 | | | Merseylink (Finance) Limited | GBR | DS | Merseylink (Holdings) Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4860239 | | | Merseylink Limited | GBR | DS | Merseylink (Finance) Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | 4858638 | | | Merseylink (Issuer) plc | GBR | DS | Merseylink (Finance) Limited | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | U.S. Cities Industrial Fund LP | DE | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | 82-3970010 | | | | U.S. Cities Retail Fund LP | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-4016503 | | | | U.S. Cities Retail Fund REIT LLC | DE | DS | U.S. Cities Retail Fund LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-4069923 | | | | U.S. Cities Retail Fund Operating GP LLC | DE | DS | U.S. Cities Retail Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-4037905 | | | | U.S. Cities Retail Fund Operating LP | DE | DS | U.S. Cities Retail Fund REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 46-0750331 | 4612111 | | | T-C 919 N. Michigan Avenue Retail, LLC | DE | DS | U.S. Cities Retail Fund Operating LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | USCRF KRG JV Investor Member LLC | DE | DS | U.S. Cities Retail Fund Operating LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | KRG USCRF Retail Portfolio LLC | DE | DS | USCRF KRG JV Investor Member LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | KRG 951 & 41, LLC | DE | DS | KRG USCRF Retail Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | KRG Livingston Center, LLC | DE | DS | KRG USCRF Retail Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | | | | | KRG-USCRF Plaza Volente, LLC | DE | DS | KRG USCRF Retail Portfolio LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-3988257 | | | | U.S. Core-Plus Real Estate Debt Fund LP | DE | DS | Teachers Insurance and Annuity Association of America | Management | | TIAA Board of Overseers | N | |
| | | | 82-3760575 | | | | CRED REIT LLC | DE | DS | U.S. Core-Plus Real Estate Debt Fund LP | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 47-1938723 | | | | CRED REIT Holdco LLC | DE | DS | CRED REIT LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-2113010 | | | | CRED Glenhardie LLC | DE | DS | CRED REIT Holdco LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 85-1296109 | | | | CRED HQ LLC | DE | DS | CRED REIT Holdco LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2024014 | | | | CRED REIT Holdco Seller LLC | DE | DS | CRED REIT Holdco LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 81-1392434 | | | | CRED REIT Holdco TRS LLC | DE | DS | CRED REIT Holdco LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-4800804 | | | | CRED REIT Manager LLC | DE | DS | CRED REIT Holdco LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 82-5347019 | | | | CRED REIT Member LP | DE | DS | CRED REIT Holdco LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-2267896 | | | | CRED Sawtelle LLC | DE | DS | CRED REIT Holdco LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-3184068 | | | | CRED Slabtown LLC | DE | DS | CRED REIT Holdco LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 83-4107560 | | | | CRED West Coast Industrial LLC | DE | DS | CRED REIT Holdco LLC | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 84-3440905 | | | | Western A Midwest TN, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |
| | | | 51-0141732 | 4599829 | | | WRC Properties, LLC | DE | DS | Teachers Insurance and Annuity Association of America | Ownership | 100.000 | TIAA Board of Overseers | N | |

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

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

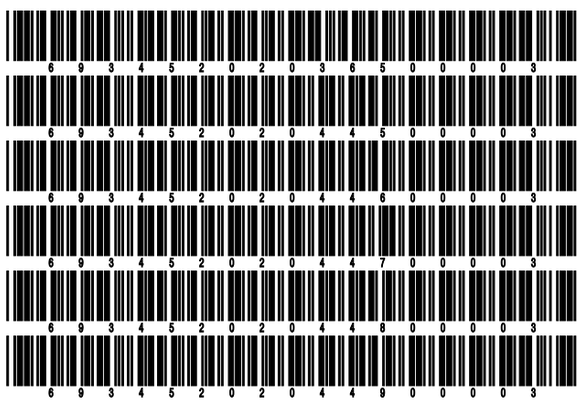
| | | Response |
|---|---|---|
| 1. | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | SEE EXPLANATION |
| 2. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO |
| 3. | Will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

Explanation:

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

Bar Code:

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



# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

| | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|
| 2504. Post retirement benefit obligation liability | (45,809,994) | (47,509,650) |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | (45,809,994) | (47,509,650) |

Additional Write-ins for Summary of Operations Line 8.3

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

# SCHEDULE A - VERIFICATION

Real Estate

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

# SCHEDULE B - VERIFICATION

Mortgage Loans

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

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

# SCHEDULE D - VERIFICATION

Bonds and Stocks

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

# SCHEDULE D - PART 1B

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

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

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

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

# SCHEDULE DA - PART 1

Short-Term Investments

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

# SCHEDULE DA - VERIFICATION

Short-Term Investments

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

# SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

# SCHEDULE DB - PART C - SECTION 1

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

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

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 12518* ST8 | CDX.NA.IG29 SR. TRANCHE | 1 | 100,000,000 | 100,391,985 | 113,439,232 | 10/26/2017 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 807,011 | 957,725 | 3136AK-6N-8 | FNR 2014-65 CB SEQ3% due 10/25/2044 | 1 | 99,584,974 | 112,481,507 |
| | | | | | | | | | | | 3136A7-RT-1 | FNR 2012-90 ZE Z SEQ3.5% due 08/25/2042 | 1 | | |
| 12518* SW1 | CDX.NA.IG29 SR. TRANCHE | 1 | 30,000,000 | 30,605,264 | 38,107,836 | 10/26/2017 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 242,103 | 287,318 | 3136AJ-K9-6 | FNR 2014-28 ZA Z SEQ3% due 05/25/2044 | 1 | 30,363,161 | 37,820,518 |
| 12518* SZ4 | CDX.NA.IG29 SR. TRANCHE | 1 | 50,000,000 | 50,372,508 | 55,939,593 | 11/10/2017 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 393,403 | 478,863 | 38378M-BJ-3 | GNR 2013-23 ZU SC Z SEQ2.5% due 11/20/2042 | 1 | 49,979,105 | 55,460,730 |
| | | | | | | | | | | | 3136A7-UU-4 | FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042 | 1 | | |
| 12518* TA8 | CDX.NA.IG29 SR. TRANCHE | 1 | 50,000,000 | 50,913,837 | 60,984,066 | 11/15/2017 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 397,063 | 478,863 | 3136AH-3L-2 | FNR 2014-7 Z Z SEQ3.5% due 02/25/2044 | 1 | 50,516,774 | 60,505,203 |
| | | | | | | | | | | | 3136A7-UU-4 | FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042 | 1 | | |
| 12518* SS0 | CDX.NA.IG29 SR. TRANCHE | 1 | 50,000,000 | 50,601,613 | 57,688,476 | 11/15/2017 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 397,063 | 478,863 | 38377W-BA-1 | GNR 2011-73 LB PAC-114% due 05/20/2041 | 1 | 50,204,550 | 57,209,613 |
| | | | | | | | | | | | 3136A7-UU-4 | FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042 | 1 | | |
| 12518* SR2 | CDX.NA.IG29 SR. TRANCHE | 1 | 50,000,000 | 50,821,777 | 57,892,261 | 11/15/2017 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 397,063 | 478,863 | 3137BW-DZ-4 | FHR 4668 ZA Z SEQ3.5% due 02/15/2047 | 1 | 50,424,714 | 57,413,398 |
| | | | | | | | | | | | 3136A7-UU-4 | FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042 | 1 | | |
| 12518* TB6 | CDX.NA.IG29 SR. TRANCHE | 1 | 50,000,000 | 50,877,700 | 60,199,369 | 11/16/2017 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 387,341 | 478,863 | 3136A9-2X-5 | FNR 2012-118 ZV Z SEQ3% due 11/25/2042 | 1 | 50,490,359 | 59,720,506 |
| | | | | | | | | | | | 3136AL-NX-5 | FNR 2014-76 Z Z SEQ3.5% due 11/25/2044 | 1 | | |
| 12518* SV3 | CDX.NA.IG29 SR. TRANCHE | 1 | 30,000,000 | 30,849,691 | 34,392,818 | 11/16/2017 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 232,404 | 287,318 | 3136AF-ZE-7 | FNR 2013-80 ZV Z SEQ4% due 08/25/2043 | 1 | 30,617,287 | 34,105,500 |
| 12518*UX6 | CDX.NA.IG29 SR. TRANCHE | 1 | 50,000,000 | 51,871,554 | 57,744,241 | 02/03/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 449,159 | 478,863 | 3136AG-TQ-5 | FNR 2013-100 CZ Z SEQ4% due 10/25/2043 | 1 | 51,422,395 | 57,265,378 |
| | | | | | | | | | | | 3136A5-5T-9 | FNR 2012-51 AY EXCH PAC-113.5% due 05/25/2042 | 1 | | |
| 12518*UW8 | CDX.NA.IG29 SR. TRANCHE | 1 | 50,000,000 | 50,201,030 | 57,784,798 | 02/06/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 451,312 | 478,863 | 38378F-T6-7 | GNR 2013-18 GY PAC-1-112.5% due 02/20/2043 | 1 | 49,749,718 | 57,305,935 |
| | | | | | | | | | | | 3136AK-VH-3 | FNR 2014-46 DZ EXCH Z SEQ3% due 08/25/2044 | 1 | | |
| 12518*UY4 | CDX.NA.IG29 SR. TRANCHE | 1 | 50,000,000 | 50,585,931 | 60,746,809 | 02/06/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 442,165 | 478,863 | 3136AE-EX-1 | FNR 2013-53 ZC Z SEQ3% due 06/25/2043 | 1 | 50,143,766 | 60,267,946 |
| | | | | | | | | | | | 38377M-E9-3 | GNR 2010-147 PB AD PAC-114% due 11/20/2040 | 1 | | |
| 12518*VA5 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,264,117 | 29,423,019 | 02/06/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 210,790 | 239,431 | 3137B2-BB-5 | FHR 4199 VZ Z SEQ3.5% due 05/15/2043 | 1 | 25,053,327 | 29,183,588 |
| 12518*VF4 | CDX.NA.IG29 SR. TRANCHE | 1 | 50,000,000 | 50,016,874 | 60,375,224 | 02/06/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 387,246 | 478,863 | 3136AL-DZ-1 | FNR 2014-60 LZ Z SEQ3.5% due 10/25/2044 | 1 | 49,629,628 | 59,896,361 |
| | | | | | | | | | | | 3136AF-AQ-7 | FNR 2013-79 UZ Z SEQ3.5% due 07/25/2043 | 1 | | |
| 12518*VS6 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,108,944 | 28,441,506 | 02/07/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 204,355 | 239,431 | 3136AW-KH-9 | FNR 2017-31 GB PAC3% due 05/25/2047 | 1 | 24,904,589 | 28,202,075 |
| 12518*VM9 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,195,322 | 27,986,209 | 02/07/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 200,920 | 239,431 | 3136AC-W9-8 | FNR 2013-15 LZ EXCH SC Z PAC SEQ3% due 03/25/2043 | 1 | 24,994,402 | 27,746,778 |
| 12518*VR8 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 26,202,763 | 28,811,416 | 02/07/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 198,630 | 239,431 | 3136A8-AZ-3 | FNR 2012-98 VZ Z SEQ4% due 09/25/2042 | 1 | 26,004,133 | 28,571,985 |
| 12518*VQ0 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,080,425 | 30,013,589 | 02/08/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 200,425 | 239,431 | 38378U-7W-1 | GNR 2013-170 LB EXCH SEQ2.5% due 11/20/2043 | 1 | 24,880,000 | 29,774,158 |
| 12518*VG2 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 28,026,812 | 34,008,370 | 02/09/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 190,522 | 239,431 | 3137BD-SR-8 | FHR 4385 HZ Z SEQ3% due 09/15/2044 | 1 | 27,836,290 | 33,768,939 |
| 12518*VL1 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,927,777 | 28,820,834 | 02/09/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 202,002 | 239,431 | 3136A6-XD-1 | FNR 2012-56 ZM Z SEQ4% due 06/25/2042 | 1 | 25,725,775 | 28,581,403 |
| 12518*VT4 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 27,268,347 | 31,013,221 | 02/09/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 189,374 | 239,431 | 3136A2-CX-9 | FNR 2011-110 EW EXCH AD PAC-114.5% due 11/25/2041 | 1 | 27,078,973 | 30,773,790 |
| 12518*VP2 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,175,590 | 28,897,151 | 02/09/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 175,590 | 239,431 | 3136AD-HQ-5 | FNR 2013-32 ZB Z SEQ4% due 04/25/2043 | 1 | 25,000,000 | 28,657,720 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 12518*VD9 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,828,383 | 30,783,947 | 02/09/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 188,226 | 239,431 | 3137BV-XQ-4 | FHR 4661 GZ Z SEQ3% due 02/15/2047 | 1 | 25,640,157 | 30,544,516 |
| 12518*VC1 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,728,941 | 28,057,623 | 02/09/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 175,590 | 239,431 | 3137AV-3V-7 | FHR 4122 ZJ Z SEQ3.5% due 10/15/2042 | 1 | 25,553,351 | 27,818,192 |
| 12518*VK3 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,147,539 | 28,762,889 | 02/10/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 161,055 | 239,431 | 38378D-DK-8 | GNR 2012-16 ZP Z PAC-113.5% due 02/20/2042 | 1 | 24,986,484 | 28,523,458 |
| 12518*UZ1 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,951,552 | 28,300,654 | 02/10/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 161,055 | 239,431 | 38377X-GA-4 | GNR 2011-93 PE PAC-1-114% due 07/20/2041 | 1 | 25,790,497 | 28,061,223 |
| 12518*VB3 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,465,449 | 29,689,985 | 02/10/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 172,557 | 239,431 | 3136AW-QN-0 | FNR 2017-30 ZG Z SEQ3% due 05/25/2047 | 1 | 25,292,892 | 29,450,554 |
| 12518*WC0 | CDX.NA.IG29 SR. TRANCHE | 1 | 75,000,000 | 75,351,258 | 86,870,882 | 03/23/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 552,220 | 718,294 | 3136AW-XM-4 | FNR 2017-41 Z Z SEQ3% due 06/25/2047 | 1 | 74,799,038 | 86,152,588 |
| | | | | | | | | | | | 3136AK-V5-9 | FNR 2014-55 MZ Z SEQ3% due 09/25/2044 | 1 | | |
| | | | | | | | | | | | 3136AV-QN-2 | FNR 2017-18 CZ Z SEQ3% due 03/25/2047 | 1 | | |
| 12518*WD8 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,269,201 | 28,257,935 | 03/23/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 184,073 | 239,431 | 3136A6-R3-0 | FNR 2012-75 CE PAC-113% due 07/25/2042 | 1 | 25,085,128 | 28,018,504 |
| 12518*WA4 | CDX.NA.IG29 SR. TRANCHE | 1 | 75,000,000 | 75,047,711 | 88,146,890 | 03/24/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 507,598 | 718,294 | 3137B9-FE-0 | FHR 4314 GZ Z SEQ3% due 03/15/2044 | 1 | 74,540,113 | 87,428,596 |
| | | | | | | | | | | | 3136AK-ZL-0 | FNR 2014-59 ZB Z SEQ3% due 09/25/2044 | 1 | | |
| | | | | | | | | | | | 38378U-SA-6 | GNR 2013-160 BY EXCH SEQ2.5% due 10/16/2043 | 1 | | |
| 12518*WB2 | CDX.NA.IG29 SR. TRANCHE | 1 | 25,000,000 | 25,783,591 | 29,996,229 | 03/24/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 163,310 | 239,431 | 3136AB-2N-2 | FNR 2013-11 Z Z SEQ3% due 02/25/2043 | 1 | 25,620,281 | 29,756,798 |
| 12518*VZ0 | CDX.NA.IG29 SR. TRANCHE | 1 | 80,000,000 | 80,402,132 | 95,575,578 | 03/29/2018 | 12/20/2022 | CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ... | 510,430 | 766,180 | 3136AW-QN-0 | FNR 2017-30 ZG Z SEQ3% due 05/25/2047 | 1 | 79,891,702 | 94,809,398 |
| | | | | | | | | | | | 38378P-KX-5 | GNR 2013-188 DZ Z SEQ2.5% due 12/20/2043 | 1 | | |
| | | | | | | | | | | | 38377J-P3-1 | GNR 2010-111 ZB Z SUP4.5% due 09/16/2040 | 1 | | |
| 12518*YQ7 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,562,008 | 28,818,574 | 10/04/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 256,455 | 143,109 | 3137BV-K7-0 | FHR 4660 LA SEQ3% due 02/15/2047 | 1 | 25,305,553 | 28,675,465 |
| 12518*YR5 | CDX.NA.IG31 SR. TRANCHE | 1 | 50,000,000 | 50,172,771 | 57,042,856 | 10/05/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 497,672 | 286,219 | 3137BV-K7-0 | FHR 4660 LA SEQ3% due 02/15/2047 | 1 | 49,675,099 | 56,756,637 |
| 12518*YS3 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,169,339 | 37,146,039 | 10/05/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 248,061 | 143,109 | 912810-QK-7 | US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040 | 1 | 24,921,278 | 37,002,930 |
| 12518*YT1 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,623,818 | 28,030,795 | 10/05/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 237,982 | 143,109 | 3136AV-HM-4 | FNR 2017-4 ZA Z SEQ3.5% due 02/25/2047 | 1 | 25,385,836 | 27,887,686 |
| 12518*YU8 | CDX.NA.IG31 SR. TRANCHE | 1 | 50,000,000 | 50,250,794 | 57,433,007 | 10/06/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 459,140 | 286,219 | 3136AV-SF-7 | FNR 2017-11 ZE Z SEQ3% due 03/25/2047 | 1 | 49,791,654 | 57,146,788 |
| 12518*ZY9 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 27,650,115 | 37,219,836 | 10/06/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 236,553 | 143,109 | 912810-QT-8 | US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041 | 1 | 27,413,562 | 37,076,727 |
| 12518*YV6 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 28,557,246 | 32,687,766 | 10/10/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 222,269 | 143,109 | 3137BW-V3-5 | FHR 4663 Z Z SEQ3% due 03/15/2047 | 1 | 28,334,977 | 32,544,657 |
| 12518*YW4 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 26,371,219 | 30,176,965 | 10/10/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 222,269 | 143,109 | 3137BW-V3-5 | FHR 4663 Z Z SEQ3% due 03/15/2047 | 1 | 26,148,950 | 30,033,856 |
| 12518*YX2 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,065,518 | 33,924,359 | 10/11/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 218,493 | 143,109 | 912810-QT-8 | US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041 | 1 | 24,847,025 | 33,781,250 |
| 12518*YY0 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,100,694 | 33,924,359 | 10/11/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 218,493 | 143,109 | 912810-QT-8 | US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041 | 1 | 24,882,201 | 33,781,250 |
| 12518*YZ7 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,389,149 | 33,924,359 | 10/11/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 209,154 | 143,109 | 912810-QT-8 | US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041 | 1 | 25,179,995 | 33,781,250 |
| 12518*ZA1 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,090,584 | 33,924,359 | 10/11/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 202,926 | 143,109 | 912810-QT-8 | US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041 | 1 | 24,887,658 | 33,781,250 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 12518*ZB9 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,086,016 | 33,924,359 | 10/12/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 198,358 | 143,109 | 912810-QT-8 | US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041 | 1 | 24,887,658 | 33,781,250 |
| 12518*ZC7 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,123,421 | 33,924,359 | 10/12/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 196,800 | 143,109 | 912810-QT-8 | US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041 | 1 | 24,926,621 | 33,781,250 |
| 12518*ZF0 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 28,086,321 | 32,929,024 | 10/12/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 203,031 | 143,109 | 38378W-VN-0 | GNR 2013-124 BZ Z SEQ3.5% due 08/20/2043 | 1 | 27,883,290 | 32,785,915 |
| 12518*ZE3 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 27,822,669 | 32,047,926 | 10/12/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 203,031 | 143,109 | 3136AV-H9-3 | FNR 2017-17 ZL Z SEQ3% due 03/25/2047 | 1 | 27,619,638 | 31,904,817 |
| 12518*ZG8 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,815,547 | 31,729,682 | 10/12/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 190,567 | 143,109 | 912810-QS-0 | US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041 | 1 | 25,624,980 | 31,586,573 |
| | | | | | | | | | | | 3137BV-K7-0 | FHR 4660 LA SEQ3% due 02/15/2047 | 1 | | |
| 12518*ZD5 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 26,142,432 | 30,752,152 | 10/12/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 203,031 | 143,109 | 38378P-G7-7 | GNR 2014-12 AY EXCH SEQ3% due 01/20/2044 | 1 | 25,939,401 | 30,609,043 |
| 12518*ZH6 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,126,504 | 28,700,024 | 10/16/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 210,477 | 143,109 | 38377R-KQ-7 | GNR 2010-163 DC EXCH PAC-1-114% due 12/16/2040 | 1 | 24,916,027 | 28,556,915 |
| 12518*ZJ2 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,131,966 | 28,700,024 | 10/16/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 215,939 | 143,109 | 38377R-KQ-7 | GNR 2010-163 DC EXCH PAC-1-114% due 12/16/2040 | 1 | 24,916,027 | 28,556,915 |
| 12518*ZZ6 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,678,286 | 33,924,359 | 10/16/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 215,939 | 143,109 | 912810-QT-8 | US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041 | 1 | 25,462,347 | 33,781,250 |
| 12518*ZL7 | CDX.NA.HY31 SR. TRANCHE | 1 | 71,744,712 | 83,468,412 | 92,785,386 | 10/16/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 9,080,875 | 9,792,999 | 3137B1-VG-4 | FHR 4209 VZ Z SEQ4% due 05/15/2043 | 1 | 74,387,537 | 82,992,387 |
| | | | | | | | | | | | 3136AF-FB-5 | FNR 2013-67 VZ Z SEQ4% due 07/25/2043 | 1 | | |
| 12518*ZM5 | CDX.NA.IG31 SR. TRANCHE | 1 | 50,000,000 | 54,375,211 | 65,722,381 | 10/18/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 444,823 | 286,219 | 38378P-F7-8 | GNR 2014-12 NZ Z SEQ3% due 01/20/2044 | 1 | 53,930,388 | 65,436,162 |
| | | | | | | | | | | | 38377M-UF-1 | GNR 2010-146 EL PAC-114% due 11/16/2040 | 1 | | |
| 12518*ZK9 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 60,218,467 | 66,575,572 | 10/18/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 6,088,946 | 6,528,666 | 3137AP-EN-6 | FHR 4028 ZA Z SEQ4% due 04/15/2042 | 1 | 54,129,521 | 60,046,906 |
| 12518*ZP8 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 26,843,066 | 29,356,474 | 10/19/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 219,401 | 143,109 | 3137A3-HY-8 | FHR 3751 PE PAC-114.5% due 11/15/2040 | 1 | 26,623,665 | 29,213,365 |
| 12518*ZN3 | CDX.NA.HY31 SR. TRANCHE | 1 | 71,744,712 | 80,018,505 | 89,207,532 | 10/19/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 9,098,788 | 9,792,999 | 38378C-LR-6 | GNR 2012-13 ZK Z SEQ3.5% due 01/20/2042 | 1 | 70,919,717 | 79,414,533 |
| | | | | | | | | | | | 38378W-VN-0 | GNR 2013-124 BZ Z SEQ3.5% due 08/20/2043 | 1 | | |
| 12518*ZQ6 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 26,841,503 | 29,356,474 | 10/19/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 217,838 | 143,109 | 3137A3-HY-8 | FHR 3751 PE PAC-114.5% due 11/15/2040 | 1 | 26,623,665 | 29,213,365 |
| 12518*ZR4 | CDX.NA.IG31 SR. TRANCHE | 1 | 50,000,000 | 50,425,247 | 58,498,419 | 10/19/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 416,920 | 286,219 | 38376P-ZK-9 | GNR 2009-116 LN PAC-1-115% due 12/16/2039 | 1 | 50,008,327 | 58,212,200 |
| 12518*ZS2 | CDX.NA.IG31 SR. TRANCHE | 1 | 50,000,000 | 50,001,835 | 56,872,350 | 10/19/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 391,904 | 286,219 | 3136AV-TB-5 | FNR 2017-11 B EXCH SEQ3% due 03/25/2047 | 1 | 49,609,931 | 56,586,131 |
| | | | | | | | | | | | 38376E-TL-9 | GNR 2009-108 WY EXCH PAC-1-115% due 11/20/2039 | 1 | | |
| 12518*ZU7 | CDX.NA.IG31 SR. TRANCHE | 1 | 50,000,000 | 53,085,048 | 57,633,613 | 10/20/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 404,623 | 286,219 | 38378P-G7-7 | GNR 2014-12 AY EXCH SEQ3% due 01/20/2044 | 1 | 52,680,425 | 57,347,394 |
| | | | | | | | | | | | 3137B2-P8-7 | FHR 4212 ZX Z SEQ4% due 06/15/2043 | 1 | | |
| 12518*ZV5 | CDX.NA.HY31 SR. TRANCHE | 1 | 95,659,616 | 113,161,336 | 124,835,455 | 10/20/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 12,114,525 | 13,057,331 | 3137B5-YC-1 | FHR 4267 ZY Z SEQ4.5% due 11/15/2043 | 1 | 101,046,811 | 111,778,124 |
| | | | | | | | | | | | 3136A7-V9-0 | FNR 2012-89 Z Z SEQ4% due 08/25/2042 | 1 | | |
| 12518*ZT0 | CDX.NA.HY31 SR. TRANCHE | 1 | 95,659,616 | 103,225,447 | 115,499,237 | 10/20/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 12,114,525 | 13,057,331 | 3136AW-F5-1 | FNR 2017-46 ZA Z SEQ3% due 06/25/2047 | 1 | 91,110,922 | 102,441,906 |
| | | | | | | | | | | | 38377J-FB-4 | GNR 2010-109 GN EXCH PAC-1-114% due 08/20/2040 | 1 | | |
| | | | | | | | | | | | 38377E-2Y-9 | GNR 2010-64 B SEQ4.5% due 05/16/2040 | 1 | | |
| 12518*ZW3 | CDX.NA.IG31 SR. TRANCHE | 1 | 50,000,000 | 55,359,642 | 61,863,296 | 10/23/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 427,186 | 286,219 | 3137BB-CR-9 | FHR 4354 GL EXCH SEQ3.5% due 06/15/2044 | 1 | 54,932,456 | 61,577,077 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| | | | | | | | | | | | 3137AR-WY-8 | FHR 4073 HZ EXCH Z SEQ4% due 07/15/2042 | 1 | | |
| 12518*ZX1 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,562,599 | 30,177,760 | 10/23/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 205,761 | 143,109 | 3137BB-CR-9 | FHR 4354 GL EXCH SEQ3.5% due 06/15/2044 | 1 | 25,356,838 | 30,034,651 |
| 12518*A34 | CDX.NA.HY31 SR. TRANCHE | 1 | 95,659,616 | 111,019,919 | 168,629,003 | 10/23/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ... | 12,135,562 | 13,057,331 | 912810-FP-8 | US TREASURY N/B United States Treasury Nt, 5.375% due 02/15/2031 | 1 | 98,884,357 | 155,571,672 |
| | | | | | | | | | | | 912810-QL-5 | US TREASURY N/B United States Treasury Nt, 4.25% due 11/15/2040 | 1 | | |
| 12518*A42 | CDX.NA.HY31 SR. TRANCHE | 1 | 95,659,616 | 109,307,766 | 146,854,059 | 10/23/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ... | 12,132,653 | 13,057,331 | 912810-QT-8 | US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041 | 1 | 97,175,113 | 133,796,728 |
| | | | | | | | | | | | 912810-QS-0 | US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041 | 1 | | |
| 12518*A59 | CDX.NA.HY31 SR. TRANCHE | 1 | 95,659,616 | 119,313,269 | 156,928,361 | 10/23/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ... | 12,097,741 | 13,057,331 | 912810-QS-0 | US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041 | 1 | 107,215,528 | 143,871,030 |
| 12518*A75 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 28,566,776 | 31,628,935 | 10/23/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 204,194 | 143,109 | 3137AP-BW-9 | FHR 4033 ZE Z SEQ4% due 04/15/2042 | 1 | 28,362,582 | 31,485,826 |
| 12518*A67 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 28,263,161 | 34,404,061 | 10/23/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 204,194 | 143,109 | 3137AU-FJ-3 | FHR 4107 HY EXCH PAC-113% due 09/15/2042 | 1 | 28,058,967 | 34,260,952 |
| | | | | | | | | | | | 38377R-LU-7 | GNR 2010-160 ZY Z PAC-114.5% due 12/20/2040 | 1 | | |
| 12518*A83 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 26,524,637 | 31,469,972 | 10/23/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 201,060 | 143,109 | 3137BA-G6-3 | FHR 4323 VZ Z SEQ4% due 04/15/2044 | 1 | 26,323,577 | 31,326,863 |
| 12518*B41 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 26,759,991 | 30,422,375 | 10/24/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 185,485 | 143,109 | 3137BW-P5-7 | FHR 4666 VZ Z SEQ3% due 03/15/2047 | 1 | 26,574,506 | 30,279,266 |
| | | | | | | | | | | | 38377J-FV-0 | GNR 2010-107 PY AD PAC-1-114.5% due 08/20/2040 | 1 | | |
| 12518*B25 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 54,775,204 | 65,103,324 | 10/24/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ... | 6,005,298 | 6,528,666 | 3136A2-CX-9 | FNR 2011-110 EW EXCH AD PAC-114.5% due 11/25/2041 | 1 | 48,769,906 | 58,574,658 |
| | | | | | | | | | | | 3136B1-U9-3 | FNR 2018-40 PS INV PAC7.060476729% due 06/25/2048 | 1 | | |
| 12518*B58 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 58,149,767 | 63,397,600 | 10/24/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ... | 5,996,559 | 6,528,666 | 3137AR-M2-9 | FHR 4057 ZB Z SEQ3.5% due 06/15/2042 | 1 | 52,153,208 | 56,868,934 |
| | | | | | | | | | | | 3137BL-2V-9 | FHR 4503 ZA Z SEQ3.5% due 08/15/2045 | 1 | | |
| 12518*B33 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 57,506,525 | 63,367,586 | 10/24/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ... | 6,005,298 | 6,528,666 | 3136A8-D6-4 | FNR 2012-103 ZC EXCH Z SEQ3.5% due 09/25/2042 | 1 | 51,501,227 | 56,838,920 |
| | | | | | | | | | | | 38377M-P9-1 | GNR 2010-149 LB AD PAC-114.5% due 11/16/2040 | 1 | | |
| 12518*B66 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,004,086 | 28,534,584 | 10/25/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 196,564 | 143,109 | 38377R-BJ-3 | GNR 2010-158 DG PAC-114% due 12/20/2040 | 1 | 24,807,522 | 28,391,475 |
| 12518*B82 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 58,131,130 | 64,891,296 | 10/25/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ... | 6,028,692 | 6,528,666 | 3136A6-N4-2 | FNR 2012-76 ZG Z SEQ4% due 07/25/2042 | 1 | 52,102,438 | 58,362,630 |
| | | | | | | | | | | | 3136AV-FU-8 | FNR 2017-13 AB PAC-113% due 02/25/2047 | 1 | | |
| 12518*B74 | CDX.NA.HY31 SR. TRANCHE | 1 | 95,659,616 | 117,583,010 | 131,850,111 | 10/25/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ... | 12,063,212 | 13,057,331 | 38375G-QP-9 | GNR 2012-94 BZ Z SEQ3.5% due 07/20/2042 | 1 | 105,519,798 | 118,792,780 |
| | | | | | | | | | | | 3137FE-ZM-5 | FHR 4793 ZK EXCH Z SEQ4.5% due 06/15/2048 | 1 | | |
| | | | | | | | | | | | 3136AV-5T-2 | FNR 2017-20 BP PAC3.5% due 04/25/2047 | 1 | | |
| 12518*C24 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,299,651 | 28,615,010 | 10/25/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ... | 184,013 | 143,109 | 38377N-GC-2 | GNR 2010-151 DG PAC-1-114% due 11/20/2040 | 1 | 25,115,638 | 28,471,901 |
| 12518*C32 | CDX.NA.HY31 SR. TRANCHE | 1 | 95,659,616 | 114,654,881 | 126,189,493 | 10/25/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ... | 12,031,161 | 13,057,331 | 3137BT-CW-9 | FHR 4639 AZ Z SEQ3% due 12/15/2046 | 1 | 102,623,720 | 113,132,162 |
| | | | | | | | | | | | 38378C-Z9-1 | GNR 2012-12 NY EXCH PAC-113.5% due 01/20/2042 | 1 | | |
| 12518*C40 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 59,443,516 | 68,129,915 | 10/25/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ... | 5,986,436 | 6,528,666 | 3136AJ-PR-1 | FNR 2014-19 ZJ Z SEQ4.5% due 04/25/2044 | 1 | 53,457,080 | 61,601,249 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| | | | | | | | | | | | 3136AX-U7-8 | FNR 2017-72 PZ Z PAC3% due 09/25/2047 | 1 | | |
| 12518*C81 | CDX.NA.IG31 SR. TRANCHE | 1 | 50,000,000 | 50,961,722 | 60,614,516 | 10/26/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 374,497 | 286,219 | 3136AB-Q2-2 | FNR 2013-6 ZM Z SEQ3.5% due 02/25/2043 | 1 | 50,587,225 | 60,328,297 |
| | | | | | | | | | | | 3136B0-U6-1 | FNR 2018-9 AL EXCH SC PT3.5% due 12/25/2047 | 1 | | |
| 12518*D23 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 53,398,674 | 66,096,900 | 10/26/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 6,015,862 | 6,528,666 | 3136AL-EY-3 | FNR 2014-66 VZ Z SEQ3% due 10/25/2044 | 1 | 47,382,812 | 59,568,234 |
| | | | | | | | | | | | 3137BA-3W-0 | FHR 4329 KZ Z SEQ3% due 04/15/2044 | 1 | | |
| 12518*D49 | CDX.NA.IG31 SR. TRANCHE | 1 | 50,000,000 | 55,100,095 | 61,637,563 | 10/27/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 336,989 | 286,219 | 3137BG-Y7-8 | FHR 4447 ZX SC Z PT4% due 01/15/2045 | 1 | 54,763,106 | 61,351,344 |
| | | | | | | | | | | | 3136AC-P6-2 | FNR 2013-15 VZ Z SEQ3.5% due 03/25/2043 | 1 | | |
| 12518*D31 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 54,025,687 | 62,328,945 | 10/27/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 5,980,857 | 6,528,666 | 38378W-CM-3 | GNR 2013-122 BM EXCH PAC-1-113.5% due 08/16/2043 | 1 | 48,044,830 | 55,800,279 |
| | | | | | | | | | | | 38380C-K7-7 | GNR 2017-26 QL SC SEQ3% due 02/20/2040 | 1 | | |
| 12518*D56 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,386,911 | 34,714,711 | 10/30/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 187,639 | 143,109 | 912810-QY-7 | US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042 | 1 | 25,199,272 | 34,571,602 |
| 12518*D64 | CDX.NA.HY31 SR. TRANCHE | 1 | 95,659,616 | 106,208,633 | 141,100,300 | 10/30/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 12,040,815 | 13,057,331 | 912810-QY-7 | US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042 | 1 | 94,167,818 | 128,042,969 |
| 12518*D72 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 26,648,928 | 31,659,274 | 10/31/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 173,570 | 143,109 | 3137BD-5W-2 | FHR 4378 EZ EXCH Z SEQ3% due 08/15/2044 | 1 | 26,475,358 | 31,516,165 |
| | | | | | | | | | | | 38377R-AN-5 | GNR 2010-158 PE PAC-1-114% due 12/20/2040 | 1 | | |
| 12518*D80 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 55,300,012 | 80,534,526 | 10/31/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 6,011,727 | 6,528,666 | 912810-QK-7 | US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040 | 1 | 49,288,285 | 74,005,860 |
| 12518*E22 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 66,442,860 | 81,353,011 | 10/31/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 6,005,879 | 6,528,666 | 912810-FM-5 | US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030 | 1 | 60,436,981 | 74,824,345 |
| 12518*D98 | CDX.NA.IG31 SR. TRANCHE | 1 | 50,000,000 | 61,997,191 | 76,624,110 | 10/31/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 337,692 | 286,219 | 912810-FM-5 | US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030 | 1 | 61,659,499 | 76,337,891 |
| 12518*E30 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,166,328 | 35,397,093 | 11/03/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 206,944 | 143,109 | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 24,959,384 | 35,253,984 |
| 12518*J43 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,257,188 | 35,266,523 | 11/10/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 225,096 | 143,109 | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 25,032,092 | 35,123,414 |
| 12518*E48 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,241,600 | 35,397,093 | 11/10/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 226,677 | 143,109 | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 25,014,923 | 35,253,984 |
| 12518*J50 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,187,556 | 35,397,093 | 11/10/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 220,353 | 143,109 | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 24,967,203 | 35,253,984 |
| 12518*J68 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,251,206 | 35,397,093 | 11/10/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 214,029 | 143,109 | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 25,037,177 | 35,253,984 |
| 12518*J76 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 25,859,980 | 36,702,796 | 11/14/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 182,775 | 143,109 | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 25,677,205 | 36,559,687 |
| 12518*J84 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 53,543,408 | 70,550,151 | 11/14/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 6,063,031 | 6,528,666 | 912810-QY-7 | US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042 | 1 | 47,480,377 | 64,021,485 |
| 12518*J92 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 53,573,393 | 70,550,151 | 11/14/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 6,036,516 | 6,528,666 | 912810-QY-7 | US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042 | 1 | 47,536,877 | 64,021,485 |

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

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

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| | | | | | | | | | | | 3137AR-MM-5 | FHR 4068 CE PAC-1-113% due 06/15/2042 | 1 | | |
| 12518*M56 | CDX.NA.HY31 SR. TRANCHE | 1 | 95,659,616 | 110,548,526 | 120,900,798 | 11/27/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 11,873,672 | 13,057,331 | 38378E-NB-5 | GNR 2012-66 CY EXCH SEQ3.5% due 05/20/2042 | 1 | 98,674,854 | 107,843,467 |
| 12518*M80 | CDX.NA.IG31 SR. TRANCHE | 1 | 25,000,000 | 29,066,931 | 33,816,058 | 11/27/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE | 8,036 | 143,109 | 38376V-3Z-8 | GNR 2010-26 PZ SC Z SEQ5% due 01/20/2040 | 1 | 29,058,895 | 33,672,949 |
| 12518*M98 | CDX.NA.HY31 SR. TRANCHE | 1 | 71,744,712 | 80,006,270 | 87,209,059 | 11/28/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 8,833,934 | 9,792,999 | 38377R-V6-9 | GNR 2010-165 PC PAC-1-114% due 12/20/2040 | 1 | 71,172,336 | 77,416,060 |
| 12518*N22 | CDX.NA.HY31 SR. TRANCHE | 1 | 23,914,904 | 30,823,859 | 36,040,357 | 11/28/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 2,944,645 | 3,264,333 | 38376X-S7-9 | GNR 2010-51 WZ Z PAC-1-115% due 04/20/2040 | 1 | 27,879,214 | 32,776,024 |
| 12518*N30 | CDX.NA.HY31 SR. TRANCHE | 1 | 47,829,808 | 54,781,149 | 60,571,654 | 11/29/2018 | 12/20/2023 | CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE | 5,942,872 | 6,528,666 | 38376E-TZ-8 | GNR 2009-110 KA PAC-1-115% due 11/20/2039 | 1 | 48,838,277 | 54,042,988 |
| | | | | | | | | | | | 38374Y-WK-5 | GNR 2010-85 NE EXCH PAC-1-114.5% due 07/20/2040 | 1 | | |
| 126076BQ2 | CDX.NA.IG33 SR. TRANCHE | 1 | 50,000,000 | 55,456,514 | 73,233,625 | 09/26/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 612,744 | (157,000) | 912810-QS-0 | US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041 | 1 | 54,843,770 | 73,390,625 |
| 126076BR0 | CDX.NA.IG33 SR. TRANCHE | 1 | 50,000,000 | 50,864,623 | 74,364,758 | 09/27/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 609,264 | (157,000) | 912810-RE-0 | US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044 | 1 | 50,255,359 | 74,521,758 |
| 126076BU3 | CDX.NA.IG33 SR. TRANCHE | 1 | 100,000,000 | 109,390,804 | 161,572,486 | 09/28/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 1,117,585 | (313,999) | 912810-RE-0 | US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044 | 1 | 108,273,219 | 161,886,485 |
| 126076BV1 | CDX.NA.IG33 SR. TRANCHE | 1 | 50,000,000 | 50,678,407 | 68,394,054 | 10/01/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 555,608 | (157,000) | 912810-QX-9 | US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042 | 1 | 50,122,799 | 68,551,054 |
| 126076CS7 | CDX.NA.IG33 SR. TRANCHE | 1 | 50,000,000 | 50,483,181 | 68,254,719 | 10/03/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 487,249 | (157,000) | 912810-QU-5 | US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042 | 1 | 49,995,932 | 68,411,719 |
| 126076CT5 | CDX.NA.IG33 SR. TRANCHE | 1 | 50,000,000 | 50,819,567 | 81,260,500 | 10/03/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 446,691 | (157,000) | 912810-QA-9 | US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039 | 1 | 50,372,876 | 81,417,500 |
| 126076CV0 | CDX.NA.IG33 SR. TRANCHE | 1 | 25,000,000 | 25,202,955 | 30,525,198 | 10/04/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 195,048 | (78,500) | 912810-QU-5 | US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042 | 1 | 25,007,907 | 30,603,698 |
| | | | | | | | | | | | 912810-RE-0 | US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044 | 1 | | |
| 126076CU2 | CDX.NA.IG33 SR. TRANCHE | 1 | 50,000,000 | 50,821,927 | 68,861,750 | 10/04/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 398,216 | (157,000) | 912810-QT-8 | US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041 | 1 | 50,423,711 | 69,018,750 |
| | | | | | | | | | | | 912810-QA-9 | US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039 | 1 | | |
| 126076CW8 | CDX.NA.IG33 SR. TRANCHE | 1 | 50,000,000 | 51,536,450 | 56,451,360 | 10/09/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 415,527 | (157,000) | 3136A6-P4-0 | FNR 2012-76 DZ Z SEQ4% due 07/25/2042 | 1 | 51,120,923 | 56,608,360 |
| 126076DC1 | CDX.NA.IG33 SR. TRANCHE | 1 | 100,000,000 | 101,657,193 | 137,437,680 | 10/10/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 880,338 | (313,999) | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 100,776,855 | 137,751,679 |
| 126076DD9 | CDX.NA.IG33 SR. TRANCHE | 1 | 50,000,000 | 50,312,423 | 67,577,375 | 10/11/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 509,631 | (157,000) | 912810-QU-5 | US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042 | 1 | 49,802,792 | 67,734,375 |
| 126076DE7 | CDX.NA.IG33 SR. TRANCHE | 1 | 50,000,000 | 50,952,602 | 75,573,781 | 10/11/2019 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 497,415 | (157,000) | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 50,455,187 | 75,730,781 |
| 126076EJ5 | CDX.NA.IG33 SR. TRANCHE | 1F | 100,000,000 | 101,344,318 | 154,932,095 | 02/25/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 1,579,059 | (313,999) | 912810-QL-5 | US TREASURY N/B United States Treasury Nt, 4.25% due 11/15/2040 | 1 | 99,765,259 | 155,246,094 |
| 126076EK2 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 54,419,135 | 78,185,187 | 02/25/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 787,348 | (157,000) | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 53,631,787 | 78,342,187 |
| 126076EL0 | CDX.NA.IG33 SR. TRANCHE | 1F | 100,000,000 | 124,905,337 | 152,361,782 | 02/26/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 1,650,075 | (313,999) | 912810-FM-5 | US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030 | 1 | 123,255,262 | 152,675,781 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 126076EM8 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 66,728,762 | 86,332,648 | 02/26/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 789,971 | (157,000) | 912810-QX-9 | US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042 | 1 | 65,938,791 | 86,489,648 |
| 126076EN6 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 50,921,162 | 71,656,672 | 02/26/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 715,442 | (157,000) | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 50,205,720 | 71,813,672 |
| 126076EP1 | CDX.NA.IG33 SR. TRANCHE | 1F | 100,000,000 | 120,535,857 | 159,739,712 | 02/27/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 1,572,052 | (313,999) | 912810-QY-7 | US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042 | 1 | 118,963,805 | 160,053,711 |
| 126076EQ9 | CDX.NA.IG33 SR. TRANCHE | 1F | 100,000,000 | 105,618,628 | 140,533,267 | 02/27/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 1,431,682 | (313,999) | 912810-QY-7 | US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042 | 1 | 104,186,946 | 140,847,266 |
| 126076ER7 | CDX.NA.IG33 SR. TRANCHE | 1F | 65,000,000 | 71,496,243 | 97,723,635 | 02/28/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 588,611 | (204,099) | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 70,907,632 | 97,927,734 |
| 126076ES5 | CDX.NA.IG33 SR. TRANCHE | 1F | 55,000,000 | 59,171,633 | 84,698,003 | 02/28/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 488,391 | (172,700) | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 58,683,242 | 84,870,703 |
| 126076ET3 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 59,117,127 | 76,722,687 | 02/28/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 505,486 | (157,000) | 912810-QX-9 | US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042 | 1 | 58,611,641 | 76,879,687 |
| 126076EU0 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 50,272,668 | 70,350,968 | 02/28/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 496,701 | (157,000) | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 49,775,967 | 70,507,968 |
| 126076EV8 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 50,478,837 | 71,656,672 | 02/29/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 376,280 | (157,000) | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 50,102,557 | 71,813,672 |
| 126076EW6 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 50,907,264 | 74,268,078 | 02/29/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 336,668 | (157,000) | 912810-RB-6 | US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043 | 1 | 50,570,596 | 74,425,078 |
| 126076EX4 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 54,585,911 | 59,956,274 | 03/04/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 299,830 | (157,000) | 3136A6-P4-0 | FNR 2012-76 DZ Z SEQ4% due 07/25/2042 | 1 | 54,286,081 | 60,113,274 |
| 126076FA3 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 50,853,877 | 67,705,774 | 03/06/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 247,216 | (157,000) | 912810-QY-7 | US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042 | 1 | 50,606,661 | 67,862,774 |
| 126076EZ9 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 53,431,635 | 64,321,547 | 03/06/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 198,677 | (157,000) | 655844-BX-5 | NORFOLK SOUTHERN CORP SR UNSEC3.942% due 11/01/2047 | 1 | 53,232,958 | 64,478,547 |
| 126076FE5 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 53,223,455 | 61,864,576 | 03/06/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 83,919 | (157,000) | 00206R-GL-0 | AT&T INC SR UNSEC4.1% due 02/15/2028 | 1 | 53,139,536 | 62,021,576 |
| 126076FD7 | CDX.NA.IG33 SR. TRANCHE | 1F | 100,000,000 | 106,371,263 | 146,467,251 | 03/06/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | 379,701 | (313,999) | 912810-QS-0 | US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041 | 1 | 105,991,562 | 146,781,250 |
| 126076EY2 | CDX.NA.HY33 SR. TRANCHE | 1F | 49,311,539 | 58,829,442 | 64,144,694 | 03/06/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE | 8,829,442 | 8,108,518 | 06051G-GR-4 | BANK OF AMERICA CORP SR UNSEC3.593% due 07/21/2028 | 1 | 50,000,000 | 56,036,176 |
| 126076FB1 | CDX.NA.HY33 SR. TRANCHE | 1F | 49,311,539 | 58,818,683 | 59,048,518 | 03/06/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE | 8,818,683 | 8,108,518 | 00775V-10-4 | AEGON FUNDING CORP II NEW MONEYPreferred Stock | 1 | 50,000,000 | 50,940,000 |
| 126076FC9 | CDX.NA.HY33 SR. TRANCHE | 1F | 49,311,539 | 58,723,992 | 62,859,246 | 03/06/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE | 8,723,992 | 8,108,518 | 539439-AQ-2 | LLOYDS BANKING GROUP PLC SR UNSEC3.574% due 11/07/2028 | 1 | 50,000,000 | 54,750,728 |
| 126076FG0 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 50,493,576 | 68,986,203 | 03/07/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | (464,134) | (157,000) | 912810-QY-7 | US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042 | 1 | 50,957,710 | 69,143,203 |
| 126076FF2 | CDX.NA.HY33 SR. TRANCHE | 1F | 49,311,539 | 58,383,809 | 63,943,595 | 03/07/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE | 8,443,972 | 8,108,518 | 49327M-2K-9 | KEY BANK NA SR UNSEC3.3% due 06/01/2025 | 1 | 49,939,837 | 55,835,077 |
| 126076FH8 | CDX.NA.HY33 SR. TRANCHE | 1F | 49,311,538 | 58,336,573 | 61,536,371 | 03/07/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE | 8,461,233 | 8,108,518 | 37045X-AS-5 | GENERAL MOTORS FINL CO CO.GUARNT4% due 01/15/2025 | 1 | 49,875,340 | 53,427,853 |
| 126076FJ4 | CDX.NA.HY33 SR. TRANCHE | 1* | 49,311,538 | 58,060,473 | 70,365,238 | 03/07/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE | 8,461,233 | 8,108,518 | 452308-AR-0 | ILLINOIS TOOL WORKS INC SR UNSEC3.9% due 09/01/2042 | 1 | 49,599,240 | 62,256,720 |
| 126076FL9 | CDX.NA.HY33 SR. TRANCHE | 1F | 49,311,539 | 57,638,890 | 65,450,129 | 03/11/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE | 7,740,653 | 8,108,518 | 855244-AT-6 | STARBUCKS CORP SR UNSEC3.55% due 08/15/2029 | 1 | 49,898,237 | 57,341,611 |
| 126076FK1 | CDX.NA.IG33 SR. TRANCHE | 1F | 50,000,000 | 48,544,661 | 53,947,005 | 03/11/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE | (1,384,003) | (157,000) | 91913Y-AS-9 | VALERO ENERGY CORP SR UNSEC3.65% due 03/15/2025 | 1 | 49,928,664 | 54,104,005 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 126076FM7 | CDX.NA.HY33 SR. TRANCHE | 1F | 49,311,539 | 51,680,598 | 71,248,477 | 03/13/2020 | 12/20/2024 | CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE | 6,267,207 | 8,108,518 | 912810-QY-7 | US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042 | 1 | 45,413,391 | 63,139,959 |
| TBD | CDX.NA.IG35 SR. TRANCHE | 1* | 25,000,000 | 26,736,447 | 29,162,096 | 09/26/2020 | 12/20/2025 | CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE | 286,908 | 224,458 | 3137BG-FZ-7 | FHR 4440 ZX SC Z PT4% due 01/15/2045 | 1 | 26,449,539 | 28,937,638 |
| TBD | CDX.NA.IG35 SR. TRANCHE | 1* | 25,000,000 | 25,232,479 | 28,812,413 | 09/26/2020 | 12/20/2025 | CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE | 254,475 | 224,458 | 3136AC-S8-5 | FNR 2013-15 MZ Z SEQ3.5% due 03/25/2043 | 1 | 24,978,004 | 28,587,955 |
| 91283#AD5 | 10yr U.S. Treasury Note | 1 | 10,000,000 | 10,065,965 | 10,141,883 | 07/15/2016 | 07/15/2026 | ASSET SWAP ON 10yr U.S. Treasury Note, REC. 0.125% FIXED RATE | | (698,156) | 912828-S5-0 | TSY INFL IX N/B United States Treasury In .1250.125% due 07/15/2026 | 1 | 10,065,965 | 10,840,039 |
| TBD | Pay SOFR Receive 0.4565% due 08/28/2030 | 1* | 25,000,000 | 29,351,374 | 44,374,541 | 08/28/2020 | 08/28/2030 | INTEREST RATE SWAP ON Pay SOFR Receive 0.4565% due 08/28/2030, REC. 0.4565% FIXED RATE | | (28,975) | 912810-QK-7 | US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040 | 1 | 29,351,374 | 44,403,516 |
| TBD | Pay SOFR Receive 0.476% due 08/28/2030 | 1* | 25,000,000 | 27,857,958 | 44,393,740 | 08/28/2020 | 08/28/2030 | INTEREST RATE SWAP ON Pay SOFR Receive 0.476% due 08/28/2030, REC. 0.476% FIXED RATE | | (9,776) | 912810-QK-7 | US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040 | 1 | 27,857,958 | 44,403,516 |
| 9999999999 - Totals | | | | 9,899,755,577 | 12,155,429,916 | XXX | XXX | XXX | 369,435,022 | 371,444,687 | XXX | XXX | XXX | 9,530,320,555 | 11,783,985,229 |

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

# SCHEDULE DB - VERIFICATION

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

| | | Book/Adjusted Carrying Value Check | |
|---|---|---|---|
| 1. | Part A, Section 1, Column 14 | 766,756,705 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | | |
| 3. | Total (Line 1 plus Line 2) | | 766,756,705 |
| 4. | Part D, Section 1, Column 5 | 952,642,269 | |
| 5. | Part D, Section 1, Column 6 | (185,885,564) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | |

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

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

# SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

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

# SCHEDULE A - PART 2

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

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

# SCHEDULE A - PART 3

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

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

NONE

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 0855500 (GBP 1,474,667) | LONDON | GBR | | 03/14/2018 | 4.799 | | 1,880,854 | 128,595,484 |
| 0884601 | RIALTO | CA | | 07/10/2020 | 3.520 | 68,900,000 | | 112,900,000 |
| 0909101 | EL SEGUNDO | CA | | 12/23/2019 | 2.402 | | 2,215,436 | 7,167,914 |
| 0919400 | BOSTON | MA | | 09/24/2020 | 3.500 | 244,203,429 | | 423,000,000 |
| 0919500 | RIVER GROVE | IL | | 08/21/2020 | 3.250 | 54,000,000 | | 105,300,000 |
| 0919600 | CYPRESS | CA | | 07/15/2020 | 4.000 | 45,045,000 | | 72,450,000 |
| 0920000 (GBP 47,340,000) | LONDON | GBR | | 08/06/2020 | 2.850 | 62,218,962 | | 99,216,579 |
| 0920100 | PENNSAUKEN | NJ | | 07/31/2020 | 3.650 | 55,737,500 | | 85,110,000 |
| 0920200 | FORT WORTH | TX | | 08/28/2020 | 3.400 | 57,600,000 | | 98,720,000 |
| 0920400 | LOUISVILLE | CO | | 08/26/2020 | 3.450 | 31,850,000 | | 49,300,000 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 619,554,891 | 4,096,290 | 1,181,759,977 |
| 0848301 | NEW YORK | NY | | 12/13/2017 | 6.361 | | 522,794 | 174,800,000 |
| 0916600 | FAIRFAX | VA | | 08/04/2020 | 5.850 | 27,500,000 | | 40,675,971 |
| 0919601 | CYPRESS | CA | | 07/15/2020 | 4.000 | 15,015,000 | | 24,150,000 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | 42,515,000 | 522,794 | 239,625,971 |
| 0899999. Total Mortgages in good standing | | | | | | 662,069,891 | 4,619,084 | 1,421,385,948 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 3399999 - Totals | | | | | | 662,069,891 | 4,619,084 | 1,421,385,948 |

E02

# SCHEDULE B - PART 3

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

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

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1222601666 | ENGLEWOOD | CO | | 12/16/2016 | 07/01/2020 | 850,777 | | (4,937) | | | (4,937) | | 836,473 | 836,473 | | | |
| EB1248001432 | TAMPA | FL | | 08/07/2015 | 07/01/2020 | 392,415 | | 1,114 | | | 1,114 | | 388,848 | 388,848 | | | |
| EB1248002419 | TAMPA | FL | | 12/16/2016 | 07/01/2020 | 418,228 | | (1,438) | | | (1,438) | | 404,788 | 407,815 | | | |
| EB1353004479 | SOUTH ORANGE | NJ | | 07/17/2015 | 07/01/2020 | 636,330 | | (2,668) | | | (2,668) | | 626,303 | 626,303 | | | |
| EB1353004669 | RARITAN | NJ | | 08/19/2016 | 07/01/2020 | 97,948 | | 1,768 | | | 1,768 | | 67,160 | 67,919 | | | |
| EB1353004672 | MAHWAH | NJ | | 09/25/2015 | 09/01/2020 | 454,335 | | (4,202) | | | (4,202) | | 443,220 | 444,965 | | | |
| EB1353005185 | LIVINGSTON | NJ | | 12/18/2015 | 07/01/2020 | 398,332 | | (3,032) | | | (3,032) | | 389,603 | 389,603 | | | |
| EB1353005217 | MORRISTOWN | NJ | | 12/18/2015 | 09/01/2020 | 415,747 | | (3,058) | | | (3,058) | | 401,936 | 405,556 | | | |
| EB1358013411 | CARLSBAD | CA | | 03/24/2016 | 08/01/2020 | 489,051 | | (815) | | | (815) | | 467,212 | 470,243 | | | |
| EB1367011389 | CARLSBAD | CA | | 08/07/2015 | 09/01/2020 | 641,966 | | 1,810 | | | 1,810 | | 633,811 | 636,326 | | | |
| EB1367015224 | SAN DIEGO | CA | | 12/16/2016 | 08/01/2020 | 498,916 | | (6,238) | | | (6,238) | | 486,394 | 487,300 | | | |
| EB1367015285 | SAN DIEGO | CA | | 12/16/2016 | 08/01/2020 | 727,491 | | (4,215) | | | (4,215) | | 713,872 | 715,227 | | | |
| EB1369002856 | LAKEWOOD RANCH | FL | | 06/24/2016 | 08/01/2020 | 506,429 | | 407 | | | 407 | | 499,283 | 499,283 | | | |
| EB1371005455 | SEATTLE | WA | | 11/20/2015 | 08/01/2020 | 105,412 | | (244) | | | (244) | | 7,448 | 11,493 | | | |
| EB1380002070 | SKILLMAN | NJ | | 07/30/2015 | 07/01/2020 | 454,532 | | (1,146) | | | (1,146) | | 447,928 | 447,928 | | | |
| EB1382003034 | BIG BEAR LAKE | CA | | 06/24/2016 | 07/01/2020 | 463,799 | | (4,012) | | | (4,012) | | 448,955 | 451,325 | | | |
| EB1386000602 | COLUMBIA | MD | | 06/24/2016 | 09/01/2020 | 454,902 | | 2,964 | | | 2,964 | | 450,745 | 452,541 | | | |
| EB1393008629 | NEW CITY | NY | | 12/18/2015 | 09/01/2020 | 1,003,057 | | (7,701) | | | (7,701) | | 980,461 | 987,958 | | | |
| EB1393008686 | BRIDGEWATER | CT | | 12/18/2015 | 09/01/2020 | 421,329 | | (931) | | | (931) | | 414,032 | 415,639 | | | |
| EB1400002680 | SCOTTSDALE | AZ | | 08/07/2015 | 07/01/2020 | 847,928 | | (69) | | | (69) | | 766,100 | 771,700 | | | |
| EB1400002685 | FLAGSTAFF | AZ | | 08/07/2015 | 07/01/2020 | 680,505 | | (3,642) | | | (3,642) | | 667,963 | 669,247 | | | |
| EB1400002808 | SCOTTSDALE | AZ | | 12/18/2015 | 08/01/2020 | 533,036 | | (4,081) | | | (4,081) | | 520,999 | 523,008 | | | |
| EB1400002973 | PARADISE VALLEY | AZ | | 12/18/2015 | 07/01/2020 | 886,285 | | (1,529) | | | (1,529) | | 870,930 | 874,420 | | | |
| EB1400003771 | SCOTTSDALE | AZ | | 08/19/2016 | 08/01/2020 | 542,108 | | 670 | | | 670 | | 535,547 | 536,590 | | | |
| EB1540091858 | HILTON HEAD ISLAND | SC | | 09/18/2015 | 07/01/2020 | 649,815 | | (6,108) | | | (6,108) | | 636,145 | 636,145 | | | |
| EB1540092608 | DAVIDSONVILLE | MD | | 08/07/2015 | 09/01/2020 | 647,811 | | (1,871) | | | (1,871) | | 635,957 | 638,478 | | | |
| EB1540092759 | WALPOLE | MA | | 12/18/2015 | 07/01/2020 | 466,756 | | (6,132) | | | (6,132) | | 454,591 | 455,462 | | | |
| EB1540092934 | PHILADELPHIA | PA | | 10/09/2015 | 07/01/2020 | 458,641 | | (5,894) | | | (5,894) | | 446,135 | 447,090 | | | |
| EB1540092935 | GLEN MILLS | PA | | 12/18/2015 | 07/01/2020 | 474,173 | | (3,816) | | | (3,816) | | 460,773 | 462,156 | | | |
| EB1540093187 | CANONSBURG | PA | | 08/07/2015 | 09/01/2020 | 493,436 | | 1,390 | | | 1,390 | | 487,179 | 489,110 | | | |
| EB1540093297 | YARDLEY | PA | | 08/07/2015 | 08/01/2020 | 441,258 | | (1,065) | | | (1,065) | | 433,415 | 434,393 | | | |
| EB1540093653 | GLEN ALLEN | VA | | 06/24/2016 | 08/01/2020 | 535,697 | | (4,870) | | | (4,870) | | 523,963 | 524,954 | | | |
| EB1540093666 | GREENWOOD | IN | | 12/18/2015 | 07/01/2020 | 412,282 | | (5,436) | | | (5,436) | | 402,525 | 402,525 | | | |
| EB1540093817 | ELIZABETH | CO | | 12/18/2015 | 07/01/2020 | 493,094 | | (6,481) | | | (6,481) | | 481,305 | 481,305 | | | |
| EB1540093912 | WINDERMERE | FL | | 12/18/2015 | 09/01/2020 | 1,036,411 | | (13,642) | | | (13,642) | | 1,008,118 | 1,011,820 | | | |
| EB1540094234 | FORT LAUDERDALE | FL | | 06/24/2016 | 09/01/2020 | 927,454 | | (8,443) | | | (8,443) | | 905,628 | 909,007 | | | |
| EB1541037654 | APOLLO BEACH | FL | | 12/18/2015 | 08/01/2020 | 448,834 | | (5,594) | | | (5,594) | | 434,610 | 434,610 | | | |
| EB1541039057 | BEVERLY HILLS | MI | | 09/25/2015 | 07/01/2020 | 403,463 | | (3,712) | | | (3,712) | | 392,247 | 393,333 | | | |
| EB1541039156 | NAPERVILLE | IL | | 10/09/2015 | 06/01/2020 | | | | | | | | | (2,893) | | (2,893) | (2,893) |
| EB1541039288 | NASHVILLE | TN | | 08/07/2015 | 09/01/2020 | 823,600 | | (2,001) | | | (2,001) | | 802,803 | 807,619 | | | |
| EB1541039745 | ESSEX | CT | | 12/18/2015 | 08/01/2020 | 403,123 | | (5,322) | | | (5,322) | | 392,853 | 393,567 | | | |
| EB1541039799 | MCKINNEY | TX | | 12/18/2015 | 07/01/2020 | 612,989 | | (8,058) | | | (8,058) | | 598,298 | 598,298 | | | |
| EB1541040432 | NASHVILLE | TN | | 08/19/2016 | 07/01/2020 | 507,885 | | (4,519) | | | (4,519) | | 497,839 | 497,839 | | | |
| EB1541040463 | BRENTWOOD | TN | | 08/17/2016 | 09/01/2020 | 455,758 | | (6,188) | | | (6,188) | | 443,000 | 444,658 | | | |
| EB1541040511 | AUSTIN | TX | | 08/19/2016 | 07/01/2020 | 762,204 | | (6,782) | | | (6,782) | | 748,521 | 748,521 | | | |
| EB1541040649 | MCKINNEY | TX | | 10/07/2016 | 08/01/2020 | 436,535 | | (4,844) | | | (4,844) | | 427,110 | 427,110 | | | |
| EB1541040779 | FREMONT | CA | | 12/16/2016 | 08/01/2020 | 952,200 | | (17,034) | | | (17,034) | | 930,182 | 930,182 | | | |
| EB1541040877 | DENVER | CO | | 12/16/2016 | 08/01/2020 | 470,185 | | (10,665) | | | (10,665) | | 453,870 | 454,685 | | | |
| EB1564000525 | GREENWOOD VILLAGE | CO | | 07/17/2015 | 09/01/2020 | 505,624 | | (488) | | | (488) | | 496,224 | 499,222 | | | |
| EB1564000966 | DENVER | CO | | 08/19/2016 | 07/01/2020 | 488,601 | | (4,295) | | | (4,295) | | 1,565 | 4,125 | | | |
| EB1564001079 | NIWOT | CO | | 10/07/2016 | 09/01/2020 | 484,719 | | 2,336 | | | 2,336 | | 479,702 | 481,557 | | | |
| EB1596050790 | PACIFICA | CA | | 09/25/2015 | 08/01/2020 | 989,493 | | (12,605) | | | (12,605) | | 964,497 | 966,287 | | | |
| EB1596050928 | ARROYO GRANDE | CA | | 10/12/2016 | 07/01/2020 | 591,446 | | (10,479) | | | (10,479) | | 574,341 | 574,341 | | | |
| EB1596051104 | MORAGA | CA | | 10/12/2016 | 07/01/2020 | 979,340 | | (11,419) | | | (11,419) | | 944,808 | 947,748 | | | |
| EB1596051551 | SNOQUALMIE | WA | | 12/18/2015 | 08/01/2020 | 520,145 | | (3,982) | | | (3,982) | | 510,359 | 510,359 | | | |
| EB1596052570 | PHOENIX | AZ | | 12/18/2015 | 07/01/2020 | 201,606 | | (2,073) | | | (2,073) | | 188,977 | 190,471 | | | |
| EB1596053002 | HAWTHORN WOODS | IL | | 10/12/2016 | 07/01/2020 | 393,930 | | (895) | | | (895) | | 387,340 | 387,340 | | | |
| EB1596053060 | LOS ANGELES | CA | | 06/24/2016 | 08/01/2020 | 1,119,402 | | (9,772) | | | (9,772) | | 1,093,179 | 1,097,333 | | | |
| EB1596053325 | CANYON COUNTRY | CA | | 08/17/2016 | 07/01/2020 | 501,453 | | (9,814) | | | (9,814) | | 486,468 | 486,468 | | | |
| EB1596053333 | FLAGSTAFF | AZ | | 08/19/2016 | 07/01/2020 | 461,441 | | (6,104) | | | (6,104) | | 448,449 | 450,188 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1596053421 | REDWOOD CITY | CA | | 08/17/2016 | 07/01/2020 | 740,969 | | (10,061) | | | (10,061) | | 722,922 | 722,922 | | | |
| EB1596053446 | LONE TREE | CO | | 08/19/2016 | 09/01/2020 | 530,448 | | (4,710) | | | (4,710) | | 517,037 | 519,965 | | | |
| EB1596053476 | TUSTIN | CA | | 08/17/2016 | 08/01/2020 | 671,481 | | (15,875) | | | (15,875) | | 652,260 | 652,260 | | | |
| EB1596053586 | BAINBRIDGE ISLAND | WA | | 12/16/2016 | 07/01/2020 | 520,399 | | (6,888) | | | (6,888) | | 473,943 | 473,943 | | | |
| EB1596053808 | SAN JOSE | CA | | 12/16/2016 | 08/01/2020 | 680,061 | | (6,189) | | | (6,189) | | 665,191 | 666,442 | | | |
| EB1596053990 | SEATTLE | WA | | 12/16/2016 | 08/01/2020 | 736,682 | | (20,072) | | | (20,072) | | 707,982 | 709,227 | | | |
| EB1723001216 | ALEXANDRIA | VA | | 12/18/2015 | 07/01/2020 | 389,159 | | (857) | | | (857) | | 382,479 | 382,479 | | | |
| EB1723001394 | LOS ANGELES | CA | | 12/16/2016 | 07/01/2020 | 944,907 | | (6,806) | | | (6,806) | | 927,662 | 927,662 | | | |
| EB1725003098 | NEWPORT BEACH | CA | | 10/12/2016 | 07/01/2020 | 1,364,042 | | (8,245) | | | (8,245) | | 1,338,484 | 1,338,484 | | | |
| EB1771000972 | HUNTINGTON BEACH | CA | | 09/25/2015 | 07/01/2020 | 803,144 | | (7,383) | | | (7,383) | | 775,663 | 780,339 | | | |
| EB1771001014 | LA MIRADA | CA | | 07/17/2015 | 08/01/2020 | 435,945 | | (1,828) | | | (1,828) | | 429,509 | 429,509 | | | |
| EB1771001805 | FOLSOM | CA | | 12/16/2016 | 08/01/2020 | 520,819 | | (1,694) | | | (1,694) | | 512,343 | 513,321 | | | |
| EB1784002424 | SAN FRANCISCO | CA | | 10/12/2016 | 08/01/2020 | 2,120,016 | | (4,640) | | | (4,640) | | 2,085,617 | 2,089,907 | | | |
| EB1784002546 | CORTE MADERA | CA | | 08/07/2015 | 09/01/2020 | 1,013,998 | | 8,931 | | | 8,931 | | 1,006,832 | 1,010,894 | | | |
| EB1784002796 | SAN BRUNO | CA | | 03/24/2016 | 09/01/2020 | 615,311 | | (7,038) | | | (7,038) | | 598,016 | 601,469 | | | |
| EB1784003974 | SAN JOSE | CA | | 08/17/2016 | 07/01/2020 | 639,292 | | (6,237) | | | (6,237) | | 621,921 | 625,667 | | | |
| EB1784004563 | DANVILLE | CA | | 12/16/2016 | 07/01/2020 | 758,897 | | 1,000 | | | 1,000 | | 747,329 | 750,499 | | | |
| EB1784004782 | MENLO PARK | CA | | 12/16/2016 | 07/01/2020 | 722,277 | | (3,956) | | | (3,956) | | 702,226 | 704,546 | | | |
| EB1784004815 | REDWOOD CITY | CA | | 12/16/2016 | 07/01/2020 | 1,080,027 | | (7,779) | | | (7,779) | | 1,056,291 | 1,060,316 | | | |
| EB1784005051 | SAN BRUNO | CA | | 12/16/2016 | 09/01/2020 | 668,808 | | 6,100 | | | 6,100 | | 663,213 | 667,145 | | | |
| EB1786002646 | SOUTH SAN FRANCISCO | CA | | 03/24/2016 | 08/01/2020 | 696,314 | | (4,919) | | | (4,919) | | 681,915 | 683,282 | | | |
| EB1786003890 | SAN MATEO | CA | | 12/16/2016 | 08/01/2020 | 678,266 | | 2,375 | | | 2,375 | | 671,393 | 672,702 | | | |
| EB1787002798 | SAN RAMON | CA | | 08/07/2015 | 09/01/2020 | 701,361 | | (61) | | | (61) | | 690,517 | 693,239 | | | |
| EB1787003150 | SAN RAMON | CA | | 03/24/2016 | 09/01/2020 | 797,883 | | (9,223) | | | (9,223) | | 777,098 | 780,018 | | | |
| EB1787003203 | PLEASANTON | CA | | 03/24/2016 | 07/01/2020 | 740,348 | | (1,490) | | | (1,490) | | 723,375 | 725,608 | | | |
| EB1787003800 | DUBLIN | CA | | 12/16/2016 | 09/01/2020 | 609,693 | | (3,040) | | | (3,040) | | 598,985 | 600,091 | | | |
| EB1787003957 | PLEASANTON | CA | | 12/16/2016 | 07/01/2020 | 760,140 | | (4,265) | | | (4,265) | | 740,351 | 745,573 | | | |
| EB1787003964 | PLEASANTON | CA | | 12/16/2016 | 08/01/2020 | 491,351 | | (3,539) | | | (3,539) | | 481,470 | 482,384 | | | |
| EB1789003653 | FREMONT | CA | | 07/17/2015 | 09/01/2020 | 400,711 | | 2,257 | | | 2,257 | | 396,391 | 398,051 | | | |
| EB1789003695 | MOUNTAIN VIEW | CA | | 11/20/2015 | 08/01/2020 | 981,053 | | 1,573 | | | 1,573 | | 968,803 | 970,796 | | | |
| EB1789004236 | SAN JOSE | CA | | 03/24/2016 | 07/01/2020 | 866,497 | | (1,749) | | | (1,749) | | 762,975 | 854,876 | | | |
| EB1789004341 | SUNNYVALE | CA | | 06/24/2016 | 08/01/2020 | 873,426 | | 5,691 | | | 5,691 | | 865,661 | 867,600 | | | |
| EB1790002358 | FALLS CHURCH | VA | | 11/20/2015 | 09/01/2020 | 688,430 | | (6,676) | | | (6,676) | | 671,047 | 673,749 | | | |
| EB1791002759 | ROCKVILLE | MD | | 07/17/2015 | 07/01/2020 | 593,747 | | 2,784 | | | 2,784 | | 584,852 | 587,798 | | | |
| EB1793000975 | KENSINGTON | MD | | 07/17/2015 | 09/01/2020 | 819,367 | | (793) | | | (793) | | 805,627 | 808,894 | | | |
| FR125690276 | BURLINGAME | CA | | 10/07/2016 | 07/01/2020 | 699,966 | | 2,296 | | | 2,296 | | 694,237 | 694,237 | | | |
| FR125702451 | SAN FRANCISCO | CA | | 10/07/2016 | 09/01/2020 | 699,456 | | 2,806 | | | 2,806 | | 691,531 | 694,237 | | | |
| PH7118674535 | SAN FRANCISCO | CA | | 01/16/2015 | 07/01/2020 | 610,437 | | (6,967) | | | (6,967) | | 594,833 | 596,080 | | | |
| PH7119119142 | BEDFORD | NH | | 04/10/2015 | 07/01/2020 | 538,543 | | (3,258) | | | (3,258) | | 527,945 | 529,004 | | | |
| PH7119218225 | MOUNTAIN VIEW | CA | | 08/21/2015 | 07/01/2020 | 737,234 | | (8,759) | | | (8,759) | | 716,245 | 720,290 | | | |
| PH7119300320 | HIGHLAND | UT | | 10/29/2015 | 09/01/2020 | 530,323 | | (5,976) | | | (5,976) | | 515,679 | 518,599 | | | |
| PH7131166543 | COHASSET | MA | | 09/12/2014 | 09/01/2020 | 671,868 | | 6,457 | | | 6,457 | | 665,884 | 670,072 | | | |
| PH7131263332 | CLARKSVILLE | MD | | 08/01/2014 | 07/01/2020 | 483,042 | | (1,950) | | | (1,950) | | 474,136 | 475,080 | | | |
| PH7131534724 | OAKDALE | CA | | 08/15/2014 | 07/01/2020 | 413,266 | | (2,888) | | | (2,888) | | 401,371 | 404,201 | | | |
| PH7131887809 | LITTLE SILVER | NJ | | 10/24/2014 | 09/01/2020 | 872,389 | | (4,673) | | | (4,673) | | 852,581 | 857,679 | | | |
| PH7131926664 | SAN JOSE | CA | | 12/12/2014 | 07/01/2020 | 456,848 | | (2,809) | | | (2,809) | | 448,013 | 448,883 | | | |
| PH7132659025 | MUNDELEIN | IL | | 01/29/2015 | 07/01/2020 | 448,411 | | (739) | | | (739) | | 441,341 | 442,239 | | | |
| PH7132695144 | DALLAS | TX | | 01/16/2015 | 09/01/2020 | 413,151 | | (630) | | | (630) | | 405,128 | 407,616 | | | |
| PH7132834222 | SPRING | TX | | 02/13/2015 | 09/01/2020 | 444,758 | | 2,524 | | | 2,524 | | 439,084 | 441,842 | | | |
| PH7132967345 | WESTFIELD | NJ | | 03/27/2015 | 07/01/2020 | 593,360 | | (3,738) | | | (3,738) | | 581,369 | 582,520 | | | |
| PH7133196597 | VILLA PARK | CA | | 06/19/2015 | 08/01/2020 | 496,601 | | (2,177) | | | (2,177) | | 486,628 | 488,083 | | | |
| PH7133338546 | MANCHESTER | MA | | 08/07/2015 | 08/01/2020 | 570,469 | | 5,002 | | | 5,002 | | 567,456 | 568,611 | | | |
| PH7133340716 | TUCSON | AZ | | 04/24/2015 | 09/01/2020 | 419,465 | | 2,018 | | | 2,018 | | 413,722 | 416,333 | | | |
| PH7133341524 | OAKDALE | CA | | 05/22/2015 | 09/01/2020 | 484,695 | | (1,737) | | | (1,737) | | 474,439 | 477,306 | | | |
| PH7133367032 | TUCSON | AZ | | 06/05/2015 | 09/01/2020 | 452,842 | | (1,031) | | | (1,031) | | 443,890 | 446,556 | | | |
| PH7133423496 | WALL TOWNSHIP | NJ | | 07/24/2015 | 07/01/2020 | 684,627 | | (2,649) | | | (2,649) | | 672,815 | 674,137 | | | |
| PH7133508072 | SAN DIEGO | CA | | 07/10/2015 | 07/01/2020 | 441,689 | | (1,322) | | | (1,322) | | 434,519 | 435,363 | | | |
| PH7133701008 | CHAGRIN FALLS | OH | | 07/10/2015 | 07/01/2020 | 434,260 | | (1,865) | | | (1,865) | | 425,339 | 426,257 | | | |
| PH7133705280 | SYOSSET | NY | | 10/16/2015 | 07/01/2020 | 589,856 | | (2,203) | | | (2,203) | | 577,891 | 579,121 | | | |
| PH7133780184 | MOORESTOWN | NJ | | 08/21/2015 | 08/01/2020 | 447,805 | | (1,395) | | | (1,395) | | 440,352 | 441,226 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| PH7134062202 | WESTFIELD | NJ | | 07/24/2015 | 09/01/2020 | 488,327 | | (1,866) | | | (1,866) | | 477,927 | 480,800 | | | |
| PH7134104392 | AVON | CO | | 08/07/2015 | 08/01/2020 | 601,380 | | (2,742) | | | (2,742) | | 590,931 | 592,043 | | | |
| PH7134219836 | TENAFLY | NJ | | 09/18/2015 | 07/01/2020 | 770,582 | | (1,384) | | | (1,384) | | 759,241 | 760,678 | | | |
| PH7134457824 | TUCSON | AZ | | 09/18/2015 | 07/01/2020 | 396,654 | | 1,762 | | | 1,762 | | 389,054 | 389,909 | | | |
| PH7134461867 | SAINT CHARLES | IL | | 09/18/2015 | 09/01/2020 | 424,391 | | (694) | | | (694) | | 416,506 | 418,927 | | | |
| PH7134682256 | MAPLEWOOD | NJ | | 11/13/2015 | 09/01/2020 | 441,751 | | (4,017) | | | (4,017) | | 430,667 | 433,048 | | | |
| PH7134797963 | HIGHLANDS RANCH | CO | | 10/29/2015 | 07/01/2020 | 408,370 | | (652) | | | (652) | | 402,048 | 402,855 | | | |
| PH7135406804 | CARLSBAD | CA | | 01/15/2016 | 07/01/2020 | 886,130 | | (33) | | | (33) | | 874,278 | 875,966 | | | |
| PH7135532245 | CLAREMONT | CA | | 02/12/2016 | 08/01/2020 | 624,063 | | (3,812) | | | (3,812) | | 612,467 | 613,591 | | | |
| PH7136393464 | ENGLEWOOD | CO | | 03/25/2016 | 09/01/2020 | 613,465 | | (818) | | | (818) | | 602,486 | 605,906 | | | |
| PH7136743734 | LIVERMORE | CA | | 04/22/2016 | 07/01/2020 | 681,211 | | 4,044 | | | 4,044 | | 676,110 | 677,428 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 182,847,110 | | (466,411) | | | (466,411) | | 176,122,292 | 177,239,571 | | (2,893) | (2,893) |
| 0374201 | SANTA ANA | CA | | 07/01/2003 | | 4,490,937 | | | | | | | 96,847 | | | | |
| 0374401 | SANTA ANA | CA | | 07/01/2003 | | 5,501,398 | | | | | | | 118,638 | 118,638 | | | |
| 0416002 | BOSTON | MA | | 07/23/2014 | | 39,703,378 | | | | | | | 214,675 | 214,675 | | | |
| 0433901 | ST PETERSBURG | FL | | 12/13/2002 | | 2,308,707 | | | | | | | 182,838 | 182,838 | | | |
| 0433902 | ST PETERSBURG | FL | | 12/13/2002 | | 8,773,085 | | | | | | | 694,783 | 694,783 | | | |
| 0433903 | ST PETERSBURG | FL | | 01/30/2004 | | 6,426,070 | | | | | | | 508,932 | 508,932 | | | |
| 0450203 | CORALVILLE | IA | | 08/03/2012 | | 97,083,766 | | | | | | | 551,929 | 551,929 | | | |
| 0463803 | ARLINGTON | TX | | 08/03/2012 | | 234,500,754 | | | | | | | 1,059,804 | 1,059,804 | | | |
| 0473203 | FRIENDSWOOD | TX | | 08/03/2012 | | 234,370,910 | | | | | | | 1,067,264 | 1,067,264 | | | |
| 0499002 | LEXINGTON | KY | | 04/26/2011 | | 73,428,466 | | | | | | | 359,648 | 359,648 | | | |
| 0524201 | SACRAMENTO | CA | | 01/28/2011 | | 25,611,267 | | | | | | | 544,305 | 544,305 | | | |
| 0534705 | PALMYRA | PA | | 10/15/2013 | | 50,660,963 | | | | | | | 316,064 | 316,064 | | | |
| 0534706 | DALLAS | TX | | 10/15/2013 | | 38,124,521 | | | | | | | 237,852 | 237,852 | | | |
| 0545702 | SAN DIEGO | CA | | 02/11/2013 | | 72,618,022 | | | | | | | 425,293 | 425,293 | | | |
| 0548901 | Atlanta | GA | | 05/03/2013 | | 68,107,688 | | | | | | | 422,945 | 422,945 | | | |
| 0552604 | RICHMOND | VA | | 08/30/2013 | | 92,652,203 | | | | | | | 460,484 | 460,484 | | | |
| 0552701 | NEW YORK | NY | | 09/13/2013 | | 46,251,082 | | | | | | | 84,342 | 84,342 | | | |
| 0553801 | COLUMBUS | OH | | 02/11/2013 | | 225,000,000 | | | | | | | 1,000,791 | 1,000,791 | | | |
| 0553802 | COLUMBUS | OH | | 03/04/2016 | | 15,500,000 | | | | | | | 62,217 | 62,217 | | | |
| 0582812 | DFW Airport | TX | | 06/03/2014 | | 55,685,297 | | | | | | | 281,188 | 281,188 | | | |
| 0582813 | Southaven | MS | | 06/03/2014 | | 17,807,295 | | | | | | | 89,920 | 89,920 | | | |
| 0582814 | San Bernardino | CA | | 06/03/2014 | | 49,085,962 | | | | | | | 247,864 | 247,864 | | | |
| 0582815 | San Bernardino | CA | | 06/03/2014 | | 44,859,114 | | | | | | | 226,520 | 226,520 | | | |
| 0584501 | Seattle | WA | | 12/29/2011 | | 71,166,650 | | | | | | | 404,057 | 404,057 | | | |
| 0584502 | Seattle | WA | | 12/29/2011 | | 36,928,378 | | | | | | | 267,054 | 267,054 | | | |
| 0587001 | SEATTLE | WA | | 03/30/2011 | | 36,888,742 | | | | | | | 164,070 | 164,070 | | | |
| 0606801 | Willow Grove | PA | | 09/21/2015 | | 78,222,249 | | | | | | | 451,160 | 451,160 | | | |
| 0611500 | LAS VEGAS | NV | | 09/27/2005 | | 7,531,583 | | | | | | | 284,667 | 284,667 | | | |
| 0613100 | LAS VEGAS | NV | | 12/20/2006 | | 9,268,801 | | | | | | | 274,414 | 274,414 | | | |
| 0624600 | CHICAGO | IL | | 01/03/2006 | | 94,503,073 | | | | | | | 412,409 | 412,409 | | | |
| 0626400 | LANSDOWNE | VA | | 05/30/2007 | | 30,718,968 | | | | | | | 267,415 | 267,415 | | | |
| 0627000 | WASHINGTON | DC | | 04/27/2006 | | 111,078,777 | | | | | | | 789,769 | 789,769 | | | |
| 0635601 | SAN ANTONIO | TX | | 09/05/2007 | | 8,168,390 | | | | | | | 182,344 | 182,344 | | | |
| 0642800 | HOUSTON | TX | | 09/27/2007 | | 34,767,694 | | | | | | | 261,127 | 261,127 | | | |
| 0642801 | HOUSTON | TX | | 07/28/2016 | | 2,333,099 | | | | | | | 17,523 | 17,523 | | | |
| 0663700 | NEW YORK | NY | | 04/01/2008 | | 29,568,261 | | | | | | | 467,389 | 467,389 | | | |
| 0677101 | San Diego | CA | | 08/27/2013 | | 89,121,350 | | | | | | | 518,840 | 518,840 | | | |
| 0677102 | San Diego | CA | | 12/20/2017 | | 29,002,934 | | | | | | | 138,942 | 138,942 | | | |
| 0680500 | DALLAS | TX | | 12/23/2010 | | 23,032,258 | | | | | | | 132,231 | 132,231 | | | |
| 0682700 | Atlanta | GA | | 04/02/2012 | | 37,633,113 | | | | | | | 225,506 | 225,506 | | | |
| 0683100 | NORFOLK | VA | | 05/06/2011 | | 51,349,827 | | | | | | | 327,820 | 327,820 | | | |
| 0686400 | Annapolis | MD | | 12/30/2011 | | 21,118,213 | | | | | | | 148,197 | 148,197 | | | |
| 0686700 | Dallas | TX | | 11/07/2011 | | 38,670,524 | | | | | | | 155,643 | 155,643 | | | |
| 0687100 | New York | NY | | 12/05/2011 | | 201,634,068 | | | | | | | 1,222,990 | 1,222,990 | | | |
| 0688000 | Charlotte | NC | | 12/29/2011 | | 70,308,038 | | | | | | | 436,469 | 436,469 | | | |
| 0688600 | Ventura | CA | | 03/30/2012 | | 118,324,029 | | | | | | | 841,278 | 841,278 | | | |
| 0689300 | Durham | NC | | 04/06/2012 | | 116,707,260 | | | | | | | 688,927 | 688,927 | | | |
| 0689700 | Philadelphia | PA | | 09/27/2012 | | 23,572,155 | | | | | | | 225,938 | 225,938 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 0689800 | HOUSTON | TX | | 09/28/2012 | | 80,665,652 | | | | | | | 795,166 | 795,166 | | | |
| 0690400 | POTOMAC | MD | | 09/14/2012 | | 18,881,310 | | | | | | | 96,920 | 96,920 | | | |
| 0691200 | CHERRY HILL | NJ | | 08/15/2012 | | 134,376,539 | | | | | | | 277,000 | 277,000 | | | |
| 0691300 | HOUSTON | TX | | 02/21/2013 | | 70,096,260 | | | | | | | 584,492 | 584,492 | | | |
| 0691700 | Los Angeles | CA | | 08/22/2012 | | 39,496,303 | | | | | | | 242,970 | 242,970 | | | |
| 0693900 | Dallas | TX | | 12/21/2012 | | 33,377,483 | | | | | | | 231,436 | 231,436 | | | |
| 0694300 | NEW YORK | NY | | 03/06/2013 | | 50,311,151 | | | | | | | 137,885 | 137,885 | | | |
| 0694400 | FAIRFAX | VA | | 02/28/2013 | | 78,594,830 | | | | | | | 481,849 | 481,849 | | | |
| 0695000 | FORT WORTH | TX | | 04/08/2013 | | 55,000,000 | | | | | | | 245,729 | 245,729 | | | |
| 0696400 | NEW YORK | NY | | 07/31/2013 | | 82,730,784 | | | | | | | 469,146 | 469,146 | | | |
| 0696500 | NEW YORK | NY | | 07/31/2013 | | 73,538,475 | | | | | | | 417,019 | 417,019 | | | |
| 0696900 | Los Angeles | CA | | 06/27/2013 | | 121,570,775 | | | | | | | 633,878 | 633,878 | | | |
| 0697600 | New York | NY | | 08/01/2013 | | 19,385,198 | | | | | | | 121,130 | 121,130 | | | |
| 0698800 | McLean | VA | | 08/30/2013 | | 249,119,283 | | | | | | | 849,400 | 849,400 | | | |
| 0698900 | RICHMOND | TX | | 11/04/2013 | | 18,869,562 | | | | | | | 84,907 | 84,907 | | | |
| 0699300 | DENVER | CO | | 10/30/2013 | | 72,829,156 | | | | | | | 441,580 | 441,580 | | | |
| 0699500 | Houston | TX | | 09/06/2013 | | 111,270,048 | | | | | | | 692,099 | 692,099 | | | |
| 0699800 | BLOOMFIELD | CT | | 01/13/2014 | | 32,597,432 | | | | | | | 127,231 | 127,231 | | | |
| 0700300 | ANDOVER | MA | | 12/20/2013 | | 35,233,819 | | | | | | | 178,142 | 178,142 | | | |
| 0700400 | HAPEVILLE | GA | | 12/06/2013 | | 55,031,644 | | | | | | | 420,575 | 420,575 | | | |
| 0700700 | BROOKLYN | NY | | 11/14/2013 | | 33,666,775 | | | | | | | 69,231 | 69,231 | | | |
| 0700800 | BROOMFIELD | CO | | 11/08/2013 | | 112,466,944 | | | | | | | 1,029,078 | 1,029,078 | | | |
| 0701500 | PHILADELPHIA | PA | | 12/06/2013 | | 46,783,929 | | | | | | | 231,985 | 231,985 | | | |
| 0702500 | WARWICK | RI | | 01/13/2014 | | 21,731,622 | | | | | | | 84,821 | 84,821 | | | |
| 0702900 | Glendale | CA | | 07/30/2014 | | 41,659,518 | | | | | | | 158,858 | 158,858 | | | |
| 0703600 | New York | NY | | 03/12/2014 | | 68,367,296 | | | | | | | 267,666 | 267,666 | | | |
| 0703700 | MCLEAN | VA | | 04/29/2014 | | 95,695,688 | | | | | | | 539,870 | 539,870 | | | |
| 0703900 | Glenview | IL | | 07/01/2014 | | 40,077,122 | | | | | | | 66,008 | 66,008 | | | |
| 0704400 | Portland | OR | | 07/07/2014 | | 36,895,564 | | | | | | | 140,642 | 140,642 | | | |
| 0704700 | STAMFORD | CT | | 06/19/2014 | | 79,509,110 | | | | | | | 306,857 | 306,857 | | | |
| 0704800 | Houston | TX | | 05/30/2014 | | 247,179,078 | | | | | | | 1,439,894 | 1,439,894 | | | |
| 0706100 | BOLTON | GBR | | 07/10/2014 | | 136,220,642 | | | | | | | 888,428 | 888,428 | | | |
| 0706800 | Boston | MA | | 08/20/2014 | | 171,328,129 | | | | | | | 794,209 | 794,209 | | | |
| 0708400 | Manteca | CA | | 08/19/2014 | | 4,824,858 | | | | | | | 23,507 | 23,507 | | | |
| 0708401 | San Juan Capistrano | CA | | 08/19/2014 | | 1,658,785 | | | | | | | 9,934 | 9,934 | | | |
| 0708402 | Los Angeles | CA | | 08/19/2014 | | 1,980,586 | | | | | | | 12,575 | 12,575 | | | |
| 0708403 | Los Angeles | CA | | 08/19/2014 | | 1,323,530 | | | | | | | 8,639 | 8,639 | | | |
| 0708404 | San Diego | CA | | 08/19/2014 | | 888,200 | | | | | | | 7,065 | 7,065 | | | |
| 0708405 | Healsburg | CA | | 08/19/2014 | | 411,671 | | | | | | | 13,375 | 13,375 | | | |
| 0708406 | Sanger | CA | | 10/16/2014 | | 448,441 | | | | | | | 4,318 | 4,318 | | | |
| 0708407 | Van Nuys | CA | | 10/16/2014 | | 4,601,250 | | | | | | | 21,888 | 21,888 | | | |
| 0708408 | Gainesville | GA | | 09/29/2015 | | 2,151,312 | | | | | | | 9,422 | 9,422 | | | |
| 0708800 | Austin | TX | | 10/14/2014 | | 79,986,714 | | | | | | | 440,589 | 440,589 | | | |
| 0712200 | Weehawken | NJ | | 02/27/2015 | | 210,000,000 | | | | | | | 919,883 | 919,883 | | | |
| 0712900 | FOUNTAIN VALLEY | CA | | 06/05/2015 | | 113,500,000 | | | | | | | 339,426 | 339,426 | | | |
| 0713000 | Alexandria | VA | | 02/17/2015 | | 33,701,922 | | | | | | | 166,395 | 166,395 | | | |
| 0713700 | New York | NY | | 02/05/2015 | | 54,846,930 | | | | | | | 233,314 | 233,314 | | | |
| 0714100 | NEWTON | MA | | 07/31/2015 | | 135,000,000 | | | | | | | 196,250 | 196,250 | | | |
| 0714201 | Charlotte | NC | | 07/10/2017 | | 82,531,262 | | | | | | | 414,716 | 414,716 | | | |
| 0715100 | Austin | TX | | 06/09/2015 | | 19,971,155 | | | | | | | 95,192 | 95,192 | | | |
| 0715200 | KEARNY | NJ | | 10/21/2015 | | 41,527,170 | | | | | | | 234,590 | 234,590 | | | |
| 0716400 | Walnut Creek | CA | | 08/26/2015 | | 97,779,969 | | | | | | | 466,570 | 466,570 | | | |
| 0716600 | Frisco | TX | | 08/10/2015 | | 44,798,884 | | | | | | | 206,967 | 206,967 | | | |
| 0717800 | Mandan | ND | | 10/08/2015 | | 1,021,744 | | | | | | | 7,449 | 7,449 | | | |
| 0717900 | Austin | TX | | 08/11/2015 | | 29,967,128 | | | | | | | 136,810 | 136,810 | | | |
| 0718200 | Orlando | FL | | 09/16/2015 | | 42,603,273 | | | | | | | 201,638 | 201,638 | | | |
| 0719600 | BOSTON | MA | | 11/17/2015 | | 324,200,000 | | | | | | | 1,471,844 | 1,471,844 | | | |
| 0719700 | CAMBRIDGE | GBR | | 12/11/2015 | | 65,462,727 | | | | | | | 620,604 | 620,604 | | | |
| 0720000 | PORTLAND | OR | | 10/29/2015 | | 183,052,297 | | | | | | | 288,825 | 288,825 | | | |
| 0721300 | THE COLONY | TX | | 03/15/2016 | | 64,500,000 | | | | | | | 280,608 | 280,608 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0721700 | Durham | NC | | 03/30/2016 | | 39,500,000 | | | | | | | 180,159 | 180,159 | | | |
| 0721800 | FRISCO | TX | | 03/11/2016 | | 38,874,791 | | | | | | | 184,798 | 184,798 | | | |
| 0722400 | Kansas City | MO | | 03/28/2016 | | 316,169,031 | | | | | | | 795,565 | 795,565 | | | |
| 0722500 | Alpharetta | GA | | 05/20/2016 | | 49,223,563 | | | | | | | 235,714 | 235,714 | | | |
| 0802500 | Falls Church | VA | | 11/10/2016 | | 89,865,638 | | | | | | | 413,412 | 413,412 | | | |
| 0803100 | AUSTIN | TX | | 09/07/2016 | | 33,645,467 | | | | | | | 190,455 | 190,455 | | | |
| 0803200 | Pottstown | PA | | 11/02/2016 | | 58,286,196 | | | | | | | 292,156 | 292,156 | | | |
| 0833600 | Harrisburg | PA | | 12/29/2016 | | 48,567,068 | | | | | | | 223,172 | 223,172 | | | |
| 0833800 | ATLANTA | GA | | 12/20/2016 | | 44,148,459 | | | | | | | 218,610 | 218,610 | | | |
| 0837000 | TYSONS | VA | | 06/05/2017 | | 200,000,000 | | | | | | | 511,672 | 511,672 | | | |
| 0838500 | Frederick | MD | | 05/11/2017 | | 117,916,168 | | | | | | | 559,958 | 559,958 | | | |
| 0839500 | BOSTON | MA | | 05/22/2017 | | 102,000,000 | | | | | | | 454,258 | 454,258 | | | |
| 0850500 | Charlotte | NC | | 12/22/2017 | | 44,000,000 | | | | | | | 200,838 | 200,838 | | | |
| 0853300 | Novi | MI | | 03/14/2018 | | 97,437,055 | | | | | | | 386,694 | 386,694 | | | |
| 0856300 | Hackensack | NJ | | 05/22/2018 | | 41,852,640 | | | | | | | 201,991 | 201,991 | | | |
| 0857000 | HOPKINS | MN | | 06/26/2018 | | 50,500,000 | | | | | | | 138,898 | 138,898 | | | |
| 0863400 | Kirkland | WA | | 08/01/2018 | | 48,846,265 | | | | | | | 228,159 | 228,159 | | | |
| 0890300 | Ontario | CA | | 09/30/2019 | | 119,000,000 | | | | | | | 1,782,246 | 1,782,246 | | | |
| A881619 | NORMAN | OK | | 04/18/1997 | | 58,005 | | | | | | | 1,920 | 1,920 | | | |
| EB1027549259 | CHARLOTTE | NC | | 12/16/2016 | | 481,567 | | | | | | | 2,641 | 2,641 | | | |
| EB1028548196 | VENTURA | CA | | 12/16/2016 | | 593,123 | | | | | | | 3,311 | 3,311 | | | |
| EB1028600849 | SIMI VALLEY | CA | | 10/07/2016 | | 518,280 | | | | | | | 4,334 | 4,334 | | | |
| EB1028601459 | MOORPARK | CA | | 12/16/2016 | | 601,071 | | | | | | | 2,205 | 2,205 | | | |
| EB1104004417 | FORT WORTH | TX | | 12/18/2015 | | 398,142 | | | | | | | 2,358 | 2,358 | | | |
| EB1143010341 | MILLSTONE TOWNSHIP | NJ | | 08/07/2015 | | 612,920 | | | | | | | 5,097 | 5,097 | | | |
| EB1143010864 | WARREN | NJ | | 07/17/2015 | | 582,610 | | | | | | | 3,498 | 3,498 | | | |
| EB1143010869 | ROSELAND | NJ | | 08/07/2015 | | 435,131 | | | | | | | 2,657 | 2,657 | | | |
| EB1143013484 | WYCKOFF | NJ | | 12/16/2016 | | 602,093 | | | | | | | 6,074 | 6,074 | | | |
| EB1143014124 | ALEXANDRIA | VA | | 08/19/2016 | | 406,751 | | | | | | | 2,298 | 2,298 | | | |
| EB1143015254 | CHATHAM | NJ | | 12/16/2016 | | 675,836 | | | | | | | 4,074 | 4,074 | | | |
| EB1143015364 | GREENWICH | CT | | 12/16/2016 | | 643,513 | | | | | | | 2,402 | 2,402 | | | |
| EB1144000074 | NEW YORK | NY | | 10/09/2015 | | 703,853 | | | | | | | 4,331 | 4,331 | | | |
| EB1144000089 | NEW YORK | NY | | 08/07/2015 | | 992,431 | | | | | | | 6,026 | 6,026 | | | |
| EB1144000105 | NEW YORK | NY | | 08/07/2015 | | 724,494 | | | | | | | 4,424 | 4,424 | | | |
| EB1144000106 | NEW YORK | NY | | 06/24/2016 | | 283,147 | | | | | | | 3,273 | 3,273 | | | |
| EB1144000136 | BROOKLYN | NY | | 11/20/2015 | | 385,988 | | | | | | | 2,281 | 2,281 | | | |
| EB1144000183 | NEW YORK | NY | | 12/18/2015 | | 491,357 | | | | | | | 2,804 | 2,804 | | | |
| EB1144000252 | WOODLAND HILLS | CA | | 06/24/2016 | | 581,841 | | | | | | | 3,466 | 3,466 | | | |
| EB1144000257 | NEW YORK | NY | | 12/18/2015 | | 760,837 | | | | | | | 9,167 | 9,167 | | | |
| EB1144000275 | WASHINGTON | DC | | 12/18/2015 | | 650,130 | | | | | | | 3,662 | 3,662 | | | |
| EB1144000327 | MIDDLE VILLAGE | NY | | 06/24/2016 | | 449,629 | | | | | | | 2,618 | 2,618 | | | |
| EB1144000435 | NEW YORK | NY | | 06/24/2016 | | 484,191 | | | | | | | 2,726 | 2,726 | | | |
| EB1170011354 | MARINA DEL REY | CA | | 08/07/2015 | | 585,612 | | | | | | | 8,224 | 8,224 | | | |
| EB1170012747 | SEATTLE | WA | | 06/24/2016 | | 456,623 | | | | | | | 2,664 | 2,664 | | | |
| EB1170015086 | VANCOUVER | WA | | 12/16/2016 | | 330,072 | | | | | | | 4,763 | 4,763 | | | |
| EB1171010551 | BELLEVUE | WA | | 10/09/2015 | | 556,360 | | | | | | | 3,326 | 3,326 | | | |
| EB1171010808 | SEATTLE | WA | | 07/17/2015 | | 536,991 | | | | | | | 9,102 | 9,102 | | | |
| EB1171010825 | SNOQUALMIE | WA | | 07/17/2015 | | 442,317 | | | | | | | 1,864 | 1,864 | | | |
| EB1171010943 | SEATTLE | WA | | 07/17/2015 | | 780,394 | | | | | | | 4,760 | 4,760 | | | |
| EB1171011107 | SNOQUALMIE | WA | | 10/09/2015 | | 410,235 | | | | | | | 2,345 | 2,345 | | | |
| EB1171011283 | BELLEVUE | WA | | 12/18/2015 | | 376,850 | | | | | | | 2,295 | 2,295 | | | |
| EB1171011491 | BOTHELL | WA | | 12/18/2015 | | 403,354 | | | | | | | 2,471 | 2,471 | | | |
| EB1171012158 | BOTHELL | WA | | 12/18/2015 | | 402,925 | | | | | | | 2,384 | 2,384 | | | |
| EB1171012415 | BOTHELL | WA | | 12/18/2015 | | 333,798 | | | | | | | 5,886 | 5,886 | | | |
| EB1171012482 | BELLEVUE | WA | | 12/18/2015 | | 523,189 | | | | | | | 2,998 | 2,998 | | | |
| EB1171013196 | SEATTLE | WA | | 06/24/2016 | | 617,126 | | | | | | | 3,493 | 3,493 | | | |
| EB1171013474 | SEATTLE | WA | | 03/24/2016 | | 566,980 | | | | | | | 2,975 | 2,975 | | | |
| EB1171014557 | BELLEVUE | WA | | 08/19/2016 | | 444,208 | | | | | | | 2,834 | 2,834 | | | |
| EB1171014892 | BELLEVUE | WA | | 10/12/2016 | | 892,438 | | | | | | | 5,624 | 5,624 | | | |
| EB1171015259 | CLYDE HILL | WA | | 12/16/2016 | | 1,117,653 | | | | | | | 7,300 | 7,300 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1171015379 | GREENBANK | WA | | 12/16/2016 | | 578,203 | | | | | | | 3,070 | 3,070 | | | |
| EB1171015609 | KIRKLAND | WA | | 12/16/2016 | | 946,487 | | | | | | | 5,653 | 5,653 | | | |
| EB1171015700 | BOTHELL | WA | | 12/16/2016 | | 511,642 | | | | | | | 3,092 | 3,092 | | | |
| EB1171015727 | KIRKLAND | WA | | 12/16/2016 | | 403,618 | | | | | | | 2,462 | 2,462 | | | |
| EB1215001434 | ISLAMORADA | FL | | 12/18/2015 | | 551,099 | | | | | | | 3,339 | 3,339 | | | |
| EB1215002936 | PALM BEACH GARDENS | FL | | 11/20/2015 | | 472,868 | | | | | | | 3,096 | 3,096 | | | |
| EB1215003036 | FT LAUDERDALE | FL | | 12/18/2015 | | 440,814 | | | | | | | 3,278 | 3,278 | | | |
| EB1215003152 | MIAMI BEACH | FL | | 03/24/2016 | | 571,335 | | | | | | | 3,284 | 3,284 | | | |
| EB1216002172 | MIAMI | FL | | 07/30/2015 | | 614,093 | | | | | | | 3,702 | 3,702 | | | |
| EB1216002421 | CORAL GABLES | FL | | 09/25/2015 | | 248,431 | | | | | | | 5,882 | 5,882 | | | |
| EB1216002512 | MIAMI | FL | | 07/17/2015 | | 530,244 | | | | | | | 3,160 | 3,160 | | | |
| EB1216002726 | CORAL GABLES | FL | | 12/18/2015 | | 763,251 | | | | | | | 7,028 | 7,028 | | | |
| EB1216002733 | TAVERNIER | FL | | 12/18/2015 | | 868,965 | | | | | | | 4,332 | 4,332 | | | |
| EB1216002934 | CORAL GABLES | FL | | 06/24/2016 | | 387,705 | | | | | | | 2,246 | 2,246 | | | |
| EB1216003216 | SOUTH MIAMI | FL | | 08/19/2016 | | 529,522 | | | | | | | 969 | 969 | | | |
| EB1216003287 | SOUTH MIAMI | FL | | 08/17/2016 | | 504,531 | | | | | | | 4,479 | 4,479 | | | |
| EB1216003368 | CORAL GABLES | FL | | 08/19/2016 | | 435,246 | | | | | | | 2,506 | 2,506 | | | |
| EB1216003433 | CORAL GABLES | FL | | 12/16/2016 | | 616,170 | | | | | | | 3,552 | 3,552 | | | |
| EB1216003655 | COCONUT GROVE | FL | | 12/16/2016 | | 430,845 | | | | | | | 3,150 | 3,150 | | | |
| EB1216003663 | HILTON HEAD | SC | | 12/16/2016 | | 448,501 | | | | | | | 2,649 | 2,649 | | | |
| EB1216003667 | MIAMI | FL | | 12/16/2016 | | 1,012,529 | | | | | | | 5,952 | 5,952 | | | |
| EB1221058703 | JACKSONVILLE | FL | | 12/18/2015 | | 468,114 | | | | | | | 3,326 | 3,326 | | | |
| EB1221060185 | TAMPA | FL | | 09/18/2015 | | 581,236 | | | | | | | 3,449 | 3,449 | | | |
| EB1221060742 | PONTE VEDRA BEACH | FL | | 09/18/2015 | | 773,598 | | | | | | | 4,522 | 4,522 | | | |
| EB1221062495 | JACKSONVILLE BEACH | FL | | 11/20/2015 | | 458,050 | | | | | | | 4,394 | 4,394 | | | |
| EB1221062749 | PONTE VEDRA BEACH | FL | | 09/25/2015 | | 601,864 | | | | | | | 3,529 | 3,529 | | | |
| EB1221063073 | JACKSONVILLE | FL | | 09/25/2015 | | 1,132,464 | | | | | | | 6,876 | 6,876 | | | |
| EB1221063111 | PONTE VEDRA | FL | | 08/19/2016 | | 464,770 | | | | | | | 1,766 | 1,766 | | | |
| EB1221063483 | PONTE VEDRA BEACH | FL | | 08/07/2015 | | 605,627 | | | | | | | 3,768 | 3,768 | | | |
| EB1221063494 | SANTA ANA | CA | | 07/17/2015 | | 752,117 | | | | | | | 4,367 | 4,367 | | | |
| EB1221064120 | SAINT AUGUSTINE | FL | | 08/07/2015 | | 390,136 | | | | | | | 2,281 | 2,281 | | | |
| EB1221064452 | PONTE VEDRA BEACH | FL | | 11/20/2015 | | 294,570 | | | | | | | 1,718 | 1,718 | | | |
| EB1221064560 | SAINT AUGUSTINE | FL | | 12/18/2015 | | 624,345 | | | | | | | 2,416 | 2,416 | | | |
| EB1221064647 | ATLANTIC BEACH | FL | | 12/18/2015 | | 708,792 | | | | | | | 4,084 | 4,084 | | | |
| EB1221064680 | JACKSONVILLE | FL | | 11/20/2015 | | 967,567 | | | | | | | 5,659 | 5,659 | | | |
| EB1221064842 | FERNANDINA BEACH | FL | | 12/18/2015 | | 446,212 | | | | | | | 2,412 | 2,412 | | | |
| EB1221064860 | SAINT AUGUSTINE | FL | | 12/18/2015 | | 703,943 | | | | | | | 3,992 | 3,992 | | | |
| EB1221065631 | JACKSONVILLE | FL | | 12/18/2015 | | 398,384 | | | | | | | 2,352 | 2,352 | | | |
| EB1221065736 | JACKSONVILLE | FL | | 06/24/2016 | | 350,627 | | | | | | | 3,258 | 3,258 | | | |
| EB1221065773 | TOWN OF NOCATEE | FL | | 10/07/2016 | | 390,947 | | | | | | | 940 | 940 | | | |
| EB1221065863 | PONTE VEDRA BEACH | FL | | 06/24/2016 | | 486,256 | | | | | | | 2,911 | 2,911 | | | |
| EB1221066003 | JACKSONVILLE | FL | | 06/24/2016 | | 331,370 | | | | | | | 1,876 | 1,876 | | | |
| EB1221066087 | PONTE VEDRA BEACH | FL | | 06/24/2016 | | 480,763 | | | | | | | 2,614 | 2,614 | | | |
| EB1221066207 | JACKSONVILLE | FL | | 06/24/2016 | | 568,642 | | | | | | | 3,555 | 3,555 | | | |
| EB1221066755 | PONTE VEDRA BEACH | FL | | 08/19/2016 | | 592,650 | | | | | | | 3,462 | 3,462 | | | |
| EB1221066985 | JACKSONVILLE | FL | | 06/24/2016 | | 561,750 | | | | | | | 3,170 | 3,170 | | | |
| EB1221067634 | JACKSONVILLE | FL | | 08/19/2016 | | 406,346 | | | | | | | 14,940 | 14,940 | | | |
| EB1221067810 | PONTE VEDRA BEACH | FL | | 08/19/2016 | | 499,503 | | | | | | | 3,282 | 3,282 | | | |
| EB1221068366 | PONTE VEDRA BEA | FL | | 10/07/2016 | | 426,199 | | | | | | | 2,326 | 2,326 | | | |
| EB1221069102 | FERNANDINA BEACH | FL | | 12/16/2016 | | 314,157 | | | | | | | 14,008 | 14,008 | | | |
| EB1221070134 | ATLANTIC BEACH | FL | | 12/16/2016 | | 482,768 | | | | | | | 2,764 | 2,764 | | | |
| EB1222530047 | BOCA RATON | FL | | 08/07/2015 | | 857,122 | | | | | | | 5,155 | 5,155 | | | |
| EB1222530507 | MANHATTAN BEACH | CA | | 08/07/2015 | | 1,054,887 | | | | | | | 6,294 | 6,294 | | | |
| EB1222530963 | SAN FRANCISCO | CA | | 07/17/2015 | | 609,230 | | | | | | | 3,533 | 3,533 | | | |
| EB1222531331 | ALLEN | TX | | 08/07/2015 | | 613,404 | | | | | | | 2,402 | 2,402 | | | |
| EB1222531773 | WESTPORT | CT | | 08/07/2015 | | 561,766 | | | | | | | 3,593 | 3,593 | | | |
| EB1222531963 | SUNNY ISLES BEACH | FL | | 11/20/2015 | | 968,628 | | | | | | | 5,616 | 5,616 | | | |
| EB1222532516 | HIGHLANDS | NC | | 08/07/2015 | | 453,556 | | | | | | | 2,716 | 2,716 | | | |
| EB1222532592 | CHATHAM | MA | | 12/18/2015 | | 556,212 | | | | | | | 3,150 | 3,150 | | | |
| EB1222532600 | REDWOOD CITY | CA | | 08/07/2015 | | 789,560 | | | | | | | 5,915 | 5,915 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1222532623 | LA QUINTA | CA | | 06/24/2016 | | 444,067 | | | | | | | 2,578 | 2,578 | | | |
| EB1222532760 | KANEOHE | HI | | 08/07/2015 | | 618,904 | | | | | | | 5,691 | 5,691 | | | |
| EB1222532870 | MILTON | DE | | 12/18/2015 | | 503,796 | | | | | | | 4,216 | 4,216 | | | |
| EB1222534409 | MORRISTOWN | NJ | | 12/18/2015 | | 558,273 | | | | | | | 3,129 | 3,129 | | | |
| EB1222535686 | TENAFLY | NJ | | 12/18/2015 | | 505,755 | | | | | | | 3,701 | 3,701 | | | |
| EB1222535815 | FOSTER CITY | CA | | 10/12/2016 | | 509,928 | | | | | | | 2,844 | 2,844 | | | |
| EB1222535958 | NEW ORLEANS | LA | | 12/18/2015 | | 435,175 | | | | | | | 3,217 | 3,217 | | | |
| EB1222536927 | CHILMARK | MA | | 12/18/2015 | | 416,695 | | | | | | | 3,226 | 3,226 | | | |
| EB1222538558 | SAINT CHARLES | IL | | 06/24/2016 | | 522,553 | | | | | | | 3,035 | 3,035 | | | |
| EB1222539405 | BELLEVUE | WA | | 03/24/2016 | | 675,315 | | | | | | | 3,712 | 3,712 | | | |
| EB1222540366 | ALBANY | CA | | 10/12/2016 | | 539,487 | | | | | | | 1,971 | 1,971 | | | |
| EB1222541566 | SEATTLE | WA | | 08/19/2016 | | 586,167 | | | | | | | 3,296 | 3,296 | | | |
| EB1222543094 | RICHMOND | TX | | 10/12/2016 | | 431,879 | | | | | | | 2,501 | 2,501 | | | |
| EB1222545020 | SAN DIEGO | CA | | 08/17/2016 | | 578,554 | | | | | | | 3,309 | 3,309 | | | |
| EB1222545282 | FORT COLLINS | CO | | 08/17/2016 | | 432,307 | | | | | | | 2,467 | 2,467 | | | |
| EB1222546150 | CARLSBAD | CA | | 08/17/2016 | | 614,118 | | | | | | | 3,513 | 3,513 | | | |
| EB1222546556 | GLENDALE | CA | | 10/12/2016 | | 806,746 | | | | | | | 3,476 | 3,476 | | | |
| EB1222549417 | NASHVILLE | TN | | 12/16/2016 | | 418,224 | | | | | | | 6,515 | 6,515 | | | |
| EB1222550563 | LOS ANGELES | CA | | 12/16/2016 | | 730,337 | | | | | | | 4,144 | 4,144 | | | |
| EB1223005888 | MELBOURNE BEACH | FL | | 09/18/2015 | | 680,718 | | | | | | | 6,948 | 6,948 | | | |
| EB1223010400 | COCOA | FL | | 12/18/2015 | | 444,228 | | | | | | | 2,516 | 2,516 | | | |
| EB1223010541 | MELBOURNE | FL | | 06/24/2016 | | 188,994 | | | | | | | 12,377 | 12,377 | | | |
| EB1223010648 | MALABAR | FL | | 11/20/2015 | | 451,132 | | | | | | | 2,640 | 2,640 | | | |
| EB1223010671 | COCOA BEACH | FL | | 12/18/2015 | | 358,548 | | | | | | | 5,574 | 5,574 | | | |
| EB1223011816 | MELBOURNE | FL | | 06/24/2016 | | 539,500 | | | | | | | 3,064 | 3,064 | | | |
| EB1223011951 | MALABAR | FL | | 08/19/2016 | | 658,505 | | | | | | | 3,713 | 3,713 | | | |
| EB1223012170 | OAK HILL | VA | | 12/16/2016 | | 897,949 | | | | | | | 5,337 | 5,337 | | | |
| EB1223012229 | INDIALANTIC | FL | | 10/12/2016 | | 475,210 | | | | | | | 2,685 | 2,685 | | | |
| EB1223012725 | SATELLITE BEACH | FL | | 12/16/2016 | | 595,551 | | | | | | | 3,621 | 3,621 | | | |
| EB1223013138 | ORLANDO | FL | | 12/16/2016 | | 444,991 | | | | | | | 2,628 | 2,628 | | | |
| EB1224001529 | WINDERMERE | FL | | 08/17/2016 | | 1,019,373 | | | | | | | 5,968 | 5,968 | | | |
| EB1247002613 | BOCA RATON | FL | | 10/09/2015 | | 404,962 | | | | | | | 2,366 | 2,366 | | | |
| EB1247002648 | DAVIE | FL | | 07/17/2015 | | 385,545 | | | | | | | 1,550 | 1,550 | | | |
| EB1247002667 | DELRAY BEACH | FL | | 07/17/2015 | | 403,145 | | | | | | | 2,910 | 2,910 | | | |
| EB1247002743 | JUPITER | FL | | 12/18/2015 | | 1,243,983 | | | | | | | 7,994 | 7,994 | | | |
| EB1247002767 | BOCA RATON | FL | | 11/20/2015 | | 901,939 | | | | | | | 9,288 | 9,288 | | | |
| EB1247002781 | PARKLAND | FL | | 07/17/2015 | | 616,099 | | | | | | | 3,614 | 3,614 | | | |
| EB1247002803 | BOCA RATON | FL | | 07/17/2015 | | 481,484 | | | | | | | 3,235 | 3,235 | | | |
| EB1247002862 | BOCA RATON | FL | | 12/18/2015 | | 173,644 | | | | | | | 13,792 | 13,792 | | | |
| EB1247003086 | DAVIE | FL | | 12/18/2015 | | 412,077 | | | | | | | 3,004 | 3,004 | | | |
| EB1249002270 | NAPLES | FL | | 11/20/2015 | | 554,382 | | | | | | | 3,218 | 3,218 | | | |
| EB1249002396 | NAPLES | FL | | 06/24/2016 | | 496,394 | | | | | | | 2,831 | 2,831 | | | |
| EB1249002576 | NAPLES | FL | | 12/18/2015 | | 475,648 | | | | | | | 2,787 | 2,787 | | | |
| EB1249002805 | VENICE | FL | | 08/19/2016 | | 407,774 | | | | | | | 1,730 | 1,730 | | | |
| EB1249003192 | LAFAYETTE | CA | | 12/16/2016 | | 1,101,658 | | | | | | | 6,961 | 6,961 | | | |
| EB1249003388 | NAPLES | FL | | 12/16/2016 | | 907,256 | | | | | | | 5,134 | 5,134 | | | |
| EB1249003492 | SHELTER ISLAND | NY | | 12/16/2016 | | 772,707 | | | | | | | 4,330 | 4,330 | | | |
| EB1249003962 | NAPLES | FL | | 12/16/2016 | | 426,662 | | | | | | | 1,634 | 1,634 | | | |
| EB1249003968 | PUNTA GORDA | FL | | 12/16/2016 | | 711,321 | | | | | | | 7,497 | 7,497 | | | |
| EB1259000771 | AVON | CO | | 07/30/2015 | | 372,484 | | | | | | | 2,692 | 2,692 | | | |
| EB1259000940 | TELLURIDE | CO | | 10/09/2015 | | 904,734 | | | | | | | 5,337 | 5,337 | | | |
| EB1259001254 | VAIL | CO | | 09/25/2015 | | 1,161,126 | | | | | | | 6,844 | 6,844 | | | |
| EB1259001331 | AVON | CO | | 07/17/2015 | | 485,495 | | | | | | | 2,827 | 2,827 | | | |
| EB1259001363 | ASPEN | CO | | 08/07/2015 | | 923,430 | | | | | | | 5,489 | 5,489 | | | |
| EB1259001421 | EDWARDS | CO | | 08/07/2015 | | 646,171 | | | | | | | 3,946 | 3,946 | | | |
| EB1259001468 | EDWARDS | CO | | 08/07/2015 | | 462,998 | | | | | | | 1,962 | 1,962 | | | |
| EB1259001548 | EAGLE | CO | | 12/18/2015 | | 400,616 | | | | | | | 2,307 | 2,307 | | | |
| EB1259001805 | STEAMBOAT SPRINGS | CO | | 12/18/2015 | | 545,140 | | | | | | | 3,124 | 3,124 | | | |
| EB1259001827 | PARK CITY | UT | | 12/18/2015 | | 495,023 | | | | | | | 2,906 | 2,906 | | | |
| EB1259002143 | MINTURN | CO | | 06/24/2016 | | 1,142,476 | | | | | | | 6,516 | 6,516 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1259002243 | ASPEN | CO | | 08/19/2016 | | 1,830,670 | | | | | | | 13,523 | 13,523 | | | |
| EB1259002337 | PARK CITY | UT | | 08/19/2016 | | 414,976 | | | | | | | 2,345 | 2,345 | | | |
| EB1259002374 | WASHINGTON | DC | | 08/19/2016 | | 467,308 | | | | | | | 2,641 | 2,641 | | | |
| EB1259002723 | NAPERVILLE | IL | | 12/16/2016 | | 427,463 | | | | | | | 2,553 | 2,553 | | | |
| EB1259002799 | MOUNTAIN VILLAGE | CO | | 12/16/2016 | | 700,176 | | | | | | | 3,920 | 3,920 | | | |
| EB1259002866 | ROCKVILLE | MD | | 12/16/2016 | | 607,912 | | | | | | | 4,113 | 4,113 | | | |
| EB1259002907 | EAGLE | CO | | 12/16/2016 | | 550,169 | | | | | | | 3,165 | 3,165 | | | |
| EB1259002939 | AVON | CO | | 12/16/2016 | | 648,922 | | | | | | | 3,525 | 3,525 | | | |
| EB1341001587 | PARKLAND | FL | | 12/18/2015 | | 405,030 | | | | | | | 1,667 | 1,667 | | | |
| EB1341001635 | PARKLAND | FL | | 12/18/2015 | | 642,764 | | | | | | | 3,773 | 3,773 | | | |
| EB1341001770 | PARKLAND | FL | | 12/18/2015 | | 497,707 | | | | | | | 3,010 | 3,010 | | | |
| EB1341001773 | DAVIE | FL | | 12/18/2015 | | 551,162 | | | | | | | 3,201 | 3,201 | | | |
| EB1341001869 | DELRAY BEACH | FL | | 12/16/2016 | | 693,686 | | | | | | | 3,972 | 3,972 | | | |
| EB1349001031 | MIAMI | FL | | 12/18/2015 | | 408,653 | | | | | | | 2,302 | 2,302 | | | |
| EB1351002030 | NEW YORK | NY | | 07/30/2015 | | 671,668 | | | | | | | 4,085 | 4,085 | | | |
| EB1351002305 | EAST MEADOW | NY | | 07/30/2015 | | 377,698 | | | | | | | 3,163 | 3,163 | | | |
| EB1351002469 | ROSLYN | NY | | 09/18/2015 | | 696,410 | | | | | | | 2,668 | 2,668 | | | |
| EB1351002957 | BROOKLYN | NY | | 10/09/2015 | | 523,646 | | | | | | | 3,564 | 3,564 | | | |
| EB1351003190 | BROOKLYN | NY | | 08/07/2015 | | 849,884 | | | | | | | 4,955 | 4,955 | | | |
| EB1351003265 | NEW YORK | NY | | 10/09/2015 | | 613,589 | | | | | | | 8,993 | 8,993 | | | |
| EB1351003327 | BROOKLYN | NY | | 08/07/2015 | | 1,069,994 | | | | | | | 6,091 | 6,091 | | | |
| EB1351003524 | NEW YORK | NY | | 11/20/2015 | | 773,131 | | | | | | | 4,603 | 4,603 | | | |
| EB1351003600 | BROOKLYN HEIGHTS | NY | | 11/20/2015 | | 557,346 | | | | | | | 3,668 | 3,668 | | | |
| EB1351003611 | NEW YORK | NY | | 07/17/2015 | | 472,179 | | | | | | | 2,833 | 2,833 | | | |
| EB1351003676 | NEW YORK | NY | | 11/20/2015 | | 394,947 | | | | | | | 2,363 | 2,363 | | | |
| EB1351003762 | SOUTH ORANGE | NJ | | 10/09/2015 | | 535,650 | | | | | | | 3,296 | 3,296 | | | |
| EB1351003774 | NEW YORK | NY | | 11/20/2015 | | 533,117 | | | | | | | 4,484 | 4,484 | | | |
| EB1351003811 | MANHASSET | NY | | 08/07/2015 | | 1,111,941 | | | | | | | 7,100 | 7,100 | | | |
| EB1351003819 | LONG ISLAND CITY | NY | | 10/09/2015 | | 349,912 | | | | | | | 5,841 | 5,841 | | | |
| EB1351003847 | NEW YORK | NY | | 11/20/2015 | | 1,400,893 | | | | | | | 8,339 | 8,339 | | | |
| EB1351003899 | NEW YORK | NY | | 12/18/2015 | | 1,299,095 | | | | | | | 7,315 | 7,315 | | | |
| EB1351003905 | NEW YORK | NY | | 08/07/2015 | | 518,980 | | | | | | | 3,011 | 3,011 | | | |
| EB1351003915 | NEW YORK | NY | | 12/18/2015 | | 1,014,110 | | | | | | | 5,953 | 5,953 | | | |
| EB1351003930 | NEW YORK | NY | | 11/20/2015 | | 2,458,421 | | | | | | | 22,184 | 22,184 | | | |
| EB1351004009 | MONROE TOWNSHIP | NJ | | 11/20/2015 | | 509,208 | | | | | | | 2,911 | 2,911 | | | |
| EB1351004102 | NEW YORK | NY | | 10/12/2016 | | 674,167 | | | | | | | 3,721 | 3,721 | | | |
| EB1351004168 | TRURO | MA | | 12/18/2015 | | 436,363 | | | | | | | 2,442 | 2,442 | | | |
| EB1351004235 | HOWARD BEACH | NY | | 12/18/2015 | | 397,300 | | | | | | | 2,276 | 2,276 | | | |
| EB1351004344 | NEW YORK | NY | | 11/20/2015 | | 882,119 | | | | | | | 5,187 | 5,187 | | | |
| EB1351004353 | NEW YORK | NY | | 12/18/2015 | | 1,172,438 | | | | | | | 6,599 | 6,599 | | | |
| EB1351004418 | GARDEN CITY | NY | | 12/18/2015 | | 732,464 | | | | | | | 4,293 | 4,293 | | | |
| EB1351004649 | BROOKLYN | NY | | 06/24/2016 | | 696,121 | | | | | | | 4,122 | 4,122 | | | |
| EB1351004683 | BELLMORE | NY | | 06/24/2016 | | 595,490 | | | | | | | 30,213 | 30,213 | | | |
| EB1351004817 | STATEN ISLAND | NY | | 08/19/2016 | | 783,424 | | | | | | | 2,833 | 2,833 | | | |
| EB1351005094 | NEW YORK | NY | | 06/24/2016 | | 937,258 | | | | | | | 5,376 | 5,376 | | | |
| EB1351005144 | NEW YORK | NY | | 08/19/2016 | | 1,757,105 | | | | | | | 9,929 | 9,929 | | | |
| EB1351005342 | NEW YORK | NY | | 08/19/2016 | | 609,209 | | | | | | | 3,998 | 3,998 | | | |
| EB1351005791 | ARLINGTON | VA | | 12/16/2016 | | 620,023 | | | | | | | 3,502 | 3,502 | | | |
| EB1351005922 | PLAINVIEW | NY | | 12/16/2016 | | 424,658 | | | | | | | 2,559 | 2,559 | | | |
| EB1352003839 | REMSENBURG | NY | | 07/17/2015 | | 902,103 | | | | | | | 5,256 | 5,256 | | | |
| EB1352003843 | HAMPTON BAYS | NY | | 07/17/2015 | | 1,785,572 | | | | | | | 10,458 | 10,458 | | | |
| EB1352003934 | SETAUKET | NY | | 11/20/2015 | | 462,864 | | | | | | | 2,673 | 2,673 | | | |
| EB1352004188 | QUIOGUE | NY | | 12/18/2015 | | 900,855 | | | | | | | 5,162 | 5,162 | | | |
| EB1352004264 | STONY BROOK | NY | | 12/18/2015 | | 747,519 | | | | | | | 5,803 | 5,803 | | | |
| EB1352004267 | LARCHMONT | NY | | 12/18/2015 | | 945,434 | | | | | | | 7,390 | 7,390 | | | |
| EB1352004379 | DOUGLASTON | NY | | 06/24/2016 | | 932,861 | | | | | | | 5,226 | 5,226 | | | |
| EB1352004398 | HOBOKEN | NJ | | 06/24/2016 | | 484,105 | | | | | | | 4,836 | 4,836 | | | |
| EB1352004646 | LLOYD HARBOR | NY | | 08/19/2016 | | 631,222 | | | | | | | 3,652 | 3,652 | | | |
| EB1353003184 | MOUNT ARLINGTON | NJ | | 12/18/2015 | | 808,328 | | | | | | | 4,837 | 4,837 | | | |
| EB1353003379 | BRIDGEWATER | NJ | | 12/18/2015 | | 393,768 | | | | | | | 2,330 | 2,330 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1353003620 | MIDDLETOWN | NJ | | 07/30/2015 | | 540,445 | | | | | | | 3,281 | 3,281 | | | |
| EB1353004490 | BOONTON TOWNSHIP | NJ | | 10/09/2015 | | 615,112 | | | | | | | 6,136 | 6,136 | | | |
| EB1353004683 | MENDHAM | NJ | | 08/07/2015 | | 542,741 | | | | | | | 5,161 | 5,161 | | | |
| EB1353004874 | RANDOLPH | NJ | | 08/07/2015 | | 522,295 | | | | | | | 2,075 | 2,075 | | | |
| EB1353005038 | AUSTIN | TX | | 08/07/2015 | | 547,452 | | | | | | | 3,218 | 3,218 | | | |
| EB1353005061 | SUMMIT | NJ | | 07/17/2015 | | 1,010,672 | | | | | | | 4,085 | 4,085 | | | |
| EB1353005122 | DENVILLE | NJ | | 12/18/2015 | | 602,562 | | | | | | | 3,412 | 3,412 | | | |
| EB1353005230 | ALBERTSON | NY | | 11/20/2015 | | 336,726 | | | | | | | 2,712 | 2,712 | | | |
| EB1353005260 | CEDAR KNOLLS | NJ | | 12/18/2015 | | 580,473 | | | | | | | 3,270 | 3,270 | | | |
| EB1353005303 | CRANFORD | NJ | | 12/18/2015 | | 802,103 | | | | | | | 4,767 | 4,767 | | | |
| EB1353006638 | MADISON | NJ | | 12/16/2016 | | 412,672 | | | | | | | 2,368 | 2,368 | | | |
| EB1353006687 | TOWACO | NJ | | 12/16/2016 | | 660,219 | | | | | | | 4,006 | 4,006 | | | |
| EB1354007606 | ARDSLEY | NY | | 07/30/2015 | | 410,272 | | | | | | | 2,487 | 2,487 | | | |
| EB1354012258 | RIVERSIDE | CT | | 11/20/2015 | | 580,915 | | | | | | | 3,304 | 3,304 | | | |
| EB1357000557 | BROOKLINE | MA | | 07/17/2015 | | 690,870 | | | | | | | 4,119 | 4,119 | | | |
| EB1357000692 | NEWTON | MA | | 11/20/2015 | | 786,869 | | | | | | | 4,544 | 4,544 | | | |
| EB1357000849 | MARSHFIELD | MA | | 12/18/2015 | | 401,061 | | | | | | | 4,270 | 4,270 | | | |
| EB1357000907 | BEDFORD | MA | | 12/18/2015 | | 477,370 | | | | | | | 2,871 | 2,871 | | | |
| EB1357000940 | NEWTON | MA | | 10/12/2016 | | 536,645 | | | | | | | 3,648 | 3,648 | | | |
| EB1357000968 | LEXINGTON | MA | | 06/24/2016 | | 1,526,085 | | | | | | | 8,711 | 8,711 | | | |
| EB1357000970 | UPTON | MA | | 06/24/2016 | | 403,908 | | | | | | | 2,448 | 2,448 | | | |
| EB1357000975 | SOUTHBOROUGH | MA | | 08/19/2016 | | 901,979 | | | | | | | 5,361 | 5,361 | | | |
| EB1357001084 | BROOKLINE | MA | | 08/19/2016 | | 686,918 | | | | | | | 3,975 | 3,975 | | | |
| EB1357001173 | BROOKLINE | MA | | 12/16/2016 | | 597,607 | | | | | | | 3,616 | 3,616 | | | |
| EB1365004217 | LUCAS | TX | | 09/18/2015 | | 691,573 | | | | | | | 4,108 | 4,108 | | | |
| EB1367010379 | SAN DIEGO | CA | | 11/20/2015 | | 939,020 | | | | | | | 5,711 | 5,711 | | | |
| EB1367010707 | MANHATTAN BEACH | CA | | 10/09/2015 | | 1,217,845 | | | | | | | 7,493 | 7,493 | | | |
| EB1367010906 | SAN DIEGO | CA | | 08/07/2015 | | 430,855 | | | | | | | 2,685 | 2,685 | | | |
| EB1367011253 | VALLEY CENTER | CA | | 08/07/2015 | | 424,275 | | | | | | | 2,496 | 2,496 | | | |
| EB1367011403 | SAN DIEGO | CA | | 03/24/2016 | | 490,267 | | | | | | | 2,824 | 2,824 | | | |
| EB1367011870 | CARLSBAD | CA | | 03/24/2016 | | 837,502 | | | | | | | 6,271 | 6,271 | | | |
| EB1367012826 | SAN DIEGO | CA | | 03/24/2016 | | 550,260 | | | | | | | 3,179 | 3,179 | | | |
| EB1367013146 | CARLSBAD | CA | | 03/24/2016 | | 485,600 | | | | | | | 2,797 | 2,797 | | | |
| EB1367013902 | SCOTTSDALE | AZ | | 08/19/2016 | | 538,819 | | | | | | | 5,249 | 5,249 | | | |
| EB1367014011 | NEWPORT BEACH | CA | | 10/12/2016 | | 1,215,724 | | | | | | | 8,123 | 8,123 | | | |
| EB1367014476 | SAN DIEGO | CA | | 08/17/2016 | | 708,668 | | | | | | | 4,223 | 4,223 | | | |
| EB1367014488 | SAN DIEGO | CA | | 08/17/2016 | | 690,739 | | | | | | | 4,058 | 4,058 | | | |
| EB1367014513 | VISTA | CA | | 10/12/2016 | | 549,182 | | | | | | | 3,277 | 3,277 | | | |
| EB1367014620 | CARLSBAD | CA | | 08/17/2016 | | 719,621 | | | | | | | 4,234 | 4,234 | | | |
| EB1367014748 | CARLSBAD | CA | | 08/17/2016 | | 625,352 | | | | | | | 3,577 | 3,577 | | | |
| EB1367015025 | SAN DIEGO | CA | | 08/17/2016 | | 842,540 | | | | | | | 4,819 | 4,819 | | | |
| EB1367015277 | SAN DIEGO | CA | | 12/16/2016 | | 584,372 | | | | | | | 3,279 | 3,279 | | | |
| EB1367015328 | CARLSBAD | CA | | 12/16/2016 | | 456,454 | | | | | | | 9,808 | 9,808 | | | |
| EB1369002397 | SARASOTA | FL | | 07/17/2015 | | 453,345 | | | | | | | 2,771 | 2,771 | | | |
| EB1369002572 | SARASOTA | FL | | 12/18/2015 | | 489,354 | | | | | | | 2,703 | 2,703 | | | |
| EB1369002632 | USEPPA ISLAND | FL | | 12/18/2015 | | 543,616 | | | | | | | 3,646 | 3,646 | | | |
| EB1369003121 | SARASOTA | FL | | 08/19/2016 | | 449,178 | | | | | | | 2,662 | 2,662 | | | |
| EB1369003362 | SAN FRANCISCO | CA | | 10/07/2016 | | 791,807 | | | | | | | 2,943 | 2,943 | | | |
| EB1369003522 | SARASOTA | FL | | 12/16/2016 | | 488,987 | | | | | | | 1,788 | 1,788 | | | |
| EB1369003702 | LAKEWOOD RANCH | FL | | 12/16/2016 | | 813,716 | | | | | | | 5,115 | 5,115 | | | |
| EB1371004891 | CHATHAM | NJ | | 11/20/2015 | | 493,722 | | | | | | | 3,856 | 3,856 | | | |
| EB1371005172 | FAIRFAX | VA | | 08/07/2015 | | 414,332 | | | | | | | 1,667 | 1,667 | | | |
| EB1371005596 | ASHBURN | VA | | 11/20/2015 | | 467,451 | | | | | | | 2,685 | 2,685 | | | |
| EB1373010395 | CHEVY CHASE | MD | | 08/07/2015 | | 525,333 | | | | | | | 3,063 | 3,063 | | | |
| EB1373010876 | NORWALK | CT | | 12/18/2015 | | 679,396 | | | | | | | 4,142 | 4,142 | | | |
| EB1373011773 | BRONX | NY | | 11/20/2015 | | 696,833 | | | | | | | 2,660 | 2,660 | | | |
| EB1380002340 | MOUNTAIN LAKES | NJ | | 12/18/2015 | | 608,298 | | | | | | | 2,333 | 2,333 | | | |
| EB1380003155 | LAVALLETTE | NJ | | 12/16/2016 | | 723,154 | | | | | | | 4,120 | 4,120 | | | |
| EB1381009632 | LINWOOD | NJ | | 08/07/2015 | | 430,832 | | | | | | | 1,707 | 1,707 | | | |
| EB1381010081 | LOWER GWYNEDD | PA | | 12/18/2015 | | 446,776 | | | | | | | 4,360 | 4,360 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1381010210 | PHILADELPHIA | PA | | 12/18/2015 | | 597,629 | | | | | | | 3,577 | 3,577 | | | |
| EB1381010223 | MOORESTOWN | NJ | | 06/24/2016 | | 609,650 | | | | | | | 4,785 | 4,785 | | | |
| EB1381010364 | MARGATE CITY | NJ | | 06/24/2016 | | 1,371,105 | | | | | | | 7,760 | 7,760 | | | |
| EB1382002217 | SAN DIEGO | CA | | 12/18/2015 | | 637,186 | | | | | | | 3,794 | 3,794 | | | |
| EB1382002319 | SAN MARCOS | CA | | 07/30/2015 | | 429,021 | | | | | | | 1,731 | 1,731 | | | |
| EB1382002656 | CARDIFF BY THE SEA | CA | | 09/25/2015 | | 922,060 | | | | | | | 5,313 | 5,313 | | | |
| EB1382002751 | DEL MAR | CA | | 07/17/2015 | | 342,870 | | | | | | | 6,133 | 6,133 | | | |
| EB1382002787 | RANCHO SANTA FE | CA | | 07/17/2015 | | 876,152 | | | | | | | 5,115 | 5,115 | | | |
| EB1382002872 | SAN DIEGO | CA | | 03/24/2016 | | 590,340 | | | | | | | 3,492 | 3,492 | | | |
| EB1382002930 | SAN DIEGO | CA | | 06/24/2016 | | 581,755 | | | | | | | 3,200 | 3,200 | | | |
| EB1382003035 | WALNUT CREEK | CA | | 03/24/2016 | | 586,057 | | | | | | | 7,154 | 7,154 | | | |
| EB1382003063 | BOULDER | CO | | 06/24/2016 | | 492,774 | | | | | | | 2,802 | 2,802 | | | |
| EB1382003174 | FRESNO | CA | | 12/16/2016 | | 804,330 | | | | | | | 4,433 | 4,433 | | | |
| EB1382003273 | PHOENIX | AZ | | 12/16/2016 | | 509,934 | | | | | | | | | | | |
| EB1382003292 | AUSTIN | TX | | 12/16/2016 | | 508,362 | | | | | | | 2,911 | 2,911 | | | |
| EB1382003306 | RANCHO PALOS VERDES | CA | | 12/16/2016 | | 807,476 | | | | | | | 4,645 | 4,645 | | | |
| EB1382003322 | REDONDO BEACH | CA | | 12/16/2016 | | 490,668 | | | | | | | 2,902 | 2,902 | | | |
| EB1386000417 | OAK HILL | VA | | 11/20/2015 | | 509,735 | | | | | | | 2,928 | 2,928 | | | |
| EB1386000486 | ARLINGTON | VA | | 12/18/2015 | | 428,836 | | | | | | | 2,470 | 2,470 | | | |
| EB1387006392 | ROSLYN | NY | | 09/18/2015 | | 898,769 | | | | | | | 5,339 | 5,339 | | | |
| EB1389003067 | RICHBORO | PA | | 12/18/2015 | | 391,045 | | | | | | | 2,324 | 2,324 | | | |
| EB1389003979 | PHILADELPHIA | PA | | 12/18/2015 | | 408,386 | | | | | | | 3,401 | 3,401 | | | |
| EB1389004187 | HOLLAND | PA | | 12/18/2015 | | 419,034 | | | | | | | 3,356 | 3,356 | | | |
| EB1389004258 | COLLEGEVILLE | PA | | 06/24/2016 | | 416,926 | | | | | | | 2,874 | 2,874 | | | |
| EB1389004582 | PHILADELPHIA | PA | | 08/19/2016 | | 424,730 | | | | | | | 2,436 | 2,436 | | | |
| EB1393005777 | NEWTOWN | CT | | 09/18/2015 | | 464,157 | | | | | | | 3,489 | 3,489 | | | |
| EB1393006607 | STAMFORD | CT | | 12/18/2015 | | 379,892 | | | | | | | 2,265 | 2,265 | | | |
| EB1393008998 | BROOKLYN | NY | | 06/24/2016 | | 644,915 | | | | | | | 3,699 | 3,699 | | | |
| EB1393009198 | MOUNT LAUREL | NJ | | 08/19/2016 | | 455,707 | | | | | | | 2,624 | 2,624 | | | |
| EB1393009862 | IRVINGTON | NY | | 12/16/2016 | | 896,964 | | | | | | | 5,280 | 5,280 | | | |
| EB1395005332 | WALPOLE | MA | | 12/18/2015 | | 388,421 | | | | | | | 2,332 | 2,332 | | | |
| EB1400000584 | GILBERT | AZ | | 09/18/2015 | | 704,502 | | | | | | | 4,185 | 4,185 | | | |
| EB1400001316 | SCOTTSDALE | AZ | | 12/18/2015 | | 530,379 | | | | | | | 3,157 | 3,157 | | | |
| EB1400001351 | PEORIA | AZ | | 09/18/2015 | | 683,629 | | | | | | | 6,745 | 6,745 | | | |
| EB1400001470 | SCOTTSDALE | AZ | | 07/30/2015 | | 721,017 | | | | | | | 5,787 | 5,787 | | | |
| EB1400002166 | PHOENIX | AZ | | 09/25/2015 | | 779,265 | | | | | | | 4,475 | 4,475 | | | |
| EB1400002540 | PHOENIX | AZ | | 10/09/2015 | | 620,310 | | | | | | | 3,728 | 3,728 | | | |
| EB1400002998 | SCOTTSDALE | AZ | | 08/19/2016 | | 938,608 | | | | | | | 5,100 | 5,100 | | | |
| EB1400003015 | PHOENIX | AZ | | 12/18/2015 | | 832,247 | | | | | | | 4,841 | 4,841 | | | |
| EB1400003141 | FLAGSTAFF | AZ | | 12/18/2015 | | 434,174 | | | | | | | 3,861 | 3,861 | | | |
| EB1400003231 | PHOENIX | AZ | | 06/24/2016 | | 1,139,902 | | | | | | | 6,244 | 6,244 | | | |
| EB1400003481 | CAVE CREEK | AZ | | 06/24/2016 | | 464,421 | | | | | | | 2,649 | 2,649 | | | |
| EB1400003619 | CAVE CREEK | AZ | | 08/19/2016 | | 522,934 | | | | | | | 2,887 | 2,887 | | | |
| EB1400003749 | CAVE CREEK | AZ | | 08/19/2016 | | 488,257 | | | | | | | 2,811 | 2,811 | | | |
| EB1400003819 | FLAGSTAFF | AZ | | 10/12/2016 | | 405,781 | | | | | | | 2,367 | 2,367 | | | |
| EB1400003822 | WEST HOLLYWOOD | CA | | 12/16/2016 | | 392,495 | | | | | | | 2,908 | 2,908 | | | |
| EB1400004234 | PHOENIX | AZ | | 12/16/2016 | | 609,318 | | | | | | | 3,488 | 3,488 | | | |
| EB1400004257 | SCOTTSDALE | AZ | | 12/16/2016 | | 848,870 | | | | | | | 4,737 | 4,737 | | | |
| EB1518004686 | MECHANICSBURG | PA | | 12/18/2015 | | 693,800 | | | | | | | 3,764 | 3,764 | | | |
| EB1518005224 | LOS RANCHOS DE ALBUQ | NM | | 12/18/2015 | | 1,321,344 | | | | | | | 8,930 | 8,930 | | | |
| EB1538115814 | CINCINNATI | OH | | 12/18/2015 | | 836,971 | | | | | | | 5,338 | 5,338 | | | |
| EB1538513177 | CARMEL VALLEY | CA | | 12/18/2015 | | 855,509 | | | | | | | 5,091 | 5,091 | | | |
| EB1538516620 | HOUSTON | TX | | 07/30/2015 | | 448,079 | | | | | | | 2,687 | 2,687 | | | |
| EB1538529345 | NORTH BARRINGTON | IL | | 08/07/2015 | | 538,203 | | | | | | | 3,286 | 3,286 | | | |
| EB1538531325 | ALISO VIEJO | CA | | 11/20/2015 | | 573,647 | | | | | | | 3,489 | 3,489 | | | |
| EB1538541301 | KAMAS | UT | | 08/19/2016 | | 885,373 | | | | | | | 3,393 | 3,393 | | | |
| EB1538542524 | HOUSTON | TX | | 12/16/2016 | | 99,588 | | | | | | | 33,418 | 33,418 | | | |
| EB1540091604 | NEWTOWN SQUARE | PA | | 09/18/2015 | | 710,862 | | | | | | | 4,200 | 4,200 | | | |
| EB1540091681 | JAMAICA | NY | | 09/18/2015 | | 662,198 | | | | | | | 3,926 | 3,926 | | | |
| EB1540092401 | NEWTON SQUARE | PA | | 10/09/2015 | | 1,134,180 | | | | | | | 6,609 | 6,609 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1540092407 | NEW YORK | NY | | 10/09/2015 | | 916,120 | | | | | | | 8,914 | 8,914 | | | |
| EB1540092432 | ELLICOTT CITY | MD | | 08/07/2015 | | 598,557 | | | | | | | 3,419 | 3,419 | | | |
| EB1540092761 | PHILADELPHIA | PA | | 12/18/2015 | | 674,526 | | | | | | | 3,687 | 3,687 | | | |
| EB1540092773 | MCKEES ROCK | PA | | 09/25/2015 | | 363,211 | | | | | | | 7,542 | 7,542 | | | |
| EB1540092775 | MARS | PA | | 09/25/2015 | | 533,150 | | | | | | | 6,412 | 6,412 | | | |
| EB1540092791 | CANONSBURG | PA | | 10/09/2015 | | 472,297 | | | | | | | 4,015 | 4,015 | | | |
| EB1540092827 | GARNET VALLEY | PA | | 10/09/2015 | | 488,102 | | | | | | | 3,074 | 3,074 | | | |
| EB1540092836 | BOTHELL | WA | | 10/09/2015 | | 537,910 | | | | | | | 6,768 | 6,768 | | | |
| EB1540092861 | CENTER VALLEY | PA | | 12/18/2015 | | 513,370 | | | | | | | 3,126 | 3,126 | | | |
| EB1540092931 | ASHBURN | VA | | 12/18/2015 | | 535,478 | | | | | | | 3,011 | 3,011 | | | |
| EB1540092960 | HOLLISTON | MA | | 06/24/2016 | | 493,782 | | | | | | | 6,555 | 6,555 | | | |
| EB1540093049 | NAPLES | FL | | 10/09/2015 | | 1,252,399 | | | | | | | 12,085 | 12,085 | | | |
| EB1540093068 | WARRINGTON | PA | | 11/20/2015 | | 510,484 | | | | | | | 4,142 | 4,142 | | | |
| EB1540093070 | POTTSTOWN | PA | | 10/09/2015 | | 461,498 | | | | | | | 1,803 | 1,803 | | | |
| EB1540093085 | WINDERMERE | FL | | 11/20/2015 | | 641,000 | | | | | | | 5,577 | 5,577 | | | |
| EB1540093090 | PITTSBURGH | PA | | 12/18/2015 | | 467,229 | | | | | | | 35,979 | 35,979 | | | |
| EB1540093103 | ARLINGTON | VA | | 10/09/2015 | | 587,087 | | | | | | | 7,470 | 7,470 | | | |
| EB1540093115 | SANIBEL | FL | | 10/09/2015 | | 492,713 | | | | | | | 3,927 | 3,927 | | | |
| EB1540093119 | WILMINGTON | DE | | 12/18/2015 | | 535,128 | | | | | | | 79,431 | 79,431 | | | |
| EB1540093146 | JENKS | OK | | 09/25/2015 | | 424,731 | | | | | | | 10,863 | 10,863 | | | |
| EB1540093153 | WHITE STONE | VA | | 08/07/2015 | | 514,150 | | | | | | | 4,454 | 4,454 | | | |
| EB1540093154 | CANTON | MA | | 10/07/2016 | | 631,949 | | | | | | | 2,270 | 2,270 | | | |
| EB1540093158 | CARY | NC | | 08/07/2015 | | 507,505 | | | | | | | 5,937 | 5,937 | | | |
| EB1540093166 | MOSLEY | VA | | 11/20/2015 | | 433,232 | | | | | | | 2,476 | 2,476 | | | |
| EB1540093178 | MARS | PA | | 09/25/2015 | | 620,764 | | | | | | | 6,048 | 6,048 | | | |
| EB1540093211 | SHARON | MA | | 10/09/2015 | | 538,895 | | | | | | | 3,164 | 3,164 | | | |
| EB1540093222 | LAKEWOOD RANCH | FL | | 08/07/2015 | | 483,582 | | | | | | | 3,998 | 3,998 | | | |
| EB1540093224 | FALLS CHURCH | VA | | 08/07/2015 | | 606,902 | | | | | | | 3,575 | 3,575 | | | |
| EB1540093238 | CHANTILLY | VA | | 08/07/2015 | | 600,888 | | | | | | | 3,927 | 3,927 | | | |
| EB1540093286 | WILLIAMSBURG | VA | | 08/07/2015 | | 810,854 | | | | | | | 5,691 | 5,691 | | | |
| EB1540093287 | GLASTONBURY | CT | | 06/24/2016 | | 586,284 | | | | | | | 3,232 | 3,232 | | | |
| EB1540093290 | SWARTHMORE | PA | | 08/07/2015 | | 434,002 | | | | | | | 3,001 | 3,001 | | | |
| EB1540093300 | CANONSBURG | PA | | 08/07/2015 | | 481,670 | | | | | | | 2,817 | 2,817 | | | |
| EB1540093310 | EAST GREENWICH | RI | | 08/07/2015 | | 397,815 | | | | | | | 2,338 | 2,338 | | | |
| EB1540093346 | WINCHESTER | MA | | 08/07/2015 | | 603,676 | | | | | | | 3,456 | 3,456 | | | |
| EB1540093368 | PLYMOUTH | MN | | 11/20/2015 | | 227,889 | | | | | | | 17,441 | 17,441 | | | |
| EB1540093370 | SPANISH FORT | AL | | 08/07/2015 | | 406,202 | | | | | | | 1,591 | 1,591 | | | |
| EB1540093412 | CHANTILLY | VA | | 11/20/2015 | | 921,155 | | | | | | | 7,325 | 7,325 | | | |
| EB1540093419 | NAPLES | FL | | 10/09/2015 | | 590,580 | | | | | | | 4,084 | 4,084 | | | |
| EB1540093571 | FRISCO | TX | | 06/24/2016 | | 690,180 | | | | | | | 5,492 | 5,492 | | | |
| EB1540093754 | ENGLEWOOD | FL | | 12/18/2015 | | 1,112,829 | | | | | | | 6,004 | 6,004 | | | |
| EB1540093775 | KATY | TX | | 12/18/2015 | | 529,089 | | | | | | | 2,990 | 2,990 | | | |
| EB1540093776 | BLUFFTON | SC | | 12/18/2015 | | 539,912 | | | | | | | 3,168 | 3,168 | | | |
| EB1540093780 | ANDOVER | MA | | 12/18/2015 | | 813,561 | | | | | | | 4,583 | 4,583 | | | |
| EB1540093798 | GLEN ALLEN | VA | | 08/19/2016 | | 471,647 | | | | | | | 3,083 | 3,083 | | | |
| EB1540093807 | PALMETTO BAY | FL | | 12/18/2015 | | 306,272 | | | | | | | 4,379 | 4,379 | | | |
| EB1540093846 | HARLEYSVILLE | PA | | 12/18/2015 | | 480,877 | | | | | | | 2,769 | 2,769 | | | |
| EB1540093863 | NEWTOWN SQUARE | PA | | 08/17/2016 | | 734,962 | | | | | | | 4,860 | 4,860 | | | |
| EB1540094013 | MARS | PA | | 12/18/2015 | | 537,761 | | | | | | | 11,283 | 11,283 | | | |
| EB1540094121 | CLARKSVILLE | MD | | 06/24/2016 | | 866,628 | | | | | | | 8,066 | 8,066 | | | |
| EB1540094137 | MARTINEZ | CA | | 06/24/2016 | | 1,133,772 | | | | | | | 6,379 | 6,379 | | | |
| EB1540094189 | WARRINGTON | PA | | 08/19/2016 | | 495,739 | | | | | | | 4,650 | 4,650 | | | |
| EB1540094196 | WINTER PARK | FL | | 06/24/2016 | | 997,903 | | | | | | | 7,645 | 7,645 | | | |
| EB1540094216 | CHANTILLY | VA | | 12/16/2016 | | 601,082 | | | | | | | 3,853 | 3,853 | | | |
| EB1540094221 | INDIALANTIC | FL | | 06/24/2016 | | 474,752 | | | | | | | 11,590 | 11,590 | | | |
| EB1540094291 | HADDONFIELD | NJ | | 06/24/2016 | | 721,301 | | | | | | | 4,664 | 4,664 | | | |
| EB1540094353 | NEW YORK | NY | | 08/19/2016 | | 871,744 | | | | | | | 4,755 | 4,755 | | | |
| EB1540094354 | SAN DIEGO | CA | | 10/12/2016 | | 714,591 | | | | | | | 3,772 | 3,772 | | | |
| EB1540094366 | AVON | NC | | 08/19/2016 | | 474,003 | | | | | | | 5,397 | 5,397 | | | |
| EB1540094368 | INDIALANTIC | FL | | 08/19/2016 | | 720,214 | | | | | | | 5,147 | 5,147 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1540094372 | DALLAS | TX | | 08/19/2016 | | 1,031,822 | | | | | | | 5,964 | 5,964 | | | |
| EB1540094384 | WARRINGTON | PA | | 12/16/2016 | | 739,091 | | | | | | | 4,164 | 4,164 | | | |
| EB1540094392 | DALLAS | TX | | 08/19/2016 | | 769,680 | | | | | | | 5,861 | 5,861 | | | |
| EB1540094399 | MERCER ISLAND | WA | | 08/17/2016 | | 905,273 | | | | | | | 11,716 | 11,716 | | | |
| EB1540094402 | BRADENTON | FL | | 08/17/2016 | | 535,504 | | | | | | | 4,702 | 4,702 | | | |
| EB1540094405 | EAST HAMPTON | NY | | 08/19/2016 | | 402,632 | | | | | | | 2,264 | 2,264 | | | |
| EB1540094407 | ANNAPOLIS | MD | | 12/16/2016 | | 1,131,235 | | | | | | | 6,191 | 6,191 | | | |
| EB1540094410 | CYPRESS | TX | | 08/19/2016 | | 926,511 | | | | | | | 5,387 | 5,387 | | | |
| EB1540094428 | SARASOTA | FL | | 08/19/2016 | | 481,586 | | | | | | | 3,773 | 3,773 | | | |
| EB1540094439 | BOCA RATON | FL | | 08/17/2016 | | 675,036 | | | | | | | 3,672 | 3,672 | | | |
| EB1540094622 | TAMPA | FL | | 12/16/2016 | | 589,178 | | | | | | | 2,334 | 2,334 | | | |
| EB1540094628 | IRVING | TX | | 12/16/2016 | | 489,074 | | | | | | | 2,967 | 2,967 | | | |
| EB1540094630 | ORLANDO | FL | | 12/16/2016 | | 515,352 | | | | | | | 3,490 | 3,490 | | | |
| EB1540094649 | CARROLLTON | TX | | 12/16/2016 | | 426,177 | | | | | | | 2,619 | 2,619 | | | |
| EB1540094657 | NAPLES | FL | | 12/16/2016 | | 800,194 | | | | | | | 4,354 | 4,354 | | | |
| EB1540094665 | BERNARDSVILLE | NJ | | 12/16/2016 | | 855,153 | | | | | | | 18,014 | 18,014 | | | |
| EB1540094693 | NAPLES | FL | | 12/16/2016 | | 451,796 | | | | | | | 2,556 | 2,556 | | | |
| EB1540094744 | JERSEY CITY | NJ | | 12/16/2016 | | 924,944 | | | | | | | 4,827 | 4,827 | | | |
| EB1541035350 | HEATH | TX | | 12/18/2015 | | 132,838 | | | | | | | 23,550 | 23,550 | | | |
| EB1541037328 | SEDONA | AZ | | 12/18/2015 | | 522,042 | | | | | | | 3,001 | 3,001 | | | |
| EB1541037414 | AUSTIN | TX | | 09/18/2015 | | 686,074 | | | | | | | 3,924 | 3,924 | | | |
| EB1541037678 | NASHVILLE | TN | | 09/18/2015 | | 795,846 | | | | | | | 4,552 | 4,552 | | | |
| EB1541037784 | NASHVILLE | TN | | 10/09/2015 | | 552,804 | | | | | | | 3,174 | 3,174 | | | |
| EB1541037893 | AUSTIN | TX | | 12/18/2015 | | 608,926 | | | | | | | 3,626 | 3,626 | | | |
| EB1541037903 | SCOTTSDALE | AZ | | 09/18/2015 | | 545,905 | | | | | | | 361,515 | 361,515 | | | |
| EB1541037934 | MONTGOMERY | TX | | 09/18/2015 | | 812,751 | | | | | | | 5,319 | 5,319 | | | |
| EB1541037969 | SAN ANTONIO | TX | | 07/30/2015 | | 559,594 | | | | | | | 3,494 | 3,494 | | | |
| EB1541038051 | PALM SPRINGS | CA | | 03/24/2016 | | 428,171 | | | | | | | 2,372 | 2,372 | | | |
| EB1541038421 | DALLAS | TX | | 10/09/2015 | | 564,632 | | | | | | | 3,198 | 3,198 | | | |
| EB1541038819 | NISSWA | MN | | 08/07/2015 | | 1,132,513 | | | | | | | 6,318 | 6,318 | | | |
| EB1541038886 | WINTER PARK | CO | | 09/25/2015 | | 306,421 | | | | | | | 6,726 | 6,726 | | | |
| EB1541038971 | GARFIELD | AR | | 08/07/2015 | | 750,220 | | | | | | | 4,461 | 4,461 | | | |
| EB1541039016 | TUJUNGA | CA | | 10/09/2015 | | 1,048,250 | | | | | | | 3,777 | 3,777 | | | |
| EB1541039030 | BRENTWOOD | TN | | 09/25/2015 | | 1,845,400 | | | | | | | 10,616 | 10,616 | | | |
| EB1541039039 | NASHVILLE | TN | | 10/09/2015 | | 997,133 | | | | | | | 5,854 | 5,854 | | | |
| EB1541039074 | SANTA ROSA BEACH | FL | | 09/25/2015 | | 484,787 | | | | | | | 5,449 | 5,449 | | | |
| EB1541039088 | DEERFIELD | IL | | 08/19/2016 | | 867,630 | | | | | | | 5,041 | 5,041 | | | |
| EB1541039096 | BONITA SPRINGS | FL | | 09/25/2015 | | 1,272,986 | | | | | | | 7,465 | 7,465 | | | |
| EB1541039188 | CHICAGO | IL | | 10/09/2015 | | 572,185 | | | | | | | 3,271 | 3,271 | | | |
| EB1541039227 | WESTERN SPRINGS | IL | | 12/18/2015 | | 582,330 | | | | | | | 2,300 | 2,300 | | | |
| EB1541039250 | HOUSTON | TX | | 08/07/2015 | | 606,369 | | | | | | | 3,478 | 3,478 | | | |
| EB1541039265 | BRENTWOOD | TN | | 10/09/2015 | | 393,008 | | | | | | | 2,295 | 2,295 | | | |
| EB1541039282 | ARCADIA | OK | | 10/09/2015 | | 1,407,221 | | | | | | | 7,185 | 7,185 | | | |
| EB1541039287 | WILMETTE | IL | | 10/09/2015 | | 1,309,174 | | | | | | | 8,269 | 8,269 | | | |
| EB1541039289 | KATY | TX | | 08/07/2015 | | 640,701 | | | | | | | 3,750 | 3,750 | | | |
| EB1541039302 | NASHVILLE | TN | | 10/09/2015 | | 604,804 | | | | | | | 3,538 | 3,538 | | | |
| EB1541039333 | LONG BEACH TOWNSHIP | NJ | | 08/07/2015 | | 923,065 | | | | | | | 5,314 | 5,314 | | | |
| EB1541039340 | LOCUST VALLEY | NY | | 10/09/2015 | | 732,458 | | | | | | | 4,300 | 4,300 | | | |
| EB1541039356 | NASHVILLE | TN | | 10/09/2015 | | 484,815 | | | | | | | 6,799 | 6,799 | | | |
| EB1541039357 | BRENTWOOD | TN | | 11/20/2015 | | 473,973 | | | | | | | 2,737 | 2,737 | | | |
| EB1541039365 | WAXHAW | NC | | 08/07/2015 | | 813,878 | | | | | | | 4,848 | 4,848 | | | |
| EB1541039380 | SANTA FE | NM | | 12/18/2015 | | 766,219 | | | | | | | 4,210 | 4,210 | | | |
| EB1541039448 | AUSTIN | TX | | 12/18/2015 | | 527,598 | | | | | | | 3,063 | 3,063 | | | |
| EB1541039497 | ROXBORO | NC | | 08/19/2016 | | 757,777 | | | | | | | 3,954 | 3,954 | | | |
| EB1541039627 | MONACA | PA | | 11/20/2015 | | 448,661 | | | | | | | 2,755 | 2,755 | | | |
| EB1541039644 | LAKE FOREST | IL | | 12/18/2015 | | 667,858 | | | | | | | 3,775 | 3,775 | | | |
| EB1541039674 | SPICEWOOD | TX | | 12/18/2015 | | 500,894 | | | | | | | 2,831 | 2,831 | | | |
| EB1541039699 | THE WOODLANDS | TX | | 06/24/2016 | | 1,319,145 | | | | | | | 9,320 | 9,320 | | | |
| EB1541039743 | FREDERICKSBURG | TX | | 12/18/2015 | | 531,967 | | | | | | | 3,007 | 3,007 | | | |
| EB1541039746 | DOWNERS GROVE | IL | | 12/18/2015 | | 557,036 | | | | | | | 3,171 | 3,171 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1541039760 | PITTSBURGH | PA | | 12/18/2015 | | 543,933 | | | | | | | 3,074 | 3,074 | | | |
| EB1541039769 | BLAINE | MN | | 12/18/2015 | | 619,818 | | | | | | | 3,284 | 3,284 | | | |
| EB1541039816 | TELLURIDE | CO | | 12/18/2015 | | 843,426 | | | | | | | 4,534 | 4,534 | | | |
| EB1541039869 | SCOTTSDALE | AZ | | 12/18/2015 | | 598,791 | | | | | | | 3,460 | 3,460 | | | |
| EB1541039889 | EVERGREEN | CO | | 12/18/2015 | | 450,811 | | | | | | | 2,479 | 2,479 | | | |
| EB1541040031 | MAGNOLIA | TX | | 12/18/2015 | | 510,215 | | | | | | | 2,854 | 2,854 | | | |
| EB1541040248 | HOUSTON | TX | | 06/24/2016 | | 1,111,072 | | | | | | | 6,317 | 6,317 | | | |
| EB1541040272 | TEMECULA | CA | | 06/24/2016 | | 430,469 | | | | | | | 2,461 | 2,461 | | | |
| EB1541040297 | CLEMMONS | NC | | 06/24/2016 | | 546,504 | | | | | | | 2,900 | 2,900 | | | |
| EB1541040302 | PLANO | TX | | 06/24/2016 | | 873,148 | | | | | | | 8,660 | 8,660 | | | |
| EB1541040394 | HUDSON | OH | | 08/19/2016 | | 423,528 | | | | | | | 2,632 | 2,632 | | | |
| EB1541040428 | RIDGEFIELD | CT | | 08/19/2016 | | 421,727 | | | | | | | 2,755 | 2,755 | | | |
| EB1541040437 | DALLAS | TX | | 08/19/2016 | | 859,409 | | | | | | | 7,421 | 7,421 | | | |
| EB1541040454 | HOUSTON | TX | | 08/19/2016 | | 937,821 | | | | | | | 5,277 | 5,277 | | | |
| EB1541040459 | SUGAR LAND | TX | | 08/19/2016 | | 478,524 | | | | | | | 2,704 | 2,704 | | | |
| EB1541040460 | VESTAVIA | AL | | 08/19/2016 | | 504,876 | | | | | | | 2,987 | 2,987 | | | |
| EB1541040473 | LEAGUE CITY | TX | | 08/19/2016 | | 585,446 | | | | | | | 3,308 | 3,308 | | | |
| EB1541040477 | NASHVILLE | TN | | 08/19/2016 | | 853,554 | | | | | | | 4,206 | 4,206 | | | |
| EB1541040483 | BRENTWOOD | TN | | 10/12/2016 | | 716,130 | | | | | | | 7,561 | 7,561 | | | |
| EB1541040488 | PLYMOUTH | MN | | 08/19/2016 | | 484,346 | | | | | | | 2,857 | 2,857 | | | |
| EB1541040501 | SARASOTA | FL | | 08/17/2016 | | 660,549 | | | | | | | 3,471 | 3,471 | | | |
| EB1541040502 | DOWNERS GROVE | IL | | 08/19/2016 | | 649,381 | | | | | | | 3,669 | 3,669 | | | |
| EB1541040509 | FAIRVIEW | TN | | 08/19/2016 | | 463,139 | | | | | | | 2,987 | 2,987 | | | |
| EB1541040517 | SEATTLE | WA | | 08/17/2016 | | 561,585 | | | | | | | 5,858 | 5,858 | | | |
| EB1541040527 | AUSTIN | TX | | 08/17/2016 | | 497,586 | | | | | | | 2,721 | 2,721 | | | |
| EB1541040637 | KEMAH | TX | | 10/07/2016 | | 406,110 | | | | | | | 3,264 | 3,264 | | | |
| EB1541040688 | SARASOTA | FL | | 12/16/2016 | | 542,838 | | | | | | | 1,924 | 1,924 | | | |
| EB1541040699 | WADSWORTH | OH | | 12/16/2016 | | 435,285 | | | | | | | 2,534 | 2,534 | | | |
| EB1541040740 | NASHVILLE | TN | | 12/16/2016 | | 643,370 | | | | | | | 3,546 | 3,546 | | | |
| EB1541040750 | LEANDER | TX | | 12/16/2016 | | 433,103 | | | | | | | 2,878 | 2,878 | | | |
| EB1541040753 | ISSAQUAH | WA | | 12/16/2016 | | 619,956 | | | | | | | 3,334 | 3,334 | | | |
| EB1541040757 | FAIRFIELD | CT | | 12/16/2016 | | 735,743 | | | | | | | 4,075 | 4,075 | | | |
| EB1541040764 | EDMOND | OK | | 12/16/2016 | | 832,941 | | | | | | | 4,347 | 4,347 | | | |
| EB1541040767 | FRANKLIN | TN | | 12/16/2016 | | 556,413 | | | | | | | 2,954 | 2,954 | | | |
| EB1541040778 | MALVERN | PA | | 12/16/2016 | | 545,555 | | | | | | | 3,297 | 3,297 | | | |
| EB1541040783 | SCOTTSDALE | AZ | | 12/16/2016 | | 455,124 | | | | | | | 2,264 | 2,264 | | | |
| EB1541040784 | EDMONDS | WA | | 12/16/2016 | | 608,994 | | | | | | | 3,162 | 3,162 | | | |
| EB1541040785 | COVINGTON | WA | | 12/16/2016 | | 579,194 | | | | | | | 2,705 | 2,705 | | | |
| EB1541040798 | KIRKLAND | WA | | 12/16/2016 | | 614,673 | | | | | | | 3,224 | 3,224 | | | |
| EB1541040845 | PACIFICA | CA | | 12/16/2016 | | 484,712 | | | | | | | 2,821 | 2,821 | | | |
| EB1541040861 | THE WOODLANDS | TX | | 12/16/2016 | | 665,620 | | | | | | | 3,640 | 3,640 | | | |
| EB1541040869 | LOS ANGELES | CA | | 12/16/2016 | | 1,078,420 | | | | | | | 3,953 | 3,953 | | | |
| EB1541040886 | ALBUQUERQUE | NM | | 12/16/2016 | | 507,362 | | | | | | | 4,724 | 4,724 | | | |
| EB1564000229 | DENVER | CO | | 07/30/2015 | | 377,385 | | | | | | | 2,277 | 2,277 | | | |
| EB1564000389 | GREENWOOD VILLAGE | CO | | 08/07/2015 | | 656,941 | | | | | | | 2,570 | 2,570 | | | |
| EB1564000519 | DENVER | CO | | 12/18/2015 | | 510,231 | | | | | | | 2,889 | 2,889 | | | |
| EB1564000599 | DENVER | CO | | 11/20/2015 | | 456,685 | | | | | | | 2,664 | 2,664 | | | |
| EB1564000618 | DENVER | CO | | 08/07/2015 | | 736,368 | | | | | | | 4,214 | 4,214 | | | |
| EB1564000620 | FORT COLLINS | CO | | 08/07/2015 | | 805,261 | | | | | | | 4,719 | 4,719 | | | |
| EB1564000716 | FRASER | CO | | 12/18/2015 | | 347,125 | | | | | | | 3,645 | 3,645 | | | |
| EB1564000993 | DENVER | CO | | 08/19/2016 | | 487,926 | | | | | | | 2,926 | 2,926 | | | |
| EB1564001065 | DENVER | CO | | 12/16/2016 | | 618,394 | | | | | | | 2,598 | 2,598 | | | |
| EB1564001105 | DENVER | CO | | 12/16/2016 | | 562,880 | | | | | | | 3,180 | 3,180 | | | |
| EB1564001132 | DENVER | CO | | 12/16/2016 | | 595,267 | | | | | | | 3,866 | 3,866 | | | |
| EB1564001134 | DENVER | CO | | 12/16/2016 | | 756,236 | | | | | | | 4,445 | 4,445 | | | |
| EB1564001170 | ERIE | CO | | 12/16/2016 | | 457,311 | | | | | | | 3,159 | 3,159 | | | |
| EB1567001606 | MANHATTAN BEACH | CA | | 03/24/2016 | | 598,182 | | | | | | | 3,348 | 3,348 | | | |
| EB1567001695 | CASTLE ROCK | CO | | 06/24/2016 | | 583,920 | | | | | | | 3,332 | 3,332 | | | |
| EB1567001956 | LOS ANGELES | CA | | 12/16/2016 | | 822,915 | | | | | | | 4,670 | 4,670 | | | |
| EB1567001968 | FORT COLLINS | CO | | 12/16/2016 | | 576,888 | | | | | | | 2,321 | 2,321 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1567002016 | HERMOSA BEACH | CA | | 12/16/2016 | | 1,275,307 | | | | | | | 7,336 | 7,336 | | | |
| EB1596048348 | MOORESVILLE | NC | | 12/18/2015 | | 561,809 | | | | | | | 3,231 | 3,231 | | | |
| EB1596048401 | YORBA LINDA | CA | | 12/18/2015 | | 770,686 | | | | | | | 4,532 | 4,532 | | | |
| EB1596048655 | CENTERTON | AR | | 12/18/2015 | | 428,208 | | | | | | | 1,696 | 1,696 | | | |
| EB1596048822 | CARLSBAD | CA | | 12/18/2015 | | 535,710 | | | | | | | 3,298 | 3,298 | | | |
| EB1596049199 | BELMONT | CA | | 03/24/2016 | | 439,807 | | | | | | | 3,323 | 3,323 | | | |
| EB1596049353 | TAHOE CITY | CA | | 06/24/2016 | | 475,704 | | | | | | | 2,643 | 2,643 | | | |
| EB1596049507 | BEVERLY HILLS | CA | | 06/24/2016 | | 616,398 | | | | | | | 5,080 | 5,080 | | | |
| EB1596050604 | SAN RAMON | CA | | 10/09/2015 | | 1,244,364 | | | | | | | 6,808 | 6,808 | | | |
| EB1596050641 | NEWPORT BEACH | CA | | 09/25/2015 | | 928,290 | | | | | | | 5,146 | 5,146 | | | |
| EB1596050691 | LAKE ARROWHEAD | CA | | 06/24/2016 | | 656,898 | | | | | | | 3,680 | 3,680 | | | |
| EB1596050829 | FOLSOM | CA | | 09/25/2015 | | 456,589 | | | | | | | 3,299 | 3,299 | | | |
| EB1596050926 | LA CANADA FLINTRIDGE | CA | | 10/09/2015 | | 1,282,697 | | | | | | | 7,601 | 7,601 | | | |
| EB1596050979 | PARKTON | MD | | 10/09/2015 | | 365,390 | | | | | | | 5,833 | 5,833 | | | |
| EB1596050986 | LOS ANGELES | CA | | 09/25/2015 | | 696,270 | | | | | | | 1,349 | 1,349 | | | |
| EB1596051054 | SAN CLEMENTE | CA | | 10/09/2015 | | 956,889 | | | | | | | 5,721 | 5,721 | | | |
| EB1596051083 | REDWOOD CITY | CA | | 09/25/2015 | | 729,393 | | | | | | | 4,277 | 4,277 | | | |
| EB1596051099 | COLORADO SPRINGS | CO | | 08/07/2015 | | 720,352 | | | | | | | 6,349 | 6,349 | | | |
| EB1596051112 | SAN DIEGO | CA | | 11/20/2015 | | 866,874 | | | | | | | 5,057 | 5,057 | | | |
| EB1596051124 | ARROYO GRANDE | CA | | 08/07/2015 | | 474,315 | | | | | | | 2,709 | 2,709 | | | |
| EB1596051169 | TEMECULA | CA | | 10/09/2015 | | 628,973 | | | | | | | 3,890 | 3,890 | | | |
| EB1596051186 | CALABASAS | CA | | 10/09/2015 | | 782,422 | | | | | | | 4,788 | 4,788 | | | |
| EB1596051197 | DALLAS | TX | | 10/09/2015 | | 1,639,470 | | | | | | | 9,405 | 9,405 | | | |
| EB1596051201 | TOLUCA LAKE | CA | | 11/20/2015 | | 872,362 | | | | | | | 5,167 | 5,167 | | | |
| EB1596051241 | COTO DE CEZA | CA | | 10/09/2015 | | 1,027,883 | | | | | | | 5,896 | 5,896 | | | |
| EB1596051303 | LONG BEACH | CA | | 08/07/2015 | | 504,279 | | | | | | | 2,887 | 2,887 | | | |
| EB1596051339 | CAVE CREEK | AZ | | 11/20/2015 | | 584,068 | | | | | | | 3,441 | 3,441 | | | |
| EB1596051434 | HALEIWA | HI | | 08/07/2015 | | 790,586 | | | | | | | 4,539 | 4,539 | | | |
| EB1596051448 | CAMARILLO | CA | | 09/25/2015 | | 676,901 | | | | | | | 5,497 | 5,497 | | | |
| EB1596051479 | THOUSAND OAKS | CA | | 10/12/2016 | | 886,895 | | | | | | | 5,708 | 5,708 | | | |
| EB1596051556 | GIG HARBOR | WA | | 10/09/2015 | | 927,629 | | | | | | | 5,191 | 5,191 | | | |
| EB1596051712 | LONE TREE | CO | | 06/24/2016 | | 644,572 | | | | | | | 2,239 | 2,239 | | | |
| EB1596051732 | DENVER | CO | | 12/18/2015 | | 538,728 | | | | | | | 2,833 | 2,833 | | | |
| EB1596051978 | SEATTLE | WA | | 12/18/2015 | | 610,195 | | | | | | | 4,390 | 4,390 | | | |
| EB1596052025 | SCOTTSDALE | AZ | | 12/18/2015 | | 673,878 | | | | | | | 3,683 | 3,683 | | | |
| EB1596052367 | SEATTLE | WA | | 12/18/2015 | | 581,066 | | | | | | | 3,176 | 3,176 | | | |
| EB1596052680 | EL DORADO HILLS | CA | | 10/12/2016 | | 462,469 | | | | | | | 5,155 | 5,155 | | | |
| EB1596052803 | UNION CITY | CA | | 10/12/2016 | | 946,497 | | | | | | | 5,176 | 5,176 | | | |
| EB1596052956 | NAPLES | FL | | 06/24/2016 | | 460,924 | | | | | | | 3,891 | 3,891 | | | |
| EB1596053037 | SAN CLEMENTE | CA | | 06/24/2016 | | 1,389,473 | | | | | | | 31,531 | 31,531 | | | |
| EB1596053057 | GILROY | CA | | 06/24/2016 | | 510,294 | | | | | | | 1,748 | 1,748 | | | |
| EB1596053071 | LAKEWOOD | CO | | 10/07/2016 | | 507,532 | | | | | | | 4,150 | 4,150 | | | |
| EB1596053207 | PALM BEACH | FL | | 08/19/2016 | | 518,559 | | | | | | | 5,815 | 5,815 | | | |
| EB1596053210 | CAREFREE | AZ | | 06/24/2016 | | 624,165 | | | | | | | 3,302 | 3,302 | | | |
| EB1596053229 | LONE TREE | CO | | 08/19/2016 | | 527,504 | | | | | | | 1,948 | 1,948 | | | |
| EB1596053279 | MURRIETA | CA | | 10/12/2016 | | 432,411 | | | | | | | 2,445 | 2,445 | | | |
| EB1596053283 | MALIBU | CA | | 10/12/2016 | | 1,407,781 | | | | | | | 7,922 | 7,922 | | | |
| EB1596053309 | KEY WEST | FL | | 08/19/2016 | | 494,762 | | | | | | | 2,506 | 2,506 | | | |
| EB1596053359 | PARADISE VALLEY | AZ | | 12/16/2016 | | 585,124 | | | | | | | 6,014 | 6,014 | | | |
| EB1596053361 | COLORADO SPRINGS | CO | | 08/19/2016 | | 439,693 | | | | | | | 4,377 | 4,377 | | | |
| EB1596053366 | ALTADENA | CA | | 08/17/2016 | | 851,872 | | | | | | | 6,705 | 6,705 | | | |
| EB1596053368 | LOS ANGELES | CA | | 10/12/2016 | | 953,434 | | | | | | | 5,339 | 5,339 | | | |
| EB1596053381 | AURORA | CO | | 08/19/2016 | | 561,246 | | | | | | | 3,156 | 3,156 | | | |
| EB1596053387 | DAVIS | CA | | 10/12/2016 | | 520,636 | | | | | | | 2,847 | 2,847 | | | |
| EB1596053388 | MIDWAY | UT | | 08/19/2016 | | 458,692 | | | | | | | 2,537 | 2,537 | | | |
| EB1596053391 | BLUFFDALE | UT | | 08/17/2016 | | 419,456 | | | | | | | 2,322 | 2,322 | | | |
| EB1596053407 | SANTA MONICA | CA | | 08/17/2016 | | 1,134,916 | | | | | | | 6,070 | 6,070 | | | |
| EB1596053430 | ENGLEWOOD | CO | | 08/19/2016 | | 594,726 | | | | | | | 3,267 | 3,267 | | | |
| EB1596053434 | SANTA BARBARA | CA | | 10/12/2016 | | 962,606 | | | | | | | 5,466 | 5,466 | | | |
| EB1596053482 | AQUA DULCE | CA | | 08/17/2016 | | 740,033 | | | | | | | 4,254 | 4,254 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1596053487 | HUNTINGTON BEACH | CA | | 10/12/2016 | | 660,057 | | | | | | | 2,440 | 2,440 | | | |
| EB1596053495 | SAN CLEMENTE | CA | | 08/17/2016 | | 771,664 | | | | | | | 3,799 | 3,799 | | | |
| EB1596053496 | AGUA DULCE AREA | CA | | 12/16/2016 | | 686,563 | | | | | | | 3,861 | 3,861 | | | |
| EB1596053514 | CARMEL | CA | | 08/17/2016 | | 509,204 | | | | | | | 2,685 | 2,685 | | | |
| EB1596053516 | SANTA FE | NM | | 08/17/2016 | | 569,773 | | | | | | | 3,152 | 3,152 | | | |
| EB1596053538 | MISSION VIEJO | CA | | 08/17/2016 | | 1,024,253 | | | | | | | 9,257 | 9,257 | | | |
| EB1596053546 | CORONA DEL MAR | CA | | 08/17/2016 | | 935,942 | | | | | | | 5,126 | 5,126 | | | |
| EB1596053717 | NEWPORT BEACH | CA | | 12/16/2016 | | 936,999 | | | | | | | 4,985 | 4,985 | | | |
| EB1596053750 | EL SEGUNDO | CA | | 10/07/2016 | | 1,214,705 | | | | | | | 6,469 | 6,469 | | | |
| EB1596053766 | DUCK | NC | | 12/16/2016 | | 688,311 | | | | | | | 3,915 | 3,915 | | | |
| EB1596053818 | CULVER CITY | CA | | 12/16/2016 | | 976,003 | | | | | | | 5,580 | 5,580 | | | |
| EB1596053821 | ERIE | CO | | 12/16/2016 | | 528,269 | | | | | | | 2,971 | 2,971 | | | |
| EB1596053822 | SEATTLE | WA | | 12/16/2016 | | 597,472 | | | | | | | 3,598 | 3,598 | | | |
| EB1596053825 | LONG BEACH | CA | | 12/16/2016 | | 972,307 | | | | | | | 5,676 | 5,676 | | | |
| EB1596053836 | GLENDALE | CA | | 12/16/2016 | | 954,716 | | | | | | | 5,714 | 5,714 | | | |
| EB1596053850 | LOS ANGELES | CA | | 12/16/2016 | | 833,567 | | | | | | | 4,278 | 4,278 | | | |
| EB1596053855 | FOSTER CITY | CA | | 12/16/2016 | | 525,676 | | | | | | | 2,627 | 2,627 | | | |
| EB1596053857 | SACRAMENTO | CA | | 12/16/2016 | | 778,996 | | | | | | | 4,466 | 4,466 | | | |
| EB1596053910 | DENVER | CO | | 12/16/2016 | | 1,124,817 | | | | | | | 5,972 | 5,972 | | | |
| EB1596053911 | BOTHELL | WA | | 12/16/2016 | | 667,601 | | | | | | | 4,183 | 4,183 | | | |
| EB1596053930 | SOUTH SAN FRANCISCO | CA | | 12/16/2016 | | 958,332 | | | | | | | 7,253 | 7,253 | | | |
| EB1596053937 | SCOTTSDALE | AZ | | 12/16/2016 | | 661,655 | | | | | | | 6,129 | 6,129 | | | |
| EB1596053958 | SCOTTSDALE | AZ | | 12/16/2016 | | 484,696 | | | | | | | 3,311 | 3,311 | | | |
| EB1596053960 | PACIFICA | CA | | 12/16/2016 | | 637,796 | | | | | | | 3,582 | 3,582 | | | |
| EB1596053967 | GUALALA | CA | | 12/16/2016 | | 596,365 | | | | | | | 3,148 | 3,148 | | | |
| EB1596053974 | PHOENIX | AZ | | 12/16/2016 | | 663,730 | | | | | | | 3,667 | 3,667 | | | |
| EB1596053993 | CALABASAS | CA | | 12/16/2016 | | 957,673 | | | | | | | 5,110 | 5,110 | | | |
| EB1596054004 | DENVER | CO | | 12/16/2016 | | 874,281 | | | | | | | 4,922 | 4,922 | | | |
| EB1596054012 | BROOMFIELD | CO | | 12/16/2016 | | 527,056 | | | | | | | 3,042 | 3,042 | | | |
| EB1596054021 | LOS ANGELES | CA | | 12/16/2016 | | 927,140 | | | | | | | 3,645 | 3,645 | | | |
| EB1596054061 | SANTA CLARA | CA | | 12/16/2016 | | 757,118 | | | | | | | 4,069 | 4,069 | | | |
| EB1596054080 | SOLANA BEACH | CA | | 12/16/2016 | | 900,359 | | | | | | | 4,689 | 4,689 | | | |
| EB1706505057 | BEVERLY | MA | | 12/18/2015 | | 463,985 | | | | | | | 2,517 | 2,517 | | | |
| EB1706505305 | SUGAR LAND | TX | | 12/18/2015 | | 497,580 | | | | | | | 2,868 | 2,868 | | | |
| EB1706542026 | CLARKSVILLE | MD | | 08/19/2016 | | 799,813 | | | | | | | 4,605 | 4,605 | | | |
| EB1706551323 | SCOTTSDALE | AZ | | 12/16/2016 | | 469,094 | | | | | | | 2,757 | 2,757 | | | |
| EB1723001151 | ENCINITAS | CA | | 08/07/2015 | | 599,717 | | | | | | | 3,636 | 3,636 | | | |
| EB1723001157 | LOS ANGELES | CA | | 07/17/2015 | | 507,280 | | | | | | | 3,046 | 3,046 | | | |
| EB1723001389 | MANHATTAN BEACH | CA | | 12/16/2016 | | 1,490,968 | | | | | | | 8,637 | 8,637 | | | |
| EB1725001382 | NEWPORT BEACH | CA | | 12/18/2015 | | 610,697 | | | | | | | 3,610 | 3,610 | | | |
| EB1725002290 | NEWPORT BEACH | CA | | 11/20/2015 | | 1,017,563 | | | | | | | 5,993 | 5,993 | | | |
| EB1725002337 | PALM DESERT | CA | | 07/17/2015 | | 405,771 | | | | | | | 2,699 | 2,699 | | | |
| EB1725002346 | PALM SPRINGS | CA | | 11/20/2015 | | 410,921 | | | | | | | 1,595 | 1,595 | | | |
| EB1725002355 | LADERA RANCH | CA | | 07/17/2015 | | 859,061 | | | | | | | 5,015 | 5,015 | | | |
| EB1725002360 | PALM SPRINGS | CA | | 06/24/2016 | | 1,470,932 | | | | | | | 40,289 | 40,289 | | | |
| EB1725002424 | PALM SPRINGS | CA | | 08/07/2015 | | 403,037 | | | | | | | 2,349 | 2,349 | | | |
| EB1725002836 | LOS ANGELES | CA | | 06/24/2016 | | 417,266 | | | | | | | 4,495 | 4,495 | | | |
| EB1725002983 | PALM SPRINGS | CA | | 06/24/2016 | | 409,552 | | | | | | | 2,246 | 2,246 | | | |
| EB1725003333 | SAN JOSE | CA | | 12/16/2016 | | 613,250 | | | | | | | 2,338 | 2,338 | | | |
| EB1725003376 | SAN DIEGO | CA | | 12/16/2016 | | 988,214 | | | | | | | 5,555 | 5,555 | | | |
| EB1725003421 | SAN ANSELMO | CA | | 12/16/2016 | | 829,471 | | | | | | | 4,550 | 4,550 | | | |
| EB1725003445 | SAN CLEMENTE | CA | | 12/16/2016 | | 610,306 | | | | | | | 3,342 | 3,342 | | | |
| EB1725003460 | LADERA RANCH | CA | | 12/16/2016 | | 483,596 | | | | | | | 2,928 | 2,928 | | | |
| EB1771000663 | HUNTINGTON BEACH | CA | | 07/30/2015 | | 984,493 | | | | | | | 6,092 | 6,092 | | | |
| EB1771000666 | SANTA ANA | CA | | 09/18/2015 | | 628,997 | | | | | | | 3,717 | 3,717 | | | |
| EB1771000713 | SAN JUAN CAPISTRANO | CA | | 11/20/2015 | | 1,039,813 | | | | | | | 9,156 | 9,156 | | | |
| EB1771000721 | SAN JUAN CAPISTRANO | CA | | 09/25/2015 | | 926,947 | | | | | | | 5,592 | 5,592 | | | |
| EB1771001018 | LA MIRADA | CA | | 07/17/2015 | | 470,026 | | | | | | | 2,743 | 2,743 | | | |
| EB1771001118 | SAN JUAN CAPISTRANO | CA | | 08/17/2016 | | 849,030 | | | | | | | 5,351 | 5,351 | | | |
| EB1771001235 | HUNTINGTON BEACH | CA | | 10/12/2016 | | 920,746 | | | | | | | 5,414 | 5,414 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1771001373 | HUNTINGTON BEACH | CA | | 03/24/2016 | | 940,937 | | | | | | | 5,146 | 5,146 | | | |
| EB1771001383 | LAKE FOREST | CA | | 06/24/2016 | | 695,040 | | | | | | | 8,497 | 8,497 | | | |
| EB1771001472 | HUNTINGTON BEACH | CA | | 12/16/2016 | | 1,278,356 | | | | | | | 7,004 | 7,004 | | | |
| EB1771001934 | HUNTINGTON BEACH | CA | | 12/16/2016 | | 1,252,011 | | | | | | | 10,683 | 10,683 | | | |
| EB1784001085 | WALNUT CREEK | CA | | 07/30/2015 | | 752,263 | | | | | | | 4,536 | 4,536 | | | |
| EB1784001427 | MOUNTAIN VIEW | CA | | 07/30/2015 | | 901,271 | | | | | | | 5,434 | 5,434 | | | |
| EB1784002144 | REDWOOD CITY | CA | | 09/25/2015 | | 842,457 | | | | | | | 4,966 | 4,966 | | | |
| EB1784002168 | SAN FRANCISCO | CA | | 11/20/2015 | | 1,021,930 | | | | | | | 6,246 | 6,246 | | | |
| EB1784002217 | SAN FRANCISCO | CA | | 09/25/2015 | | 488,076 | | | | | | | 2,877 | 2,877 | | | |
| EB1784002268 | SAN FRANCISCO | CA | | 09/25/2015 | | 920,162 | | | | | | | 6,360 | 6,360 | | | |
| EB1784002309 | LAFAYETTE | CA | | 10/12/2016 | | 1,206,573 | | | | | | | 7,177 | 7,177 | | | |
| EB1784002331 | SAN JOSE | CA | | 10/12/2016 | | 1,623,228 | | | | | | | 9,636 | 9,636 | | | |
| EB1784002358 | EMERALD HILLS | CA | | 07/17/2015 | | 638,543 | | | | | | | 5,232 | 5,232 | | | |
| EB1784002384 | REDWOOD CITY | CA | | 07/17/2015 | | 834,753 | | | | | | | 6,363 | 6,363 | | | |
| EB1784002431 | SAN FRANCISCO | CA | | 03/24/2016 | | 1,068,973 | | | | | | | 6,221 | 6,221 | | | |
| EB1784002442 | PALO ALTO | CA | | 08/07/2015 | | 1,161,195 | | | | | | | 6,904 | 6,904 | | | |
| EB1784002449 | SAN FRANCISCO | CA | | 08/07/2015 | | 406,310 | | | | | | | 8,248 | 8,248 | | | |
| EB1784002458 | SAN CARLOS | CA | | 08/07/2015 | | 878,697 | | | | | | | 5,242 | 5,242 | | | |
| EB1784002535 | SAN FRANCISCO | CA | | 08/07/2015 | | 774,009 | | | | | | | 4,439 | 4,439 | | | |
| EB1784002563 | SAN FRANCISCO | CA | | 08/07/2015 | | 526,820 | | | | | | | 3,357 | 3,357 | | | |
| EB1784002902 | MORGAN HILL | CA | | 03/24/2016 | | 512,781 | | | | | | | 2,878 | 2,878 | | | |
| EB1784002958 | MENLO PARK | CA | | 06/24/2016 | | 508,301 | | | | | | | 2,921 | 2,921 | | | |
| EB1784003112 | MENLO PARK | CA | | 03/24/2016 | | 580,345 | | | | | | | 3,309 | 3,309 | | | |
| EB1784003157 | LA CRESCENTA | CA | | 06/24/2016 | | 386,309 | | | | | | | 2,209 | 2,209 | | | |
| EB1784003213 | REDWOOD CITY | CA | | 10/12/2016 | | 1,245,416 | | | | | | | 7,150 | 7,150 | | | |
| EB1784003367 | REDWOOD CITY | CA | | 10/12/2016 | | 703,435 | | | | | | | 3,945 | 3,945 | | | |
| EB1784003417 | NOVATO | CA | | 06/24/2016 | | 507,806 | | | | | | | 2,766 | 2,766 | | | |
| EB1784003436 | SANTA ROSA | CA | | 06/24/2016 | | 475,894 | | | | | | | 2,560 | 2,560 | | | |
| EB1784003477 | SAN FRANCISCO | CA | | 03/24/2016 | | 606,585 | | | | | | | 3,556 | 3,556 | | | |
| EB1784003514 | SAN JOSE | CA | | 03/24/2016 | | 572,881 | | | | | | | 3,720 | 3,720 | | | |
| EB1784003927 | SAN JOSE | CA | | 06/24/2016 | | 951,105 | | | | | | | 5,696 | 5,696 | | | |
| EB1784003936 | SAN BRUNO | CA | | 10/12/2016 | | 599,489 | | | | | | | 3,670 | 3,670 | | | |
| EB1784003944 | SAN CARLOS | CA | | 12/16/2016 | | 624,870 | | | | | | | 3,470 | 3,470 | | | |
| EB1784004014 | SAN FRANCISCO | CA | | 08/17/2016 | | 906,198 | | | | | | | 5,183 | 5,183 | | | |
| EB1784004039 | SAN FRANCISCO | CA | | 12/16/2016 | | 463,360 | | | | | | | 2,608 | 2,608 | | | |
| EB1784004040 | CORTE MADERA | CA | | 08/17/2016 | | 652,032 | | | | | | | 3,730 | 3,730 | | | |
| EB1784004072 | SAN RAFAEL | CA | | 12/16/2016 | | 703,529 | | | | | | | 10,797 | 10,797 | | | |
| EB1784004120 | SAN FRANCISCO | CA | | 10/12/2016 | | 623,581 | | | | | | | 3,506 | 3,506 | | | |
| EB1784004122 | SAN FRANCISCO | CA | | 08/17/2016 | | 941,669 | | | | | | | 5,265 | 5,265 | | | |
| EB1784004180 | SAN FRANCISCO | CA | | 10/12/2016 | | 637,920 | | | | | | | 3,520 | 3,520 | | | |
| EB1784004245 | TIBURON | CA | | 12/16/2016 | | 697,377 | | | | | | | 4,004 | 4,004 | | | |
| EB1784004248 | SAN FRANCISCO | CA | | 12/16/2016 | | 741,831 | | | | | | | 4,258 | 4,258 | | | |
| EB1784004395 | FAIRFAX | CA | | 12/16/2016 | | 990,923 | | | | | | | 3,696 | 3,696 | | | |
| EB1784004497 | SEBASTOPOL | CA | | 12/16/2016 | | 722,172 | | | | | | | 5,610 | 5,610 | | | |
| EB1784004502 | MENLO PARK | CA | | 12/16/2016 | | 757,302 | | | | | | | 4,220 | 4,220 | | | |
| EB1784004539 | SAN MATEO | CA | | 12/16/2016 | | 1,122,157 | | | | | | | 7,445 | 7,445 | | | |
| EB1784004542 | SAN JOSE | CA | | 12/16/2016 | | 1,051,477 | | | | | | | 7,107 | 7,107 | | | |
| EB1784004587 | CORTE MADERA | CA | | 12/16/2016 | | 353,404 | | | | | | | 4,028 | 4,028 | | | |
| EB1784004738 | SAN FRANCISCO | CA | | 12/16/2016 | | 722,331 | | | | | | | 4,155 | 4,155 | | | |
| EB1784004775 | BELMONT | CA | | 12/16/2016 | | 840,100 | | | | | | | 7,815 | 7,815 | | | |
| EB1784004777 | SAN FRANCISCO | CA | | 12/16/2016 | | 955,039 | | | | | | | 6,888 | 6,888 | | | |
| EB1784004778 | SAN FRANCISCO | CA | | 12/16/2016 | | 664,926 | | | | | | | 3,789 | 3,789 | | | |
| EB1784004781 | BURLINGAME | CA | | 12/16/2016 | | 1,316,028 | | | | | | | 7,551 | 7,551 | | | |
| EB1784004784 | SAN RAFAEL | CA | | 12/16/2016 | | 593,677 | | | | | | | 3,415 | 3,415 | | | |
| EB1784004785 | BURLINGAME | CA | | 12/16/2016 | | 1,276,991 | | | | | | | 7,311 | 7,311 | | | |
| EB1784004840 | OAKLAND | CA | | 12/16/2016 | | 984,284 | | | | | | | 5,635 | 5,635 | | | |
| EB1784004856 | SAN FRANCISCO | CA | | 12/16/2016 | | 902,806 | | | | | | | 8,255 | 8,255 | | | |
| EB1784004858 | SAN FRANCISCO | CA | | 12/16/2016 | | 548,387 | | | | | | | 3,140 | 3,140 | | | |
| EB1784004861 | SAN FRANCISCO | CA | | 12/16/2016 | | 707,823 | | | | | | | 4,321 | 4,321 | | | |
| EB1784004870 | SAN RAFAEL | CA | | 12/16/2016 | | 1,086,338 | | | | | | | 6,395 | 6,395 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1784004880 | SAN FRANCISCO | CA | | 12/16/2016 | | 1,320,848 | | | | | | | 8,020 | 8,020 | | | |
| EB1784004910 | SAN RAFAEL | CA | | 12/16/2016 | | 854,559 | | | | | | | 4,768 | 4,768 | | | |
| EB1784004962 | SAN FRANCISCO | CA | | 12/16/2016 | | 480,087 | | | | | | | 2,692 | 2,692 | | | |
| EB1785002536 | SAN FRANCISCO | CA | | 07/30/2015 | | 722,492 | | | | | | | 4,583 | 4,583 | | | |
| EB1785003246 | LOS ANGELES | CA | | 03/24/2016 | | 490,406 | | | | | | | 1,845 | 1,845 | | | |
| EB1785003252 | NEWARK | CA | | 10/09/2015 | | 420,288 | | | | | | | 2,832 | 2,832 | | | |
| EB1785003272 | MENLO PARK | CA | | 09/25/2015 | | 922,928 | | | | | | | 5,473 | 5,473 | | | |
| EB1785003289 | LINDEN | CA | | 10/09/2015 | | 503,095 | | | | | | | 2,199 | 2,199 | | | |
| EB1785003407 | SAN JOSE | CA | | 07/17/2015 | | 744,238 | | | | | | | 5,875 | 5,875 | | | |
| EB1785003447 | PORTOLA VALLEY | CA | | 07/17/2015 | | 1,253,431 | | | | | | | 7,600 | 7,600 | | | |
| EB1785003492 | SATELLITE BEACH | FL | | 08/07/2015 | | 449,732 | | | | | | | 4,277 | 4,277 | | | |
| EB1785003522 | E PALO ALTO | CA | | 08/07/2015 | | 535,706 | | | | | | | 3,065 | 3,065 | | | |
| EB1785003601 | LOS GATOS | CA | | 06/24/2016 | | 834,573 | | | | | | | 3,155 | 3,155 | | | |
| EB1785003665 | REDWOOD CITY | CA | | 06/24/2016 | | 561,052 | | | | | | | 6,903 | 6,903 | | | |
| EB1785004145 | PEBBLE BEACH | CA | | 06/24/2016 | | 540,944 | | | | | | | 33,346 | 33,346 | | | |
| EB1785004180 | FREMONT | CA | | 06/24/2016 | | 727,797 | | | | | | | 2,765 | 2,765 | | | |
| EB1785004254 | SAN JOSE | CA | | 06/24/2016 | | 677,446 | | | | | | | 3,845 | 3,845 | | | |
| EB1785004280 | LOS GATOS | CA | | 06/24/2016 | | 534,567 | | | | | | | 4,902 | 4,902 | | | |
| EB1785004420 | SUNNYVALE | CA | | 08/17/2016 | | 1,138,854 | | | | | | | 6,789 | 6,789 | | | |
| EB1785004656 | SCOTTS VALLEY | CA | | 12/16/2016 | | 666,379 | | | | | | | 4,088 | 4,088 | | | |
| EB1785004673 | SAN JOSE | CA | | 10/07/2016 | | 1,060,647 | | | | | | | 5,922 | 5,922 | | | |
| EB1785004871 | LOS ALTOS | CA | | 12/16/2016 | | 485,873 | | | | | | | 2,923 | 2,923 | | | |
| EB1785004879 | SANTA CRUZ | CA | | 12/16/2016 | | 676,319 | | | | | | | 2,461 | 2,461 | | | |
| EB1785004925 | SANTA CRUZ | CA | | 12/16/2016 | | 714,305 | | | | | | | 4,205 | 4,205 | | | |
| EB1786002320 | PORTOLA VALLEY | CA | | 10/09/2015 | | 560,244 | | | | | | | 4,281 | 4,281 | | | |
| EB1786002424 | LOS ALTOS | CA | | 09/25/2015 | | 1,622,540 | | | | | | | 9,546 | 9,546 | | | |
| EB1786002511 | BELMONT | CA | | 03/24/2016 | | 895,099 | | | | | | | 5,356 | 5,356 | | | |
| EB1786002571 | SAN FRANCISCO | CA | | 08/07/2015 | | 1,266,551 | | | | | | | 7,688 | 7,688 | | | |
| EB1786002708 | TRUCKEE | CA | | 11/20/2015 | | 530,344 | | | | | | | 3,258 | 3,258 | | | |
| EB1786002719 | MENLO PARK | CA | | 07/17/2015 | | 714,589 | | | | | | | 4,371 | 4,371 | | | |
| EB1786002720 | EL GRANADA | CA | | 11/20/2015 | | 858,240 | | | | | | | 5,246 | 5,246 | | | |
| EB1786002896 | NOVATO | CA | | 03/24/2016 | | 609,413 | | | | | | | 3,556 | 3,556 | | | |
| EB1786003293 | CUPERTINO | CA | | 06/24/2016 | | 470,551 | | | | | | | 2,567 | 2,567 | | | |
| EB1786003297 | LOS ALTOS | CA | | 10/07/2016 | | 863,947 | | | | | | | 4,773 | 4,773 | | | |
| EB1786003342 | BURLINGAME | CA | | 06/24/2016 | | 871,017 | | | | | | | 3,340 | 3,340 | | | |
| EB1786003372 | SAN CARLOS | CA | | 06/24/2016 | | 1,571,100 | | | | | | | 12,140 | 12,140 | | | |
| EB1786003544 | BELMONT | CA | | 10/12/2016 | | 929,778 | | | | | | | 10,419 | 10,419 | | | |
| EB1786003545 | CASTRO VALLEY | CA | | 10/12/2016 | | 728,599 | | | | | | | 4,181 | 4,181 | | | |
| EB1786003598 | FOSTER CITY | CA | | 08/17/2016 | | 898,084 | | | | | | | 7,288 | 7,288 | | | |
| EB1786003610 | SAN MATEO | CA | | 12/16/2016 | | 1,046,224 | | | | | | | 6,248 | 6,248 | | | |
| EB1786003623 | SAN MATEO | CA | | 12/16/2016 | | 1,209,870 | | | | | | | 7,193 | 7,193 | | | |
| EB1786003657 | SAN FRANCISCO | CA | | 08/17/2016 | | 823,817 | | | | | | | 4,712 | 4,712 | | | |
| EB1786003720 | BELMONT | CA | | 12/16/2016 | | 1,209,109 | | | | | | | 7,118 | 7,118 | | | |
| EB1786003745 | BELMONT | CA | | 12/16/2016 | | 802,104 | | | | | | | 4,835 | 4,835 | | | |
| EB1786003774 | REDWOOD CITY | CA | | 12/16/2016 | | 752,830 | | | | | | | 4,314 | 4,314 | | | |
| EB1786003928 | SAN FRANCISCO | CA | | 12/16/2016 | | 634,002 | | | | | | | 3,495 | 3,495 | | | |
| EB1786003969 | SAN MATEO | CA | | 12/16/2016 | | 963,805 | | | | | | | 5,396 | 5,396 | | | |
| EB1786003970 | SAN MATEO | CA | | 12/16/2016 | | 900,332 | | | | | | | 3,276 | 3,276 | | | |
| EB1786004118 | SANTA CLARA | CA | | 12/16/2016 | | 1,049,902 | | | | | | | 6,011 | 6,011 | | | |
| EB1786004135 | PALO ALTO | CA | | 12/16/2016 | | 1,054,692 | | | | | | | 47,971 | 47,971 | | | |
| EB1787002755 | CASTRO VALLEY | CA | | 07/17/2015 | | 579,612 | | | | | | | 3,454 | 3,454 | | | |
| EB1787002772 | NOVATO | CA | | 07/17/2015 | | 589,172 | | | | | | | 3,449 | 3,449 | | | |
| EB1787002827 | CASTRO VALLEY | CA | | 08/07/2015 | | 618,181 | | | | | | | 8,857 | 8,857 | | | |
| EB1787002855 | SAN JOSE | CA | | 08/07/2015 | | 597,182 | | | | | | | 3,435 | 3,435 | | | |
| EB1787003208 | HAYWARD | CA | | 06/24/2016 | | 461,511 | | | | | | | 2,457 | 2,457 | | | |
| EB1787003214 | WALNUT CREEK | CA | | 03/24/2016 | | 768,608 | | | | | | | 4,294 | 4,294 | | | |
| EB1787003319 | MILPITAS | CA | | 12/16/2016 | | 636,964 | | | | | | | 3,693 | 3,693 | | | |
| EB1787003346 | DANVILLE | CA | | 06/24/2016 | | 386,394 | | | | | | | 2,216 | 2,216 | | | |
| EB1787003434 | UNION CITY | CA | | 10/12/2016 | | 639,411 | | | | | | | 3,687 | 3,687 | | | |
| EB1787003647 | DANVILLE | CA | | 12/16/2016 | | 878,798 | | | | | | | 5,035 | 5,035 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1787003834 | SAN BRUNO | CA | | 12/16/2016 | | 1,082,037 | | | | | | | 7,553 | 7,553 | | | |
| EB1787003934 | LIVERMORE | CA | | 12/16/2016 | | 601,060 | | | | | | | 2,329 | 2,329 | | | |
| EB1787003938 | SAN JOSE | CA | | 12/16/2016 | | 421,426 | | | | | | | 3,125 | 3,125 | | | |
| EB1787003973 | DUBLIN | CA | | 12/16/2016 | | 585,953 | | | | | | | 3,450 | 3,450 | | | |
| EB1787004002 | PENNGROVE | CA | | 12/16/2016 | | 652,308 | | | | | | | 3,822 | 3,822 | | | |
| EB1787004061 | FREMONT | CA | | 12/16/2016 | | 711,213 | | | | | | | 5,244 | 5,244 | | | |
| EB1787004076 | ORINDA | CA | | 12/16/2016 | | 1,085,368 | | | | | | | 6,244 | 6,244 | | | |
| EB1787004136 | DUBLIN | CA | | 12/16/2016 | | 409,649 | | | | | | | 2,345 | 2,345 | | | |
| EB1789002868 | OAKLAND | CA | | 07/30/2015 | | 575,612 | | | | | | | 4,387 | 4,387 | | | |
| EB1789003029 | REDWOOD CITY | CA | | 06/24/2016 | | 694,889 | | | | | | | 4,035 | 4,035 | | | |
| EB1789003375 | SAN FRANCISCO | CA | | 10/09/2015 | | 409,005 | | | | | | | 2,426 | 2,426 | | | |
| EB1789003401 | MOUNTAIN VIEW | CA | | 09/25/2015 | | 483,643 | | | | | | | 2,986 | 2,986 | | | |
| EB1789003454 | APTOS | CA | | 06/24/2016 | | 639,509 | | | | | | | 3,790 | 3,790 | | | |
| EB1789003531 | SUNNYVALE | CA | | 10/12/2016 | | 579,328 | | | | | | | 3,368 | 3,368 | | | |
| EB1789003549 | SAN MATEO | CA | | 06/24/2016 | | 900,439 | | | | | | | 6,768 | 6,768 | | | |
| EB1789003570 | DUBLIN | CA | | 09/25/2015 | | 608,464 | | | | | | | 3,494 | 3,494 | | | |
| EB1789003581 | MOUNTAIN VIEW | CA | | 09/25/2015 | | 518,177 | | | | | | | 3,110 | 3,110 | | | |
| EB1789003621 | MOUNTAIN VIEW | CA | | 03/24/2016 | | 931,529 | | | | | | | 6,419 | 6,419 | | | |
| EB1789003629 | BELMONT | CA | | 11/20/2015 | | 692,776 | | | | | | | 5,020 | 5,020 | | | |
| EB1789003676 | SANTA CLARA | CA | | 08/07/2015 | | 483,426 | | | | | | | 4,358 | 4,358 | | | |
| EB1789003698 | SUNNYVALE | CA | | 08/07/2015 | | 782,477 | | | | | | | 4,644 | 4,644 | | | |
| EB1789003711 | SANTA CRUZ | CA | | 10/12/2016 | | 621,492 | | | | | | | 3,678 | 3,678 | | | |
| EB1789003722 | SUNNYVALE | CA | | 07/17/2015 | | 566,929 | | | | | | | 3,318 | 3,318 | | | |
| EB1789003958 | BURLINGAME | CA | | 06/24/2016 | | 595,955 | | | | | | | 3,364 | 3,364 | | | |
| EB1789003985 | SAN CARLOS | CA | | 06/24/2016 | | 627,525 | | | | | | | 3,532 | 3,532 | | | |
| EB1789004148 | BURLINGAME | CA | | 06/24/2016 | | 803,964 | | | | | | | 4,455 | 4,455 | | | |
| EB1789004288 | CAMPBELL | CA | | 03/24/2016 | | 564,551 | | | | | | | 3,088 | 3,088 | | | |
| EB1789004300 | SAN JOSE | CA | | 06/24/2016 | | 659,636 | | | | | | | 3,867 | 3,867 | | | |
| EB1789004328 | DANVILLE | CA | | 12/16/2016 | | 1,014,335 | | | | | | | 5,964 | 5,964 | | | |
| EB1789004375 | HAYWARD | CA | | 10/12/2016 | | 1,120,817 | | | | | | | 7,512 | 7,512 | | | |
| EB1789004398 | REDWOOD CITY | CA | | 06/24/2016 | | 981,600 | | | | | | | 5,599 | 5,599 | | | |
| EB1789004486 | ALCOA | TN | | 08/19/2016 | | 501,261 | | | | | | | 4,819 | 4,819 | | | |
| EB1789004493 | SUNNYVALE | CA | | 08/17/2016 | | 1,093,780 | | | | | | | 6,404 | 6,404 | | | |
| EB1789004521 | BURLINGAME | CA | | 08/17/2016 | | 959,152 | | | | | | | 6,485 | 6,485 | | | |
| EB1789004549 | SAN JOSE | CA | | 08/17/2016 | | 358,269 | | | | | | | 5,435 | 5,435 | | | |
| EB1789004553 | THE WOODLANDS | TX | | 12/16/2016 | | 1,082,633 | | | | | | | 6,245 | 6,245 | | | |
| EB1789004565 | SAN JOSE | CA | | 08/17/2016 | | 358,269 | | | | | | | 5,435 | 5,435 | | | |
| EB1789004596 | MOUNTAIN VIEW | CA | | 08/17/2016 | | 669,150 | | | | | | | 3,741 | 3,741 | | | |
| EB1789004848 | SAN JOSE | CA | | 12/16/2016 | | 820,044 | | | | | | | 4,805 | 4,805 | | | |
| EB1789004888 | SAN JOSE | CA | | 12/16/2016 | | 933,190 | | | | | | | 10,027 | 10,027 | | | |
| EB1789004889 | REDWOOD CITY | CA | | 12/16/2016 | | 281,771 | | | | | | | 1,644 | 1,644 | | | |
| EB1789004890 | BELMONT | CA | | 12/16/2016 | | 1,052,674 | | | | | | | 5,874 | 5,874 | | | |
| EB1789004944 | SAN JOSE | CA | | 12/16/2016 | | 603,538 | | | | | | | 3,786 | 3,786 | | | |
| EB1789004950 | SAN JOSE | CA | | 12/16/2016 | | 547,362 | | | | | | | 3,149 | 3,149 | | | |
| EB1789004967 | SANTA CLARA | CA | | 12/16/2016 | | 557,340 | | | | | | | 3,276 | 3,276 | | | |
| EB1790002216 | ALEXANDRIA | VA | | 09/25/2015 | | 914,126 | | | | | | | 5,534 | 5,534 | | | |
| EB1790002986 | WASHINGTON | DC | | 10/12/2016 | | 599,268 | | | | | | | 3,470 | 3,470 | | | |
| EB1791002764 | POTOMAC | MD | | 07/17/2015 | | 679,444 | | | | | | | 4,050 | 4,050 | | | |
| EB1791002772 | RESTON | VA | | 08/07/2015 | | 1,045,359 | | | | | | | 8,769 | 8,769 | | | |
| EB1791002786 | MCLEAN | VA | | 08/07/2015 | | 730,725 | | | | | | | 4,359 | 4,359 | | | |
| EB1793000749 | VOORHEESVILLE | NY | | 12/18/2015 | | 518,254 | | | | | | | 4,005 | 4,005 | | | |
| EB1793000950 | VIENNA | VA | | 10/09/2015 | | 1,057,130 | | | | | | | 6,321 | 6,321 | | | |
| EB1793000960 | ARLINGTON | VA | | 07/17/2015 | | 727,963 | | | | | | | 4,261 | 4,261 | | | |
| EB1793001367 | WASHINGTON | DC | | 10/07/2016 | | 973,713 | | | | | | | 5,610 | 5,610 | | | |
| EB1793001391 | POTOMAC | MD | | 08/19/2016 | | 592,787 | | | | | | | 4,369 | 4,369 | | | |
| EB1793001392 | ARLINGTON | VA | | 08/19/2016 | | 886,685 | | | | | | | 5,230 | 5,230 | | | |
| EB1793001647 | MC LEAN | VA | | 12/16/2016 | | 611,229 | | | | | | | 3,837 | 3,837 | | | |
| EB1793001664 | DARIEN | CT | | 12/16/2016 | | 595,254 | | | | | | | 3,504 | 3,504 | | | |
| EB1794002440 | SEVERN | MD | | 07/30/2015 | | 457,954 | | | | | | | 3,122 | 3,122 | | | |
| EB1794002606 | ARLINGTON | VA | | 09/18/2015 | | 860,237 | | | | | | | 7,689 | 7,689 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| EB1794003329 | NOKESVILLE | VA | | 12/18/2015 | | 632,159 | | | | | | | 4,869 | 4,869 | | | |
| EB1794003388 | ANNANDALE | VA | | 08/07/2015 | | 544,733 | | | | | | | 5,888 | 5,888 | | | |
| EB1794003466 | ANNANDALE | VA | | 12/18/2015 | | 475,664 | | | | | | | 2,794 | 2,794 | | | |
| EB1794003584 | ANNANDALE | VA | | 06/24/2016 | | 500,489 | | | | | | | 2,914 | 2,914 | | | |
| EB1794003597 | FALLS CHURCH | VA | | 06/24/2016 | | 963,047 | | | | | | | 5,337 | 5,337 | | | |
| EB1794003753 | NORTH POTOMAC | MD | | 06/24/2016 | | 606,240 | | | | | | | 3,543 | 3,543 | | | |
| EB1795000799 | WESTFIELD | NJ | | 09/18/2015 | | 562,875 | | | | | | | 2,225 | 2,225 | | | |
| EB1795001038 | STATEN ISLAND | NY | | 12/18/2015 | | 491,886 | | | | | | | 2,723 | 2,723 | | | |
| EB1795001161 | WEST LONG BRANCH | NJ | | 11/20/2015 | | 508,665 | | | | | | | 3,719 | 3,719 | | | |
| EB1795001225 | UPPER MONTCLAIR | NJ | | 07/17/2015 | | 405,096 | | | | | | | 2,432 | 2,432 | | | |
| EB1795001267 | GLEN RIDGE | NJ | | 11/20/2015 | | 632,285 | | | | | | | 3,737 | 3,737 | | | |
| EB1795001484 | OCEANPORT | NJ | | 12/18/2015 | | 461,360 | | | | | | | 1,770 | 1,770 | | | |
| EB1795001933 | ROCKAWAY | NJ | | 12/16/2016 | | 653,230 | | | | | | | 3,652 | 3,652 | | | |
| EB1994000187 | LAFAYETTE HILL | PA | | 09/18/2015 | | 653,662 | | | | | | | 5,607 | 5,607 | | | |
| FR121181213 | ESSEX FELLS | NJ | | 09/23/2016 | | 651,754 | | | | | | | 3,805 | 3,805 | | | |
| FR125660147 | BOSTON | MA | | 09/23/2016 | | 531,718 | | | | | | | 3,089 | 3,089 | | | |
| FR125686555 | SAN RAFAEL | CA | | 09/09/2016 | | 944,323 | | | | | | | 5,442 | 5,442 | | | |
| FR125687686 | PALO ALTO | CA | | 10/07/2016 | | 1,069,778 | | | | | | | 6,250 | 6,250 | | | |
| FR125689476 | DANVILLE | CA | | 10/07/2016 | | 422,391 | | | | | | | 2,381 | 2,381 | | | |
| FR125690953 | LEXINGTON | MA | | 09/09/2016 | | 558,981 | | | | | | | 3,261 | 3,261 | | | |
| FR125692355 | ORINDA | CA | | 10/07/2016 | | 1,020,664 | | | | | | | 5,926 | 5,926 | | | |
| FR125692496 | SAN FRANCISCO | CA | | 10/07/2016 | | 911,457 | | | | | | | 5,292 | 5,292 | | | |
| FR125692728 | SAN DIEGO | CA | | 10/07/2016 | | 624,190 | | | | | | | 3,642 | 3,642 | | | |
| FR125693304 | HINGHAM | MA | | 11/04/2016 | | 811,376 | | | | | | | 4,715 | 4,715 | | | |
| FR125693379 | SAN FRANCISCO | CA | | 09/09/2016 | | 833,457 | | | | | | | 4,865 | 4,865 | | | |
| FR125693742 | ALAMO | CA | | 09/23/2016 | | 770,778 | | | | | | | 4,454 | 4,454 | | | |
| FR125694955 | WELLESLEY | MA | | 09/23/2016 | | 1,179,524 | | | | | | | 6,815 | 6,815 | | | |
| FR125695028 | KENSINGTON | CA | | 09/23/2016 | | 980,315 | | | | | | | 5,750 | 5,750 | | | |
| FR125695481 | HILLSBOROUGH | CA | | 10/07/2016 | | 633,490 | | | | | | | 3,680 | 3,680 | | | |
| FR125697404 | SAN FRANCISCO | CA | | 11/04/2016 | | 643,641 | | | | | | | 3,740 | 3,740 | | | |
| FR125697446 | WELLESLEY | MA | | 10/07/2016 | | 699,294 | | | | | | | 4,065 | 4,065 | | | |
| FR125697743 | SAN DIEGO | CA | | 10/07/2016 | | 891,311 | | | | | | | 5,178 | 5,178 | | | |
| FR125697792 | SHERMAN OAKS | CA | | 09/23/2016 | | 982,460 | | | | | | | 974,844 | 974,844 | | | |
| FR125698089 | SAN MATEO | CA | | 09/23/2016 | | 926,471 | | | | | | | 5,411 | 5,411 | | | |
| FR125698386 | ALISO VIEJO | CA | | 10/07/2016 | | 551,252 | | | | | | | 3,203 | 3,203 | | | |
| FR125698675 | WELLESLEY | MA | | 10/07/2016 | | 643,350 | | | | | | | 3,740 | 3,740 | | | |
| FR125698956 | BURLINGAME | CA | | 11/18/2016 | | 834,686 | | | | | | | 4,851 | 4,851 | | | |
| FR125699384 | SAN RAMON | CA | | 12/02/2016 | | 819,134 | | | | | | | 4,682 | 4,682 | | | |
| FR125699483 | NOVATO | CA | | 11/04/2016 | | 603,648 | | | | | | | 3,512 | 3,512 | | | |
| FR125699954 | DANA POINT MONARCH B | CA | | 10/07/2016 | | 636,451 | | | | | | | 3,699 | 3,699 | | | |
| FR125700224 | WELLESLEY | MA | | 10/07/2016 | | 559,018 | | | | | | | 3,264 | 3,264 | | | |
| FR125700737 | SAN FRANCISCO | CA | | 11/18/2016 | | 1,095,130 | | | | | | | 6,254 | 6,254 | | | |
| FR125701305 | BOSTON | MA | | 10/07/2016 | | 1,046,782 | | | | | | | 6,872 | 6,872 | | | |
| FR125704689 | SAN DIEGO | CA | | 10/21/2016 | | 680,589 | | | | | | | 3,995 | 3,995 | | | |
| FR125704804 | WALNUT CREEK | CA | | 12/02/2016 | | 618,591 | | | | | | | 3,654 | 3,654 | | | |
| FR125704960 | SAN FRANCISCO | CA | | 11/18/2016 | | 890,790 | | | | | | | 5,099 | 5,099 | | | |
| FR125704978 | SAN FRANCISCO | CA | | 09/23/2016 | | 572,377 | | | | | | | 8,628 | 8,628 | | | |
| FR125705470 | DANA POINT | CA | | 11/18/2016 | | 591,861 | | | | | | | 4,361 | 4,361 | | | |
| FR125705868 | MENLO PARK | CA | | 10/07/2016 | | 1,026,929 | | | | | | | 5,921 | 5,921 | | | |
| FR125706197 | SHERMAN OAKS | CA | | 10/21/2016 | | 831,169 | | | | | | | 4,815 | 4,815 | | | |
| FR125706494 | MORAGA | CA | | 10/07/2016 | | 726,371 | | | | | | | 4,239 | 4,239 | | | |
| FR125708235 | MORAGA | CA | | 10/21/2016 | | 745,965 | | | | | | | 740,519 | 740,519 | | | |
| FR125708359 | LEXINGTON | MA | | 12/02/2016 | | 789,487 | | | | | | | 4,566 | 4,566 | | | |
| FR125709076 | SONOMA | CA | | 11/18/2016 | | 718,169 | | | | | | | 3,992 | 3,992 | | | |
| FR125709688 | PASADENA | CA | | 11/18/2016 | | 664,646 | | | | | | | 3,640 | 3,640 | | | |
| FR125713748 | LOS ANGELES | CA | | 11/04/2016 | | 649,640 | | | | | | | 3,678 | 3,678 | | | |
| FR125713839 | SAN FRANCISCO | CA | | 10/21/2016 | | 517,562 | | | | | | | 5,212 | 5,212 | | | |
| FR125716451 | PLEASANTON | CA | | 11/04/2016 | | 560,299 | | | | | | | 3,242 | 3,242 | | | |
| FR125716923 | NEWTON | MA | | 11/18/2016 | | 771,284 | | | | | | | 4,440 | 4,440 | | | |
| FR125717244 | LOS ANGELES VEN | CA | | 11/04/2016 | | 939,333 | | | | | | | 5,447 | 5,447 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| FR125717814 | NEWTON | MA | | 10/21/2016 | | 664,137 | | | | | | | 3,850 | 3,850 | | | |
| FR125718499 | LAKE ARROWHEAD | CA | | 12/02/2016 | | 562,452 | | | | | | | 3,221 | 3,221 | | | |
| FR125718614 | LA JOLLA | CA | | 12/02/2016 | | 1,157,639 | | | | | | | 6,644 | 6,644 | | | |
| FR125718697 | SANTA MONICA | CA | | 12/22/2016 | | 886,485 | | | | | | | 5,092 | 5,092 | | | |
| FR125718747 | SAN JOSE | CA | | 12/02/2016 | | 1,025,022 | | | | | | | 6,068 | 6,068 | | | |
| FR125718754 | SAN JOSE | CA | | 10/21/2016 | | 1,144,004 | | | | | | | 19,205 | 19,205 | | | |
| FR125719067 | SAUSALITO | CA | | 11/04/2016 | | 746,625 | | | | | | | 4,306 | 4,306 | | | |
| FR125719265 | LOS ANGELES | CA | | 11/04/2016 | | 797,298 | | | | | | | 4,385 | 4,385 | | | |
| FR125719471 | BURLINGAME | CA | | 11/18/2016 | | 770,894 | | | | | | | 4,428 | 4,428 | | | |
| FR125720016 | NEEDHAM | MA | | 11/18/2016 | | 912,210 | | | | | | | 5,233 | 5,233 | | | |
| FR125722053 | DANVILLE | CA | | 11/04/2016 | | 610,874 | | | | | | | 3,523 | 3,523 | | | |
| FR125722418 | HALEIWA | HI | | 12/02/2016 | | 1,201,416 | | | | | | | 6,850 | 6,850 | | | |
| FR125725346 | SAN FRANCISCO | CA | | 11/18/2016 | | 747,620 | | | | | | | 4,294 | 4,294 | | | |
| FR125727805 | TIBURON | CA | | 11/04/2016 | | 1,743,093 | | | | | | | 10,055 | 10,055 | | | |
| FR125727854 | NEEDHAM | MA | | 11/04/2016 | | 434,223 | | | | | | | 8,244 | 8,244 | | | |
| FR125750369 | WESTON | MA | | 11/18/2016 | | 1,484,287 | | | | | | | 8,453 | 8,453 | | | |
| FR125751169 | BOSTON | MA | | 11/18/2016 | | 1,092,277 | | | | | | | 21,799 | 21,799 | | | |
| FR125755467 | BURLINGAME | CA | | 11/18/2016 | | 875,376 | | | | | | | 5,034 | 5,034 | | | |
| FR125755640 | LOS ANGELES | CA | | 11/18/2016 | | 934,851 | | | | | | | 5,367 | 5,367 | | | |
| FR125757133 | PIEDMONT | CA | | 11/18/2016 | | 1,187,158 | | | | | | | 6,847 | 6,847 | | | |
| FR125758883 | ORINDA | CA | | 11/04/2016 | | 1,223,936 | | | | | | | 7,113 | 7,113 | | | |
| FR125758941 | MORAGA | CA | | 12/02/2016 | | 911,676 | | | | | | | 5,254 | 5,254 | | | |
| FR125760210 | VALLEY VILLAGE | CA | | 11/18/2016 | | 841,169 | | | | | | | 4,830 | 4,830 | | | |
| FR125762810 | MILL VALLEY | CA | | 11/04/2016 | | 966,917 | | | | | | | 5,596 | 5,596 | | | |
| FR125763826 | BOSTON | MA | | 11/04/2016 | | 635,650 | | | | | | | 3,649 | 3,649 | | | |
| FR125765219 | WELLESLEY | MA | | 12/22/2016 | | 646,264 | | | | | | | 3,828 | 3,828 | | | |
| FR125765375 | SAN FRANCISCO | CA | | 12/02/2016 | | 683,564 | | | | | | | 3,906 | 3,906 | | | |
| FR125767272 | BROOKLINE | MA | | 12/02/2016 | | 509,172 | | | | | | | 2,910 | 2,910 | | | |
| FR125767314 | LEXINGTON | MA | | 12/02/2016 | | 623,882 | | | | | | | 3,565 | 3,565 | | | |
| FR125768064 | SAN FRANCISCO | CA | | 12/02/2016 | | 638,630 | | | | | | | 7,241 | 7,241 | | | |
| FR125768221 | WINCHESTER | MA | | 12/02/2016 | | 700,944 | | | | | | | 4,025 | 4,025 | | | |
| FR125768239 | BOSTON | MA | | 12/02/2016 | | 575,482 | | | | | | | 3,305 | 3,305 | | | |
| FR125768932 | POUND RIDGE | NY | | 12/22/2016 | | 659,043 | | | | | | | 3,771 | 3,771 | | | |
| FR125769161 | EL CERRITO | CA | | 12/02/2016 | | 643,145 | | | | | | | 3,718 | 3,718 | | | |
| FR125769815 | SAN FRANCISCO | CA | | 12/02/2016 | | 828,926 | | | | | | | 4,736 | 4,736 | | | |
| FR125769872 | LOS ALTOS | CA | | 12/02/2016 | | 756,429 | | | | | | | 4,278 | 4,278 | | | |
| FR125770821 | SAN MATEO | CA | | 12/02/2016 | | 1,146,068 | | | | | | | 6,488 | 6,488 | | | |
| FR125771639 | SAN FRANCISCO | CA | | 12/02/2016 | | 864,411 | | | | | | | 4,999 | 4,999 | | | |
| FR125772785 | CORTE MADERA | CA | | 12/22/2016 | | 1,240,001 | | | | | | | 7,168 | 7,168 | | | |
| FR125772843 | SAN FRANCISCO | CA | | 12/02/2016 | | 990,879 | | | | | | | 5,728 | 5,728 | | | |
| FR125773668 | BOSTON | MA | | 12/02/2016 | | 786,454 | | | | | | | 4,526 | 4,526 | | | |
| FR125774310 | SAN FRANCISCO | CA | | 12/02/2016 | | 732,644 | | | | | | | 4,241 | 4,241 | | | |
| FR125775150 | CAMBRIDGE | MA | | 12/22/2016 | | 1,701,485 | | | | | | | 14,616 | 14,616 | | | |
| FR125776182 | OAKLAND | CA | | 12/22/2016 | | 625,683 | | | | | | | 3,558 | 3,558 | | | |
| FR125778337 | SAN RAFAEL | CA | | 12/22/2016 | | 1,165,240 | | | | | | | 6,662 | 6,662 | | | |
| FR125778618 | MELROSE | MA | | 12/22/2016 | | 485,453 | | | | | | | 4,699 | 4,699 | | | |
| FR125783303 | SAN MATEO | CA | | 12/22/2016 | | 795,452 | | | | | | | 4,422 | 4,422 | | | |
| FR125785795 | LAFAYETTE | CA | | 12/22/2016 | | 749,393 | | | | | | | 4,297 | 4,297 | | | |
| FR125789136 | SAN FRANCISCO | CA | | 12/22/2016 | | 1,289,410 | | | | | | | 1,280,244 | 1,280,244 | | | |
| FR125796289 | LOS ANGELES | CA | | 01/20/2017 | | 609,864 | | | | | | | 3,375 | 3,375 | | | |
| FR125799077 | CAMBRIDGE | MA | | 12/22/2016 | | 636,450 | | | | | | | 3,532 | 3,532 | | | |
| FR125806799 | SAN FRANCISCO | CA | | 12/22/2016 | | 1,201,758 | | | | | | | 6,475 | 6,475 | | | |
| FR125819057 | REDWOOD CITY | CA | | 02/17/2017 | | 648,319 | | | | | | | 12,486 | 12,486 | | | |
| FR125875240 | SAN FRANCISCO | CA | | 06/08/2017 | | 739,959 | | | | | | | 3,798 | 3,798 | | | |
| FR125941489 | BERKELEY | CA | | 09/15/2017 | | 849,276 | | | | | | | 4,458 | 4,458 | | | |
| FR225706346 | WATER MILL | NY | | 10/21/2016 | | 1,864,943 | | | | | | | 10,841 | 10,841 | | | |
| PH5041132977 | SANIBEL | FL | | 05/08/2015 | | 1,218,388 | | | | | | | 7,329 | 7,329 | | | |
| PH7118499545 | SAN JOSE | CA | | 09/12/2014 | | 401,658 | | | | | | | 2,302 | 2,302 | | | |
| PH7118500128 | MORGAN HILL | CA | | 08/28/2014 | | 613,303 | | | | | | | 5,060 | 5,060 | | | |
| PH7118585004 | HARVARD | MA | | 10/10/2014 | | 481,145 | | | | | | | 2,799 | 2,799 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| PH7118593339 | GROTON | MA | | 12/29/2014 | | 455,827 | | | | | | | 2,660 | 2,660 | | | |
| PH7118595441 | ACTON | MA | | 12/29/2014 | | 421,875 | | | | | | | 2,486 | 2,486 | | | |
| PH7118598668 | BLAINE | MN | | 01/29/2015 | | 764,205 | | | | | | | 4,629 | 4,629 | | | |
| PH7118677595 | MINNETONKA | MN | | 02/26/2015 | | 572,043 | | | | | | | 5,474 | 5,474 | | | |
| PH7118682280 | MINNEAPOLIS | MN | | 04/24/2015 | | 881,687 | | | | | | | 5,117 | 5,117 | | | |
| PH7118770002 | LIVERMORE | CA | | 06/19/2015 | | 425,987 | | | | | | | 2,700 | 2,700 | | | |
| PH7118778682 | LAFAYETTE | CA | | 07/24/2015 | | 910,170 | | | | | | | 5,090 | 5,090 | | | |
| PH7118858740 | DOWNERS GROVE | IL | | 07/24/2015 | | 411,213 | | | | | | | 2,349 | 2,349 | | | |
| PH7118864581 | HALF MOON BAY | CA | | 08/07/2015 | | 798,497 | | | | | | | 8,615 | 8,615 | | | |
| PH7118865497 | MORAGA | CA | | 09/18/2015 | | 1,047,127 | | | | | | | 5,610 | 5,610 | | | |
| PH7118865950 | SAN MATEO | CA | | 08/21/2015 | | 934,697 | | | | | | | 5,008 | 5,008 | | | |
| PH7118866214 | GILROY | CA | | 09/18/2015 | | 635,756 | | | | | | | 3,406 | 3,406 | | | |
| PH7118927438 | BELMONT | CA | | 08/01/2014 | | 730,492 | | | | | | | 4,708 | 4,708 | | | |
| PH7118930622 | SAN FRANCISCO | CA | | 08/15/2014 | | 811,720 | | | | | | | 4,756 | 4,756 | | | |
| PH7118931331 | FAIRFAX | VA | | 09/26/2014 | | 520,613 | | | | | | | 3,116 | 3,116 | | | |
| PH7118953657 | POTOMAC | MD | | 01/28/2016 | | 953,294 | | | | | | | 5,192 | 5,192 | | | |
| PH7118959878 | MENLO PARK | CA | | 12/11/2015 | | 1,272,282 | | | | | | | 7,059 | 7,059 | | | |
| PH7119015258 | NORTHBOROUGH | MA | | 10/24/2014 | | 372,376 | | | | | | | 6,737 | 6,737 | | | |
| PH7119108293 | LAKE BLUFF | IL | | 01/29/2015 | | 711,201 | | | | | | | 4,200 | 4,200 | | | |
| PH7119108798 | SCITUATE | MA | | 12/29/2014 | | 474,127 | | | | | | | 2,800 | 2,800 | | | |
| PH7119111347 | CALABASAS | CA | | 03/13/2015 | | 582,583 | | | | | | | 95,416 | 95,416 | | | |
| PH7119117104 | PRINCETON | MA | | 05/08/2015 | | 680,037 | | | | | | | 4,720 | 4,720 | | | |
| PH7119119472 | LOS GATOS | CA | | 04/24/2015 | | 939,041 | | | | | | | 5,427 | 5,427 | | | |
| PH7119120272 | MONTE SERENO | CA | | 05/08/2015 | | 1,063,476 | | | | | | | 10,394 | 10,394 | | | |
| PH7119120488 | SAN BRUNO | CA | | 03/27/2015 | | 622,900 | | | | | | | 6,101 | 6,101 | | | |
| PH7119129091 | SAN FRANCISCO | CA | | 05/22/2015 | | 623,505 | | | | | | | 3,711 | 3,711 | | | |
| PH7119133564 | LA JOLLA | CA | | 09/18/2015 | | 505,057 | | | | | | | 9,766 | 9,766 | | | |
| PH7119213721 | FALLS CHURCH | VA | | 08/21/2015 | | 781,121 | | | | | | | 4,362 | 4,362 | | | |
| PH7119217458 | PASADENA | CA | | 07/24/2015 | | 882,604 | | | | | | | 7,316 | 7,316 | | | |
| PH7119296940 | DOWNERS GROVE | IL | | 08/21/2015 | | 410,862 | | | | | | | 3,254 | 3,254 | | | |
| PH7119305063 | ANNAPOLIS | MD | | 12/11/2015 | | 709,716 | | | | | | | 3,809 | 3,809 | | | |
| PH7129144932 | CERRITOS | CA | | 11/21/2014 | | 650,037 | | | | | | | 10,160 | 10,160 | | | |
| PH7130881704 | FLOWER MOUND | TX | | 08/01/2014 | | 465,445 | | | | | | | 3,467 | 3,467 | | | |
| PH7130919397 | SUMMIT | NJ | | 08/28/2014 | | 637,506 | | | | | | | 3,776 | 3,776 | | | |
| PH7131120482 | SUDBURY | MA | | 08/28/2014 | | 604,720 | | | | | | | 3,965 | 3,965 | | | |
| PH7131264066 | HOUSTON | TX | | 08/01/2014 | | 492,845 | | | | | | | 5,362 | 5,362 | | | |
| PH7131272168 | SHREWSBURY | MA | | 10/24/2014 | | 550,080 | | | | | | | 4,557 | 4,557 | | | |
| PH7131356037 | SIERRA MADRE | CA | | 09/12/2014 | | 627,767 | | | | | | | 3,712 | 3,712 | | | |
| PH7131390259 | SEVERNA PARK | MD | | 08/15/2014 | | 553,763 | | | | | | | 3,397 | 3,397 | | | |
| PH7131399508 | LANTANA | FL | | 08/15/2014 | | 340,194 | | | | | | | 4,176 | 4,176 | | | |
| PH7131399961 | STOW | MA | | 08/15/2014 | | 533,052 | | | | | | | 3,205 | 3,205 | | | |
| PH7131431731 | SOUTHLAKE | TX | | 09/12/2014 | | 629,016 | | | | | | | 3,765 | 3,765 | | | |
| PH7131433901 | WEXFORD | PA | | 08/28/2014 | | 495,930 | | | | | | | 3,083 | 3,083 | | | |
| PH7131436474 | SAN DIEGO | CA | | 09/12/2014 | | 508,538 | | | | | | | 3,317 | 3,317 | | | |
| PH7131438264 | PALMETTO BAY | FL | | 08/28/2014 | | 481,054 | | | | | | | 2,918 | 2,918 | | | |
| PH7131573060 | KERNERSVILLE | NC | | 08/28/2014 | | 449,674 | | | | | | | 2,707 | 2,707 | | | |
| PH7131574175 | WESLEY CHAPEL | FL | | 09/26/2014 | | 452,147 | | | | | | | 2,672 | 2,672 | | | |
| PH7131574340 | LARCHMONT | NY | | 09/26/2014 | | 652,234 | | | | | | | 3,835 | 3,835 | | | |
| PH7131592391 | WOODINVILLE | WA | | 09/12/2014 | | 527,496 | | | | | | | 3,139 | 3,139 | | | |
| PH7131648391 | NEEDHAM | MA | | 09/26/2014 | | 457,756 | | | | | | | 2,664 | 2,664 | | | |
| PH7131649415 | OLD BROOKVILLE | NY | | 09/26/2014 | | 941,368 | | | | | | | 5,565 | 5,565 | | | |
| PH7131649621 | DALLAS | TX | | 08/28/2014 | | 444,036 | | | | | | | 5,095 | 5,095 | | | |
| PH7131649795 | DOWNINGTOWN | PA | | 10/10/2014 | | 608,831 | | | | | | | 3,587 | 3,587 | | | |
| PH7131689379 | CARY | NC | | 08/28/2014 | | 407,649 | | | | | | | 4,406 | 4,406 | | | |
| PH7131731312 | PARK CITY | UT | | 09/26/2014 | | 577,177 | | | | | | | 3,415 | 3,415 | | | |
| PH7131736733 | MAHWAH | NJ | | 06/19/2015 | | 635,852 | | | | | | | 4,607 | 4,607 | | | |
| PH7131845898 | SAN JOSE | CA | | 10/24/2014 | | 440,080 | | | | | | | 2,526 | 2,526 | | | |
| PH7131846680 | EVERGREEN | CO | | 09/26/2014 | | 636,199 | | | | | | | 3,706 | 3,706 | | | |
| PH7131884665 | PHILADELPHIA | PA | | 10/10/2014 | | 431,057 | | | | | | | 2,551 | 2,551 | | | |
| PH7131892015 | MIDLAND | TX | | 11/07/2014 | | 489,641 | | | | | | | 2,882 | 2,882 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| PH7131930617 | SALEM | NH | | 10/10/2014 | | 402,503 | | | | | | | 3,284 | 3,284 | | | |
| PH7131930971 | PHILADELPHIA | PA | | 10/24/2014 | | 412,522 | | | | | | | 2,426 | 2,426 | | | |
| PH7132211116 | DENVER | CO | | 06/19/2015 | | 439,760 | | | | | | | 2,567 | 2,567 | | | |
| PH7132237574 | WESTFORD | MA | | 10/24/2014 | | 475,487 | | | | | | | 4,027 | 4,027 | | | |
| PH7132279568 | SOUTHLAKE | TX | | 11/07/2014 | | 1,012,827 | | | | | | | 6,231 | 6,231 | | | |
| PH7132314662 | COLLEYVILLE | TX | | 11/07/2014 | | 477,612 | | | | | | | 3,309 | 3,309 | | | |
| PH7132320412 | ARLINGTON | VA | | 11/07/2014 | | 688,815 | | | | | | | 4,406 | 4,406 | | | |
| PH7132365243 | WESTFIELD | NJ | | 08/21/2015 | | 956,306 | | | | | | | 5,556 | 5,556 | | | |
| PH7132397063 | ISSAQUAH | WA | | 11/21/2014 | | 570,747 | | | | | | | 5,078 | 5,078 | | | |
| PH7132398855 | SOUTHBURY | CT | | 12/29/2014 | | 399,919 | | | | | | | 2,405 | 2,405 | | | |
| PH7132439873 | PITTSBURGH | PA | | 12/29/2014 | | 436,506 | | | | | | | 3,551 | 3,551 | | | |
| PH7132441713 | RYE BROOK | NY | | 12/12/2014 | | 726,958 | | | | | | | 4,228 | 4,228 | | | |
| PH7132479192 | BETHESDA | MD | | 01/16/2015 | | 924,647 | | | | | | | 6,979 | 6,979 | | | |
| PH7132480190 | MADISON | NJ | | 01/16/2015 | | 729,390 | | | | | | | 4,307 | 4,307 | | | |
| PH7132481578 | SCARSDALE | NY | | 01/29/2015 | | 843,266 | | | | | | | 4,990 | 4,990 | | | |
| PH7132483319 | KELLER | TX | | 01/16/2015 | | 805,595 | | | | | | | 4,572 | 4,572 | | | |
| PH7132517579 | SEATTLE | WA | | 12/29/2014 | | 572,703 | | | | | | | 3,302 | 3,302 | | | |
| PH7132522348 | WESTFIELD | NJ | | 12/29/2014 | | 647,119 | | | | | | | 4,214 | 4,214 | | | |
| PH7132597407 | AGOURA HILLS | CA | | 12/29/2014 | | 544,147 | | | | | | | 6,273 | 6,273 | | | |
| PH7132693693 | GAITHERSBURG | MD | | 02/13/2015 | | 478,777 | | | | | | | 2,793 | 2,793 | | | |
| PH7132698379 | PHILADELPHIA | PA | | 01/16/2015 | | 386,619 | | | | | | | 2,711 | 2,711 | | | |
| PH7132732681 | BEDFORD | NY | | 01/29/2015 | | 503,869 | | | | | | | 2,992 | 2,992 | | | |
| PH7132735106 | CONROE | TX | | 03/13/2015 | | 419,670 | | | | | | | 2,544 | 2,544 | | | |
| PH7132735130 | WASHINGTON | DC | | 01/16/2015 | | 657,775 | | | | | | | 3,928 | 3,928 | | | |
| PH7132773750 | SAN JOSE | CA | | 01/16/2015 | | 527,179 | | | | | | | 3,043 | 3,043 | | | |
| PH7132833976 | PELHAM | NY | | 02/13/2015 | | 608,661 | | | | | | | 3,540 | 3,540 | | | |
| PH7132846259 | NAPERVILLE | IL | | 04/10/2015 | | 478,853 | | | | | | | 2,843 | 2,843 | | | |
| PH7132968541 | COLUMBUS | OH | | 02/26/2015 | | 430,994 | | | | | | | 2,822 | 2,822 | | | |
| PH7132976726 | GLENSIDE | PA | | 05/08/2015 | | 658,912 | | | | | | | 3,858 | 3,858 | | | |
| PH7133008628 | SCOTCH PLAINS | NJ | | 04/10/2015 | | 397,802 | | | | | | | 44,946 | 44,946 | | | |
| PH7133026380 | QUEEN CREEK | AZ | | 02/26/2015 | | 410,908 | | | | | | | 2,456 | 2,456 | | | |
| PH7133027941 | SHREWSBURY | MA | | 06/05/2015 | | 412,057 | | | | | | | 4,469 | 4,469 | | | |
| PH7133029764 | ATLANTIC HIGHLANDS | NJ | | 08/07/2015 | | 413,553 | | | | | | | 2,587 | 2,587 | | | |
| PH7133124458 | SOUTH LYON | MI | | 04/24/2015 | | 506,238 | | | | | | | 3,286 | 3,286 | | | |
| PH7133126412 | MCKINNEY | TX | | 04/10/2015 | | 448,183 | | | | | | | 2,917 | 2,917 | | | |
| PH7133128608 | NATICK | MA | | 05/08/2015 | | 508,785 | | | | | | | 3,027 | 3,027 | | | |
| PH7133166889 | MONTVILLE | NJ | | 07/24/2015 | | 710,203 | | | | | | | 4,159 | 4,159 | | | |
| PH7133170196 | UPTON | MA | | 04/24/2015 | | 425,398 | | | | | | | 3,210 | 3,210 | | | |
| PH7133197967 | MAPLEWOOD | NJ | | 05/22/2015 | | 534,711 | | | | | | | 3,929 | 3,929 | | | |
| PH7133299334 | MERCER ISLAND | WA | | 04/24/2015 | | 964,385 | | | | | | | 5,755 | 5,755 | | | |
| PH7133299482 | HOLLIS HILLS | NY | | 05/22/2015 | | 764,617 | | | | | | | 4,555 | 4,555 | | | |
| PH7133300769 | FRISCO | TX | | 09/18/2015 | | 487,784 | | | | | | | 2,757 | 2,757 | | | |
| PH7133303037 | NAPERVILLE | IL | | 08/21/2015 | | 444,837 | | | | | | | 2,593 | 2,593 | | | |
| PH7133305354 | SEATTLE | WA | | 05/08/2015 | | 790,959 | | | | | | | 4,873 | 4,873 | | | |
| PH7133305800 | SCOTTSDALE | AZ | | 04/24/2015 | | 480,050 | | | | | | | 2,929 | 2,929 | | | |
| PH7133338314 | SAN DIEGO | CA | | 10/29/2015 | | 822,472 | | | | | | | 4,863 | 4,863 | | | |
| PH7133340690 | AUSTIN | TX | | 06/05/2015 | | 699,886 | | | | | | | 4,228 | 4,228 | | | |
| PH7133343231 | WOODINVILLE | WA | | 04/24/2015 | | 538,391 | | | | | | | 3,185 | 3,185 | | | |
| PH7133365523 | PONTE VEDRA BEACH | FL | | 05/22/2015 | | 565,533 | | | | | | | 3,386 | 3,386 | | | |
| PH7133421086 | HOUSTON | TX | | 06/05/2015 | | 837,966 | | | | | | | 4,994 | 4,994 | | | |
| PH7133425574 | SUMMIT | NJ | | 05/22/2015 | | 846,632 | | | | | | | 4,949 | 4,949 | | | |
| PH7133461942 | CRANBURY | NJ | | 02/12/2016 | | 635,936 | | | | | | | 3,448 | 3,448 | | | |
| PH7133467899 | BELLAIRE | TX | | 05/22/2015 | | 685,193 | | | | | | | 4,027 | 4,027 | | | |
| PH7133512777 | DAVIS | CA | | 07/10/2015 | | 500,731 | | | | | | | 2,985 | 2,985 | | | |
| PH7133513403 | SAN DIEGO | CA | | 08/07/2015 | | 554,201 | | | | | | | 3,128 | 3,128 | | | |
| PH7133548417 | CARY | NC | | 06/19/2015 | | 384,385 | | | | | | | 2,335 | 2,335 | | | |
| PH7133549670 | MONTCLAIR | NJ | | 06/19/2015 | | 463,473 | | | | | | | 2,842 | 2,842 | | | |
| PH7133701495 | ACTON | MA | | 09/18/2015 | | 622,569 | | | | | | | 3,487 | 3,487 | | | |
| PH7133704077 | NAPLES | FL | | 01/15/2016 | | 602,050 | | | | | | | 3,454 | 3,454 | | | |
| PH7133739461 | MILLBRAE | CA | | 07/10/2015 | | 1,081,664 | | | | | | | 28,049 | 28,049 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| PH7133740048 | CHANDLER | AZ | | 06/19/2015 | | 431,969 | | | | | | | 10,987 | 10,987 | | | |
| PH7133740170 | GLEN ROCK | NJ | | 07/24/2015 | | 614,581 | | | | | | | 3,605 | 3,605 | | | |
| PH7133741137 | MEDFORD | NJ | | 08/21/2015 | | 432,488 | | | | | | | 2,464 | 2,464 | | | |
| PH7133785928 | WESTFIELD | NJ | | 08/21/2015 | | 496,947 | | | | | | | 2,844 | 2,844 | | | |
| PH7133788401 | SPRING | TX | | 06/05/2015 | | 593,259 | | | | | | | 3,469 | 3,469 | | | |
| PH7133822424 | LA MESA | CA | | 07/24/2015 | | 636,998 | | | | | | | 3,778 | 3,778 | | | |
| PH7133823513 | SOUTHLAKE | TX | | 06/05/2015 | | 442,330 | | | | | | | 10,369 | 10,369 | | | |
| PH7133827027 | PORTSMOUTH | RI | | 07/24/2015 | | 421,364 | | | | | | | 2,426 | 2,426 | | | |
| PH7133827191 | MANHASSET | NY | | 08/07/2015 | | 745,113 | | | | | | | 4,944 | 4,944 | | | |
| PH7133827720 | COLLEYVILLE | TX | | 07/10/2015 | | 440,955 | | | | | | | 2,618 | 2,618 | | | |
| PH7133829791 | FLOWER MOUND | TX | | 07/10/2015 | | 413,937 | | | | | | | 2,441 | 2,441 | | | |
| PH7133864327 | NEWCASTLE | WA | | 07/10/2015 | | 619,684 | | | | | | | 3,745 | 3,745 | | | |
| PH7133864400 | INDIAN LAND | SC | | 07/10/2015 | | 384,586 | | | | | | | 3,150 | 3,150 | | | |
| PH7133866298 | WYNNEWOOD | PA | | 07/24/2015 | | 603,264 | | | | | | | 3,560 | 3,560 | | | |
| PH7133871447 | NORTH CALDWELL | NJ | | 08/07/2015 | | 498,736 | | | | | | | 2,807 | 2,807 | | | |
| PH7133925177 | WESTFIELD | NJ | | 08/21/2015 | | 442,094 | | | | | | | 2,518 | 2,518 | | | |
| PH7134018154 | CERRITOS | CA | | 07/24/2015 | | 731,907 | | | | | | | 4,876 | 4,876 | | | |
| PH7134019533 | HOLMDEL | NJ | | 09/18/2015 | | 731,323 | | | | | | | 4,167 | 4,167 | | | |
| PH7134020176 | TROPHY CLUB | TX | | 07/24/2015 | | 451,707 | | | | | | | 2,610 | 2,610 | | | |
| PH7134022768 | SMITHTOWN | NY | | 09/18/2015 | | 571,119 | | | | | | | 3,393 | 3,393 | | | |
| PH7134065601 | DAVIE | FL | | 08/21/2015 | | 662,380 | | | | | | | 4,289 | 4,289 | | | |
| PH7134066039 | MOUNT LAUREL | NJ | | 09/18/2015 | | 387,364 | | | | | | | 2,383 | 2,383 | | | |
| PH7134069736 | MENDHAM | NJ | | 08/21/2015 | | 596,691 | | | | | | | 3,800 | 3,800 | | | |
| PH7134102461 | WESTFIELD | NJ | | 08/21/2015 | | 810,369 | | | | | | | 4,551 | 4,551 | | | |
| PH7134103667 | PRINCETON | NJ | | 10/16/2015 | | 880,884 | | | | | | | 4,948 | 4,948 | | | |
| PH7134106454 | LARCHMONT | NY | | 09/18/2015 | | 599,071 | | | | | | | 3,259 | 3,259 | | | |
| PH7134107569 | WEST CHESTER | PA | | 09/18/2015 | | 433,915 | | | | | | | 2,486 | 2,486 | | | |
| PH7134142632 | LAKE BLUFF | IL | | 10/16/2015 | | 490,811 | | | | | | | 2,809 | 2,809 | | | |
| PH7134162812 | REDMOND | WA | | 08/21/2015 | | 549,850 | | | | | | | 3,155 | 3,155 | | | |
| PH7134163687 | RYE BROOK | NY | | 09/18/2015 | | 825,845 | | | | | | | 4,698 | 4,698 | | | |
| PH7134198154 | REDMOND | WA | | 08/21/2015 | | 616,343 | | | | | | | 3,524 | 3,524 | | | |
| PH7134198915 | WESTON | FL | | 09/18/2015 | | 437,038 | | | | | | | 5,604 | 5,604 | | | |
| PH7134221402 | SUMMIT | NJ | | 09/29/2015 | | 1,218,970 | | | | | | | 6,967 | 6,967 | | | |
| PH7134254395 | WESTMINSTER | CO | | 12/11/2015 | | 463,224 | | | | | | | 2,506 | 2,506 | | | |
| PH7134271498 | WINTER GARDEN | FL | | 09/18/2015 | | 424,116 | | | | | | | 2,568 | 2,568 | | | |
| PH7134271704 | WESTFIELD | NJ | | 09/18/2015 | | 556,940 | | | | | | | 3,633 | 3,633 | | | |
| PH7134272678 | PARAMUS | NJ | | 09/18/2015 | | 678,085 | | | | | | | 3,847 | 3,847 | | | |
| PH7134275929 | FREMONT | CA | | 10/29/2015 | | 504,698 | | | | | | | 2,744 | 2,744 | | | |
| PH7134310114 | SAN RAMON | CA | | 10/16/2015 | | 696,752 | | | | | | | 3,809 | 3,809 | | | |
| PH7134348098 | MOUNTAIN BRK | AL | | 09/18/2015 | | 411,212 | | | | | | | 2,398 | 2,398 | | | |
| PH7134457956 | RALEIGH | NC | | 09/18/2015 | | 538,518 | | | | | | | 3,043 | 3,043 | | | |
| PH7134522817 | ANDOVER | MA | | 02/12/2016 | | 358,477 | | | | | | | 4,642 | 4,642 | | | |
| PH7134674477 | STAMFORD | CT | | 11/13/2015 | | 819,893 | | | | | | | 4,883 | 4,883 | | | |
| PH7134676084 | COMMACK | NY | | 11/13/2015 | | 485,997 | | | | | | | 2,742 | 2,742 | | | |
| PH7134676589 | CENTENNIAL | CO | | 09/29/2015 | | 571,494 | | | | | | | 3,219 | 3,219 | | | |
| PH7134678882 | PRINCETON | NJ | | 12/11/2015 | | 511,698 | | | | | | | 3,196 | 3,196 | | | |
| PH7134714778 | TUCSON | AZ | | 10/16/2015 | | 486,552 | | | | | | | 3,816 | 3,816 | | | |
| PH7134718399 | BERWYN | PA | | 10/16/2015 | | 644,719 | | | | | | | 3,744 | 3,744 | | | |
| PH7134723019 | WESTPORT | CT | | 12/23/2015 | | 818,657 | | | | | | | 4,813 | 4,813 | | | |
| PH7134723191 | HOWELL | MI | | 12/11/2015 | | 448,009 | | | | | | | 3,923 | 3,923 | | | |
| PH7134723431 | PARKER | CO | | 10/29/2015 | | 436,627 | | | | | | | 2,475 | 2,475 | | | |
| PH7134796304 | ALEXANDRIA | VA | | 12/11/2015 | | 573,464 | | | | | | | 3,169 | 3,169 | | | |
| PH7134800122 | WESTFIELD | NJ | | 12/11/2015 | | 496,849 | | | | | | | 2,796 | 2,796 | | | |
| PH7134840003 | TAMPA | FL | | 10/29/2015 | | 416,959 | | | | | | | 5,365 | 5,365 | | | |
| PH7134842876 | ARLINGTON | VA | | 11/13/2015 | | 523,038 | | | | | | | 3,399 | 3,399 | | | |
| PH7134891295 | MCKINNEY | TX | | 10/16/2015 | | 408,983 | | | | | | | 3,833 | 3,833 | | | |
| PH7134949747 | DENVER | CO | | 12/11/2015 | | 443,663 | | | | | | | 2,943 | 2,943 | | | |
| PH7134951453 | WOODCLIFF LAKE | NJ | | 12/11/2015 | | 592,595 | | | | | | | 3,266 | 3,266 | | | |
| PH7134953244 | MALVERN | PA | | 12/11/2015 | | 499,475 | | | | | | | 2,845 | 2,845 | | | |
| PH7135019193 | ARLINGTON | VA | | 01/15/2016 | | 878,539 | | | | | | | 5,045 | 5,045 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| PH7135056070 | TRAFFORD | PA | | 04/22/2016 | | 522,163 | | | | | | | 7,165 | 7,165 | | | |
| PH7135074651 | HOCKLEY | TX | | 03/25/2016 | | 416,081 | | | | | | | 5,182 | 5,182 | | | |
| PH7135132293 | TUCSON | AZ | | 01/15/2016 | | 705,988 | | | | | | | 4,117 | 4,117 | | | |
| PH7135211105 | PLEASANTON | CA | | 12/11/2015 | | 707,990 | | | | | | | 4,171 | 4,171 | | | |
| PH7135240666 | NAPLES | FL | | 03/11/2016 | | 454,516 | | | | | | | 2,559 | 2,559 | | | |
| PH7135281728 | MOUNT PLEASANT | SC | | 12/23/2015 | | 443,876 | | | | | | | 2,519 | 2,519 | | | |
| PH7135288749 | NEEDHAM | MA | | 12/23/2015 | | 757,521 | | | | | | | 4,611 | 4,611 | | | |
| PH7135338270 | PLANDOME | NY | | 12/11/2015 | | 928,719 | | | | | | | 5,252 | 5,252 | | | |
| PH7135338999 | SCOTTSDALE | AZ | | 01/15/2016 | | 574,916 | | | | | | | 3,224 | 3,224 | | | |
| PH7135353089 | AURORA | CO | | 03/25/2016 | | 476,762 | | | | | | | 2,655 | 2,655 | | | |
| PH7135362676 | FLEMINGTON | NJ | | 04/08/2016 | | 596,788 | | | | | | | 3,657 | 3,657 | | | |
| PH7135395585 | FAIR HAVEN | NJ | | 04/08/2016 | | 764,670 | | | | | | | 4,577 | 4,577 | | | |
| PH7135399710 | SUMMIT | NJ | | 01/15/2016 | | 671,082 | | | | | | | 3,873 | 3,873 | | | |
| PH7135549470 | GREENWOOD VILLAGE | CO | | 01/28/2016 | | 705,290 | | | | | | | 3,881 | 3,881 | | | |
| PH7135556475 | RIPON | CA | | 01/28/2016 | | 583,993 | | | | | | | 5,628 | 5,628 | | | |
| PH7135941057 | NEEDHAM | MA | | 02/12/2016 | | 627,254 | | | | | | | 4,856 | 4,856 | | | |
| PH7136100851 | CAMBRIA | CA | | 04/08/2016 | | 617,575 | | | | | | | 3,278 | 3,278 | | | |
| PH7136358939 | BOCA RATON | FL | | 03/25/2016 | | 536,630 | | | | | | | 2,872 | 2,872 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 9,398,096,689 | | | | | | | 54,997,738 | 54,997,738 | | | |
| 0599999 - Totals | | | | | | 9,580,943,799 | | (466,411) | | | (466,411) | | 231,120,030 | 232,237,309 | | (2,893) | (2,893) |

# SCHEDULE BA - PART 2

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

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

# SCHEDULE BA - PART 2

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

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

# SCHEDULE BA - PART 2

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

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

# SCHEDULE BA - PART 2

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

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

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbo | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | 515,012,848 | 280,129,241 | | 1,858,796,475 | XXX |
| 000000-00-0 | Infra Alpha, LLC | Wilmington | DE | EMG Investments, LLC | | 12/21/2010 | | | 28,667 | | | 100.000 |
| 000000-00-0 | CCM Series, LLC | Wilmington | DE | Covariance Capital Management, Inc. | DE | 06/30/2011 | | | 682,173 | | | 100.000 |
| 000000-00-0 | TIAA Stonepeak Fund I, LLC | Wilmington | DE | Stonepeak Associates, LLC | | 09/08/2011 | | | 803,190 | | 46,546,069 | 100.000 |
| 000000-00-0 | Nuveen CLO Issuance Fund LP | Grand Cayman | CYM | Teachers Advisors, Inc. | | 09/21/2020 | | 6,500,000 | | | 43,500,000 | 33.333 |
| 000000-00-0 | TIAA Stonepeak Investments II, LLC | Wilmington | DE | Stonepeak Associates, LLC | | 09/08/2011 | | | 82,081 | | | 100.000 |
| 000000-00-0 | Nuveen Global Impact Fund LP | Wilmington | DE | Nuveen Alternatives Advisors LLC | | 09/25/2020 | | 7,348,187 | | | 92,651,813 | 25.000 |
| 000000-00-0 | TIAA Infrastructure Investments, LLC | Wilmington | DE | ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP | | 11/04/2011 | | | 2,136,474 | | 8,695,489 | 100.000 |
| 000000-00-0 | TIAA SMA Strategies LLC | Wilmington | DE | Teachers Advisors, Inc. | | 06/30/2016 | | | 500,000 | | | 100.000 |
| 000000-00-0 | TIAA Oil & Gas Investments, LLC | Wilmington | DE | ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC | | 07/11/2011 | | | 73,725 | | | 100.000 |
| 000000-00-0 | TIAA-CREF Redwood, LLC | Wilmington | DE | TIAA | | 12/27/2012 | | | 6,000,000 | | | 100.000 |
| 000000-00-0 | TIAA SynGas, LLC | Wilmington | DE | AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC | | 03/31/2011 | | | 49,955 | | | 100.000 |
| 000000-00-0 | WINSLOW GROWTH CAPITAL FUND II, L.P. | Dover | DE | Winslow Capital Management, LLC | | 10/11/2019 | 1 | | 8,157,531 | | 139,278,715 | 25.000 |
| 000000-00-0 | 730 Transmission LLC | Wilmington | DE | TIAA | | 07/27/2020 | | 122,075,375 | | | | 100.000 |
| 000000-00-0 | UK PPP Investments LP | London | GBR | TIAA | | 09/26/2016 | | | 46,727 | | 24,678 | 100.000 |
| 000000-00-0 | 730 Data Centers LLC | Wilmington | DE | TIAA | | 07/18/2016 | | | 1,407,673 | | | 100.000 |
| 000000-00-0 | 730 Power Development LLC | Wilmington | DE | CCE Holdings / CVEC LLC | | 12/24/2014 | | | 756,601 | | | 100.000 |
| 000000-00-0 | 730 Telecom, LLC | Wilmington | DE | TIAA | | 10/19/2015 | | | 65,058 | | 192,198 | 100.000 |
| 000000-00-0 | ActOil Colorado, LLC | Wilmington | DE | Great Western Petroleum, LLC | | 08/02/2013 | | | 315,334 | | 100,849,875 | 100.000 |
| 000000-00-0 | TIAA Wind Investments LLC | Wilmington | DE | Capistrano Wind Partners, LLC | | 01/23/2012 | | | 455,166 | | | 100.000 |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | 135,923,562 | 21,560,355 | | 431,738,837 | XXX |
| 000000-00-0 | A&E Real Estate Partnership II LLC | Dover | DE | A&E Asset Management, LLC | | 08/26/2020 | | 7,823,406 | | | 4,676,594 | 2.270 |
| 000000-00-0 | Activum SG Fund VI L.P. | Channel Islands | | Activum SG | | 07/23/2020 | | 38,131 | 443,921 | | 9,721,388 | 2.230 |
| 000000-00-0 | Avanath Affordable Housing IV, LLC | Wilmington | DE | Avanath Capital Management | | 12/03/2019 | | | 1,920,794 | | 37,575,905 | 27.966 |
| 000000-00-0 | TGA NEX INVESTOR LLC | Wilmington | DE | NexCore Companies | | 06/03/2020 | | | 57,240 | | | 16.200 |
| 000000-00-0 | Bain Capital Real Estate Fund I | Dover | DE | Bain Capital Partners, LLC | | 08/26/2020 | | 2,887,703 | 930,000 | | 5,543,562 | 0.620 |
| 000000-00-0 | Enterprise Preservation Fund IV, LLC | Columbia | MD | Enterprise Community Investments, Inc | | 08/10/2020 | | 5,952,381 | | | 44,047,619 | 68.966 |
| 000000-00-0 | Green Courte Real Estate Partners IV, LLC | Dover | DE | Green Courte Partners, LLC | | 08/26/2020 | | 583,576 | 58,431 | | 4,607,993 | 1.040 |
| 000000-00-0 | IMT Capital Fund II, L.P. | Wilmington | DE | IMT Capital Partners, LLC | | 08/26/2020 | | 164,649 | | | 6,835,351 | 2.000 |
| 000000-00-0 | IMT Capital Fund III, LP | Dover | DE | IMT Capital Partners, LLC | | 08/26/2020 | | 19,439 | | | 4,980,561 | 1.220 |
| 000000-00-0 | IMT Capital Fund IV, L.P. | Dover | DE | IMT Capital Partners, LLC | | 08/26/2020 | | 7,902,247 | | | 2,097,753 | 1.590 |
| 000000-00-0 | IMT Capital Fund V, L.P. | Dover | DE | IMT Capital Partners, LLC | | 08/26/2020 | | 3,980,400 | | | 5,319,600 | 1.160 |
| 000000-00-0 | Meadow Real Estate Fund II, LP | Wilmington | DE | Meadow Partners LLC | | 08/26/2020 | | 241,056 | | | 6,758,944 | 2.370 |
| 000000-00-0 | Meadow Real Estate Fund III LP | Wilmington | DE | Meadow Partners LLC | | 08/26/2020 | | 9,748,494 | | | 251,506 | 2.660 |
| 000000-00-0 | Meadow Real Estate Fund IV LP | Wilmington | DE | Meadow Partners LLC | | 08/14/2020 | | 345,625 | 972,589 | | 3,931,786 | 1.730 |
| 000000-00-0 | Meadow Real Estate Fund V LP | Wilmington | DE | Meadow Partners LLC | | 08/26/2020 | | 5,237,369 | 1,000,765 | | 3,461,866 | 3.391 |
| 000000-00-0 | Northwood Real Estate Partners LP Series II | Wilmington | DE | Northwood Investors LLC | | 07/31/2020 | | 38,025 | 5,460,574 | | 4,501,401 | 1.130 |
| 000000-00-0 | Northwood Real Estate Partners LP Series IV | Wilmington | DE | Northwood Investors LLC | | 08/26/2020 | | 2,261,072 | | | 2,738,928 | 0.610 |
| 000000-00-0 | Redcar Fund I LP | Dover | DE | Redcar Properties, Ltd. | | 08/26/2020 | | 3,653,921 | 347,369 | | 5,298,710 | 2.470 |
| 000000-00-0 | Rose Affordable Housing Preservation Fund IV | Dover | DE | Jonathon Rose Companies, LLC | | 07/12/2016 | | | 2,101,628 | | | 32.088 |
| 000000-00-0 | Stonelake Opportunity Partners II, L.P. | Wilmington | DE | Stonelake Capital Partners, LLC | | 08/11/2020 | | 560,000 | 914,105 | | 5,525,895 | 5.930 |
| 000000-00-0 | Stonelake Opportunity Partners III, L.P. | Dover | DE | Stonelake Capital Partners, LLC | | 08/26/2020 | | 1,807,092 | | | 3,192,908 | 2.840 |
| 000000-00-0 | Stonelake Opportunity Partners IV, LP | Dover | DE | Stonelake Capital Partners, LLC | | 08/26/2020 | | 7,503,066 | | | 7,496,934 | 5.725 |
| 000000-00-0 | Stonelake Opportunity Partners V, L.P. | Wilmington | DE | Stonelake Capital Partners, LLC | | 08/26/2020 | | 6,993,180 | 1,250,000 | | 4,256,820 | 3.846 |
| 000000-00-0 | TCI Real Estate Partners Fund II L.P. | Dover | DE | TCI Fund Management Limited | | 07/28/2020 | | 115,848 | 13,913,579 | | 3,970,573 | 0.950 |
| 000000-00-0 | TCI Real Estate Partners Fund III L.P. | Dover | DE | TCI Fund Management Limited | | 07/28/2020 | | 76,183 | 3,322,730 | | 17,201,086 | 0.560 |
| 000000-00-0 | UWS Ventures III COI, LLC | Wilmington | DE | A&E Asset Management, LLC | | 08/26/2020 | | 2,447,865 | | | 52,135 | 5.520 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | 70,380,728 | 32,693,725 | | 194,045,818 | XXX |
| 000000-00-0 | Broadleaf Timberland Investments, LLC | Wilmington | DE | TIAA | | 03/07/2013 | | | 132,721 | | | 100.000 |
| 000000-00-0 | TGA JL Potomac Vista Investor Member LLC | Wilmington | DE | Jair Lynch Real Estate Partners | | 06/03/2020 | | | 22,368,710 | | 1,370,231 | 95.000 |
| 000000-00-0 | 485 Properties LLC | N/A | DE | TIAA | | 12/17/1997 | | | 55 | | | 100.000 |
| 000000-00-0 | Ceres Agricultural Properties, LLC | Wilmington | DE | Westchester Group Investment Management, Inc. | | 07/31/2007 | | | 550 | | | 100.000 |
| 000000-00-0 | TGA NJAHP II INVESTOR MEMBER LLC | Wilmington | DE | Hudson Valley Property Group, LLC | | 10/31/2019 | | | 9,300,000 | | 6,956,740 | 100.000 |
| 000000-00-0 | Western A Midwest TN, LLC | N/A | DE | TIAA | | 10/04/2019 | | | 2,500 | | | 100.000 |
| 000000-00-0 | Nuveen RE US Strategic Industrial Fund | Various | | TH Real Estate U.S. Strategic Industrial Fund I GP, LLC | | 12/08/2017 | | | 5,319,253 | | 23,328,612 | 15.645 |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbo | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | TIAA Super Regional Mall Member Sub LLC | N/A | DE | TIAA | | 08/24/2011 | | | 5,245,856 | | | 100.000 |
| 000000-00-0 | TIAA Union Place Phase I LLC | N/A | DE | TIAA | | 01/18/2007 | | | 84,071 | | | 100.000 |
| 000000-00-0 | T-C JK I LLC | N/A | DE | TIAA | | 01/13/2014 | | | 57,640 | | | 100.000 |
| 000000-00-0 | NGFF Holdco LLC | Wilmington | DE | TIAA | | 07/01/2019 | | | 33,201,687 | | 30,038,313 | 100.000 |
| 000000-00-0 | T-C JK II LLC | N/A | DE | TIAA | | 01/13/2014 | | | 55,380 | | | 100.000 |
| 000000-00-0 | T-C Australia RE Holdings I, LLC | N/A | DE | TIAA | | 04/29/2016 | | 22,432,187 | 38,013,739 | | 145,600,188 | 100.000 |
| 000000-00-0 | Occator Agricultural Properties, LLC | Wilmington | DE | Teays River Management, LLC / Materra LLC / AGR Partners | | 04/30/2009 | | | 2,083,266 | | 3,735,050 | 100.000 |
| 000000-00-0 | T-C 699 Bourke Street LLC | N/A | DE | TIAA | | 02/20/2014 | | | (29,141) | | | 100.000 |
| 000000-00-0 | TIAA Global Ag Holdco LLC | Wilmington | DE | Teachers Advisors, Inc. | | 06/03/2011 | | | 5,932,886 | | 71,962,052 | 100.000 |
| 000000-00-0 | T-C Mt. Ommaney Centre Holding Company LLC | N/A | DE | TIAA | | 09/26/2014 | | | 2,609 | | | 100.000 |
| 000000-00-0 | TEFF Holdco LLC | Wilmington | DE | TIAA-CREF Alternative Advisors, LLC | | 07/29/2016 | | | 405,896 | | 35,224,257 | 100.000 |
| 000000-00-0 | T-C Europe LP | N/A | DE | TIAA | | 11/18/2014 | | | 7,826,973 | | | 100.000 |
| 000000-00-0 | T-C UK RE Holdings I LLC | N/A | DE | TIAA | | 06/17/2016 | | | 513 | | | 100.000 |
| 000000-00-0 | TGA Montrose Residences Member LLC | N/A | DE | TIAA | | 08/03/2016 | | | 164,323 | | | 100.000 |
| 000000-00-0 | TGA Japan Holdings, LLC | N/A | DE | TIAA | | 08/10/2016 | | | 236 | | | 100.000 |
| 000000-00-0 | TIAA GTR HoldCo LLC | Wilmington | DE | TIAA | | 12/17/2013 | | | 3,700,000 | | 75,400,000 | 100.000 |
| 000000-00-0 | TIAA Realty LLC | N/A | DE | TIAA | | 01/01/2013 | | | 313,161 | | | 100.000 |
| 000000-00-0 | TGA Montague Investor Member LLC | N/A | DE | TIAA | | 10/21/2016 | | | 49,652 | | | 100.000 |
| 000000-00-0 | TGA FC Investor Member LLC | N/A | DE | TIAA | | 10/12/2016 | | | 592,789 | | | 100.000 |
| 000000-00-0 | TGA APAC Fund Holdings LLC | N/A | DE | TIAA | | 07/20/2017 | | | 2,084,538 | | | 100.000 |
| 000000-00-0 | CASA Student Housing Fund Holdings LLC | N/A | DE | TIAA | | 10/08/2014 | | | 651,362 | | | 100.000 |
| 000000-00-0 | TGA Connection at Athens Investor Member LLC | N/A | DE | TIAA | | 06/04/2018 | | | 65,867 | | | 100.000 |
| 000000-00-0 | TGA SP-MPC Housing Investor Member LLC | N/A | DE | TIAA | | 09/26/2018 | | | 3,196,173 | | 11,693,060 | 100.000 |
| 000000-00-0 | TGA MS Self Storage Investor Member LLC | N/A | DE | TIAA | | 09/14/2018 | | | 215,179 | | | 100.000 |
| 000000-00-0 | TGA European RE Holdings I LLC | N/A | DE | TIAA | | 12/11/2018 | | | 3,720,530 | | 114,968,744 | 100.000 |
| 000000-00-0 | TGA The Warehouse at CH Investor Member LLC | N/A | DE | TIAA | | 10/01/2019 | | | 35,504 | | | 100.000 |
| 000000-00-0 | TGA Central Square Investor Member LLC | N/A | DE | TIAA | | 03/05/2020 | | | 59,937 | | | 100.000 |
| 000000-00-0 | TGA EastRidge Investor Member LLC | N/A | DE | TIAA | | 09/29/2020 | | 74,719,243 | | | | 100.000 |
| 000000-00-0 | TGA Sparrow Investor LLC | N/A | DE | TIAA | | 09/28/2020 | | | 1,896,656 | | 190,000,000 | 100.000 |
| 000000-00-0 | T-C GA Real Estate Holdings LLC | N/A | DE | TIAA | | 07/27/2011 | | | 4,886,897 | | | 100.000 |
| 000000-00-0 | Western A East Mezz LLC | N/A | DE | TIAA | | 10/04/2019 | | | 2,500 | | | 100.000 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | 97,151,430 | 151,640,468 | | 710,277,247 | XXX |
| 000000-00-0 | Impact Community Capital LLC | Wilmington | DE | Impact Community Capital | | 07/31/2016 | | | 29,537 | | 1,266,276 | 15.520 |
| 000000-00-0 | PCCP Credit IX, LP | Dover | DE | PCCP | | 07/17/2017 | | | 8,000,000 | | 58,152,000 | 8.000 |
| 2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | | | 8,029,537 | | 59,418,276 | XXX |
| 000000-00-0 | Global Real Estate Debt Partners - Fund II (UK) SCSp | Luxembourg | LUX | Nuveen Real Estate | | 01/25/2018 | | | 9,811,574 | | 49,480,742 | 34.880 |
| 000000-00-0 | U.S. Core-Plus Real Estate Debt Fund LP | Various | | CRED GP LLC | | 06/01/2018 | | | 3,056,060 | | 95,378,040 | 27.845 |
| 000000-00-0 | Primary Residential Individual Mortgage Entity Trust | Wilmington | DE | Teachers Advisors, Inc. | | 11/17/2016 | | | 306,680 | | | 100.000 |
| 000000-00-0 | T-C MV Member II LLC | N/A | DE | TIAA | | 08/28/2020 | | 29,270,707 | | | 230,729,293 | 100.000 |
| 2499999. Joint Venture Interests - Mortgage Loans - Affiliated | | | | | | | | 29,270,707 | 13,174,314 | | 375,588,075 | XXX |
| 000000-00-0 | Charlesbank Technology Opportunities Fund, LP | Boston | MA | Charlesbank Technology Opportunities Fund, GP | | 05/14/2020 | 3 | | 2,269,932 | | 27,074,650 | 5.000 |
| 000000-00-0 | Cyprium Parallel Investors V LP | Wilmington | DE | Cyprium Investment Partners, LLC | | 08/15/2019 | 2 | | 1,349,187 | | 26,972,540 | 18.519 |
| 000000-00-0 | Bison Capital Partners IV, L.P. | Wilmington | DE | Bison Capital Asset Management, LLC | | 04/25/2012 | 2 | | 48,321 | | 2,650,218 | 13.720 |
| 000000-00-0 | Cyprium Investors IV, L.P. | Wilmington | DE | Cyprium Investment Partners, LLC | | 12/30/2013 | 2 | | 6,020 | | 3,146,936 | 8.709 |
| 000000-00-0 | Falcon Strategic Partners IV, L.P. | Wilmington | DE | Falcon Investment Advisors, LLC | | 12/17/2012 | 2 | | 89,410 | | 5,226,633 | 4.397 |
| 000000-00-0 | Mercato Partners Growth III, L.P. | Wilmington | DE | Mercato Partners Growth III GP, LLC | | 11/24/2015 | 3 | | 875,000 | | 2,152,180 | 10.163 |
| 000000-00-0 | Prudential Capital Partners IV, L.P. | Wilmington | DE | Prudential Investment Management, Inc | | 12/20/2012 | 2 | | 600,296 | | | 3.478 |
| 000000-00-0 | Summit Partners Credit Fund II, L.P. | Wilmington | DE | Summit Partners | | 11/04/2014 | 2 | | 560,244 | | 3,481,116 | 4.912 |
| 000000-00-0 | Upfront Ventures III (GRP) | Wilmington | DE | GRP Partners | | 03/18/2008 | 1 | | 89,481 | | 11,726,431 | 14.012 |
| 000000-00-0 | Vestar Capital Partners VI, L.P. | George Town | CYM | Vestar Capital Partners | | 03/30/2012 | 3 | | 193,039 | | 21,324 | 8.151 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 6,080,930 | | 82,452,028 | XXX |
| 000000-00-0 | TIAA-CREF Asset Management Distressed Opportunities Fund, LP | Wilmington | DE | TCAM DOF GP, LLC | | 01/28/2009 | | | 49,314 | | 8,361,553 | 50.000 |
| 000000-00-0 | Churchill Middle Market Senior Loan Fund III | Wilmington | DE | Churchill Asset Management | | 09/16/2020 | | 9,677,419 | | | 65,322,581 | 31.380 |
| 000000-00-0 | Churchill Middle Market Senior Loan Fund, LP | Wilmington | DE | Churchill Asset Management | | 07/21/2016 | | | 3,137,616 | | 7,729,517 | 31.380 |
| 87216*-10-7 | TIAA CMBS I, LLC | Wilmington | DE | TIAA | | 06/30/2001 | | | 814 | | | 100.000 |
| 000000-00-0 | TGAM Agribusiness Fund LP | Wilmington | DE | TGAM Agribusiness Fund GP, LLC | | 03/31/2016 | | | 750 | | 37,580,739 | 97.415 |
| 000000-00-0 | Nuveen Agribusiness Fund III, LP | Wilmington | DE | Nuveen Agribusiness Fund III GP LLC | | 03/28/2019 | | | | | 74,577,983 | 100.000 |
| 2699999. Joint Venture Interests - Other - Affiliated | | | | | | | | 9,677,419 | 3,188,494 | | 193,572,373 | XXX |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbo | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 4899999. Total - Unaffiliated | | | | | | | | 585,393,576 | 326,933,433 | | 2,194,712,597 | XXX |
| 4999999. Total - Affiliated | | | | | | | | 272,023,118 | 193,444,072 | | 1,711,176,532 | XXX |
| 5099999 - Totals | | | | | | | | 857,416,694 | 520,377,505 | | 3,905,889,129 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| 88873*-10-9 | TIAA Global Public Investments, LLC | Wilmington | DE | Fund Distribution | 01/31/2009 | 07/30/2020 | 35,000,000 | | | | | | | 35,000,000 | 35,000,000 | | | | |
| 1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated | | | | | | | 35,000,000 | | | | | | | 35,000,000 | 35,000,000 | | | | |
| 000000-00-0 | Accion Frontier Inclusion Fund, L.P. | George Town | CYM | Fund Distribution | 11/16/2015 | 08/13/2020 | 265,649 | | | | | | | 265,649 | 265,649 | | | | |
| 000000-00-0 | Advent International GPE VII-B, L.P. | Wilmington | DE | Fund Distribution | 08/27/2012 | 07/20/2020 | 248,231 | | | | | | | 248,231 | 248,231 | | | | |
| 000000-00-0 | African Development Partners III, L.P. | London | GBR | Fund Distribution | 09/10/2020 | 09/10/2020 | 296,457 | | | | | | | 296,457 | 296,457 | | | | |
| 000000-00-0 | Atalaya Asset Income Fund III L.P. | Wilmington | DE | Fund Distribution | 08/26/2020 | 09/18/2020 | 1,159,683 | | | | | | | 1,159,683 | 1,159,683 | | | | |
| 000000-00-0 | Atalaya Asset Income Fund IV LP | Wilmington | DE | Fund Distribution | 08/26/2020 | 08/31/2020 | 609,555 | | | | | | | 609,555 | 609,555 | | | | |
| 000000-00-0 | Audax Private Equity Fund VI-A, L.P. | Wilmington | DE | Fund Distribution | 08/30/2019 | 09/28/2020 | 156,898 | | | | | | | 156,898 | 156,898 | | | | |
| 000000-00-0 | Aurora Equity Partners V L.P. | Dover | DE | Fund Distribution | 06/10/2016 | 07/01/2020 | 2,337,555 | | | | | | | 2,337,555 | 2,337,555 | | | | |
| 000000-00-0 | AxInfra US LP | Wilmington | DE | Fund Distribution | 12/19/2018 | 09/11/2020 | 410,136 | | | | | | | 410,136 | 410,136 | | | | |
| 000000-00-0 | BC European Capital IX, L.P. | London | GBR | Fund Distribution | 12/23/2011 | 09/04/2020 | 85,190 | | | | | | 1,899 | 87,089 | 85,190 | (1,899) | | (1,899) | |
| 000000-00-0 | BDCM Opportunity Fund II, LP | Wilmington | DE | Fund Distribution | 03/31/2006 | 09/17/2020 | 147,304 | | | | | | | 147,304 | 147,304 | | | | |
| 000000-00-0 | BEECKEN PETTY O'KEEFE FUND V, L.P. | Dover | DE | Fund Distribution | 10/31/2018 | 08/19/2020 | 1,387,474 | | | | | | | 1,387,474 | 1,387,474 | | | | |
| 000000-00-0 | Bain Capital Asia Fund II, L.P. | Grand Cayman | CYM | Fund Distribution | 08/26/2020 | 09/29/2020 | 55,352 | | | | | | | 55,352 | 55,352 | | | | |
| 000000-00-0 | Bain Capital Europe Fund IV, L.P. | Grand Cayman | CYM | Fund Distribution | 08/26/2020 | 09/24/2020 | 78,927 | | | | | | (151) | 78,775 | 78,927 | 151 | | 151 | |
| 000000-00-0 | Bison Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 09/18/2017 | 07/09/2020 | 73,246 | | | | | | | 73,246 | 73,246 | | | | |
| 000000-00-0 | Blackstone Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 02/06/2006 | 09/03/2020 | 157,955 | | | | | | | 157,955 | 157,955 | | | | |
| 000000-00-0 | Blades Acquisition Holdings, LP | Wilmington | DE | Fund Distribution | 08/01/2019 | 08/14/2020 | 80,262 | | | | | | | 80,262 | 80,262 | | | | |
| 000000-00-0 | Blue Sea Capital Fund II, LP | Wilmington | DE | Fund Distribution | 02/11/2020 | 08/14/2020 | 811,973 | | | | | | | 811,973 | 811,973 | | | | |
| 000000-00-0 | Brentwood Associates Private Equity V, L.P. | Wilmington | DE | Fund Distribution | 10/07/2014 | 07/16/2020 | 20,680 | | | | | | | 20,680 | 20,680 | | | | |
| 000000-00-0 | Brookfield Infrastructure Fund IV-B, L.P. | Wilmington | DE | Fund Distribution | 09/18/2019 | 09/18/2020 | 2,052,520 | | | | | | | 2,052,520 | 2,052,520 | | | | |
| 000000-00-0 | CCMP Capital Investors III, LP | Wilmington | DE | Fund Distribution | 08/14/2014 | 09/15/2020 | 362,443 | | | | | | | 362,443 | 362,443 | | | | |
| 000000-00-0 | Cappuccino Co-Investors, L.L.C. | Wilmington | DE | Fund Distribution | 05/23/2018 | 09/22/2020 | 2,503,372 | | | | | | | 2,503,372 | 2,503,372 | | | | |
| 000000-00-0 | Carlyle Partners V, L.P. | Wilmington | DE | Fund Distribution | 07/06/2007 | 08/31/2020 | 368,730 | | | | | | | 368,730 | 368,730 | | | | |
| 000000-00-0 | Carousel Capital Partners IV, L.P. | Wilmington | DE | Fund Distribution | 12/28/2011 | 09/29/2020 | 98,657 | | | | | | | 98,657 | 98,657 | | | | |
| 000000-00-0 | Carousel Capital Partners V, L.P. | Charlotte | NC | Fund Distribution | 02/15/2017 | 09/25/2020 | 559,844 | | | | | | | 559,844 | 559,844 | | | | |
| 000000-00-0 | Children's Investment Fund LP, The | London | GBR | Fund Distribution | 09/28/2020 | 09/16/2020 | 17,254,950 | | | | | | | 17,254,950 | 17,254,950 | | | | |
| 000000-00-0 | Circluarity European Growth Fund I LP | London | GBR | Fund Distribution | 10/26/2018 | 09/08/2020 | 101,659 | | | | | | (4,509) | 97,150 | 101,659 | 4,509 | | 4,509 | |
| 000000-00-0 | Clayton, Dubilier & Rice Fund IX, LP | George Town | CYM | Fund Distribution | 11/21/2013 | 09/15/2020 | 1,126,385 | | | | | | | 1,126,385 | 1,126,385 | | | | |
| 000000-00-0 | Closed Loop Leadership Fund, LP | Dover | DE | Fund Distribution | 02/13/2020 | 08/26/2020 | 13,445,617 | | | | | | | 13,445,617 | 13,445,617 | | | | |
| 000000-00-0 | DCS GLOBAL, LLC | Dover | DE | Fund Distribution | 06/21/2018 | 08/20/2020 | 109,053 | | | | | | | 109,053 | 109,053 | | | | |
| 000000-00-0 | DWH Equity Investors, L.P. | Wilmington | DE | Fund Distribution | 04/06/2015 | 07/07/2020 | 451,964 | | | | | | | 451,964 | 451,964 | | | | |
| 000000-00-0 | EagleTree Partners IV, LP | Dover | DE | Fund Distribution | 06/01/2016 | 09/30/2020 | 3,651,289 | | | | | | | 3,651,289 | 3,651,289 | | | | |
| 000000-00-0 | Ecosystem Investment Partners III, LP | Wilmington | DE | Fund Distribution | 08/21/2020 | 08/21/2020 | 523,566 | | | | | | | 523,566 | 523,566 | | | | |
| 000000-00-0 | FFL Capital Partners IV, LP | Grand Cayman | CYM | Fund Distribution | 03/27/2015 | 08/20/2020 | 128,194 | | | | | | | 128,194 | 128,194 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | Falcon Strategic Partners VI, L.P. | Wilmington | DE | Fund Distribution | 08/14/2020 | 09/03/2020 | 155,105 | | | | | | | 155,105 | 155,105 | | | | |
| 000000-00-0 | Falfurrias Capital Partners II, LP | Wilmington | DE | Fund Distribution | 12/26/2012 | 08/07/2020 | (1,757,521) | | | | | | | (1,757,521) | (1,757,521) | | | | |
| 000000-00-0 | Fengate Core Infrastructure Fund III (U.S.) L.P. | Oakville | CAN | Fund Distribution | 06/05/2019 | 09/30/2020 | 85,188 | | | | | | | 85,188 | 85,188 | | | | |
| 000000-00-0 | Fifth Wall Ventures Retail Fund, L.P. | Dover | DE | Fund Distribution | 03/06/2020 | 07/02/2020 | 287,068 | | | | | | | 287,068 | 287,068 | | | | |
| 000000-00-0 | Freedom 3 Investments III, LP | Wilmington | DE | Fund Distribution | 03/21/2018 | 07/21/2020 | 166,072 | | | | | | | 166,072 | 166,072 | | | | |
| 000000-00-0 | GenNx360 Capital Partners II, L.P. | Wilmington | DE | Fund Distribution | 05/12/2014 | 08/19/2020 | 556,118 | | | | | | | 556,118 | 556,118 | | | | |
| 000000-00-0 | Genstar Capital Partners VII, LP | Wilmington | DE | Fund Distribution | 10/01/2015 | 07/02/2020 | 62,411 | | | | | | | 62,411 | 62,411 | | | | |
| 000000-00-0 | Golden Gate Capital Opportunity Fund, L.P. | Grand Cayman | CYM | Fund Distribution | 08/26/2020 | 09/16/2020 | 79,834 | | | | | | | 79,834 | 79,834 | | | | |
| 000000-00-0 | Graham Partners IV, L.P. | Wilmington | DE | Fund Distribution | 04/21/2016 | 09/29/2020 | 2,479,124 | | | | | | | 2,479,124 | 2,479,124 | | | | |
| 000000-00-0 | Graham Partners V, L.P. | Wilmington | DE | Fund Distribution | 11/06/2019 | 08/20/2020 | 490,102 | | | | | | | 490,102 | 490,102 | | | | |
| 000000-00-0 | Gridiron Capital Fund II, L.P. | Wilmington | DE | Fund Distribution | 07/25/2011 | 07/10/2020 | 188,564 | | | | | | | 188,564 | 188,564 | | | | |
| 000000-00-0 | Gryphon Partners IV, L.P. | Wilmington | DE | Fund Distribution | 11/25/2015 | 08/18/2020 | 261,563 | | | | | | | 261,563 | 261,563 | | | | |
| 000000-00-0 | H.I.G. Bayside Debt & LBO Fund II, LP | Wilmington | DE | Fund Distribution | 06/17/2008 | 09/30/2020 | 545,089 | | | | | | | 545,089 | 545,089 | | | | |
| 000000-00-0 | Harvest Partners Structured Capital Fund I | Wilmington | DE | Fund Distribution | 04/15/2015 | 07/14/2020 | 3,711,503 | | | | | | | 3,711,503 | 3,711,503 | | | | |
| 000000-00-0 | Harvest Partners VI, L.P. | Wilmington | DE | Fund Distribution | 11/28/2011 | 09/15/2020 | 1,349,534 | | | | | | | 1,349,534 | 1,349,534 | | | | |
| 000000-00-0 | Horizon Roads Pty Ltd | Sydney | AUS | Fund Distribution | 10/18/2011 | 08/14/2020 | 382,216 | | | | | | 161,027 | 543,244 | 382,216 | (161,027) | | (161,027) | |
| 000000-00-0 | ICV Partners III, LP | Wilmington | DE | Fund Distribution | 04/17/2014 | 08/03/2020 | 7,692 | | | | | | | 7,692 | 7,692 | | | | |
| 000000-00-0 | Insignia Capital Partners, LP | Wilmington | DE | Fund Distribution | 06/27/2014 | 09/30/2020 | 73,273 | | | | | | | 73,273 | 73,273 | | | | |
| 000000-00-0 | Kelso Fund VIII | Wilmington | DE | Fund Distribution | 11/29/2007 | 09/29/2020 | 94,683 | | | | | | | 94,683 | 94,683 | | | | |
| 000000-00-0 | Kelso Investment Associates IX, L.P. | Dover | DE | Fund Distribution | 11/23/2015 | 08/12/2020 | 242,882 | | | | | | | 242,882 | 242,882 | | | | |
| 000000-00-0 | Kofile Group Holdings, LP | Wilmington | DE | Fund Distribution | 01/29/2020 | 09/30/2020 | 481,712 | | | | | | | 481,712 | 481,712 | | | | |
| 000000-00-0 | LEEDS EQUITY PARTNERS VI, L.P. | Wilmington | DE | Fund Distribution | 05/30/2018 | 08/21/2020 | 221,502 | | | | | | | 221,502 | 221,502 | | | | |
| 000000-00-0 | LS Power Equity Partners II, L.P. | Wilmington | DE | Fund Distribution | 06/27/2007 | 07/21/2020 | 515,318 | | | | | | | 515,318 | 515,318 | | | | |
| 000000-00-0 | Landed Educator Retention Fund | Dover | DE | Fund Distribution | 10/21/2019 | 09/30/2020 | 396,612 | | | | | | | 396,612 | 396,612 | | | | |
| 000000-00-0 | LeapFrog Emerging Consumer III, LP | Ebene | MUS | Fund Distribution | 12/28/2017 | 09/10/2020 | 1,112,283 | | | | | | | 1,112,283 | 1,112,283 | | | | |
| 000000-00-0 | LeapFrog Financial Inclusion Fund | Port Louis | MUS | Fund Distribution | 10/19/2010 | 09/29/2020 | 87,960 | | | | | | | 87,960 | 87,960 | | | | |
| 000000-00-0 | Lime Rock Partners VI, L.P. | Dover | DE | Fund Distribution | 08/26/2020 | 09/25/2020 | 21,551 | | | | | | | 21,551 | 21,551 | | | | |
| 000000-00-0 | Madison Dearborn Capital Partners VI, LP | Wilmington | DE | Fund Distribution | 05/27/2008 | 08/26/2020 | 739,720 | | | | | | | 739,720 | 739,720 | | | | |
| 000000-00-0 | Madison Dearborn Capital Partners VII, L.P. | Wilmington | DE | Fund Distribution | 12/17/2015 | 07/13/2020 | 1,296 | | | | | | | 1,296 | 1,296 | | | | |
| 000000-00-0 | Mandala Agribusiness Fund | Port Louis | MUS | Fund Distribution | 09/06/2013 | 09/29/2020 | 205,159 | | | | | | | 205,159 | 205,159 | | | | |
| 000000-00-0 | Mandala FF SPV | Port Louis | MUS | Fund Distribution | 12/17/2015 | 09/29/2020 | 92,110 | | | | | | | 92,110 | 92,110 | | | | |
| 000000-00-0 | Mandala Food Fund II | Port Louis | MUS | Fund Distribution | 12/17/2015 | 09/29/2020 | 116,884 | | | | | | | 116,884 | 116,884 | | | | |
| 000000-00-0 | Marble Ridge LP | Dover | DE | Fund Distribution | 09/25/2020 | 09/22/2020 | 1,440,678 | | | | | | | 1,440,678 | 1,440,678 | | | | |
| 000000-00-0 | MidOcean Partners V, LP | Wilmington | DE | Fund Distribution | 04/26/2018 | 07/29/2020 | 35,748 | | | | | | | 35,748 | 35,748 | | | | |
| 000000-00-0 | Mithril II LP | Wilmington | DE | Fund Distribution | 07/09/2020 | 08/25/2020 | 36,538 | | | | | | | 36,538 | 36,538 | | | | |
| 000000-00-0 | Nautic Partners VII, L.P. | Wilmington | DE | Fund Distribution | 10/27/2014 | 08/13/2020 | (3,545,199) | | | | | | | (3,545,199) | (3,545,199) | | | | |
| 000000-00-0 | New Mountain Partners III, LP | Wilmington | DE | Fund Distribution | 03/18/2008 | 08/27/2020 | 4,500,804 | | | | | | | 4,500,804 | 4,500,804 | | | | |
| 000000-00-0 | North Haven Capital Partners VI LP | Wilmington | DE | Fund Distribution | 10/16/2015 | 09/16/2020 | 3,511,800 | | | | | | | 3,511,800 | 3,511,800 | | | | |
| 000000-00-0 | OrbiMed Royalty Opportunities II | Wilmington | DE | Fund Distribution | 04/08/2015 | 09/21/2020 | 557,668 | | | | | | | 557,668 | 557,668 | | | | |
| 000000-00-0 | PALLADIUM EQUITY PARTNERS V, L.P. | Wilmington | DE | Fund Distribution | 09/28/2018 | 09/30/2020 | 208,487 | | | | | | | 208,487 | 208,487 | | | | |
| 000000-00-0 | PC Creekside Village, LLC | Newark | DE | Fund Distribution | 06/01/2020 | 08/14/2020 | 58,900 | | | | | | | 58,900 | 58,900 | | | | |
| 000000-00-0 | Pacific Equity Partners Fund V, L.P. | Wilmington | DE | Fund Distribution | 02/13/2015 | 07/13/2020 | 65,906 | | | | | | 2,312 | 68,218 | 65,906 | (2,312) | | (2,312) | |
| 000000-00-0 | Palladium Equity Partners IV, L.P. | Wilmington | DE | Fund Distribution | 05/06/2014 | 07/17/2020 | 3,624,936 | | | | | | | 3,624,936 | 3,624,936 | | | | |
| 000000-00-0 | Pine Brook Capital Partners II, L.P. | Wilmington | DE | Fund Distribution | 11/01/2013 | 08/12/2020 | 911,480 | | | | | | | 911,480 | 911,480 | | | | |
| 000000-00-0 | Pitango Venture Capital Fund IV, L.P. | George Town | CYM | Fund Distribution | 06/25/2004 | 07/29/2020 | 7,416,312 | | | | | | | 7,416,312 | 7,416,312 | | | | |
| 000000-00-0 | Platinum Equity Capital Partners II, LP | Wilmington | DE | Fund Distribution | 10/18/2007 | 09/16/2020 | 274,430 | | | | | | | 274,430 | 274,430 | | | | |
| 000000-00-0 | Providence Equity Partners VI, L.P. | Wilmington | DE | Fund Distribution | 03/16/2007 | 08/21/2020 | 1,830,296 | | | | | | | 1,830,296 | 1,830,296 | | | | |
| 000000-00-0 | Providence Equity Partners VII, L.P. | George Town | CYM | Fund Distribution | 05/09/2012 | 07/24/2020 | 5,874,687 | | | | | | | 5,874,687 | 5,874,687 | | | | |
| 000000-00-0 | Providence Equity Partners VIII LP | Grand Cayman | CYM | Fund Distribution | 07/17/2019 | 09/08/2020 | 281,882 | | | | | | | 281,882 | 281,882 | | | | |
| 000000-00-0 | Prudential Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 04/21/2017 | 08/06/2020 | 22,804 | | | | | | | 22,804 | 22,804 | | | | |
| 000000-00-0 | Quadria Capital Fund L.P. | George Town | CYM | Fund Distribution | 06/19/2015 | 09/23/2020 | 4,236,006 | | | | | | | 4,236,006 | 4,236,006 | | | | |
| 000000-00-0 | RedBird Series 2019, LP | Wilmington | DE | Fund Distribution | 09/17/2020 | 09/17/2020 | 838,846 | | | | | | | 838,846 | 838,846 | | | | |
| 000000-00-0 | Resolute Fund II, LP | Wilmington | DE | Fund Distribution | 10/15/2007 | 09/24/2020 | 18,174 | | | | | | | 18,174 | 18,174 | | | | |
| 000000-00-0 | Resolute Fund IV, L.P. | Wilmington | DE | Fund Distribution | 12/07/2018 | 08/14/2020 | 88,153 | | | | | | | 88,153 | 88,153 | | | | |
| 000000-00-0 | Ridgemont Equity Partners II, LP | Wilmington | DE | Fund Distribution | 11/30/2015 | 09/04/2020 | 2,455,114 | | | | | | | 2,455,114 | 2,455,114 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | Riverside Strategic Capital Fund I, L.P. | Wilmington | DE | Fund Distribution | 10/20/2015 | 09/25/2020 | 17,573 | | | | | | | 17,573 | 17,573 | | | | |
| 000000-00-0 | RWC European Focus Fund Inc. | George Town | CYM | Fund Distribution | 04/24/2020 | 08/19/2020 | 1,490,428 | | | | | | | 1,490,428 | 1,490,428 | | | | |
| 000000-00-0 | SW Ingredients Blocker LLC | Wilmington | DE | Fund Distribution | 07/02/2018 | 09/29/2020 | 519,237 | | | | | | | 519,237 | 519,237 | | | | |
| 000000-00-0 | Star America Infrastructure Fund II, LP | Dover | DE | Fund Distribution | 06/23/2020 | 08/21/2020 | 125,938 | | | | | | | 125,938 | 125,938 | | | | |
| 000000-00-0 | Stonepeak Global Renewables Fund | Wilmington | DE | Fund Distribution | 05/19/2020 | 09/25/2020 | 2,084,973 | | | | | | | 2,084,973 | 2,084,973 | | | | |
| 000000-00-0 | Stonepeak Infrastructure Fund II, L.P. | Wilmington | DE | Fund Distribution | 02/12/2016 | 09/24/2020 | 1,772 | | | | | | | 1,772 | 1,772 | | | | |
| 000000-00-0 | TA XII-A, L.P. | Wilmington | DE | Fund Distribution | 08/26/2020 | 09/04/2020 | 103,573 | | | | | | | 103,573 | 103,573 | | | | |
| 000000-00-0 | Taiyo Hinata Fund, L.P. | Wilmington | DE | Fund Distribution | 03/01/2020 | 09/08/2020 | 16,532,572 | | | | | | | 16,532,572 | 16,532,572 | | | | |
| 000000-00-0 | TPG Partners VI, LP | Wilmington | DE | Fund Distribution | 04/17/2008 | 09/30/2020 | 794,707 | | | | | | | 794,707 | 794,707 | | | | |
| 000000-00-0 | TZP Capital Partners III, L.P. | Wilmington | DE | Fund Distribution | 07/01/2020 | 08/25/2020 | 115,644 | | | | | | | 115,644 | 115,644 | | | | |
| 000000-00-0 | TZP Small Cap Partners I, L.P. | Wilmington | DE | Fund Distribution | 07/01/2020 | 09/03/2020 | 58,620 | | | | | | | 58,620 | 58,620 | | | | |
| 000000-00-0 | Terra Firma Capital Partners III, L.P. | St. Peter Port | | Fund Distribution | 03/27/2007 | 08/21/2020 | 2,169,849 | | | | | | 321,873 | 2,491,723 | 2,169,849 | (321,873) | | (321,873) | |
| 000000-00-0 | Trident VIII, LP | Grand Cayman | CYM | Fund Distribution | 04/08/2020 | 09/29/2020 | 353,720 | | | | | | | 353,720 | 353,720 | | | | |
| 000000-00-0 | Trilantic Capital Partners V | Wilmington | DE | Fund Distribution | 05/01/2013 | 09/28/2020 | 2,606,584 | | | | | | | 2,606,584 | 2,606,584 | | | | |
| 000000-00-0 | Trinity Hunt Partners IV | Wilmington | DE | Fund Distribution | 11/05/2012 | 08/19/2020 | 113,953 | | | | | | | 113,953 | 113,953 | | | | |
| 000000-00-0 | Tritium I, L.P. | Dover | DE | Fund Distribution | 12/19/2014 | 07/14/2020 | 1,656,940 | | | | | | | 1,656,940 | 1,656,940 | | | | |
| 000000-00-0 | Tybourne Long Opportunities (US) Fund | Wilmington | DE | Fund Distribution | 03/01/2020 | 08/17/2020 | 8,216,284 | | | | | | | 8,216,284 | 8,216,284 | | | | |
| 000000-00-0 | Upfront IV, L.P. | Wilmington | DE | Fund Distribution | 07/24/2020 | 09/10/2020 | 128,546 | | | | | | | 128,546 | 128,546 | | | | |
| 000000-00-0 | Upfront VI, L.P. | Wilmington | DE | Fund Distribution | 07/08/2020 | 09/10/2020 | 64,458 | | | | | | | 64,458 | 64,458 | | | | |
| 000000-00-0 | ValueAct Spring Partners, L.P. | Wilmington | DE | Fund Distribution | 09/25/2020 | 09/16/2020 | 4,845,000 | | | | | | | 4,845,000 | 4,845,000 | | | | |
| 000000-00-0 | Vector Capital IV, LP | Wilmington | DE | Fund Distribution | 07/26/2007 | 09/08/2020 | 725,495 | | | | | | | 725,495 | 725,495 | | | | |
| 000000-00-0 | Vestar Capital Partners V, L.P. | George Town | CYM | Fund Distribution | 12/19/2005 | 08/03/2020 | 100,363 | | | | | | | 100,363 | 100,363 | | | | |
| 000000-00-0 | WPP Tropicale Holdings, LLC | Wilmington | DE | Fund Distribution | 01/10/2020 | 09/29/2020 | 369,426 | | | | | | | 369,426 | 369,426 | | | | |
| 000000-00-0 | Warburg Pincus Private Equity XI, L.P. | Wilmington | DE | Fund Distribution | 05/24/2012 | 09/29/2020 | 1,705,500 | | | | | | | 1,705,500 | 1,705,500 | | | | |
| 000000-00-0 | Wellspring Capital Partners VI, L.P. | Ugland House | CYM | Fund Distribution | 04/27/2018 | 09/28/2020 | 168,763 | | | | | | | 168,763 | 168,763 | | | | |
| 000000-00-0 | Welsh, Carson, Anderson, and Stowe XII, L.P. | Wilmington | DE | Fund Distribution | 08/26/2015 | 07/30/2020 | 1,518,636 | | | | | | | 1,518,636 | 1,518,636 | | | | |
| 000000-00-0 | White Deer Energy II, L.P. | George Town | CYM | Fund Distribution | 03/22/2013 | 07/20/2020 | 242,478 | | | | | | | 242,478 | 242,478 | | | | |
| 000000-00-0 | ZMC II, L.P. | Wilmington | DE | Fund Distribution | 09/03/2014 | 09/22/2020 | 3,126,852 | | | | | | | 3,126,852 | 3,126,852 | | | | |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 149,275,711 | | | | | | 482,451 | 149,758,163 | 149,275,711 | (482,451) | | (482,451) | |
| 000000-00-0 | Infra Alpha, LLC | Wilmington | DE | Fund Distribution | 12/21/2010 | 09/01/2020 | 416,075 | | | | | | | 416,075 | 416,075 | | | | |
| 000000-00-0 | 730 Power Development LLC | Wilmington | DE | Fund Distribution | 12/24/2014 | 07/01/2020 | 800,000 | | | | | | | 800,000 | 800,000 | | | | |
| 000000-00-0 | CCM Series, LLC | Wilmington | DE | Fund Distribution | 06/30/2011 | 09/25/2020 | 553,651,964 | | | | | | | 553,651,964 | 553,651,964 | | | | |
| 000000-00-0 | DWM Inclusive Finance Equity Fund II | Luxembourg | LUX | Fund Distribution | 01/10/2014 | 07/31/2020 | 23,828 | | | | | | | 23,828 | 23,828 | | | | |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | 554,891,867 | | | | | | | 554,891,867 | 554,891,867 | | | | |
| 000000-00-0 | Activum SG Fund VI L.P. | Channel Islands | JEY | Fund Distribution | 07/23/2020 | 09/14/2020 | 39,026 | | | | | | (209) | 38,817 | 39,026 | 209 | | 209 | |
| 000000-00-0 | Avanath Affordable Housing II, LLC | Wilmington | DE | Fund Distribution | 07/31/2016 | 09/30/2020 | 475,813 | | | | | | | 475,813 | 475,813 | | | | |
| 000000-00-0 | Avanath Affordable Housing III, LLC | Wilmington | DE | Fund Distribution | 04/17/2017 | 07/01/2020 | 27,022 | | | | | | | 27,022 | 27,022 | | | | |
| 000000-00-0 | Bain Capital Real Estate Fund I | Dover | DE | Fund Distribution | 08/26/2020 | 09/24/2020 | 61,265 | | | | | | | 61,265 | 61,265 | | | | |
| 000000-00-0 | CPCR Opportunity Fund II | New York | NY | Liquidation | 07/31/2016 | 07/31/2020 | 5,049 | (5,049) | | | | (5,049) | | | | | | | 5,048 |
| 000000-00-0 | Community Reinvestments Partners II, LP | Wilmington | DE | Fund Distribution | 07/31/2016 | 09/30/2020 | 263,343 | | | | | | | 263,343 | 263,343 | | | | |
| 000000-00-0 | Enterprise Multifamily Opportunity Fund II, LLC | Columbia | MD | Fund Distribution | 12/22/2017 | 08/03/2020 | 226,423 | | | | | | | 226,423 | 226,423 | | | | |
| 000000-00-0 | Enterprise Preservation Fund IV, LLC | Columbia | MD | Fund Distribution | 08/10/2020 | 09/01/2020 | 17,571 | | | | | | | 17,571 | 17,571 | | | | |
| 000000-00-0 | GTI8 Institutional Investors Co. Limited | George Town | CYM | Fund Distribution | 09/27/2017 | 07/31/2020 | 23,840 | | | | | | | 23,840 | 23,840 | | | | |
| 000000-00-0 | GTI9 Institutional Investors Co. Limited | George Town | CYM | Fund Distribution | 09/27/2017 | 07/31/2020 | 36,464 | | | | | | | 36,464 | 36,464 | | | | |
| 000000-00-0 | Hines European Development | Wilmington | DE | Fund Distribution | 06/23/2017 | 08/07/2020 | 4,400,175 | | | | | | (220,597) | 4,179,579 | 4,400,175 | 220,597 | | 220,597 | |
| 000000-00-0 | IMT Capital Fund III, LP | Dover | DE | Fund Distribution | 08/26/2020 | 08/28/2020 | 19,439 | | | | | | | 19,439 | 19,439 | | | | |
| 000000-00-0 | IMT Capital Fund IV, L.P. | Dover | DE | Fund Distribution | 08/26/2020 | 08/28/2020 | 136,508 | | | | | | | 136,508 | 136,508 | | | | |
| 000000-00-0 | IMT Capital Fund V, L.P. | Dover | DE | Fund Distribution | 08/26/2020 | 08/28/2020 | 38,327 | | | | | | | 38,327 | 38,327 | | | | |
| 000000-00-0 | Northwood Real Estate Partners LP Series II | Wilmington | DE | Fund Distribution | 07/31/2020 | 08/10/2020 | 38,025 | | | | | | | 38,025 | 38,025 | | | | |
| 000000-00-0 | Rose Affordable Housing Preservation Fund V, L.P. | Dover | DE | Fund Distribution | 11/22/2019 | 09/09/2020 | 99,542 | | | | | | | 99,542 | 99,542 | | | | |
| 000000-00-0 | Stonelake Opportunity Partners IV, LP | Dover | DE | Fund Distribution | 08/26/2020 | 09/29/2020 | 801,527 | | | | | | | 801,527 | 801,527 | | | | |
| 000000-00-0 | TCI Real Estate Partners Fund II L.P. | Dover | DE | Fund Distribution | 07/28/2020 | 09/25/2020 | 110,003 | | | | | | | 110,003 | 110,003 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | TCI Real Estate Partners Fund III L.P. | Dover | DE | Fund Distribution | 07/28/2020 | 09/25/2020 | 13,001 | | | | | | | 13,001 | 13,001 | | | | |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 6,832,363 | (5,049) | | | | (5,049) | (220,806) | 6,606,509 | 6,827,314 | 220,806 | | 220,806 | 5,048 |
| 000000-00-0 | Occator Agricultural Properties, LLC | Wilmington | DE | Fund Distribution | 04/30/2009 | 09/30/2020 | 20,032,988 | | | | | | | 20,032,988 | 20,032,988 | | | | |
| 000000-00-0 | 485 Properties LLC | N/A | DE | TIAA | 12/17/1997 | 09/30/2020 | 69,750 | | | | | | | 69,750 | 69,750 | | | | |
| 000000-00-0 | Western A Midwest TN LLC | N/A | DE | TIAA | 10/04/2019 | 09/30/2020 | | (2,500) | | | | (2,500) | | | | | | | |
| 000000-00-0 | U.S. Cities Multifamily Fund LP | Various | | Various | 10/01/2019 | 09/30/2020 | (236,288) | | | | | | | (236,288) | (236,288) | | | | |
| 000000-00-0 | U.S. Cities Industrial Fund LP | Various | | Various | 01/31/2020 | 09/30/2020 | 1,197,898 | | | | | | | 1,197,898 | 1,197,898 | | | | |
| 000000-00-0 | TIAA Union Place Phase I LLC | N/A | DE | TIAA | 01/18/2007 | 09/30/2020 | 556,856 | | | | | | | 556,856 | 556,856 | | | | |
| 000000-00-0 | T-C 699 Bourke Street LLC | N/A | DE | TIAA | 02/20/2014 | 09/30/2020 | (29,141) | | | | | | | (29,141) | (29,141) | | | | |
| 000000-00-0 | TIAA GTR HoldCo LLC | Wilmington | DE | Fund Distribution | 12/17/2013 | 07/14/2020 | 850,000 | | | | | | | 850,000 | 850,000 | | | | |
| 000000-00-0 | T-C Mt. Ommaney Centre Holding Company LLC | N/A | DE | TIAA | 09/26/2014 | 09/30/2020 | | 72,350 | | | | 72,350 | | | | | | | |
| 000000-00-0 | T-C Lux Fund Holdings LLC | N/A | DE | TIAA | 03/19/2015 | 09/30/2020 | (6,144,490) | | | | | | | (6,144,490) | (6,144,490) | | | | |
| 000000-00-0 | T-C Waterford Blue Lagoon LLC | N/A | DE | TIAA | 10/08/2015 | 09/30/2020 | 1,673,947 | | | | | | | 1,673,947 | 1,673,947 | | | | |
| 000000-00-0 | TGA Japan Holdings, LLC | N/A | DE | TIAA | 08/10/2016 | 09/30/2020 | 236 | | | | | | | 236 | 236 | | | | |
| 000000-00-0 | TIAA Realty LLC | N/A | DE | TIAA | 01/01/2013 | 09/30/2020 | 960,110 | | | | | | | 960,110 | 960,110 | | | | |
| 000000-00-0 | TGA APAC Fund Holdings, LLC | N/A | DE | TIAA | 07/20/2017 | 09/30/2020 | (1,537,785) | | | | | | | (1,537,785) | (1,537,785) | | | | |
| 000000-00-0 | Casa Student Housing Fund Holdings, LLC | N/A | DE | TIAA | 10/08/2014 | 09/30/2020 | 307,021 | | | | | | | 307,021 | 307,021 | | | | |
| 000000-00-0 | TGA MS Self Storage Investor Member, LLC | N/A | DE | TIAA | 09/14/2018 | 09/30/2020 | 1,350,000 | | | | | | | 1,350,000 | 1,350,000 | | | | |
| 000000-00-0 | TGA European RE Holdings I LLC | N/A | DE | TIAA | 12/11/2018 | 09/30/2020 | 7,711,594 | | | | | | | 7,711,594 | 7,711,594 | | | | |
| 000000-00-0 | TGA The Warehouse at CH Investor Member LLC | N/A | DE | TIAA | 10/01/2019 | 09/30/2020 | 341,000 | | | | | | | 341,000 | 341,000 | | | | |
| 000000-00-0 | TGA Maryland Farms Holding LLC | N/A | DE | TIAA | 02/25/2020 | 09/30/2020 | 1,506,015 | | | | | | | 1,506,015 | 1,506,015 | | | | |
| 000000-00-0 | T-C GA Real Estate Holdings LLC | N/A | DE | TIAA | 07/27/2011 | 09/30/2020 | 842,916 | | | | | | | 842,916 | 842,916 | | | | |
| 000000-00-0 | Western A East Mezz LLC | N/A | DE | TIAA | 10/04/2019 | 09/30/2020 | | (2,500) | | | | (2,500) | | | | | | | |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 29,452,627 | 67,350 | | | | 67,350 | | 29,452,627 | 29,452,627 | | | | |
| 000000-00-0 | PCCP Credit IX, LP | Dover | DE | Fund Distribution | 07/17/2017 | 09/30/2020 | 1,710,610 | | | | | | | 1,710,610 | 1,710,610 | | | | |
| 000000-00-0 | PCCP Credit VI, LP | Wilmington | DE | Fund Distribution | 06/30/2015 | 09/25/2020 | 23,483 | | | | | | | 23,483 | 23,483 | | | | |
| 000000-00-0 | RICHMAC Mortgage Assets Company I, LLC | Wilmington | DE | Fund Distribution | 07/31/2016 | 09/17/2020 | 85,572 | | | | | | | 85,572 | 85,572 | | | | |
| 000000-00-0 | RICHMAC Mortgage Assets Company II, LLC - Series A | Dover | DE | Fund Distribution | 07/31/2016 | 09/17/2020 | 74,662 | | | | | | | 74,662 | 74,662 | | | | |
| 2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | 1,894,327 | | | | | | | 1,894,327 | 1,894,327 | | | | |
| 000000-00-0 | Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF | Luxembourg | LUX | Fund Distribution | 03/30/2015 | 07/28/2020 | 18,094 | | | | | | 1,260 | 19,354 | 18,094 | (1,260) | | (1,260) | |
| 000000-00-0 | Primary Residential Individual Mortgage Entity Trust | Wilmington | DE | Fund Distribution | 11/17/2016 | 09/28/2020 | 85,291,671 | | | | | | | 85,291,671 | 85,291,671 | | | | |
| 2499999. Joint Venture Interests - Mortgage Loans - Affiliated | | | | | | | 85,309,765 | | | | | | 1,260 | 85,311,025 | 85,309,765 | (1,260) | | (1,260) | |
| 000000-00-0 | Benefit Street Partners Debt Fund IV, LP | Wilmington | DE | Fund Distribution | 03/27/2017 | 08/07/2020 | 502,038 | | | | | | | 502,038 | 502,038 | | | | |
| 000000-00-0 | Bison Capital Partners IV, L.P. | Wilmington | DE | Fund Distribution | 04/25/2012 | 07/31/2020 | 271,038 | | | | | | | 271,038 | 271,038 | | | | |
| 000000-00-0 | C-III Capital Partners LLC | Wilmington | DE | Fund Distribution | 06/10/2013 | 08/31/2020 | 630,936 | | | | | | | 630,936 | 630,936 | | | | |
| 000000-00-0 | Clearwater Capital Partners Fund IV, L.P. | George Town | CYM | Fund Distribution | 12/29/2011 | 09/14/2020 | 250,000 | | | | | | | 250,000 | 250,000 | | | | |
| 000000-00-0 | Cyprium Investors IV, L.P. | Wilmington | DE | Fund Distribution | 12/30/2013 | 08/06/2020 | 209,309 | | | | | | | 209,309 | 209,309 | | | | |
| 000000-00-0 | FNMA (RES. DUE 4/25/20) | District of Columbia | DC | Fund Distribution | 12/31/1990 | 07/31/2020 | (238) | | | | | | | (238) | (238) | | | | |
| 000000-00-0 | Lexington Capital Partners VI, LP | Wilmington | DE | Fund Distribution | 12/28/2005 | 09/29/2020 | 211,632 | | | | | | | 211,632 | 211,632 | | | | |
| 000000-00-0 | Providence Debt Fund III | Wilmington | DE | Fund Distribution | 01/31/2014 | 08/07/2020 | 1,796,217 | | | | | | | 1,796,217 | 1,796,217 | | | | |
| 000000-00-0 | Prudential Capital Partners IV, L.P. | Wilmington | DE | Fund Distribution | 12/20/2012 | 09/30/2020 | 1,292,549 | | | | | | | 1,292,549 | 1,292,549 | | | | |
| 000000-00-0 | Quad-C Partners VIII LP | Wilmington | DE | Fund Distribution | 11/26/2012 | 07/13/2020 | 111,081 | | | | | | | 111,081 | 111,081 | | | | |
| 000000-00-0 | Royalty Opportunities S.ar.l | Luxembourg | LUX | Fund Distribution | 08/30/2011 | 09/25/2020 | 453,333 | | | | | | | 453,333 | 453,333 | | | | |
| 000000-00-0 | TCL Aventura, L.P. | Wilmington | DE | Fund Distribution | 10/25/2011 | 09/03/2020 | 4,317,888 | | | | | | | 4,317,888 | 4,317,888 | | | | |
| 000000-00-0 | Upfront Ventures III (GRP) | Wilmington | DE | Fund Distribution | 03/18/2008 | 08/04/2020 | 27,368 | | | | | | | 27,368 | 27,368 | | | | |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 10,073,151 | | | | | | | 10,073,151 | 10,073,151 | | | | |
| 000000-00-0 | Churchill Middle Market Senior Loan Fund, LP | Wilmington | DE | Fund Distribution | 07/21/2016 | 08/17/2020 | (318,285) | | | | | | | (318,285) | (318,285) | | | | |
| 000000-00-0 | TIAA-CREF Asset Management Distressed Opportunities Fund, LP | Wilmington | DE | Fund Distribution | 01/28/2009 | 09/02/2020 | 973,971 | | | | | | | 973,971 | 973,971 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | Nuveen High Yield Municipal Opportunities Fund LP | Wilmington | DE | Fund Distribution | 05/06/2019 | 07/24/2020 | 717,348 | | | | | | | 717,348 | 717,348 | | | | |
| 000000-00-0 | Nuveen Municipal Opportunities Fund LP | Wilmington | DE | Fund Distribution | 05/06/2019 | 07/24/2020 | 183,487 | | | | | | | 183,487 | 183,487 | | | | |
| 2699999. Joint Venture Interests - Other - Affiliated | | | | | | | 1,556,521 | | | | | | | 1,556,521 | 1,556,521 | | | | |
| 4899999. Total - Unaffiliated | | | | | | | 168,075,552 | (5,049) | | | | (5,049) | 261,645 | 168,332,150 | 168,070,503 | (261,645) | | (261,645) | 5,048 |
| 4999999. Total - Affiliated | | | | | | | 706,210,780 | 67,350 | | | | 67,350 | 1,260 | 706,212,040 | 706,210,780 | (1,260) | | (1,260) | |
| 5099999 - Totals | | | | | | | 874,286,332 | 62,301 | | | | 62,301 | 262,905 | 874,544,190 | 874,281,283 | (262,905) | | (262,905) | 5,048 |

# SCHEDULE D - PART 3

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

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

# SCHEDULE D - PART 3

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

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

# SCHEDULE D - PART 3

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

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

# SCHEDULE D - PART 3

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

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

# SCHEDULE D - PART 3

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

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

# SCHEDULE D - PART 3

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

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

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation and Adminis-trative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 717893-S2-8 | PHILADELPHIA PA WTR & WSTWTR SERIES B 2.234% 11/01/33 | | 07/23/2020 | CITIGROUP GLOBAL MARKETS INC | | 1,000,000 | 1,000,000 | | 1FE |
| 717893-S3-6 | PHILADELPHIA PA WTR & WSTWTR SERIES B 2.334% 11/01/34 | | 07/23/2020 | CITIGROUP GLOBAL MARKETS INC | | 1,000,000 | 1,000,000 | | 1FE |
| 74442C-CE-2 | PUBLIC FIN AUTH WI HOSP REVENU SERIES B 3.340% 06/01/50 | | 09/24/2020 | BANK OF AMERICA | | 83,725,000 | 83,725,000 | | 1FE |
| 881182-BS-7 | TERREBONNE LA LEVEE & CONSV DI SERIES A 3.131% 06/01/39 | | 08/27/2020 | RAYMOND JAMES | | 6,400,000 | 6,400,000 | | 1FE |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 406,589,182 | 407,750,005 | 38,230 | XXX |
| 000367-AC-6 | AASET 2018-1A C SUB 6.413% 01/16/38 | | 07/16/2020 | Interest Capitalization | | 14,380 | 14,380 | | 5FE |
| 001055-AR-3 | AFLAC INC SR UNSEC 4.000% 10/15/46 | | 08/12/2020 | Various | | 16,011,052 | 13,055,000 | 157,882 | 1FE |
| 00152*-AA-4 | AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK 10.750% 10/20/22 | | 07/01/2020 | Interest Capitalization | | 123,493 | 123,493 | | 5 |
| 00152@-AA-2 | AIT WORLDWIDE LOGISTICS-INC. SUB-UNSEC 10.750% 10/20/22 | | 07/01/2020 | Interest Capitalization | | 74,491 | 74,491 | | 5 |
| 00175P-AB-9 | AMN HEALTHCARE INC SERIES 144A 4.625% 10/01/27 | | 08/10/2020 | SUNTRUST CAPITAL MARKETS | | 1,338,250 | 1,325,000 | 22,470 | 3FE |
| 00206R-KE-1 | AT&T INC 3.300% 02/01/52 | | 07/27/2020 | DEUTSCHE BANK SECURITIES INCOR | | 41,151,119 | 41,175,000 | | 2FE |
| 00206R-MC-3 | AT&T INC SERIES 144A 3.500% 09/15/53 | | 09/14/2020 | Taxable Exchange | | 16,545,620 | 16,686,656 | | 2FE |
| 00206R-MD-1 | AT&T INC SERIES 144A 3.550% 09/15/55 | | 09/14/2020 | Taxable Exchange | | 1,302,383 | 1,310,537 | | 2FE |
| 00507V-AQ-2 | ACTIVISION BLIZZARD 2.500% 09/15/50 | | 08/14/2020 | Various | | 33,572,016 | 33,830,000 | 3,794 | 2FE |
| 008513-AA-1 | AGREE LP 2.900% 10/01/30 | | 08/12/2020 | WELLS FARGO | | 5,770,784 | 5,775,000 | | 2FE |
| 009158-BA-3 | AIR PRODUCTS & CHEMICALS 2.800% 05/15/50 | | 08/24/2020 | GOLDMAN SACHS & COMPANY | | 5,463,500 | 5,000,000 | 45,111 | 1FE |
| 015271-AV-1 | ALEXANDRIA REAL ESTATE E 1.875% 02/01/33 | | 07/29/2020 | JP MORGAN SECURITIES | | 1,122,885 | 1,125,000 | | 2FE |
| 02079K-AF-4 | ALPHABET INC 2.050% 08/15/50 | | 08/27/2020 | Various | | 71,818,312 | 73,325,000 | 19,224 | 1FE |
| 02079K-AG-2 | ALPHABET INC 2.250% 08/15/60 | | 08/14/2020 | MORGAN STANLEY & CO. INC. | | 38,519,358 | 39,400,000 | 8,125 | 1FE |
| 025932-AL-8 | AMERICAN FINANCIAL GROUP SR UNSEC 4.500% 06/15/47 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 5,675,600 | 5,000,000 | 36,875 | 2FE |
| 026874-DA-2 | AMERICAN INTL GROUP SR UNSEC 4.500% 07/16/44 | | 07/08/2020 | WELLS FARGO | | 22,970,795 | 19,059,000 | 413,283 | 2FE |
| 026874-DC-8 | AMERICAN INTL GROUP SR UNSEC 3.875% 01/15/35 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 4,701,840 | 4,000,000 | 12,486 | 2FE |
| 026874-DE-4 | AMERICAN INTL GROUP 4.700% 07/10/35 | | 07/07/2020 | Various | | 21,995,689 | 17,562,000 | 410,414 | 2FE |
| 026874-DR-5 | AMERICAN INTL GROUP 3.400% 06/30/30 | | 08/12/2020 | Various | | 14,439,280 | 13,000,000 | 81,128 | 2FE |
| 03027X-BD-1 | AMERICAN TOWER CORP 3.100% 06/15/50 | | 09/23/2020 | CITIGROUP GLOBAL MARKETS INC | | 14,862,419 | 14,575,000 | 144,333 | 2FE |
| 03027X-BG-4 | AMERICAN TOWER CORP 1.875% 10/15/30 | | 09/23/2020 | CITIGROUP GLOBAL MARKETS INC | | 2,513,739 | 2,525,000 | | 2FE |
| 037833-DQ-0 | APPLE INC 2.950% 09/11/49 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 3,411,480 | 3,000,000 | 37,613 | 1FE |
| 037833-DW-7 | APPLE INC 2.650% 05/11/50 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 4,338,680 | 4,000,000 | 27,383 | 1FE |
| 037833-DZ-0 | APPLE INC 2.400% 08/20/50 | | 08/13/2020 | JP MORGAN SECURITIES | | 63,898,153 | 64,075,000 | | 1FE |
| 037833-EA-4 | APPLE INC 2.550% 08/20/60 | | 08/13/2020 | JP MORGAN SECURITIES | | 67,892,771 | 68,625,000 | | 1FE |
| 038779-AB-0 | ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50 | | 07/23/2020 | BARCLAYS BANK PLC | | 7,500,000 | 7,500,000 | | 2FE |
| 040555-DB-7 | ARIZONA PUBLIC SERVICE 3.350% 05/15/50 | | 08/12/2020 | Various | | 17,139,850 | 15,000,000 | 88,403 | 1FE |
| 040555-DC-5 | ARIZONA PUBLIC SERVICE 2.650% 09/15/50 | | 09/18/2020 | Various | | 29,950,400 | 30,000,000 | 4,049 | 1FE |
| 049560-AS-4 | ATMOS ENERGY CORP 3.375% 09/15/49 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 3,614,340 | 3,000,000 | 41,906 | 1FE |
| 049560-AT-2 | ATMOS ENERGY CORP 1.500% 01/15/31 | | 09/23/2020 | CREDIT AGRICOLE | | 1,518,366 | 1,525,000 | | 1FE |
| 053332-BA-9 | AUTOZONE INC 1.650% 01/15/31 | | 08/04/2020 | JP MORGAN SECURITIES | | 2,342,856 | 2,350,000 | | 2FE |
| 053499-AL-3 | AVAYA INC SERIES 144A 6.125% 09/15/28 | | 09/11/2020 | JP MORGAN SECURITIES | | 9,450,000 | 9,450,000 | | 4FE |
| 05352T-AA-7 | AVANTOR FUNDING INC SERIES 144A 4.625% 07/15/28 | | 07/08/2020 | Various | | 22,106,250 | 22,000,000 | | 4FE |
| 054561-AJ-4 | AXA EQUITABLE HOLDINGS I SR UNSEC 4.350% 04/20/28 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 3,454,290 | 3,000,000 | 41,325 | 2FE |
| 054561-AM-7 | AXA EQUITABLE HOLDINGS I SR UNSEC 5.000% 04/20/48 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 6,254,300 | 5,000,000 | 79,167 | 2FE |
| 05526D-BR-5 | BAT CAPITAL CORP 2.259% 03/25/28 | | 09/25/2020 | Various | | 21,314,900 | 21,300,000 | 2,510 | 2FE |
| 05526D-BS-3 | BAT CAPITAL CORP 2.726% 03/25/31 | | 09/22/2020 | DEUTSCHE BANK SECURITIES INCOR | | 19,675,000 | 19,675,000 | | 2FE |
| 059500-AF-5 | BACM 2006-3 AM CSTR AFC SEQ 5.857% 07/10/44 | | 08/01/2020 | Interest Capitalization | | | | | 4FM |
| 092174-AA-9 | BLACK KNIGHT INFOSERV LL SERIES 144A 3.625% 09/01/28 | | 08/12/2020 | BANK OF AMERICA | | 2,805,000 | 2,805,000 | | 4FE |
| 097518-AA-8 | ST. LUKES UNIVERSITY HEALTH N SR-UNSEC 3.650% 06/15/40 | | 07/01/2020 | HUNTINGTON BANK | | 16,029,867 | 16,029,867 | | 1FE |
| 09951L-AA-1 | BOOZ ALLEN HAMILTON INC SERIES 144A 3.875% 09/01/28 | | 08/12/2020 | BANK OF AMERICA | | 3,562,000 | 3,562,000 | | 3FE |
| 108058-AA-2 | BRIDGE INVESTMENT GROUP LLC 3.900% 07/22/25 | | 07/22/2020 | DEUTSCHE BANK SECURITIES | | 21,000,000 | 21,000,000 | | 1PL |
| 108058-AB-0 | BRIDGE INV GROUP LLC SR-UNSEC 4.150% 07/22/27 | | 07/22/2020 | DEUTSCHE BANK SECURITIES | | 35,000,000 | 35,000,000 | | 1PL |
| 110122-CN-6 | BRISTOL MYERS SQUIBB CO SERIES WI 3.200% 06/15/26 | | 07/15/2020 | Tax Free Exchange | | 7,383,021 | 7,400,000 | 19,733 | 1FE |
| 110122-CP-1 | BRISTOL MYERS SQUIBB CO SERIES WI 3.400% 07/26/29 | | 07/15/2020 | Tax Free Exchange | | 25,065,711 | 25,225,000 | 402,619 | 1FE |
| 110122-CQ-9 | BRISTOL MYERS SQUIBB CO SERIES WI 4.125% 06/15/39 | | 07/15/2020 | Tax Free Exchange | | 6,977,236 | 7,000,000 | 24,063 | 1FE |
| 110122-DB-1 | BRISTOL MYERS SQUIBB CO SERIES WI 3.625% 05/15/24 | | 07/14/2020 | Tax Free Exchange | | 2,614,796 | 2,500,000 | 14,852 | 1FE |
| 110122-DC-9 | BRISTOL MYERS SQUIBB CO SERIES WI 3.875% 08/15/25 | | 07/15/2020 | Tax Free Exchange | | 82,693,703 | 77,525,000 | 1,251,706 | 1FE |
| 110122-DD-7 | BRISTOL MYERS SQUIBB CO SERIES WI 3.450% 11/15/27 | | 07/15/2020 | Tax Free Exchange | | 32,222,126 | 30,600,000 | 175,950 | 1FE |
| 110122-DE-5 | BRISTOL MYERS SQUIBB CO SERIES WI 3.900% 02/20/28 | | 07/15/2020 | Tax Free Exchange | | 34,756,687 | 32,000,000 | 502,667 | 1FE |
| 11135F-AL-5 | BROADCOM INC SERIES WI 4.110% 09/15/28 | | 08/07/2020 | Tax Free Exchange | | 6,043,733 | 6,051,000 | 52,503 | 2FE |
| 11135F-AQ-4 | BROADCOM INC SERIES WI 4.150% 11/15/30 | | 08/07/2020 | Tax Free Exchange | | 8,415,850 | 8,425,000 | 86,438 | 2FE |
| 125523-BR-0 | CIGNA CORP NEW GLBL NT 3.900% 02/15/22 | | 07/15/2020 | Tax Free Exchange | | 3,175,029 | 3,100,000 | 50,375 | 2FE |
| 125523-CB-4 | CIGNA CORP NEW GLBL NT 3.400% 03/01/27 | | 07/14/2020 | Tax Free Exchange | | 64,900,258 | 63,300,000 | 795,118 | 2FE |
| 12563L-AN-7 | CLI FUNDING LLC SERIES 2020-1A CLASS A 144A 2.080% 09/18/45 | | 08/27/2020 | BANK OF AMERICA | | 9,995,393 | 10,000,000 | | 1FE |
| 12596K-AA-8 | CRC INTERMEDIATE INC. SUB-UNSEC 14.000% 01/09/24 | | 07/01/2020 | Interest Capitalization | | 388,183 | 388,183 | | 5GI |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation and Adminis-trative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 12601@-AA-4 | CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40 | | 09/10/2020 | Interest Capitalization | | 382,812 | 382,812 | | 2 |
| 126117-AW-0 | CNA FINANCIAL CORP 2.050% 08/15/30 | | 08/12/2020 | Various | | 13,951,303 | 13,975,000 | | 2FE |
| 12710@-AA-2 | CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 05/15/40 | | 07/15/2020 | NEWMARK REALTY CAPITAL | | 2,225,271 | 2,225,271 | | 1 |
| 12715@-AA-7 | CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 07/31/40 | | 09/15/2020 | CB RICHARD ELLIS | | 23,005,000 | 23,005,000 | | 1 |
| 12721*-AA-1 | EMORY 2019 MEZZ. CGA CAP CR L SUB-SEC 4.000% 08/10/52 | | 09/10/2020 | Interest Capitalization | | 58,078 | 58,078 | | 1 |
| 12723*-AA-9 | ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46 | | 09/15/2020 | AXIOM CAPITAL | | 4,663,816 | 4,663,816 | | 1Z |
| 12725@-AA-5 | PUGET SOUND ENERGY PUYALLUP C SR-SEC 2.900% 09/15/41 | | 07/01/2020 | CB RICHARD ELLIS | | 61,800,000 | 61,800,000 | | 2Z |
| 12726#-AA-2 | PUGET SOUND ENERGY KENT CTL P SR-SEC 2.850% 09/15/41 | | 07/01/2020 | CB RICHARD ELLIS | | 44,100,000 | 44,100,000 | | 2Z |
| 12727*-AA-5 | COUNTY OF RIVERSIDE PS CTL PT SR-SEC 3.500% 06/15/51 | | 07/16/2020 | KEYSTONE MORTGAGE | | 20,385,000 | 20,385,000 | | 1Z |
| 12727@-AA-3 | CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41 | | 09/15/2020 | BOSTONIA GLOBAL SECURTIES LLC | | 4,477,697 | 4,477,697 | | 1FE |
| 12727@-AA-3 | CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41 | | 09/15/2020 | Interest Capitalization | | 55,690 | 55,690 | | 1FE |
| 12728*-AA-4 | STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40 | | 07/01/2020 | DONNA LOCASCIO | | 18,503,641 | 18,503,641 | | 1Z |
| 12807C-AA-1 | CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45 | | 09/01/2020 | WELLS FARGO | | 5,998,645 | 6,000,000 | | 1FE |
| 14075@-AA-7 | SEAFOOD KITCHEN HLDGS-LLC 10% cash 1% pik 11.000% 06/15/24 | | 07/01/2020 | Interest Capitalization | | 525,160 | 525,160 | | 5 |
| 14918A-AD-1 | CATHOLIC HEALTH SERVICES SERIES 2020 3.368% 07/01/50 | | 08/26/2020 | MORGAN STANLEY & CO. INC. | | 63,000,000 | 63,000,000 | | 1FE |
| 15135B-AW-1 | CENTENE CORP 3.000% 10/15/30 | | 09/23/2020 | BANK OF AMERICA | | 19,250,000 | 19,250,000 | | 3FE |
| 15189Y-AF-3 | CENTERPOINT ENERGY RES 1.750% 10/01/30 | | 09/23/2020 | JP MORGAN SECURITIES | | 1,149,368 | 1,150,000 | | 2FE |
| 16165T-BJ-1 | CFLX 2005-2 5A1 NAS 5.500% 06/25/35 | | 09/01/2020 | Interest Capitalization | | 1,443 | 1,443 | | 1FM |
| 166756-AH-9 | CHEVRON USA INC 2.343% 08/12/50 | | 08/10/2020 | CITIGROUP GLOBAL MARKETS INC | | 2,100,000 | 2,100,000 | | 1FE |
| 191216-CX-6 | COCA COLA CO THE 2.600% 06/01/50 | | 08/13/2020 | GOLDMAN SACHS & COMPANY | | 15,740,150 | 15,000,000 | 113,750 | 1FE |
| 20030N-DP-3 | COMCAST CORP 2.450% 08/15/52 | | 08/11/2020 | WELLS FARGO | | 34,723,500 | 35,000,000 | | 1FE |
| 210518-CZ-7 | CONSUMERS ENERGY CO 1ST MORTG 3.250% 08/15/46 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 3,564,900 | 3,000,000 | 48,479 | 1FE |
| 210518-DJ-2 | CONSUMERS ENERGY CO 2.500% 05/01/60 | | 09/11/2020 | CREDIT SUISSE SECURITIES US LL | | 9,758,300 | 10,000,000 | 84,722 | 1FE |
| 219350-BP-9 | CORNING INC 3.900% 11/15/49 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 5,967,250 | 5,000,000 | 48,208 | 2FE |
| 224044-CL-9 | COX COMMUNICATIONS INC SERIES 144A 1.800% 10/01/30 | | 09/10/2020 | WELLS FARGO | | 697,823 | 700,000 | | 2FE |
| 22966R-AG-1 | CUBESMART LP 2.000% 02/15/31 | | 09/29/2020 | WELLS FARGO | | 17,115,034 | 17,275,000 | | 2FE |
| 23157#-AK-5 | CURTISS WRIGHT CORP J-SR-UNSEC 3.100% 08/13/30 | | 08/13/2020 | BANK OF AMERICA SECURITIES LLC | | 13,000,000 | 13,000,000 | | 2Z |
| 23157#-AL-3 | CURTISS WRIGHT CORP K-SR-UNSEC 3.200% 08/13/32 | | 08/13/2020 | BANK OF AMERICA SECURITIES LLC | | 29,000,000 | 29,000,000 | | 2Z |
| 23306J-AZ-9 | DEUTSCHE BANK COMMERCIAL MO SERIES 2020-C9 CLASS AM 2.340% 09/15/53 | | 08/20/2020 | DEUTSCHE BANK SECURITIES INCOR | | 11,329,765 | 11,000,000 | 19,305 | 1FE |
| 23317H-AE-2 | SITE CENTERS CORP SR UNSEC 4.250% 02/01/26 | | 07/08/2020 | SUNTRUST CAPITAL MARKETS | | 4,959,522 | 4,867,000 | 91,358 | 2FE |
| 235851-AV-4 | DANAHER CORP 2.600% 10/01/50 | | 09/30/2020 | Various | | 33,690,900 | 34,000,000 | | 2FE |
| 254683-CC-7 | DISCOVER CARD EXECUTION NOTE SERIES 2017-A7 CLASS A7 0.512% 04/15/25 | | 07/09/2020 | BARCLAYS BANK PLC | | 5,073,441 | 5,060,000 | 2,144 | 1FE |
| 25470D-BK-4 | DISCOVERY COMMUNICATIONS SERIES 144A 4.000% 09/15/55 | | 09/16/2020 | Taxable Exchange | | 4,028,473 | 3,951,928 | | 2FE |
| 25858*-AB-6 | DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500% 03/22/38 | | 07/01/2020 | Interest Capitalization | | (1,328,232) | (1,328,232) | | 2PL |
| 260543-DC-4 | DOW CHEMICAL CO THE 2.100% 11/15/30 | | 08/17/2020 | SUMITOMO MITSUI FINANCIAL GRP | | 24,794,000 | 25,000,000 | | 2FE |
| 26442U-AK-0 | DUKE ENERGY PROGRESS LLC 2.500% 08/15/50 | | 08/17/2020 | CITIGROUP GLOBAL MARKETS INC | | 14,915,250 | 15,000,000 | | 1FE |
| 27409L-AE-3 | EAST OHIO GAS CO THE SERIES 144A 3.000% 06/15/50 | | 07/22/2020 | CITIGROUP GLOBAL MARKETS INC | | 5,463,300 | 5,000,000 | 15,833 | 1FE |
| 278865-BG-4 | ECOLAB INC 2.125% 08/15/50 | | 08/13/2020 | Various | | 32,943,217 | 33,700,000 | 2,597 | 1FE |
| 29089Q-AC-9 | EMERGENT BIOSOLUTIONS SERIES 144A 3.875% 08/15/28 | | 08/04/2020 | WELLS FARGO | | 2,625,000 | 2,625,000 | | 3FE |
| 291011-BM-5 | EMERSON ELECTRIC CO 2.750% 10/15/50 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 5,399,800 | 5,000,000 | 40,104 | 1FE |
| 29248H-AB-9 | EMPOWER FINANCE 2020 LP SERIES 144A 1.776% 03/17/31 | | 09/29/2020 | Various | | 2,606,540 | 2,600,000 | 1,381 | 1FE |
| 29248H-AC-7 | EMPOWER FINANCE 2020 LP SERIES 144A 3.075% 09/17/51 | | 09/14/2020 | GOLDMAN SACHS & COMPANY | | 11,155,000 | 11,155,000 | | 1FE |
| 29261A-AB-6 | ENCOMPASS HEALTH CORP 4.750% 02/01/30 | | 09/30/2020 | BARCLAYS BANK PLC | | 2,035,000 | 2,000,000 | 16,097 | 4FE |
| 29364W-BD-9 | ENTERGY LOUISIANA LLC 2.900% 03/15/51 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 5,645,250 | 5,000,000 | 63,639 | 1FE |
| 29365T-AK-0 | ENTERGY TEXAS INC 1.750% 03/15/31 | | 09/28/2020 | BANK OF AMERICA | | 2,939,085 | 2,950,000 | | 2FE |
| 29366M-AB-4 | ENTERGY ARKANSAS LLC 2.650% 06/15/51 | | 09/18/2020 | Various | | 29,680,079 | 29,575,000 | 8,097 | 1FE |
| 29379V-BX-0 | ENTERPRISE PRODUCTS OPER 2.800% 01/31/30 | | 07/30/2020 | JP MORGAN SECURITIES | | 1,527,757 | 1,425,000 | 776 | 2FE |
| 294751-BY-7 | EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33 | | 08/01/2020 | Interest Capitalization | | 1,562 | 1,562 | | 1FM |
| 294751-FC-1 | EQABS 2004-3 M4 MEZ STEP AFC NAS 4.340% 07/25/34 | | 08/01/2020 | Interest Capitalization | | 6,644 | 6,644 | | 1FM |
| 29670G-AE-2 | ESSENTIAL UTLITIES INC 3.351% 04/15/50 | | 07/08/2020 | RBC DAIN RAUSCHER INC. | | 10,845,900 | 10,000,000 | 79,121 | 2FE |
| 30036F-AA-9 | EVERGY KANSAS CENTRAL 3.450% 04/15/50 | | 09/18/2020 | Various | | 15,329,280 | 13,000,000 | 192,146 | 1FE |
| 313747-AX-5 | FEDERAL REALTY INVESTMEN SR UNSEC 3.625% 08/01/46 | | 08/18/2020 | WELLS FARGO | | 2,052,760 | 2,000,000 | 3,826 | 1FE |
| 313747-BA-4 | FEDERAL REALTY INVESTMEN 3.500% 06/01/30 | | 08/18/2020 | BARCLAYS BANK PLC | | 5,448,600 | 5,000,000 | 48,125 | 1FE |
| 31429#-AA-2 | FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35 | | 07/15/2020 | WATERWAY CAPITAL | | 9,756,191 | 9,756,191 | | 2 |
| 341081-FX-0 | FLORIDA POWER & LIGHT CO 3.150% 10/01/49 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 3,622,290 | 3,000,000 | 34,913 | 1FE |
| 34490@-AD-6 | NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC 3.330% 10/05/32 | | 08/20/2020 | BANK AMERICA LEASING & CAPITAL | | 40,000,000 | 40,000,000 | | 1FE |
| 34490@-AE-4 | NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC 3.530% 10/05/35 | | 08/20/2020 | BANK AMERICA LEASING & CAPITAL | | 20,000,000 | 20,000,000 | | 1FE |
| 34490@-AF-1 | NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC 3.850% 10/05/40 | | 08/20/2020 | BANK AMERICA LEASING & CAPITAL | | 13,000,000 | 13,000,000 | | 1FE |
| 35091#-AA-0 | VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41 | | 09/15/2020 | NEWMARK REALTY CAPITAL | | 30,059,242 | 30,059,242 | | 1 |
| 35563K-AH-3 | STACR 2019-DNA1 M2 EXCH FLT 2.798% 01/25/49 | | 07/10/2020 | CREDIT SUISSE SECURITIES US LL | | 522,368 | 536,450 | 803 | 3FE |
| 35563K-AH-3 | STACR 2019-DNA1 M2 EXCH FLT 2.798% 01/25/49 | | 07/27/2020 | Interest Capitalization | | | | | 3FE |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation and Adminis-trative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 35826#-AA-2 | FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39 | | 09/09/2020 | FEDERAL HOME LOAN MORTGAGE COR | | 51,456,821 | 51,456,821 | | 1Z |
| 35877@-AA-2 | FRISCO GROUND LEASE TR-SENIOR- 4.819% 07/15/53 | | 08/15/2020 | Interest Capitalization | | 10,977 | 10,977 | | 1PL |
| 36242D-SS-3 | GSAA 2005-1 AF4 STEP AFC AS 5.013% 11/25/34 | | 09/01/2020 | Interest Capitalization | | 21,607 | 21,607 | | 1FM |
| 36255*-AC-0 | GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62 | | 07/15/2020 | Interest Capitalization | | 676,042 | 676,042 | | 1PL |
| 36255*-AD-8 | GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62 | | 07/15/2020 | Interest Capitalization | | 10,850 | 10,850 | | 1PL |
| 36255*-AE-6 | GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62 | | 07/15/2020 | Interest Capitalization | | 56,346 | 56,346 | | 1PL |
| 36255*-AF-3 | GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62 | | 07/15/2020 | Interest Capitalization | | 13,586 | 13,586 | | 1Z |
| 36255*-AG-1 | GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62 | | 07/15/2020 | Interest Capitalization | | 5,283 | 5,283 | | 1PL |
| 36255*-AH-9 | GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62 | | 07/15/2020 | Interest Capitalization | | 629 | 629 | | 1Z |
| 36257@-AA-0 | GSW ARENA HOLDING COMPANY 4.150% 06/30/30 | | 09/09/2020 | GOLDMAN SACHS CAPITAL MARKETS | | 31,000,000 | 31,000,000 | | 2PL |
| 366651-AE-7 | GARTNER INC SERIES 144A 3.750% 10/01/30 | | 09/14/2020 | JP MORGAN SECURITIES | | 6,200,000 | 6,200,000 | | 3FE |
| 37231*-AA-1 | AERO 3-INC. SUB-UNSEC 10%Cash 2%PIK 12.000% 06/23/25 | | 07/01/2020 | Interest Capitalization | | 76,216 | 76,216 | | 5 |
| 37233#-AA-5 | GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25 | | 07/01/2020 | Interest Capitalization | | 86,281 | 86,281 | | 5 |
| 375558-BS-1 | GILEAD SCIENCES INC 2.600% 10/01/40 | | 09/24/2020 | Various | | 31,761,281 | 31,875,000 | | 1FE |
| 375558-BT-9 | GILEAD SCIENCES INC 2.800% 10/01/50 | | 09/23/2020 | WELLS FARGO | | 23,462,176 | 23,600,000 | | 1FE |
| 375558-BY-8 | GILEAD SCIENCES INC 1.650% 10/01/30 | | 09/23/2020 | BARCLAYS BANK PLC | | 1,895,459 | 1,900,000 | | 1FE |
| 37959E-AA-0 | GLOBE LIFE INC 2.150% 08/15/30 | | 08/18/2020 | BANK OF AMERICA | | 37,158,740 | 37,225,000 | | 2FE |
| 38148Y-AA-6 | GOLDMAN SACHS GROUP INC SR UNSEC 4.017% 10/31/38 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 4,880,200 | 4,000,000 | 46,419 | 2FE |
| 38869A-AC-1 | GRAPHIC PACKAGING INTERN SERIES 144A 3.500% 03/01/29 | | 08/14/2020 | BANK OF AMERICA | | 5,000,000 | 5,000,000 | | 3FE |
| 38991#-AA-5 | GREASE MONKEY INTL-LLC SUB-UNSEC 11.500% 04/30/23 | | 07/01/2020 | Interest Capitalization | | 182,739 | 182,739 | | 5GI |
| 398905-AN-9 | GROUP 1 AUTOMOTIVE INC SERIES 144A 4.000% 08/15/28 | | 08/06/2020 | JP MORGAN SECURITIES | | 6,189,634 | 6,150,000 | | 3FE |
| 40439H-AC-3 | HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A 3.420% 10/09/39 | | 09/04/2020 | BANK OF AMERICA | | 999,869 | 1,000,000 | | 2FE |
| 40471#-AA-0 | HY CITE CORPORATION 14.000% 12/20/24 | | 07/01/2020 | Interest Capitalization | | 9,722 | 9,722 | | 5 |
| 416515-BF-0 | HARTFORD FINL SVCS GRP Hartford Financial Servic 3.6 3.600% 08/19/49 | | 08/12/2020 | Various | | 12,462,990 | 11,000,000 | 172,200 | 2FE |
| 418751-AD-5 | HAT HOLDINGS I LLC HAT SERIES 144A 3.750% 09/15/30 | | 08/18/2020 | MORGAN STANLEY & CO. INC. | | 13,785,750 | 13,925,000 | | 3FE |
| 421946-AK-0 | HEALTHCARE REALTY TRUST SR UNSEC 3.625% 01/15/28 | | 07/07/2020 | ROBERT W. BAIRD & COMPANY INC | | 4,570,738 | 4,290,000 | 75,164 | 2FE |
| 421946-AL-8 | HEALTHCARE REALTY TRUST 2.400% 03/15/30 | | 07/20/2020 | WELLS FARGO | | 5,109,954 | 5,196,000 | 42,954 | 2FE |
| 421946-AM-6 | HEALTHCARE REALTY TRUST 2.050% 03/15/31 | | 09/18/2020 | JP MORGAN SECURITIES | | 8,331,876 | 8,400,000 | | 2FE |
| 42210#-AB-0 | HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40 | | 07/29/2020 | (HD PERRIS ADD ON) HD CALIF DF | | 3,487,285 | 3,487,285 | | 1Z |
| 42225U-AG-9 | HEALTHCARE TRUST OF AMER CO.GUARNT 3.100% 02/15/30 | | 07/09/2020 | WELLS FARGO | | 7,378,320 | 7,100,000 | 90,486 | 2FE |
| 42225U-AH-7 | HEALTHCARE TRUST OF AMER 2.000% 03/15/31 | | 09/14/2020 | WELLS FARGO | | 31,618,725 | 31,875,000 | | 2FE |
| 42250P-AB-9 | HEALTHPEAK PROPERTIES 2.875% 01/15/31 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 5,355,000 | 5,000,000 | 20,365 | 2FE |
| 42689#-AA-4 | HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25 | | 07/01/2020 | Interest Capitalization | | 146,828 | 146,828 | | 5 |
| 42690*-AA-5 | HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25 | | 07/01/2020 | Interest Capitalization | | 182,317 | 182,317 | | 5 |
| 43074*-AA-9 | HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54 | | 08/15/2020 | Interest Capitalization | | 36,062 | 36,062 | | 1PL |
| 431282-AT-9 | HIGHWOODS REALTY LP 2.600% 02/01/31 | | 07/30/2020 | WELLS FARGO | | 19,146,370 | 19,225,000 | | 2FE |
| 436440-AP-6 | HOLOGIC INC SERIES 144A 3.250% 02/15/29 | | 09/14/2020 | GOLDMAN SACHS & COMPANY | | 10,425,000 | 10,425,000 | | 3FE |
| 43722*-AA-5 | HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370% 10/15/40 | | 08/17/2020 | WATERWAY CAPITAL | | 7,343,389 | 7,343,389 | | 1 |
| 438516-CA-2 | HONEYWELL INTERNATIONAL 2.800% 06/01/50 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 4,578,920 | 4,000,000 | 26,756 | 1FE |
| 44409M-AC-0 | HUDSON PACIFIC PROPERTIE 3.250% 01/15/30 | | 07/17/2020 | WELLS FARGO | | 10,604,790 | 10,500,000 | 5,688 | 2FE |
| 45256H-AE-8 | IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 5.571% 01/01/24 | | 07/01/2020 | Interest Capitalization | | (10,625) | (10,625) | | 1FE |
| 45866F-AP-9 | INTERCONTINENTALEXCHANGE 2.650% 09/15/40 | | 08/17/2020 | WELLS FARGO | | 38,958,270 | 39,225,000 | | 2FE |
| 45866F-AQ-7 | INTERCONTINENTALEXCHANGE 3.000% 09/15/60 | | 08/17/2020 | WELLS FARGO | | 49,492,000 | 50,000,000 | | 2FE |
| 45873#-AA-3 | INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 07/17/23 | | 07/01/2020 | Interest Capitalization | | 527,643 | 527,643 | | 5GI |
| 46591U-AA-9 | JCAP 2020-1-LLC SR-UNSEC 4.250% 08/06/50 | | 08/14/2020 | STIFEL NICOLAUS & CO. | | 11,305,284 | 11,305,284 | | 1PL |
| 466247-HT-3 | JPMMT 2004-S2 1A7 SEQ AS 4.750% 10/25/20 | | 07/01/2020 | Interest Capitalization | | | | | 1FM |
| 466313-AK-9 | JABIL INC 3.000% 01/15/31 | | 07/31/2020 | Various | | 38,765,401 | 38,950,000 | 5,250 | 2FE |
| 46658*-AA-6 | VETTA-LLC FKA BPCP SPARTAN MER SUB-UNSEC 10% cash 1% PIK 11.000% 09/22/21 | | 07/01/2020 | Interest Capitalization | | 444,101 | 444,101 | | 5 |
| 46659#-AA-1 | VETTA-LLC FKA J AMERICA-LLC 10% cash 1% pik 11.000% 07/31/22 | | 07/01/2020 | Interest Capitalization | | 128,006 | 128,006 | | 5 |
| 466658@-AA-5 | JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38 | | 07/10/2020 | JG WENTWORTH XLIV LLC | | 5,500,931 | 5,500,931 | | 1Z |
| 466658@-AA-5 | JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38 | | 07/01/2020 | Interest Capitalization | | (23,278) | (23,278) | | 1Z |
| 47630#-AA-3 | JENSEN HUGHES INTERMEDIATE HLD SUB A11 PIK 14.000% 12/04/23 | | 07/01/2020 | Interest Capitalization | | 232,485 | 232,485 | | 5GI |
| 47630*-AA-7 | JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22 | | 07/01/2020 | Interest Capitalization | | 343,390 | 343,390 | | 5GI |
| 478160-CS-1 | JOHNSON & JOHNSON 2.250% 09/01/50 | | 08/20/2020 | JP MORGAN SECURITIES | | 24,282,685 | 24,500,000 | | 1FE |
| 482760-AB-0 | KSN-1 HLDGS-LP SR-UNSEC 4.025% 01/08/55 | | 08/17/2020 | GUGGENHEIM SECURITIES | | 13,072,546 | 13,072,546 | | 1Z |
| 482760-AC-8 | KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55 | | 09/15/2020 | GUGGENHEIM SECURITIES | | 3,695,857 | 3,695,857 | | 4Z |
| 48717#-AA-7 | VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42 | | 09/15/2020 | NEWMARK REALTY CAPITAL | | 10,516,190 | 10,516,190 | | 1 |
| 49224*-AA-5 | KERN CMNTY COLLEGE DIST CTL PT SR-SEC 3.312% 12/15/41 | | 07/01/2020 | MESIROW FINANCIAL | | | | (9,200) | 1FE |
| 49427R-AQ-5 | KILROY REALTY LP 2.500% 11/15/32 | | 08/03/2020 | BANK OF AMERICA | | 19,872,800 | 20,000,000 | | 2FE |
| 49446R-AW-9 | KIMCO REALTY CORP 2.700% 10/01/30 | | 07/07/2020 | WELLS FARGO | | 29,862,900 | 30,000,000 | | 2FE |
| 497210-AA-1 | KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23 | | 07/01/2020 | Interest Capitalization | | 435,983 | 435,983 | | 5GI |

# SCHEDULE D - PART 3

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

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

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation and Adminis-trative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 71427Q-AB-4 | PERNOD RIC INTL FIN LLC SERIES 144A 1.625% 04/01/31 | | 09/28/2020 | BANK OF AMERICA | | 4,957,900 | 5,000,000 | | 2FE |
| 71427Q-AC-2 | PERNOD RIC INTL FIN LLC SERIES 144A 2.750% 10/01/50 | | 09/30/2020 | Various | | 32,857,140 | 33,600,000 | 458 | 2FE |
| 71680@-AE-6 | PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51 | | 07/08/2020 | PETROS PACE FINANCE 2018-2 SUB | | 72,185,768 | 69,452,994 | | 1Z |
| 717081-FA-6 | PFIZER INC 2.700% 05/28/50 | | 08/24/2020 | JP MORGAN SECURITIES | | 10,658,300 | 10,000,000 | 66,000 | 1FE |
| 722844-AA-5 | PINE STREET TRUST I SECURED 4.572% 02/15/29 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 2,329,060 | 2,000,000 | 45,466 | 2FE |
| 73808#-AA-5 | POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/19/26 | | 07/01/2020 | Interest Capitalization | | 153,550 | 153,550 | | 5 |
| 74005P-BS-2 | PRAXAIR INC 2.000% 08/10/50 | | 08/11/2020 | Various | | 19,882,013 | 20,250,000 | 1,667 | 1FE |
| 74166M-AF-3 | PRIME SECSRVC BRW FINANC SERIES 144A 3.375% 08/31/27 | | 08/06/2020 | DEUTSCHE BANK SECURITIES INCOR | | 9,549,000 | 9,549,000 | | 3FE |
| 74256L-EG-0 | PRINCIPAL LFE GLB FND II SERIES 144A 1.500% 08/27/30 | | 08/20/2020 | GOLDMAN SACHS & COMPANY | | 1,490,865 | 1,500,000 | | 1FE |
| 74275#-AA-7 | PRISA II LHC, LLC 3.470% 11/17/28 | | 09/28/2020 | JP MORGAN SECURITIES | | 20,000,000 | 20,000,000 | | 2Z |
| 74275#-AB-5 | PRISA II LHC, LLC SR-UNSEC 3.650% 11/17/30 | | 09/28/2020 | JP MORGAN SECURITIES | | 25,000,000 | 25,000,000 | | 2Z |
| 74432Q-BH-4 | PRUDENTIAL FINANCIAL INC 3.700% 10/01/50 | | 08/18/2020 | WELLS FARGO | | 26,110,000 | 26,110,000 | | 2FE |
| 74432Q-CF-0 | PRUDENTIAL FINANCIAL INC SERIES MTN 3.700% 03/13/51 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 4,725,880 | 4,000,000 | 62,078 | 1FE |
| 744538-AD-1 | PUB SVC NEW HAMP SERIES U 2.400% 09/01/50 | | 08/12/2020 | WELLS FARGO | | 29,745,600 | 30,000,000 | | 1FE |
| 74456Q-CE-4 | PUBLIC SERVICE ELECTRIC SERIES MTN 2.050% 08/01/50 | | 08/13/2020 | Various | | 39,918,336 | 40,600,000 | 6,492 | 1FE |
| 74759B-AF-0 | QTS REALTY TRUST INC SERIES 144A 3.875% 10/01/28 | | 09/23/2020 | GOLDMAN SACHS & COMPANY | | 4,825,000 | 4,825,000 | | 3FE |
| 74992*-AF-2 | RXR REALTY LLC SR-UNSEC 5.250% 07/17/25 | | 07/16/2020 | GOLDMAN SACHS CAPITAL MARKETS | | 65,000,000 | 65,000,000 | | 2Z |
| 759351-AN-9 | REINSURANCE GRP OF AMER SR UNSEC 3.900% 05/15/29 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 3,414,480 | 3,000,000 | 28,925 | 2FE |
| 759351-AP-4 | REINSURANCE GRP OF AMER 3.150% 06/15/30 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 5,432,850 | 5,000,000 | 28,438 | 2FE |
| 760759-AW-0 | REPUBLIC SERVICES INC 3.050% 03/01/50 | | 08/24/2020 | Various | | 16,858,623 | 15,400,000 | 222,106 | 2FE |
| 776743-AL-0 | ROPER TECHNOLOGIES INC 1.750% 02/15/31 | | 08/18/2020 | BANK OF AMERICA | | 2,495,975 | 2,500,000 | | 2FE |
| 78403D-AP-5 | SBA TOWER TRUST SERIES 144A 1.884% 01/15/26 | | 07/08/2020 | BARCLAYS BANK PLC | | 10,596,000 | 10,596,000 | | 1FE |
| 78403D-AR-1 | SBA TOWER TRUST SERIES 144A 2.328% 01/15/28 | | 07/08/2020 | BARCLAYS BANK PLC | | 18,858,000 | 18,858,000 | | 1FE |
| 78434#-AA-6 | TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36 | | 09/15/2020 | QUADCAPITAL ADVISORS LLC | | 5,603,000 | 5,603,000 | | 1Z |
| 80568#-AA-0 | SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23 | | 07/01/0220 | Interest Capitalization | | 703,702 | 703,702 | | 5 |
| 81371S-AB-5 | SECURED RIGHTS TO CASH COLLATE 4.940% 05/15/50 | | 08/03/2020 | GUGGENHEIM CAPITAL MARKETS LLC | | 31,994,618 | 32,000,000 | | 4Z |
| 826525-AC-1 | SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A 3.510% 07/20/37 | | 08/03/2020 | CREDIT SUISSE SECURITIES US LL | | 499,938 | 500,000 | | 2FE |
| 838518-F#-0 | SOUTH JERSEY INDUSTRIES INC 3.910% 07/30/30 | | 07/30/2020 | BANK OF AMERICA SECURITIES LLC | | 60,000,000 | 60,000,000 | | 2Z |
| 84383Q-A@-2 | SOUTHERN STAR CENTRAL GAS PIPE SR-UNSEC 3.790% 07/14/30 | | 07/14/2020 | RBC CAPITAL MARKETS | | 16,000,000 | 16,000,000 | | 2FE |
| 863667-AZ-4 | STRYKER CORP 2.900% 06/15/50 | | 08/12/2020 | GOLDMAN SACHS & COMPANY | | 5,399,750 | 5,000,000 | 28,194 | 2FE |
| 87320*-AF-7 | TWAIN FDG I LLC A-6-SR-UNSEC 4.375% 03/31/46 | | 07/31/2020 | DIRECT | | 17,361,667 | 17,361,667 | | 1Z |
| 88105#-AA-3 | TERRAFORM PHOENIX I, LLC SR-UNSEC 3.380% 12/31/43 | | 09/22/2020 | NATIXIS | | 50,000,000 | 50,000,000 | | 2Z |
| 88315L-AG-3 | TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A 2.100% 09/20/45 | | 09/08/2020 | WELLS FARGO | | 5,998,214 | 6,000,000 | | 1FE |
| 883203-CC-3 | TEXTRON INC 2.450% 03/15/31 | | 08/04/2020 | CITIGROUP GLOBAL MARKETS INC | | 20,191,304 | 20,200,000 | 340 | 2FE |
| 89389D-A*-6 | TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25 | | 07/01/2020 | Interest Capitalization | | 71,405 | 71,405 | | 5 |
| 89393#-AA-2 | TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26 | | 07/01/2020 | Interest Capitalization | | 329,400 | 329,400 | | 3Z |
| 89417E-AQ-2 | TRAVELERS COS INC 2.550% 04/27/50 | | 08/13/2020 | Various | | 13,631,780 | 13,000,000 | 100,654 | 1FE |
| 89453#-AA-9 | TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46 | | 08/14/2020 | QUADCAPITAL ADVISORS LLC | | 2,850,000 | 2,850,000 | | 1 |
| 89680H-AA-0 | TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A 2.110% 09/20/45 | | 08/25/2020 | RBC DAIN RAUSCHER INC. | | 29,994,405 | 30,000,000 | | 1FE |
| 91159H-JA-9 | US BANCORP SERIES MTN 1.375% 07/22/30 | | 07/16/2020 | U.S. BANCORP INVESTMENTS INC | | 7,451,925 | 7,500,000 | | 1FE |
| 91741*-AV-5 | PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34 | | 09/15/2020 | Interest Capitalization | | 1,704 | 1,704 | | 6* |
| 91752*-AA-7 | CLEARWAY UTAH SOLAR UTAH SOLA SR-SEC 3.590% 12/31/36 | | 09/01/2020 | CITIGROUP GLOBAL MARKETS INC | | 60,000,000 | 60,000,000 | | 2Z |
| 92343V-FL-3 | VERIZON COMMUNICATIONS 1.500% 09/18/30 | | 09/16/2020 | BANK OF AMERICA | | 3,096,559 | 3,100,000 | | 2FE |
| 92826C-AQ-5 | VISA INC 2.000% 08/15/50 | | 09/25/2020 | Various | | 129,919,502 | 132,150,000 | 23,611 | 1FE |
| 929160-AZ-2 | VULCAN MATERIALS CO 3.500% 06/01/30 | | 07/10/2020 | RBC DAIN RAUSCHER INC. | | 11,046,850 | 10,000,000 | 53,958 | 2FE |
| 94676#-AA-0 | MESA GROUND LEASE WAYPOINT-ME SR-SEC 4.455% 08/15/54 | | 09/15/2020 | Interest Capitalization | | 34,421 | 34,421 | | 1FE |
| 948741-AM-5 | WEINGARTEN REALTY INVEST SR UNSEC 3.250% 08/15/26 | | 07/08/2020 | WELLS FARGO | | 1,469,259 | 1,473,000 | 19,282 | 2FE |
| 96221Q-AK-9 | WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C18 CLASS C 4.845% 12/15/46 | | 07/01/2020 | BTIG L.L.C. | | | | 184 | 1FM |
| 96337@-AB-6 | WHISTLER PIPELINE 7.000% 06/30/31 | | 07/01/2020 | Various | | | 500,000 | | 2Z |
| Z00072-66-2 | KOFILE-INC. SUB-UNSEC 10.000% 07/24/26 | | 07/01/2020 | Interest Capitalization | | 99,609 | 99,609 | | 4Z |
| Z00073-56-1 | MARCO APE OPCO HLDGS-LLC SUB-UNSEC 11.250% 09/02/26 | | 07/01/2020 | Interest Capitalization | | 21,341 | 21,341 | | 4Z |
| Z00074-60-1 | INTERFACE SECURITY SYSS LLC SR-UNSEC 14.000% 06/30/23 | | 07/31/2020 | Interest Capitalization | | 23,453 | 23,453 | | 4Z |
| Z00075-91-3 | JGW IX LLC SR-UNSEC 4.000% 09/15/46 | | 09/18/2020 | JGW IX LLC | | 14,086,667 | 14,086,667 | | 1Z |
| Z00076-34-1 | HASA-INC SUB-UNSEC 10.750% 01/16/26 | | 07/16/2020 | HASA | | 12,803,700 | 13,065,000 | | 4Z |
| Z00076-90-3 | APEX ANALYTIX-LLC SUB-UNSEC 12.750% 08/18/27 | | 08/18/2020 | APE | | 18,176,250 | 18,500,000 | | 4Z |
| Z04799-55-7 | COCA COLA CO THE 2.500% 03/15/51 | | 09/14/2020 | JP MORGAN SECURITIES | | 25,169,505 | 25,325,000 | | 1FE |
| 00909D-AA-1 | AIR CANADA 2020 2A PTT SERIES 144A 5.250% 10/01/30 | A | 09/09/2020 | CITIGROUP GLOBAL MARKETS INC | | 2,750,000 | 2,750,000 | | 1FE |
| 00909U-AA-3 | AIR CANADA 2020 2B PTT SERIES 144A 9.000% 04/01/27 | A | 09/09/2020 | CITIGROUP GLOBAL MARKETS INC | | 1,750,000 | 1,750,000 | | 2FE |
| 136375-CZ-3 | CANADIAN NATL RAILWAY 2.450% 05/01/50 | A | 09/18/2020 | GOLDMAN SACHS & COMPANY | | 5,525,982 | 5,400,000 | 51,818 | 1FE |
| 36168Q-AK-0 | GFL ENVIRONMENTAL INC SERIES 144A 3.750% 08/01/25 | A | 08/17/2020 | BARCLAYS BANK PLC | | 2,675,000 | 2,675,000 | | 3FE |
| 775109-BP-5 | ROGERS COMMUNICATIONS IN 3.700% 11/15/49 | A | 09/17/2020 | Various | | 12,117,159 | 10,375,000 | 119,145 | 2FE |

# SCHEDULE D - PART 3

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

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

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation and Adminis-trative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 001652-23-6 | A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25 | | 08/17/2020 | DIRECT | | 6,944,444 | 6,944,444 | | 4Z |
| 001658-10-7 | ONS MSO LLC 2020 Incremental Term Loan 07/08/25 | | 09/11/2020 | DIRECT | | 3,312,529 | 3,345,989 | | 4Z |
| 001648-97-1 | DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25 | | 08/04/2020 | DIRECT | | 16,278,654 | 16,570,930 | | 3Z |
| 001648-97-1 | DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25 | | 08/04/2020 | Tax Free Exchange | | 39,412,996 | 39,609,221 | | 3Z |
| 001652-95-2 | APEX ANALYTIX LLC Term Loan 08/18/26 | | 08/18/2020 | DIRECT | | 13,662,000 | 13,800,000 | | 4Z |
| 001656-04-0 | MEDBIO LLC TERM LOANN A 08/31/26 | | 08/31/2020 | DIRECT | | 19,565,217 | 19,565,217 | | 4Z |
| 001659-47-1 | WARRIOR ACQUISITION INC Initial Term Loan 09/16/26 | | 09/16/2020 | DIRECT | | 11,285,714 | 11,428,571 | | 4Z |
| 001659-55-1 | WARRIOR ACQUISITION Revolver 09/16/26 | | 09/22/2020 | No Broker | | 474,000 | 480,000 | | 4Z |
| 001661-07-1 | GABRIEL PATNERS LLC Closing Date Term Loan 09/21/26 | | 09/21/2020 | DIRECT | | 12,733,610 | 12,862,233 | | 4Z |
| 001662-14-5 | CORNERSTONE ADVISORS OF ARIZON Initial Term Loan 09/24/26 | | 09/24/2020 | DIRECT | | 13,612,500 | 13,750,000 | | 4Z |
| 001661-18-7 | World 50 Inc Incremental Term Loan 01/01/30 | | 09/22/2020 | DIRECT | | 8,646,098 | 8,777,765 | | 4Z |
| 00173@-AA-7 | AMC BUYER LLC Delayed Draw Term Loan 11/01/24 | | 09/22/2020 | No Broker | | 442,601 | 442,601 | | 2PL |
| 00860@-AA-5 | FLORIDA VEG INVS LLC SUB-UNSEC 12/14/25 | | 07/01/2020 | Interest Capitalization | | 263,965 | 263,965 | | 5 |
| 02152#-AA-6 | Alternative Logistics Technolo Initial Term Loan 02/24/26 | | 08/31/2020 | Interest Capitalization | | 51,824 | 51,824 | | 3PL |
| 02152#-AB-4 | Alternative Logistics Technolo Revolver 02/24/26 | | 09/24/2020 | Interest Capitalization | | 29,046 | 29,046 | | 3PL |
| 03939E-AB-5 | ARCH GLOBAL CCT HLDGS CORP Delayed Draw Term Loan 04/01/26 | | 07/20/2020 | No Broker | | 818,000 | 818,000 | | 3PL |
| 03939E-AD-1 | ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26 | | 07/22/2020 | Interest Capitalization | | 613,994 | 613,994 | | 3PL |
| 11132V-AQ-2 | BROADSTREET PARTNERS INC 01/27/27 | | 08/04/2020 | RBC DAIN RAUSCHER INC. | | 3,136,000 | 3,200,000 | | 4FE |
| 20007*-AE-1 | Comar Holding Company LLC First Amendment Delayed Draw T 06/18/24 | | 07/31/2020 | No Broker | | 456,671 | 461,284 | | 3PL |
| 20467@-AA-0 | Complex Legal Services Inc Revolver 02/07/25 | | 09/28/2020 | No Broker | | 550,000 | 550,000 | | 3PL |
| 21720*-AA-3 | COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25 | | 07/01/2020 | Interest Capitalization | | 60,326 | 60,326 | | 5 |
| 22750J-AC-8 | CROSS FINANCIAL CORP 08/19/27 | | 08/19/2020 | JP MORGAN SECURITIES | | 3,465,000 | 3,500,000 | | 4FE |
| 24022B-AB-5 | DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26 | | 07/01/2020 | Interest Capitalization | | 49,768 | 49,768 | | 2PL |
| 26924@-AA-4 | E-TECHNOLOGIES GROUP-LLC SUB-UNSEC 13.25 PIK OPTION 10/04/24 | | 07/01/2020 | Interest Capitalization | | 401,917 | 401,917 | | 5GI |
| 34323*-AA-7 | FLORIDA VEG INVS LLC SUB-UNSEC 12.000% 01/26/26 | | 07/01/2020 | Interest Capitalization | | 116,636 | 116,636 | | 4Z |
| 34965*-AA-6 | Fortune International LLC Revolver 01/17/25 | | 07/03/2020 | No Broker | | 2,619,048 | 2,619,048 | | 2PL |
| 34965*-AC-2 | Fortune International LLC Delayed Draw Term Loan 01/17/26 | | 07/15/2020 | No Broker | | 82,500 | 83,333 | | 2PL |
| 36258C-AB-2 | GSP HLDGS LLC Revolver 11/06/25 | | 09/28/2020 | No Broker | | 600,000 | 600,000 | | 3PL |
| 45719@-AA-3 | INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1 07/16/24 | | 07/01/2020 | Tax Free Exchange | | 2,462,371 | 2,462,371 | | 3PL |
| 45836*-AB-1 | Integrity Marketing Acquisitio Amendment No 2 Delayed Draw Te 08/06/25 | | 09/15/2020 | No Broker | | 24,674,250 | 25,050,000 | | 3PL |
| 62922E-AC-8 | NJEYE LLC Term Loan 09/14/24 | | 07/01/2020 | CHURCHILL ASSET MGMT/AGENCY | | 2,998,952 | 3,029,244 | | 2PL |
| 64556R-AB-0 | New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26 | | 09/03/2020 | No Broker | | 2,922,047 | 2,949,153 | | 4PL |
| 64802#-AA-0 | New Pharm-Olam Holdings LLC Revolver 06/19/23 | | 08/13/2020 | No Broker | | 87,268 | 87,268 | | 4PL |
| 65960C-AB-0 | NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24 | | 08/14/2020 | No Broker | | 2,700,000 | 2,700,000 | | 4PL |
| 69396@-AB-1 | PPT MGMT HLDGS LLC SR-UNSEC 12/16/22 | | 07/01/2020 | Interest Capitalization | | 32,757 | 32,757 | | 4PL |
| 81722K-AC-6 | CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25 | | 07/01/2020 | Interest Capitalization | | 428,698 | 428,698 | | 5PL |
| 81722K-AD-4 | CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25 | | 07/01/2020 | Interest Capitalization | | 40,515 | 40,515 | | 5PL |
| 83174#-AB-8 | SMILE DOCTORS LLC Delayed Draw Term Loan 10/06/22 | | 09/14/2020 | No Broker | | 171,493 | 171,493 | | 3PL |
| 88023H-AD-2 | TEMPO ACQUISITION LLC 10/01/26 | | 08/28/2020 | Tax Free Exchange | | 17,052,108 | 17,077,992 | | 4FE |
| 89388H-AD-9 | TRANSPORTATION INSIGHT LLC Revolver 03/25/47 | | 07/08/2020 | No Broker | | 510,204 | 510,204 | | 4PL |
| 90372@-AA-7 | US RADIOLOGY SPECIALISTS INC SR-UNSEC 01/01/24 | | 07/02/2020 | Interest Capitalization | | 174,744 | 174,744 | | 2PL |
| 92974#-AA-3 | WHCG MGMT-LLC SUB-UNSEC 10/31/24 | | 07/01/2020 | Interest Capitalization | | 80,124 | 80,124 | | 4Z |
| BL3415-24-9 | RYAN SPECIALTY GROUP LLC 07/23/27 | | 07/23/2020 | JP MORGAN SECURITIES | | 3,275,125 | 3,325,000 | | 4FE |
| BL3425-25-5 | MILANO ACQUISITION CORP 08/17/27 | | 08/17/2020 | JP MORGAN SECURITIES | | 14,355,000 | 14,500,000 | | 4FE |
| BL3430-31-3 | PLAZE INC 08/03/26 | | 08/27/2020 | GENERAL ELECTRIC CO | | 8,323,250 | 8,450,000 | | 2FE |
| BL3443-08-4 | VIRGIN MEDIA BRISTOL LLC 01/10/29 | | 09/10/2020 | JP MORGAN SECURITIES | | 26,521,125 | 26,925,000 | | 3FE |
| BL3445-79-0 | REYNOLDS GROUP HOLDINGS INC 02/16/26 | | 09/17/2020 | CREDIT SUISSE SECURITIES US LL | | 1,920,188 | 1,925,000 | | 4FE |
| BL3450-45-1 | HYLAND SOFTWARE INC 07/01/24 | | 09/25/2020 | CREDIT SUISSE SECURITIES US LL | | 3,362,344 | 3,375,000 | | 4FE |
| BL3450-64-2 | SOPHIA LP 09/23/27 | | 09/23/2020 | BANK OF AMERICA | | 16,500,313 | 16,625,000 | | 4FE |
| BL3450-86-5 | GLOBAL MEDICAL RESPONSE INC 09/24/25 | | 09/24/2020 | KKR CORPORATE LENDING LLC | | 9,800,000 | 10,000,000 | | 4FE |
| BL3453-77-8 | ALERA GROUP INTERMEDIATE 08/01/25 | | 09/25/2020 | JP MORGAN SECURITIES | | 3,283,000 | 3,350,000 | | 4FE |
| C86658-AA-2 | COUNTRY FRESH HLDGS LLC 2ND LIEN PIK and NONPIK 03/31/23 | | 09/30/2020 | Interest Capitalization | | 125,988 | 125,988 | | 5PL |
| Z00069-93-2 | SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25 | | 08/06/2020 | No Broker | | 4,797,000 | 4,797,000 | | 2Z |
| BL3423-91-2 | CAMELOT FINANCE SA 10/31/26 | C | 09/22/2020 | CITIGROUP GLOBAL MARKETS INC | | 6,029,971 | 6,060,000 | | 4FE |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 326,870,674 | 329,903,288 | | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 7,110,124,401 | 7,074,025,411 | 11,446,392 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 7,110,124,401 | 7,074,025,411 | 11,446,392 | XXX |
| 886313-20-4 | TIAA CHURCHILL MIDDLE MARKET C CLO I | | 07/06/2020 | WELLS FARGO | 5,000,000.000 | 5,000,000 | 0.00 | | 6* |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 5,000,000 | XXX | | XXX |

# SCHEDULE D - PART 3

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

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

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation and Administrative Symbol |
| | | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 02265Q-AA-6 | AMAL LTD US GOVT GUARANT 3.465% 08/21/21 | | 08/21/2020 | | | 364,436 | 364,436 | 364,436 | 364,436 | | | | | | 364,436 | | | | 9,471 | 08/21/2021 | 1. |
| | VESSEL MANAGEMENT SERVIC US GOVT GUARANT | | | | | | | | | | | | | | | | | | | | |
| 228027-AA-6 | 3.432% 08/15/36 | | 08/15/2020 | Call 100.0000 | | 90,000 | 90,000 | 90,000 | 90,000 | | | | | | 90,000 | | | | 3,089 | 08/15/2036 | 1. |
| | .FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43 | | | | | | | | | | | | | | | | | | | | |
| 311995-E2-6 | 7.430% 05/01/23 | | 07/08/2020 | Paydown | | 145 | 217 | 211 | 409 | 65 | (259) | | (194) | | 216 | | (71) | (71) | 6 | 05/01/2023 | 6* |
| 36177N-5L-0 | GN 794450 2.710% 12/15/29 | | 09/01/2020 | Paydown | | 1,067,293 | 1,067,293 | 1,067,293 | 1,067,293 | | | | | | 1,067,293 | | | | 19,286 | 12/15/2029 | 1. |
| 36179A-SR-8 | GN AC1428 2.690% 06/15/33 | | 09/01/2020 | Paydown | | 945,351 | 945,351 | 911,156 | 918,328 | | 27,022 | | 27,022 | | 945,351 | | | | 16,957 | 06/15/2033 | 1. |
| 36179D-B8-2 | GN AC3663 2.490% 06/15/35 | | 09/01/2020 | Paydown | | 1,550,860 | 1,550,860 | 1,498,519 | 1,508,967 | | 41,894 | | 41,894 | | 1,550,860 | | | | 25,749 | 06/15/2035 | 1. |
| 3617A0-WA-0 | GN A00641 3.130% 07/15/35 | | 09/01/2020 | Paydown | | 1,236,104 | 1,236,104 | 1,236,104 | 1,236,104 | | | | | | 1,236,104 | | | | 25,800 | 07/15/2035 | 1. |
| 3617AC-CP-3 | GNMA POOL BA0078 4.010% 03/15/44 | | 09/01/2020 | Paydown | | 374,759 | 374,759 | 423,228 | | | (66,394) | | (66,394) | | 374,759 | | | | 10,978 | 03/15/2044 | 1. |
| 3617BU-DK-2 | GN BE1006 3.625% 01/15/43 | | 09/01/2020 | Paydown | | 119,951 | 119,951 | 122,950 | 122,739 | | (2,788) | | (2,788) | | 119,951 | | | | 2,900 | 01/15/2043 | 1. |
| 361708-L5-9 | GNMA POOL BX3948 3.000% 08/15/45 | | 09/01/2020 | Paydown | | 205,741 | 205,741 | 223,085 | | | (17,344) | | (17,344) | | 205,741 | | | | 514 | 08/15/2045 | 1. |
| 36180K-2K-6 | GN AD7978 3.920% 05/15/33 | | 09/01/2020 | Paydown | | 143,585 | 143,585 | 143,288 | 143,304 | | 281 | | 281 | | 143,585 | | | | 3,753 | 05/15/2033 | 1. |
| 36180U-Q4-4 | GN AE2275 3.500% 01/15/32 | | 09/01/2020 | Paydown | | 264,397 | 264,397 | 254,999 | 257,688 | | 6,709 | | 6,709 | | 264,397 | | | | 6,171 | 01/15/2032 | 1. |
| 36180W-E5-0 | GN AE3756 4.900% 07/15/55 | | 09/01/2020 | Paydown | | 13,147 | 13,147 | 15,132 | 14,986 | | (1,840) | | (1,840) | | 13,147 | | | | 430 | 07/15/2055 | 1. |
| 36180W-E6-8 | GN AE3757 4.250% 01/15/39 | | 09/01/2020 | Paydown | | 154,430 | 154,430 | 154,913 | 154,769 | | (339) | | (339) | | 154,430 | | | | 4,377 | 01/15/2039 | 1. |
| 36180W-EZ-4 | GN AE3752 4.400% 09/15/50 | | 09/01/2020 | Paydown | | 34,008 | 34,008 | 35,381 | 35,295 | | (1,288) | | (1,288) | | 34,008 | | | | 998 | 09/15/2050 | 1. |
| 36181D-XS-0 | GN AE9689 4.600% 05/15/55 | | 07/01/2020 | Paydown | | 13,256,589 | 13,256,589 | 13,256,589 | 13,256,589 | | | | | | 13,256,589 | | | | 1,018,548 | 05/15/2055 | 1. |
| 36181R-5Z-4 | GN AF9864 4.250% 09/15/38 | | 09/01/2020 | Paydown | | 1,872,963 | 1,872,963 | 1,875,693 | 1,843,468 | | (2,729) | | (2,729) | | 1,872,963 | | | | 52,457 | 09/15/2038 | 1. |
| 36181R-6A-8 | GN AF9865 4.000% 03/15/34 | | 09/01/2020 | Paydown | | 522,823 | 522,823 | 533,279 | 530,313 | | (7,491) | | (7,491) | | 522,823 | | | | 13,946 | 03/15/2034 | 1. |
| 36181R-6C-4 | GN AF9867 4.740% 03/15/41 | | 09/01/2020 | Paydown | | 313,017 | 313,017 | 341,137 | 338,162 | | (25,145) | | (25,145) | | 313,017 | | | | 9,895 | 03/15/2041 | 1. |
| 36181R-6E-0 | GN AF9869 4.700% 03/15/41 | | 09/01/2020 | Paydown | | 125,739 | 125,739 | 134,629 | 133,716 | | (7,978) | | (7,978) | | 125,739 | | | | 3,941 | 03/15/2041 | 1. |
| 36189E-PN-0 | GN AP6729 4.450% 03/15/41 | | 09/01/2020 | Paydown | | 49,831 | 49,831 | 53,820 | 53,392 | | (3,561) | | (3,561) | | 49,831 | | | | 1,479 | 03/15/2041 | 1. |
| 36189Y-XN-7 | GN A07885 3.470% 06/15/39 | | 08/17/2020 | Various | | 101,550,628 | 93,379,889 | 102,998,382 | 101,523,919 | | (223,655) | | (223,655) | | 101,300,264 | | 250,364 | 250,364 | 2,124,185 | 06/15/2039 | 1. |
| 36194T-4T-0 | GN AU6234 4.000% 04/15/37 | | 09/01/2020 | Paydown | | 471,100 | 471,100 | 507,243 | 502,155 | | (31,054) | | (31,054) | | 471,100 | | | | 12,566 | 04/15/2037 | 1. |
| 36195W-XJ-2 | GN AW7881 3.970% 02/15/37 | | 09/01/2020 | Paydown | | 801,071 | 801,071 | 853,141 | 845,789 | | (44,718) | | (44,718) | | 801,071 | | | | 21,208 | 02/15/2037 | 1. |
| 36196L-LV-1 | GN AX8440 3.340% 07/15/44 | | 07/01/2020 | Paydown | | 7,962,778 | 7,962,778 | 7,962,778 | 6,669,191 | | | | | | 7,962,778 | | | | 140,022 | 07/15/2044 | 1. |
| 36196L-LV-1 | GN AX8440 3.340% 07/15/44 | | 07/30/2020 | Tax Free Exchange | | 308,434,423 | 308,434,423 | 308,434,423 | 258,327,953 | | | | | | 308,434,423 | | | | 6,253,566 | 07/15/2044 | 1. |
| 36196L-LW-9 | GNMA POOL AX8441 3.340% 07/15/44 | | 09/01/2020 | Paydown | | 1,355,101 | 1,355,101 | 1,355,101 | | | | | | | 1,355,101 | | | | 5,660 | 07/15/2044 | 1. |
| 36202E-UR-8 | G2 4192 4.500% 07/20/38 | | 09/01/2020 | Paydown | | 405,497 | 405,497 | 395,549 | 396,005 | | 9,492 | | 9,492 | | 405,497 | | | | 11,613 | 07/20/2038 | 1. |
| 36202F-W3-6 | G2 5166 3.000% 09/20/26 | | 09/01/2020 | Paydown | | 2,252 | 2,252 | 2,378 | 2,342 | | (90) | | (90) | | 2,252 | | | | 45 | 09/20/2026 | 1. |
| 3620A2-UH-7 | GN 717084 4.500% 05/15/39 | | 09/01/2020 | Paydown | | 729,332 | 729,332 | 744,944 | 744,074 | | (14,743) | | (14,743) | | 729,332 | | | | 22,117 | 05/15/2039 | 1. |
| 3620AN-RW-2 | GN 735001 4.000% 01/15/29 | | 09/01/2020 | Paydown | | 267,141 | 267,141 | 269,144 | 268,062 | | (921) | | (921) | | 267,141 | | | | 7,126 | 01/15/2029 | 1. |
| 3620AS-VD-8 | GN 738712 3.000% 09/15/26 | | 09/01/2020 | Paydown | | 14,929 | 14,929 | 15,638 | 15,443 | | (514) | | (514) | | 14,929 | | | | 295 | 09/15/2026 | 1. |
| 3620C1-JZ-0 | GN 745580 3.280% 06/15/39 | | 09/01/2020 | Paydown | | 209,064 | 209,064 | 191,648 | 194,474 | | 14,589 | | 14,589 | | 209,064 | | | | 4,573 | 06/15/2039 | 1. |
| 36230M-ER-4 | GN 752844 4.310% 05/15/29 | | 09/01/2020 | Paydown | | 128,679 | 128,679 | 128,679 | 128,679 | | | | | | 128,679 | | | | 3,699 | 05/15/2029 | 1. |
| 36230M-ET-0 | GN 752846 5.850% 07/15/38 | | 09/01/2020 | Paydown | | 1,706,135 | 1,706,135 | 1,706,135 | 1,705,832 | | 303 | | 303 | | 1,706,135 | | | | 66,568 | 07/15/2038 | 1. |
| 36230M-EW-3 | GN 752849 5.375% 02/15/37 | | 09/01/2020 | Paydown | | 378,735 | 378,735 | 378,735 | 378,735 | | | | | | 378,735 | | | | 13,577 | 02/15/2037 | 1. |
| 36230M-FL-6 | GN 752871 3.850% 07/15/36 | | 09/01/2020 | Paydown | | 27,931 | 27,931 | 27,232 | 27,379 | | 552 | | 552 | | 27,931 | | | | 717 | 07/15/2036 | 1. |
| 36230M-FN-2 | GN 752873 4.450% 07/15/38 | | 09/01/2020 | Paydown | | 213,719 | 213,719 | 213,719 | 213,719 | | | | | | 213,719 | | | | 6,342 | 07/15/2038 | 1. |
| 36241K-AB-4 | GN 781802 4.500% 12/15/33 | | 09/01/2020 | Paydown | | 130,550 | 130,550 | 127,144 | 127,423 | | 3,127 | | 3,127 | | 130,550 | | | | 3,866 | 12/15/2033 | 1. |
| 36241K-WE-4 | G2 782445 4.500% 10/20/38 | | 09/01/2020 | Paydown | | 284,866 | 284,866 | 270,089 | 270,685 | | 14,181 | | 14,181 | | 284,866 | | | | 8,412 | 10/20/2038 | 1. |
| 36290W-J6-0 | GN 619585 4.500% 09/15/33 | | 09/01/2020 | Paydown | | 39,542 | 39,542 | 38,510 | 38,607 | | 935 | | 935 | | 39,542 | | | | 1,186 | 09/15/2033 | 1. |
| 36290Y-U3-0 | GN 621702 4.500% 10/15/33 | | 09/01/2020 | Paydown | | 19,398 | 19,398 | 18,892 | 18,936 | | 462 | | 462 | | 19,398 | | | | 639 | 10/15/2033 | 1. |
| 36296A-E4-2 | GN 685155 6.350% 11/15/49 | | 09/01/2020 | Paydown | | 19,577 | 19,577 | 19,722 | 19,698 | | (121) | | (121) | | 19,577 | | | | 829 | 11/15/2049 | 1. |
| 36296K-DL-3 | GN 693207 6.400% 01/15/37 | | 09/01/2020 | Paydown | | 5,345,670 | 5,345,670 | 5,345,670 | 5,345,670 | | | | | | 5,345,670 | | | | 228,189 | 01/15/2037 | 1. |
| | GATE CAPITAL CAYMAN TWO US GOVT GUARANT | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 367333-AD-3 | 2.637% 12/02/21 | | 09/02/2020 | | | 186,177 | 186,177 | 186,177 | 186,177 | | | | | | 186,177 | | | | 3,682 | 12/02/2021 | 1. |
| 38373A-VC-7 | GNR 2009-68 MC PAC-11 5.000% 08/16/39 | | 09/01/2020 | Paydown | | 1,299,221 | 1,299,221 | 1,332,108 | 1,303,947 | | (4,726) | | (4,726) | | 1,299,221 | | | | 42,945 | 08/16/2039 | 1. |
| | GNR 2009-68 NP EXCH PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | | |
| 38373A-WF-9 | 08/20/39 | | 09/01/2020 | Paydown | | 683,962 | 683,962 | 694,649 | 684,947 | | (985) | | (985) | | 683,962 | | | | 22,264 | 08/20/2039 | 1. |
| | GNR 2004-78 ZB CSTR DLY Z SEQ 5.589% | | | | | | | | | | | | | | | | | | | | |
| 38373M-MC-1 | 09/16/46 | | 09/01/2020 | Paydown | | 51,819 | 51,819 | 50,370 | 51,116 | | 703 | | 703 | | 51,819 | | | | 1,925 | 09/16/2046 | 1. |
| | GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.964% | | | | | | | | | | | | | | | | | | | | |
| 38373M-NF-3 | 12/16/44 | | 09/01/2020 | Paydown | | 10,628 | 10,628 | 10,309 | 10,290 | | 338 | | 338 | | 10,628 | | | | 354 | 12/16/2044 | 1. |
| | GNR 2005-14 E CSTR AFC SEQ 5.212% 12/16/46 | | | | | | | | | | | | | | | | | | | | |
| 38373M-PD-6 | | | 09/01/2020 | Paydown | | 4,764 | 4,764 | 4,764 | 4,764 | | | | | | 4,764 | | | | 166 | 12/16/2046 | 1. |

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 110122-BN-7 | BRISTOL MYERS SQUIBB CO SERIES 144A 3.875% 08/15/25 | | 07/15/2020 | Tax Free Exchange | | 82,693,703 | 77,525,000 | 83,337,049 | 83,230,243 | | (536,540) | | (536,540) | | 82,693,703 | | | | 2,753,753 | 08/15/2025 | 1FE |
| 110122-BP-2 | BRISTOL MYERS SQUIBB CO SERIES 144A 3.450% 11/15/27 | | 07/15/2020 | Tax Free Exchange | | 32,222,126 | 30,600,000 | 32,357,083 | 32,333,284 | | (111,158) | | (111,158) | | 32,222,126 | | | | 703,800 | 11/15/2027 | 1FE |
| 110122-BQ-0 | BRISTOL MYERS SQUIBB CO SERIES 144A 3.900% 02/20/28 | | 07/15/2020 | Tax Free Exchange | | 34,756,687 | 32,000,000 | 34,976,096 | 34,938,150 | | (181,463) | | (181,463) | | 34,756,687 | | | | 1,126,667 | 02/20/2028 | 1FE |
| 110122-CA-4 | BRISTOL-MYERS SQUIBB CO SR UNSEC 3.200% 06/15/26 | | 07/15/2020 | Tax Free Exchange | | 7,383,021 | 7,400,000 | 7,379,872 | 7,381,638 | | 1,384 | | 1,384 | | 7,383,021 | | | | 138,133 | 06/15/2026 | 1FE |
| 110122-CB-2 | BRISTOL-MYERS SQUIBB CO SR UNSEC 3.400% 07/26/29 | | 07/15/2020 | Tax Free Exchange | | 25,065,711 | 25,225,000 | 25,046,594 | 25,057,319 | | 8,392 | | 8,392 | | 25,065,711 | | | | 998,209 | 07/26/2029 | 1FE |
| 110122-CC-0 | BRISTOL-MYERS SQUIBB CO SR UNSEC 4.125% 06/15/39 | | 07/15/2020 | Tax Free Exchange | | 6,977,236 | 7,000,000 | 6,976,060 | 6,976,814 | | 422 | | 422 | | 6,977,236 | | | | 168,438 | 06/15/2039 | 1FE |
| 11042T-AA-1 | BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31 | | 09/20/2020 | Redemption 100.0000 | | 172,078 | 172,078 | 172,078 | 172,078 | | | | | | 172,078 | | | | 4,904 | 09/20/2031 | 1FE |
| 11126@-AA-2 | BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30 | | 09/01/2020 | Redemption 100.0000 | | 159,471 | 159,471 | 159,471 | 158,598 | | 873 | | 873 | | 159,471 | | | | 8,026 | 01/01/2030 | 1 |
| 11135F-AK-7 | BROADCOM INC SERIES 144A 4.110% 09/15/28 | | 08/07/2020 | Tax Free Exchange | | 6,043,733 | 6,051,000 | 6,043,733 | | | | | | | 6,043,733 | | | | 52,503 | 09/15/2028 | 2FE |
| 11135F-AP-6 | BROADCOM INC SERIES 144A 4.150% 11/15/30 | | 08/07/2020 | Tax Free Exchange | | 8,415,850 | 8,425,000 | 8,415,648 | | | 202 | | 202 | | 8,415,850 | | | | 86,438 | 11/15/2030 | 2FE |
| 11700*-AA-8 | BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35 | | 09/01/2020 | Redemption 100.0000 | | 255,562 | 255,562 | 255,562 | 255,562 | | | | | | 255,562 | | | | 7,262 | 07/01/2035 | 1 |
| 120111-BM-0 | STANDARD INDUSTRIES INC SR UNSEC 5.375% 11/15/24 | | 07/17/2020 | Call 102.6880 | | 5,134,400 | 5,000,000 | 5,110,000 | 5,052,294 | | (9,325) | | (9,325) | | 5,042,969 | | (42,969) | (42,969) | 315,060 | 11/15/2024 | 3FE |
| 120111-BN-8 | STANDARD INDUSTRIES INC SR UNSEC 6.000% 10/15/25 | | 09/06/2020 | Call 103.6528 | | 15,547,922 | 15,000,000 | 15,782,500 | 15,426,455 | | (71,451) | | (71,451) | | 15,355,004 | | (355,004) | (355,004) | 1,350,422 | 10/15/2025 | 3FE |
| 12200B-AA-6 | BURLINGTN NO SF 04-1 TR PT CERTS 4.575% 01/15/21 | | 07/15/2020 | Redemption 100.0000 | | 16 | 16 | 16 | 16 | | | | | | 16 | | | | 1 | 01/15/2021 | 1FE |
| 12479R-AB-3 | CAUTO 2014-1A A SEQ 3.660% 10/15/44 | | 09/15/2020 | Paydown | | 127,218 | 127,218 | 127,142 | 127,201 | | 17 | | 17 | | 127,218 | | | | 3,101 | 10/15/2044 | 1FE |
| 12479R-AD-9 | CAUTO 2017-1A A1 SEQ 3.870% 04/15/47 | | 09/15/2020 | Paydown | | 85,033 | 85,033 | 85,009 | 85,022 | | 12 | | 12 | | 85,033 | | | | 2,191 | 04/15/2047 | 1FE |
| 12479R-AE-7 | CAUTO 2017-1A A2 SEQ 4.180% 04/15/47 | | 09/15/2020 | Paydown | | 109,329 | 109,329 | 109,314 | 109,319 | | 10 | | 10 | | 109,329 | | | | 3,042 | 04/15/2047 | 1FE |
| 12488H-AA-5 | CBASS 2007-CB6 A1 FLT STEP IRC 0.266% 07/25/37 | | 09/25/2020 | Paydown | | 22,357 | 22,357 | 11,429 | 10,765 | | 11,592 | | 11,592 | | 22,357 | | | | 157 | 07/25/2037 | 1FM |
| 12495@-AA-3 | CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36 | | 09/15/2020 | Redemption 100.0000 | | 91,855 | 91,855 | 92,717 | 92,467 | | (612) | | (612) | | 91,855 | | | | 4,074 | 01/15/2036 | 2 |
| 12496@-AA-2 | CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44 | | 09/15/2020 | Redemption 100.0000 | | 28,817 | 28,817 | 28,817 | 28,817 | | | | | | 28,817 | | | | 959 | 05/15/2044 | 1FE |
| 12498#-AA-8 | CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44 | | 09/15/2020 | Redemption 100.0000 | | 12,925 | 12,925 | 12,925 | 12,925 | | | | | | 12,925 | | | | 400 | 01/15/2044 | 1PL |
| 12498@-AA-0 | CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43 | | 09/15/2020 | Redemption 100.0000 | | 42,402 | 42,402 | 42,402 | 42,402 | | | | | | 42,402 | | | | 1,219 | 08/15/2043 | 1PL |
| 12498N-AC-7 | CBASS 2006-CB2 AF3 STEP AFC SEQ 3.196% 12/25/36 | | 09/01/2020 | Paydown | | 79,203 | 79,203 | 67,786 | 69,684 | | 9,519 | | 9,519 | | 79,203 | | | | 1,825 | 12/25/2036 | 1FM |
| 12502@-AA-4 | CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620% 02/28/22 | | 09/10/2020 | Redemption 100.0000 | | 80,428 | 80,428 | 80,428 | 80,428 | | | | | | 80,428 | | | | 3,015 | 02/10/2022 | 2 |
| 12502Y-AP-8 | CCRIN 2012-CA C SEQ 4.750% 07/10/22 | | 09/10/2020 | Paydown | | 1,035,714 | 1,035,714 | 1,035,714 | 1,035,714 | | | | | | 1,035,714 | | | | 32,798 | 07/10/2022 | 1FE |
| 12503#-AA-1 | CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23 | | 09/10/2020 | Redemption 100.0000 | | 79,724 | 79,724 | 79,724 | 79,724 | | | | | | 79,724 | | | | 2,720 | 06/10/2023 | 2 |
| 12504@-AA-2 | CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42 | | 09/15/2020 | Redemption 100.0000 | | 48,151 | 48,151 | 48,151 | 48,151 | | | | | | 48,151 | | | | 1,374 | 06/15/2042 | 1PL |
| 12513G-BC-2 | CDW LLC/CDW FINANCE CO.GUARNT 5.000% 09/01/25 | | 09/09/2020 | Call 103.7500 | | 12,787,188 | 12,325,000 | 12,440,000 | 12,389,674 | | (13,218) | | (13,218) | | 12,376,456 | | (51,456) | (51,456) | 1,092,132 | 09/01/2025 | 3FE |
| 12529W-AN-6 | CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1 2.840% 04/15/52 | | 09/01/2020 | Paydown | | 973 | 973 | 1,009 | | | (36) | | (36) | | 973 | | | | 5 | 04/15/2052 | 1FE |
| 12536#-AA-2 | CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32 | | 09/01/2020 | Redemption 100.0000 | | 289,923 | 289,923 | 289,923 | 289,923 | | | | | | 289,923 | | | | 12,743 | 11/01/2032 | 2 |
| 12537#-AA-1 | CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23 | | 09/10/2020 | Redemption 100.0000 | | 1,295,607 | 1,295,607 | 1,295,607 | 1,295,607 | | | | | | 1,295,607 | | | | 48,820 | 12/10/2023 | 1 |
| 12538#-AA-0 | CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/10/30 | | 09/10/2020 | Redemption 100.0000 | | 836,629 | 836,629 | 836,629 | 836,629 | | | | | | 836,629 | | | | 23,991 | 01/10/2030 | 2 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| | CGA CREDIT LEASE BKD TRUST-ELI SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12538*-AA-4 | 3.300% 07/31/27 | | 09/10/2020 | | | 670,014 | 670,014 | 670,014 | 670,014 | | | | | | 670,014 | | | | 14,785 | 07/31/2027 | 1. |
| | CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12539#-AA-9 | 4.823% 04/10/41 | | 09/10/2020 | | | 723,132 | 723,132 | 723,132 | 723,132 | | | | | | 723,132 | | | | 23,343 | 04/10/2041 | 1. |
| | CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12539*-AA-3 | 4.270% 08/15/33 | | 09/05/2020 | | | 373,303 | 373,303 | 373,303 | 373,303 | | | | | | 373,303 | | | | 10,630 | 08/05/2033 | 2. |
| | CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12540#-AA-6 | 4.738% 12/10/33 | | 09/10/2020 | | | 119,105 | 119,105 | 119,105 | 119,105 | | | | | | 119,105 | | | | 3,763 | 12/10/2033 | 1. |
| | CGA CAP CR LEASE-BKD PT TRUST- SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12540@-AA-8 | 4.700% 07/10/40 | | 09/10/2020 | | | 424,911 | 424,911 | 424,911 | 424,911 | | | | | | 424,911 | | | | 13,358 | 07/10/2040 | 2. |
| 125433-AD-4 | CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36 | | 09/01/2020 | Paydown | | 249,664 | 249,664 | 162,162 | 111,157 | | 138,507 | | 138,507 | | 249,664 | | | | 9,847 | 05/25/2036 | 1FM. |
| 12543T-AD-7 | CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36 | | 09/01/2020 | Paydown | | 36,331 | 53,635 | 27,515 | 26,188 | | 18,081 | | 18,081 | | 44,269 | | (7,939) | (7,939) | 2,310 | 09/25/2036 | 1FM. |
| 12543U-AD-4 | CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36 | | 09/01/2020 | Paydown | | 643,984 | 735,220 | 403,583 | 399,476 | | 292,668 | | 292,668 | | 692,144 | | (48,160) | (48,160) | 32,463 | 10/25/2036 | 1FM. |
| 12543U-AE-2 | CWHL 2006-15 A5 NAS 6.250% 10/25/36 | | 09/01/2020 | Paydown | | 323,027 | 368,792 | 212,546 | 209,688 | | 138,628 | | 138,628 | | 348,316 | | (25,288) | (25,288) | 16,284 | 10/25/2036 | 1FM. |
| 12543X-AD-8 | CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37 | | 09/01/2020 | Paydown | | 415,857 | 446,071 | 223,826 | 193,501 | | 234,454 | | 234,454 | | 427,955 | | (12,098) | (12,098) | 18,159 | 01/25/2037 | 1FM. |
| 12544A-AC-9 | CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37 | | 09/01/2020 | Paydown | | 439,494 | 557,432 | 350,432 | 326,622 | | 179,624 | | 179,624 | | 506,245 | | (66,752) | (66,752) | 22,138 | 02/25/2037 | 1FM. |
| | CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37 | | | | | | | | | | | | | | | | | | | | |
| 12544A-BB-0 | | | 09/01/2020 | Paydown | | 186,667 | 236,759 | 97,606 | 51,619 | | 145,168 | | 145,168 | | 196,787 | | (10,120) | (10,120) | 9,418 | 02/25/2037 | 1FM. |
| 12544A-BJ-3 | CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37 | | 09/01/2020 | Paydown | | 35,367 | 44,858 | | | | 35,367 | | 35,367 | | 35,367 | | | | 1,781 | 02/25/2037 | 1FM. |
| 12544D-AK-5 | CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37 | | 09/01/2020 | Paydown | | 88,185 | 88,255 | 54,705 | 51,304 | | 36,920 | | 36,920 | | 88,224 | | (39) | (39) | 3,538 | 09/25/2037 | 1FM. |
| 12544D-AQ-2 | CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37 | | 09/01/2020 | Paydown | | 63,318 | 63,368 | 42,316 | 40,118 | | 23,230 | | 23,230 | | 63,348 | | (31) | (31) | 2,752 | 09/25/2037 | 1FM. |
| 12544L-AK-7 | CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37 | | 09/01/2020 | Paydown | | 229,844 | 276,953 | 187,967 | 173,263 | | 84,918 | | 84,918 | | 258,181 | | (28,337) | (28,337) | 11,991 | 08/25/2037 | 1FM. |
| 12544R-AL-2 | CWHL 2007-4 1A11 NAS 5.750% 05/25/37 | | 09/01/2020 | Paydown | | 95,494 | 109,647 | 36,345 | 35,438 | | 64,419 | | 64,419 | | 99,857 | | (4,363) | (4,363) | 4,300 | 05/25/2037 | 1FM. |
| 12545C-AU-4 | CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37 | | 09/01/2020 | Paydown | | 199,862 | 200,810 | 92,715 | 89,411 | | 110,852 | | 110,852 | | 200,263 | | (401) | (401) | 8,092 | 07/25/2037 | 1FM. |
| 12523-BQ-2 | CIGNA CORP SERIES 144A 3.900% 02/15/22 | | 07/15/2020 | Tax Free Exchange | | 3,175,029 | 3,100,000 | 3,210,208 | 3,199,807 | | (24,779) | | (24,779) | | 3,175,029 | | | | 110,825 | 02/15/2022 | 2FE. |
| 125523-CA-6 | CIGNA CORP SERIES 144A 3.400% 03/01/27 | | 07/14/2020 | Tax Free Exchange | | 64,900,258 | 63,300,000 | 65,070,438 | 65,019,726 | | (119,468) | | (119,468) | | 64,900,258 | | | | 1,871,218 | 03/01/2027 | 2FE. |
| | STATE OF CALIFORNIA-CHP MOJAVE SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12555#-AA-8 | 5.600% 08/16/33 | | 09/16/2020 | | | 129,789 | 129,789 | 129,789 | 129,789 | | | | | | 129,789 | | | | 4,845 | 08/16/2033 | 1. |
| | CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12555@-AA-0 | 5.060% 10/10/38 | | 09/10/2020 | | | 124,836 | 124,836 | 124,836 | 124,836 | | | | | | 124,836 | | | | 4,213 | 10/10/2038 | 1. |
| | STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12556*-AA-1 | 03/15/33 | | 09/15/2020 | | | 110,622 | 110,622 | 110,622 | 110,622 | | | | | | 110,622 | | | | 3,150 | 03/15/2033 | 1. |
| | STATE OF CALIFORNIA-CHP STOCKT SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12557#-AA-6 | 4.310% 03/15/36 | | 09/15/2020 | | | 213,657 | 213,657 | 213,657 | 213,657 | | | | | | 213,657 | | | | 6,141 | 03/15/2036 | 1. |
| | CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12558#-AA-5 | 10/15/29 | | 09/15/2020 | | | 982,871 | 982,871 | 982,871 | 982,871 | | | | | | 982,871 | | | | 25,898 | 10/15/2029 | 1. |
| | CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12558@-AA-7 | ESTATE AS P 3.605% 09/10/35 | | 09/10/2020 | | | 1,210,137 | 1,210,137 | 1,210,137 | 1,210,137 | | | | | | 1,210,137 | | | | 29,091 | 09/10/2035 | 1. |
| 12563L-AE-7 | CLIF 2017-1A A SEQ 3.620% 05/18/42 | | 09/18/2020 | Paydown | | 409,301 | 409,301 | 409,255 | 409,257 | | 44 | | 44 | | 409,301 | | | | 9,903 | 05/18/2042 | 1FE. |
| | CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36 | | | | | | | | | | | | | | | | | | | | |
| 12566R-AG-6 | | | 09/01/2020 | Paydown | | 517,876 | 532,170 | 373,487 | 405,891 | | 123,010 | | 123,010 | | 528,900 | | (11,024) | (11,024) | 20,714 | 11/25/2036 | 1FM. |
| | CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37 | | | | | | | | | | | | | | | | | | | | |
| 12566X-AE-8 | | | 09/01/2020 | Paydown | | 346,506 | 433,138 | 268,546 | 276,931 | | 124,597 | | 124,597 | | 401,528 | | (55,022) | (55,022) | 17,961 | 07/25/2037 | 1FM. |
| 12566X-AG-3 | CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37 | | 09/01/2020 | Paydown | | 167,234 | 209,045 | 126,305 | 139,593 | | 55,763 | | 55,763 | | 195,356 | | (28,122) | (28,122) | 8,668 | 07/25/2037 | 1FM. |
| | CGA CAPITAL LEASE-BKD TRUST-BE 4.226% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12585#-AA-2 | 10/10/41 | | 09/10/2020 | | | 165,307 | 165,307 | 165,307 | 165,307 | | | | | | 165,307 | | | | 4,659 | 10/10/2041 | 1. |
| | CGA CAPITAL TRUST LEASE BACKED 3.379% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12586*-AA-5 | 12/10/36 | | 09/10/2020 | | | 803,927 | 803,927 | 803,927 | 803,927 | | | | | | 803,927 | | | | 18,114 | 12/10/2036 | 1. |
| | CGA CAPITAL CREDIT LEASE-BKD P 3.577% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12594*-AA-5 | 08/10/32 | | 09/10/2020 | | | 259,221 | 259,221 | 259,221 | 259,221 | | | | | | 259,221 | | | | 6,198 | 08/10/2032 | 1. |
| | BNSF CGA CAPITAL CREDIT LEASE 4.400% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12595#-AA-0 | 04/05/50 | | 09/05/2020 | | | 20,280 | 20,280 | 20,280 | 20,280 | | | | | | 20,280 | | | | 595 | 04/05/2050 | 1. |
| | | | | DEUTSCHE BANK SECURITIES | | | | | | | | | | | | | | | | | |
| 12595V-AF-4 | COMM 2018-COR3 AM SUB 4.494% 05/10/51 | | 08/24/2020 | INCOR | | 19,139,355 | 16,500,000 | 16,994,128 | 16,924,197 | | (29,575) | | (29,575) | | 16,894,621 | | 2,244,734 | 2,244,734 | 537,476 | 05/10/2051 | 1FM. |
| | CGA CAPITAL CREDIT LEASE-STATE SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12597*-AA-2 | 4.102% 12/10/26 | | 09/10/2020 | | | 548,692 | 548,692 | 548,692 | 548,692 | | | | | | 548,692 | | | | 15,009 | 12/10/2026 | 1. |
| | CGA CAPITAL CREDIT LEASE-BKD P SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 12598*-AA-1 | 4.476% 08/10/38 | | 09/10/2020 | | | 1,821,192 | 1,821,192 | 1,830,298 | 1,829,442 | | (8,250) | | (8,250) | | 1,821,192 | | | | 52,815 | 08/10/2038 | 1PL. |

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 20030N-BD-2 | COMCAST CORP CO.GUARNT 3.125% 07/15/22 | | 09/10/2020 | Call 105.0070 | | 11,104,490 | 10,575,000 | 10,565,906 | 10,572,453 | | 676 | | 676 | | 10,573,130 | | 1,871 | 1,871 | 910,447 | 07/15/2022 | 1FE |
| 202795-HV-5 | COMMONWEALTH EDISON CO 1ST MORTG 4.000% 08/01/20 | | 08/01/2020 | Maturity | | 51,400,000 | 51,400,000 | 51,272,564 | 51,390,638 | | 9,362 | | 9,362 | | 51,400,000 | | | | 2,056,000 | 08/01/2020 | 1FE |
| 203372-AM-9 | COMMSCOPE INC CO.GUARNT 5.500% 06/15/24 | | 07/02/2020 | Call 101.8330 | | 2,036,660 | 2,000,000 | 2,017,500 | 2,006,169 | | (1,193) | | (1,193) | | 2,004,976 | | (4,976) | (4,976) | 96,854 | 06/15/2024 | 4FE |
| 20337Y-AA-5 | COMMSCOPE TECH LLC CO.GUARNT 6.000% 06/15/25 | | 08/21/2020 | Call 103.0000 | | 1,627,400 | 1,580,000 | 1,581,156 | 1,580,507 | | (106) | | (106) | | 1,580,402 | | (402) | (402) | 112,180 | 06/15/2025 | 4FE |
| 20401@-AG-6 | COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37 | | 09/01/2020 | Paydown | | 147 | 147 | 147 | 147 | | | | | | 147 | | | | 4 | 09/01/2037 | 6* |
| 20401@-AH-4 | COMMUNITY PRESERVATION CORP. SERIES E 6.060% 11/01/37 | | 09/01/2020 | Paydown | | 55 | 55 | 55 | 55 | | | | | | 55 | | | | 2 | 11/01/2037 | 6* |
| 20401@-AJ-0 | COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.011% 03/01/38 | | 09/01/2020 | Paydown | | 15,640 | 15,640 | 15,640 | 15,640 | | | | | | 15,640 | | | | 461 | 03/01/2038 | 6* |
| 20401@-AL-5 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.674% 02/01/37 | | 09/01/2020 | Paydown | | 485 | 485 | 485 | 484 | 1 | | | 1 | | 485 | | | | 11 | 02/01/2037 | 6* |
| 20401@-AM-3 | COMMUNITY PRESERVATION CORP. SERIES C 5.959% 06/01/37 | | 09/01/2020 | Paydown | | 915 | 915 | 915 | 915 | | | | | | 915 | | | | 36 | 06/01/2037 | 6* |
| 20401@-AN-1 | COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.477% 01/01/36 | | 09/01/2020 | Paydown | | 1,781 | 1,781 | 1,781 | 1,781 | | | | | | 1,781 | | | | 53 | 01/01/2036 | 6* |
| 20401@-AR-2 | COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38 | | 09/01/2020 | Paydown | | 1,100 | 1,100 | 1,100 | 1,100 | | | | | | 1,100 | | | | 25 | 06/01/2038 | 6* |
| 20401@-AS-0 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.280% 12/01/38 | | 09/01/2020 | Paydown | | 1,076 | 1,076 | 1,076 | 1,076 | | | | | | 1,076 | | | | 12 | 12/01/2038 | 6* |
| 20401@-AT-8 | COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39 | | 09/01/2020 | Paydown | | 259 | 259 | 259 | 259 | | | | | | 259 | | | | 11 | 04/01/2039 | 6* |
| 20401@-AV-3 | COMMUNITY PRESERVATION CORP. SERIES J 5.301% 08/01/39 | | 09/01/2020 | Paydown | | 507 | 507 | 507 | 507 | | | | | | 507 | | | | 18 | 08/01/2039 | 6* |
| 20401@-AW-1 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.655% 10/01/39 | | 09/01/2020 | Paydown | | 963 | 963 | 963 | 963 | | | | | | 963 | | | | 29 | 10/01/2039 | 6* |
| 20401@-AY-7 | COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.627% 12/01/39 | | 09/01/2020 | Paydown | | 1,455 | 1,455 | 1,455 | 1,455 | | | | | | 1,455 | | | | 46 | 12/01/2039 | 6* |
| 20401@-AZ-4 | COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40 | | 09/01/2020 | Paydown | | 785 | 785 | 785 | 785 | | | | | | 785 | | | | 15 | 03/01/2040 | 6* |
| 20401@-BD-2 | COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40 | | 09/01/2020 | Paydown | | 270 | 270 | 270 | 270 | | | | | | 270 | | | | 4 | 06/01/2040 | 6* |
| 20401@-BF-7 | COMMUNITY PRESERVATION CORP. SERIES O 4.806% 09/01/40 | | 09/01/2020 | Paydown | | 742 | 742 | 742 | 742 | | | | | | 742 | | | | 20 | 09/01/2040 | 6* |
| 20401@-BG-5 | COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41 | | 09/01/2020 | Paydown | | 776 | 776 | 776 | 776 | | | | | | 776 | | | | 31 | 01/01/2041 | 6* |
| 20401@-BH-3 | COMMUNITY PRESERVATION CORP. SERIES Q 6.562% 04/01/41 | | 09/01/2020 | Paydown | | 373 | 373 | 373 | 373 | | | | | | 373 | | | | 14 | 04/01/2041 | 6* |
| 20401@-BK-6 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES R 4.731% 12/01/41 | | 08/01/2020 | Paydown | | 15,000 | 15,000 | 15,000 | 15,000 | | | | | | 15,000 | | | | 532 | 12/01/2041 | 6* |
| 20605P-AG-6 | CONCHO RESOURCES INC CO.GUARNT 4.375% 01/15/25 | | 09/09/2020 | Call 103.2810 | | 8,572,323 | 8,300,000 | 8,300,000 | 8,300,000 | | | | | | 8,300,000 | | | | 689,917 | 01/15/2025 | 2FE |
| 210518-CT-1 | CONSUMERS ENERGY CO 1ST MORTG 2.850% 05/15/22 | | 09/24/2020 | Call 104.1950 | | 2,735,120 | 2,625,000 | 2,624,764 | 2,624,941 | | 18 | | 18 | | 2,624,959 | | 41 | 41 | 174,334 | 05/15/2022 | 1FE |
| 21075N-CJ-2 | CONHE 1996-1 A7 SEQ 6.760% 03/15/27 | | 09/01/2020 | Paydown | | 1,644 | 1,644 | 476 | 462 | | 1,182 | | 1,182 | | 1,644 | | | | 73 | 03/15/2027 | 1FM |
| 21617@-AA-7 | COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32 | | 09/02/2020 | Redemption 100.0000 | | 2,342,857 | 2,342,857 | 2,342,857 | 2,342,857 | | | | | | 2,342,857 | | | | 104,960 | 03/02/2032 | 2 |
| 22006@-AA-4 | CORP SERVICE CO A-SR 3.720% 08/22/20 | | 08/22/2020 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 372,000 | 08/22/2020 | 2 |
| 22100*-AA-1 | CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50 | | 07/01/2020 | Redemption 100.0000 | | 54,311 | 54,311 | 54,311 | 54,311 | | | | | | 54,311 | | | | 2,879 | 07/01/2050 | 2PL |
| 22357@-AA-9 | COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40 | | 09/01/2020 | Redemption 100.0000 | | 334,674 | 334,674 | 334,674 | 334,674 | | | | | | 334,674 | | | | 12,080 | 01/01/2040 | 2 |
| 223611-A#-1 | COWBOYS STADIUM-L.P. 3.950% 03/31/34 | | 09/30/2020 | Redemption 100.0000 | | 1,152,194 | 1,152,194 | 1,152,194 | 1,152,194 | | | | | | 1,152,194 | | | | 45,512 | 03/31/2034 | 2PL |
| 223611-A@-3 | COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34 | | 09/30/2020 | Redemption 100.0000 | | 603,664 | 603,664 | 603,664 | 603,664 | | | | | | 603,664 | | | | 20,882 | 03/30/2034 | 2PL |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| | CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22536#-AA-1 | 3.967% 12/10/35 | | 09/10/2020 | | | 777,755 | 777,755 | 777,755 | 777,755 | | | | | | 777,755 | | | | 20,575 | 12/10/2035 | 2. |
| 22540A-LG-1 | CSFB 1999-1R B SC CSTR 6.730% 11/30/27 | | 09/11/2020 | Paydown | | 97 | 97 | | (82) | | 179 | | 179 | | 97 | | | | 10 | 11/30/2027 | 1FM. |
| 22540V-HN-5 | CSFB 2001-MH29 M2 MEZ AFC 7.110% 09/25/31 | | 09/01/2020 | Paydown | | 141,565 | 141,565 | 139,553 | 141,035 | | 530 | | 530 | | 141,565 | | | | 6,719 | 09/25/2031 | 1FE. |
| 22540V-VE-9 | CSFB 2002-MH3 M1 MEZ AFC 7.617% 12/25/31 | | 09/01/2020 | Paydown | | 241,893 | 241,893 | 241,881 | 240,747 | | 1,146 | | 1,146 | | 241,893 | | | | 12,425 | 12/25/2031 | 1FE. |
| | CSFB 2003-29 DB1 SUB CSTR NAS 6.057% | | | | | | | | | | | | | | | | | | | | |
| 22541Q-4L-3 | 12/25/33 | | 09/01/2020 | Paydown | | 137,316 | 137,316 | 140,776 | 137,316 | | | | | | 137,316 | | | | 5,887 | 12/25/2033 | 1FM. |
| | CSFB 2003-C3 AX IO CSTR NTL 2.386% 05/15/38 | | | | | | | | | | | | | | | | | | | | |
| 22541Q-EP-3 | | | 09/01/2020 | Paydown | | | | | | | | | | | | | | | 116 | 05/15/2038 | 6FE. |
| | CSFB 2005-FIX1 A4 STEP AFC AS 5.510% | | | | | | | | | | | | | | | | | | | | |
| 22541S-5T-1 | 05/25/35 | | 09/01/2020 | Paydown | | 111,398 | 111,398 | 102,646 | 106,097 | | 5,301 | | 5,301 | | 111,398 | | | | 3,120 | 05/25/2035 | 1FM. |
| | CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.250% | | | | | | | | | | | | | | | | | | | | |
| 22541S-D5-4 | 01/25/43 | | 09/01/2020 | Paydown | | 168,371 | 168,371 | 177,632 | 172,802 | | (4,431) | | (4,431) | | 168,371 | | | | 5,919 | 01/25/2043 | 1FM. |
| | CSFB 2004-AR3 CB1 SUB CSTR NAS 3.329% | | | | | | | | | | | | | | | | | | | | |
| 22541S-EH-7 | 04/25/34 | | 09/01/2020 | Paydown | | 315,065 | 315,065 | 303,742 | 304,931 | | 10,134 | | 10,134 | | 315,065 | | | | 8,179 | 04/25/2034 | 1FM. |
| | CSFB 2004-AR5 CB1 SUB CSTR NAS 3.627% | | | | | | | | | | | | | | | | | | | | |
| 22541S-JV-1 | 06/25/34 | | 09/01/2020 | Paydown | | 49,296 | 49,296 | 46,900 | 47,182 | | 2,114 | | 2,114 | | 49,296 | | | | 1,292 | 06/25/2034 | 1FM. |
| | CSFB 2004-C4 AX IO CSTR NTL 0.384% 10/15/39 | | | | | | | | | | | | | | | | | | | | |
| 22541S-N4-6 | | | 09/01/2020 | Paydown | | | | | | | | | | | | | | | 56 | 10/15/2039 | 6FE. |
| | CSFB 2004-4 3A11 SEQ SSNR AS 5.500% | | | | | | | | | | | | | | | | | | | | |
| 22541S-UX-4 | 08/25/34 | | 09/01/2020 | Paydown | | 221,958 | 221,958 | 217,260 | 217,452 | | 4,506 | | 4,506 | | 221,958 | | | | 9,114 | 08/25/2034 | 1FM. |
| 22541S-VA-3 | CSFB 2004-4 5A2 SEQ AS 6.000% 08/25/34 | | 09/01/2020 | Paydown | | 154,517 | 154,517 | 155,820 | 154,517 | | | | | | 154,517 | | | | 6,180 | 08/25/2034 | 1FM. |
| 22541S-X4-5 | CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34 | | 09/01/2020 | Paydown | | 7,529 | 7,529 | 7,500 | 7,500 | | 29 | | 29 | | 7,529 | | | | 288 | 12/25/2034 | 1FM. |
| | CREDIT WAREHOUSE REALTY LEASED SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22545#-AA-0 | 4.960% 10/10/33 | | 09/10/2020 | | | 174,760 | 174,760 | 174,760 | 174,214 | | 546 | | 546 | | 174,760 | | | | 5,781 | 10/10/2033 | 2. |
| 22545B-AX-6 | CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35 | | 09/01/2020 | Paydown | | 85,594 | 85,594 | 84,083 | 84,414 | | 1,180 | | 1,180 | | 85,594 | | | | 3,165 | 02/25/2035 | 1FM. |
| 22545B-BV-9 | CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35 | | 09/01/2020 | Paydown | | 18,515 | 18,515 | 17,467 | 18,158 | | 357 | | 357 | | 18,515 | | | | 644 | 02/25/2035 | 1FM. |
| | CTL-BKD PT CGA CAP SER 2019-CT SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22545@-AA-2 | 4.178% 10/31/39 | | 09/10/2020 | | | 91,678 | 91,678 | 91,678 | 91,678 | | | | | | 91,678 | | | | 2,554 | 10/31/2039 | 1. |
| | ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22546@-AA-1 | 12/10/29 | | 09/10/2020 | | | 50,908 | 50,908 | 50,908 | 50,908 | | | | | | 50,908 | | | | 932 | 12/10/2029 | 1Z. |
| | CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34 | | | | | | | | | | | | | | | | | | | | |
| 2254W0-GV-1 | | | 09/01/2020 | Paydown | | 755,506 | 755,506 | 736,762 | 737,555 | | 17,951 | | 17,951 | | 755,506 | | | | 27,618 | 10/25/2034 | 1FM. |
| | CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34 | | | | | | | | | | | | | | | | | | | | |
| 2254W0-JS-5 | | | 09/01/2020 | Paydown | | 195,724 | 195,724 | 190,010 | 190,259 | | 5,464 | | 5,464 | | 195,724 | | | | 6,133 | 11/25/2034 | 1FM. |
| 2254W0-KY-0 | CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34 | | 09/01/2020 | Paydown | | 78,516 | 78,516 | 77,498 | 77,684 | | 832 | | 832 | | 78,516 | | | | 2,475 | 11/25/2034 | 1FM. |
| | CROWN CASTLE INTL CORP SR UNSEC 3.400% | | | Call 101.5570 | | | | | | | | | | | | | | | | | |
| 22822V-AA-9 | 02/15/21 | | 07/06/2020 | | | 10,282,646 | 10,125,000 | 10,122,671 | 10,124,459 | | 245 | | 245 | | 10,124,703 | | 297 | 297 | 464,603 | 02/15/2021 | 2FE. |
| | | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22944#-AA-7 | THE BK OF NY SR-SEC 6.063% 06/20/35 | | 09/20/2020 | | | 63,869 | 63,869 | 63,869 | 63,869 | | | | | | 63,869 | | | | 2,583 | 06/20/2035 | 1. |
| | CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22946#-AA-5 | 03/15/31 | | 09/15/2020 | | | 309,760 | 309,760 | 309,760 | 308,495 | | 1,265 | | 1,265 | | 309,760 | | | | 12,809 | 03/15/2031 | 1. |
| | CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22951#-AA-7 | 5.250% 06/15/32 | | 09/15/2020 | | | 437,458 | 437,458 | 437,458 | 437,458 | | | | | | 437,458 | | | | 15,323 | 06/15/2032 | 1. |
| | GALAXY VENTURES LLC-STATE OF N SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22952#-AA-6 | 4.500% 04/15/23 | | 07/15/2020 | | | 224,481 | 224,481 | 224,481 | 224,481 | | | | | | 224,481 | | | | 7,576 | 04/15/2023 | 1. |
| | CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22953*-AA-9 | 06/15/31 | | 09/15/2020 | | | 200,089 | 200,089 | 200,089 | 200,089 | | | | | | 200,089 | | | | 5,685 | 06/15/2031 | 1. |
| | CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22954*-AA-8 | 3.970% 12/14/23 | | 09/07/2020 | | | 1,538,799 | 1,538,799 | 1,538,799 | 1,538,799 | | | | | | 1,538,799 | | | | 40,738 | 12/07/2023 | 3. |
| | CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22955#-AA-3 | 4.110% 06/15/43 | | 09/15/2020 | | | 174,360 | 174,360 | 174,360 | 174,360 | | | | | | 174,360 | | | | 4,779 | 06/15/2043 | 1. |
| | LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22956#-AA-2 | 5.000% 01/15/39 | | 09/15/2020 | | | 53,477 | 53,477 | 53,477 | 53,477 | | | | | | 53,477 | | | | 1,783 | 01/15/2039 | 2. |
| | CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22958#-AA-0 | 4.500% 04/20/33 | | 09/20/2020 | | | 296,592 | 296,592 | 296,592 | 296,592 | | | | | | 296,592 | | | | 8,901 | 04/20/2033 | 1. |
| | CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38 | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 22959#-AA-9 | | | 09/30/2020 | | | 770,742 | 770,742 | 770,742 | 770,742 | | | | | | 770,742 | | | | 31,047 | 09/30/2038 | 2PL. |

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 32051G-AA-3 | FHAMS 2004-AA4 A1 CSTR AS 3.041% 10/25/34 | | 09/01/2020 | Paydown | | 123,859 | 123,859 | 116,962 | 117,930 | | 5,929 | | 5,929 | | 123,859 | | | | 3,102 | 10/25/2034 | 1FM |
| 32052U-AB-9 | FHASI 2006-4 1A2 NAS 5.750% 02/25/37 | | 09/01/2020 | Paydown | | 90,358 | 131,125 | 93,287 | 74,942 | | 37,666 | | 37,666 | | 112,609 | | (22,251) | (22,251) | 4,498 | 02/25/2037 | 1FM |
| 33632*-UU-4 | FIRST SECURITY BK NA-PHILLIPS SR-SEC 7.950% 12/10/20 | | 09/10/2020 | Redemption 100.0000 | | 290,566 | 290,566 | 290,566 | 285,766 | | 4,800 | | 4,800 | | 290,566 | | | | 15,408 | 12/10/2020 | 1 |
| 33766Q-AC-1 | FEOH 2013-1 A3 SEQ 3.450% 01/15/36 | | 07/15/2020 | Paydown | | 4,408,082 | 4,408,082 | 4,407,989 | 4,408,082 | | | | | | 4,408,082 | | | | 152,079 | 01/15/2036 | 1FE |
| 337925-CP-4 | FPLUS 1997-4 M2 MEZ STEP 7.830% 09/11/23 | | 09/01/2020 | Paydown | | 13,864 | 13,864 | | | | | | | | 13,864 | | | | 814 | 09/11/2023 | 1FM |
| 337932-AP-2 | FIRSTENERGY CORP SERIES B 2.250% 09/01/30 | | 09/15/2020 | CITIGROUP GLOBAL MARKETS INC | | 6,885,450 | 6,875,000 | 6,864,688 | | | 166 | | 166 | | 6,864,853 | | 20,597 | 20,597 | 42,539 | 09/01/2030 | 2FE |
| 33840*-AA-3 | 521-533 LLC-IFF SR-SEC 4.770% 11/15/30 | | 09/15/2020 | Redemption 100.0000 | | 481,419 | 481,419 | 481,419 | 481,419 | | | | | | 481,419 | | | | 15,314 | 11/15/2030 | 2 |
| 33851L-AE-4 | FSMT 2018-4 A5 AFC SEQ SSNR AS 4.000% 07/25/48 | | 09/01/2020 | Paydown | | 8,418,732 | 8,418,732 | 8,379,508 | 8,385,958 | | 32,774 | | 32,774 | | 8,418,732 | | | | 247,505 | 07/25/2048 | 1FM |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC 4.125% 03/31/38 | | 09/30/2020 | Redemption 100.0000 | | 820,000 | 820,000 | 820,000 | 820,000 | | | | | | 820,000 | | | | 33,825 | 03/31/2038 | 2FE |
| 340711-AT-7 | FLORIDA GAS TRANSMISSION SR UNSEC 5.450% 07/15/20 | | 07/15/2020 | Maturity | | 17,000,000 | 17,000,000 | 16,970,420 | 16,997,961 | | 2,039 | | 2,039 | | 17,000,000 | | | | 926,500 | 07/15/2020 | 2FE |
| 34282*-RD-2 | FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34 | | 08/15/2020 | Redemption 100.0000 | | 989,862 | 989,862 | 732,944 | 750,073 | | 239,789 | | 239,789 | | 989,862 | | | | | 04/01/2034 | 1 |
| 34417M-AA-5 | FOCUS 2017-1A A2I SEQ 3.857% 04/30/47 | | 07/30/2020 | Paydown | | 11,250 | 11,250 | 11,250 | 11,250 | | | | | | 11,250 | | | | 325 | 04/30/2047 | 2FE |
| 34417M-AB-3 | FOCUS 2017-1A A2II SEQ 5.093% 04/30/47 | | 07/30/2020 | Paydown | | 47,488 | 47,488 | 38,276 | 47,488 | | 9,212 | | 9,212 | | 47,488 | | | | 1,814 | 04/30/2047 | 2FE |
| 34417Q-AA-6 | FOCUS 2018-1 A2 SEQ 5.184% 10/30/48 | | 07/30/2020 | Paydown | | 30,000 | 30,000 | 30,000 | 30,000 | | | | | | 30,000 | | | | 1,166 | 10/30/2048 | 2FE |
| 35564L-AH-0 | STACR 2019-DNA2 M2 EXCH FLT 2.598% 03/25/49 | | 07/25/2020 | Paydown | | 791,111 | 791,111 | 791,111 | 791,111 | | | | | | 791,111 | | | | 16,115 | 03/25/2049 | 4FE |
| 35826#-AA-2 | FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39 | | 09/15/2020 | Redemption 100.0000 | | 130,763 | 130,763 | 130,763 | | | | | | | 130,763 | | | | 440 | 08/15/2039 | 1Z |
| 36157L-C*-7 | GECMSI GECMSI 1994-02 6.446% 06/25/24 | | 07/01/2020 | Paydown | | 1,007 | 1,007 | | | | 1,007 | | 1,007 | | 1,007 | | | | 14 | 12/31/2035 | 6* |
| 36157T-JG-7 | GECMSI GECMSI 1995-01A 8.014% 12/25/24 | | 09/01/2020 | Paydown | | 26,982 | 26,982 | | | | 26,982 | | 26,982 | | 26,982 | | | | 1,202 | 12/25/2024 | 6* |
| 36170U-CQ-2 | GFORC 2005 RR2 A4A SC SEQ CDO-CRE CD 5.336% 12/25/39 | | 07/01/2020 | Paydown | | 3,536,066 | 3,536,066 | | | | 3,536,066 | | 3,536,066 | | 3,536,066 | | | | 94,625 | 12/25/2039 | 6* |
| 361856-DX-2 | GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34 | | 09/01/2020 | Paydown | | 111,635 | 111,635 | 111,635 | 111,635 | | | | | | 111,635 | | | | 4,338 | 09/25/2034 | 1FM |
| 36185M-AJ-1 | GMACM 2005-AF1 A2 FLT AFC AD AS 0.750% 07/25/35 | | 09/25/2020 | Paydown | | 222,019 | 249,819 | 207,709 | 202,350 | | 41,925 | | 41,925 | | 244,275 | | (22,256) | (22,256) | 2,426 | 07/25/2035 | 1FM |
| 36185M-EG-3 | GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36 | | 09/01/2020 | Paydown | | 194,276 | 223,470 | 196,944 | 202,263 | | 18,481 | | 18,481 | | 220,744 | | (26,468) | (26,468) | 8,778 | 04/25/2036 | 1FM |
| 36187*-AA-7 | WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31 | | 09/01/2020 | Redemption 100.0000 | | 85,599 | 85,599 | 86,159 | 85,899 | | (300) | | (300) | | 85,599 | | | | 3,391 | 08/01/2031 | 2 |
| 36208#-AA-8 | GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27 | | 09/15/2020 | Redemption 100.0000 | | 33,111 | 33,111 | 33,111 | 33,111 | | | | | | 33,111 | | | | 1,424 | 07/15/2027 | 2 |
| 36228C-YQ-0 | GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 5.332% 03/21/46 | | 09/01/2020 | Paydown | | 45,394 | 45,394 | 4,381 | 12,970 | | 32,424 | | 32,424 | | 45,394 | | | | 3,611 | 03/21/2046 | 6FE |
| 36228F-3P-9 | GSAA 2004-3 AF4 STEP AFC AS 6.220% 04/25/34 | | 09/01/2020 | Paydown | | 235,506 | 235,506 | 231,628 | 231,943 | | 3,562 | | 3,562 | | 235,506 | | | | 8,156 | 04/25/2034 | 1FM |
| 36228F-H6-6 | GSR 2004-3F 2A11 NAS 5.500% 02/25/34 | | 09/01/2020 | Paydown | | 74,145 | 74,145 | 75,860 | 75,202 | | (1,056) | | (1,056) | | 74,145 | | | | 2,721 | 02/25/2034 | 1FM |
| 36228F-TX-4 | GSR 2003-7F 1A5 NAS 5.250% 06/25/33 | | 09/01/2020 | Paydown | | 10,098 | 10,098 | 9,781 | 9,797 | | 301 | | 301 | | 10,098 | | | | 354 | 06/25/2033 | 1FM |
| 36228F-UC-8 | GSR 2003-7F 2A5 NAS 5.250% 06/25/33 | | 09/01/2020 | Paydown | | 4,191 | 4,191 | 4,019 | 4,027 | | 163 | | 163 | | 4,191 | | | | 147 | 06/25/2033 | 1FM |
| 36228F-VA-1 | GSR 2003-7F B1 SUB CSTR NAS 5.897% 06/25/33 | | 09/01/2020 | Paydown | | 16,039 | 16,039 | 15,879 | 15,884 | | 155 | | 155 | | 16,039 | | | | 629 | 06/25/2033 | 1FM |
| 36228F-VB-9 | GSR 2003-7F B2 SUB CSTR NAS 5.897% 06/25/33 | | 09/01/2020 | Paydown | | 4,057 | 4,057 | 3,992 | 3,995 | | 62 | | 62 | | 4,057 | | | | 158 | 06/25/2033 | 4FM |
| 3622EC-AK-2 | GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032% 05/25/37 | | 09/01/2020 | Paydown | | 231,291 | 231,291 | 130,036 | 130,075 | | 101,216 | | 101,216 | | 231,291 | | | | 4,060 | 05/25/2037 | 1FM |
| 3622EL-AD-8 | GSAA 2006-18 AF4A STEP AFC AS 5.923% 11/25/36 | | 09/01/2020 | Paydown | | 616,559 | 616,559 | 315,515 | 296,093 | | 320,466 | | 320,466 | | 616,559 | | | | 7,924 | 11/25/2036 | 1FM |
| 3622MP-AA-6 | GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37 | | 09/01/2020 | Paydown | | 75,881 | 86,821 | 47,202 | 29,579 | | 49,799 | | 49,799 | | 79,378 | | (3,497) | (3,497) | 3,359 | 01/25/2037 | 1FM |
| 3622MP-BE-7 | GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37 | | 09/01/2020 | Paydown | | 693,169 | 793,097 | 706,542 | 698,364 | | 81,110 | | 81,110 | | 779,473 | | (86,305) | (86,305) | 30,682 | 01/25/2037 | 1FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 3622MW-AR-4 | GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37 | | 09/01/2020 | Paydown | | 83,112 | 103,623 | 38,196 | 34,437 | | 55,168 | | 55,168 | | 89,605 | | (6,493) | (6,493) | 4,013 | 05/25/2037 | 1FM |
| 3622N6-AC-3 | GSR 2007-AR2 2A1 CSTR SSNR AS 3.764% 05/25/37 | | 09/01/2020 | Paydown | | 10,762 | 8,673 | 3,922 | 2,090 | | 8,202 | | 8,202 | | 10,292 | | 470 | 470 | 349 | 05/25/2037 | 1FM |
| 362334-AA-2 | GSAA 2006-2 2A4 FLT STEP 0.768% 12/25/35 | | 09/25/2020 | Paydown | | 612,711 | 612,711 | 538,803 | 575,145 | | 37,567 | | 37,567 | | 612,711 | | | | 7,243 | 12/25/2035 | 1FM |
| 362334-JU-9 | GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36 | | 09/01/2020 | Paydown | | 54,995 | 56,859 | 33,835 | 28,255 | | 27,657 | | 27,657 | | 55,913 | | (918) | (918) | 2,238 | 03/25/2036 | 1FM |
| 362334-ME-1 | GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36 | | 09/01/2020 | Paydown | | 311,794 | 311,794 | 137,337 | 124,927 | | 186,868 | | 186,868 | | 311,794 | | | | 3,475 | 03/25/2036 | 1FM |
| 362334-NC-4 | GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46 | | 09/01/2020 | Paydown | | 223,464 | 223,464 | 118,617 | 107,595 | | 115,868 | | 115,868 | | 223,464 | | | | 4,719 | 03/25/2046 | 1FM |
| 362334-QC-1 | GSAA 2006-7 AF5A STEP AFC NAS 6.205% 03/25/46 | | 09/01/2020 | Paydown | | 152,381 | 152,381 | 127,988 | 136,678 | | 15,703 | | 15,703 | | 152,381 | | | | 3,238 | 03/25/2046 | 1FM |
| 362341-B9-9 | GSAMP 2005-AHL2 A1B FLT STEP 0.458% 12/25/35 | | 09/25/2020 | Paydown | | 411,431 | 411,431 | 308,243 | 353,199 | | 58,232 | | 58,232 | | 411,431 | | | | 3,301 | 12/25/2035 | 1FM |
| 362341-MQ-9 | GSR 2005-7F 2A5 Z AS 5.500% 09/25/35 | | 09/01/2020 | Paydown | | 153,934 | 153,934 | 144,433 | 148,776 | | 5,158 | | 5,158 | | 153,934 | | | | 5,642 | 09/25/2035 | 1FM |
| 362341-MX-4 | GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35 | | 09/01/2020 | Paydown | | 99,772 | 99,772 | 99,418 | 99,409 | | 363 | | 363 | | 99,772 | | | | 3,995 | 09/25/2035 | 1FM |
| 362341-Q3-6 | GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35 | | 09/01/2020 | Paydown | | 59,192 | 64,760 | 14,066 | 1,764 | | 57,583 | | 57,583 | | 59,347 | | (154) | (154) | 2,626 | 12/25/2035 | 1FM |
| 362341-Q8-5 | GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35 | | 09/01/2020 | Paydown | | 77,537 | 77,537 | 45,042 | 42,255 | | 35,282 | | 35,282 | | 77,537 | | | | 3,173 | 12/25/2035 | 1FM |
| 362341-QK-8 | GSAA 2005-11 3A5 FLT STEP 0.518% 10/25/35 | | 09/25/2020 | Paydown | | 436,566 | 436,566 | 401,363 | 417,415 | | 19,151 | | 19,151 | | 436,566 | | | | 4,683 | 10/25/2035 | 1FM |
| 362341-S7-5 | GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36 | | 09/01/2020 | Paydown | | 8,300 | 17,849 | 10,027 | 6,381 | | 5,085 | | 5,085 | | 11,466 | | (3,166) | (3,166) | 647 | 01/25/2036 | 1FM |
| 362341-SS-9 | GSAA 2005-12 AF4 AFC 5.344% 09/25/35 | | 09/01/2020 | Paydown | | 120,917 | 120,917 | 98,114 | 88,179 | | 32,739 | | 32,739 | | 120,917 | | | | 3,018 | 09/25/2035 | 1FM |
| 36235@-AA-7 | GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32 | | 09/15/2020 | Redemption 100.0000 | | 759,892 | 759,892 | 759,892 | 759,892 | | | | | | 759,892 | | | | 25,389 | 10/15/2032 | 1 |
| 362375-AD-9 | GSAA 2006-10 AF4 STEP AFC AS 6.295% 06/25/36 | | 09/01/2020 | Paydown | | 96,736 | 96,736 | 41,384 | 37,286 | | 59,450 | | 59,450 | | 96,736 | | | | 1,174 | 06/25/2036 | 1FM |
| 36242D-4T-7 | GSR 2005-AR3 3A1 CSTR SSNR AS 3.802% 05/25/35 | | 09/01/2020 | Paydown | | 448,114 | 448,114 | 408,672 | 401,196 | | 46,918 | | 46,918 | | 448,114 | | | | 13,140 | 05/25/2035 | 1FM |
| 36242D-4W-0 | GSR 2005-AR3 6A1 CSTR SSNR AS 3.664% 05/25/35 | | 09/01/2020 | Paydown | | 399,622 | 399,622 | 348,991 | 345,562 | | 54,060 | | 54,060 | | 399,622 | | | | 9,823 | 05/25/2035 | 1FM |
| 36242D-BU-6 | GSR 2004-9 5A7 CSTR SSNR AS 2.951% 08/25/34 | | 09/01/2020 | Paydown | | 131,661 | 131,661 | 107,468 | 120,067 | | 11,594 | | 11,594 | | 131,661 | | | | 3,269 | 08/25/2034 | 1FM |
| 36242D-FT-5 | GSR 2004-11 2A2 CSTR AFC AS 3.342% 09/25/34 | | 09/01/2020 | Paydown | | 123,863 | 123,863 | 119,695 | 119,913 | | 3,950 | | 3,950 | | 123,863 | | | | 3,432 | 09/25/2034 | 1FM |
| 36242D-LF-8 | GSR 2004-12 3A6 CSTR AS 2.788% 12/25/34 | | 09/01/2020 | Paydown | | 142,113 | 142,113 | 139,804 | 142,113 | | | | | | 142,113 | | | | 3,792 | 12/25/2034 | 1FM |
| 36242D-NC-3 | GSAA 2004-10 AF4 STEP AFC AS 4.563% 08/25/34 | | 09/01/2020 | Paydown | | 334,556 | 334,556 | 334,547 | 334,306 | | 250 | | 250 | | 334,556 | | | | 10,615 | 08/25/2034 | 1FM |
| 36242D-QV-8 | GSR 2004-15F 1A3 NAS 5.500% 12/25/34 | | 09/01/2020 | Paydown | | 88,112 | 88,112 | 88,194 | 88,112 | | | | | | 88,112 | | | | 3,056 | 12/25/2034 | 2FM |
| 36242D-SS-3 | GSAA 2005-1 AF4 STEP AFC AS 5.013% 11/25/34 | | 08/01/2020 | Paydown | | 236,912 | 236,912 | 236,912 | 236,912 | | | | | | 236,912 | | | | 7,033 | 11/25/2034 | 1FM |
| 36242D-VJ-9 | GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35 | | 07/01/2020 | Paydown | | 8,336 | 8,336 | 6,495 | 6,275 | | 2,061 | | 2,061 | | 8,336 | | | | 292 | 01/25/2035 | 1FM |
| 36242D-W7-4 | GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35 | | 09/01/2020 | Paydown | | 46,106 | 46,106 | 44,858 | 45,729 | | 377 | | 377 | | 46,106 | | | | 1,683 | 05/25/2035 | 1FM |
| 36242D-YG-2 | GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35 | | 09/01/2020 | Paydown | | 79,244 | 79,255 | 62,928 | 64,753 | | 14,500 | | 14,500 | | 79,253 | | (9) | (9) | 3,509 | 03/25/2035 | 1FM |
| 36244@-AA-6 | GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33 | | 09/15/2020 | Redemption 100.0000 | | 152,040 | 152,040 | 152,040 | 152,040 | | | | | | 152,040 | | | | 4,521 | 07/15/2033 | 1 |
| 36245*-AA-7 | GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33 | | 09/15/2020 | Redemption 100.0000 | | 229,817 | 229,817 | 229,819 | 229,818 | | (1) | | (1) | | 229,817 | | | | 6,897 | 09/15/2033 | 1 |
| 36248G-AC-4 | GSMS 2013-GC16 A3 SEQ 4.244% 11/10/46 | | 08/01/2020 | Paydown | | 898,144 | 898,144 | 925,033 | 904,764 | | (6,620) | | (6,620) | | 898,144 | | | | 23,839 | 11/10/2046 | 1FM |
| 36249B-AB-6 | GSAA 2007-7 1A2 FLT STEP IRC 0.328% 07/25/37 | | 08/25/2020 | Paydown | | 98,489 | 98,489 | 82,731 | 89,295 | | 9,195 | | 9,195 | | 98,489 | | | | 693 | 07/25/2037 | 1FM |
| 36253@-AA-4 | GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33 | | 09/15/2020 | Redemption 100.0000 | | 252,463 | 252,463 | 252,463 | 252,463 | | | | | | 252,463 | | | | 6,734 | 09/15/2033 | 1 |
| 36255*-AB-2 | GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62 | | 07/15/2020 | Paydown | | 13,154 | 13,154 | 13,154 | 13,154 | | | | | | 13,154 | | | | 352 | 12/15/2062 | 1PL |
| 36256#-AA-9 | GSRP PORTFOLIO I LLC SR-UNSEC 3.770% 12/31/44 | | 07/01/2020 | Redemption 100.0000 | | 1,989,739 | 1,989,739 | 1,989,739 | | | | | | | 1,989,739 | | | | 31,255 | 12/31/2044 | 2PL |
| 362669-AK-9 | GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37 | | 09/01/2020 | Paydown | | 242,332 | 264,425 | 116,299 | 47,998 | | 198,095 | | 198,095 | | 246,093 | | (3,760) | (3,760) | 11,403 | 07/25/2037 | 1FM |
| 362669-AQ-6 | GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37 | | 09/01/2020 | Paydown | | 151,707 | 165,537 | 132,813 | 125,540 | | 36,446 | | 36,446 | | 161,986 | | (10,279) | (10,279) | 7,138 | 07/25/2037 | 1FM |

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| | | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 57878#-AA-3 | MAYZURE-LLC SR-UNSEC 5.160% 09/20/26 | | 09/20/2020 | | | 1,850,868 | 1,850,868 | 1,850,868 | 1,850,868 | | | | | | 1,850,868 | | | | 63,657 | 09/20/2026 | 2PL |
| 585525-BM-9 | MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28 | | 09/01/2020 | Paydown | | 5 | 5 | | | | 5 | | 5 | | 5 | | | | | 06/25/2028 | 1FM |
| | MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 58610*-AA-8 | 07/01/23 | | 07/01/2020 | | | 1,293,804 | 1,293,804 | 1,293,804 | 1,293,804 | | | | | | 1,293,804 | | | | 86,944 | 07/01/2023 | 2PL |
| 59020U-L3-7 | MLCC 2005-3 1A CSTR FLT 3.963% 11/25/35 | | 09/25/2020 | Paydown | | 203,208 | 203,208 | 192,607 | 190,923 | | 12,285 | | 12,285 | | 203,208 | | | | 5,636 | 11/25/2035 | 1FM |
| 59020U-UK-9 | MLCC 2005-1 2A1 CSTR 2.688% 04/25/35 | | 09/01/2020 | Paydown | | 12,812 | 12,812 | 12,379 | 12,416 | | 396 | | 396 | | 12,812 | | | | 289 | 04/25/2035 | 1FM |
| | MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 59333#-AA-8 | 08/15/31 | | 09/15/2020 | | | 417,201 | 417,201 | 417,201 | 417,201 | | | | | | 417,201 | | | | 12,518 | 08/15/2031 | 1 |
| | MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43 | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 59835@-AA-3 | | | 07/20/2020 | | | 154,479 | 154,479 | 154,479 | 154,479 | | | | | | 154,479 | | | | 4,803 | 07/20/2043 | 1 |
| | MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 60221*-AA-5 | 3.500% 04/15/36 | | 09/15/2020 | | | 379,515 | 379,515 | 379,515 | 379,515 | | | | | | 379,515 | | | | 8,813 | 04/15/2036 | 1 |
| | | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 61171#-AA-9 | MONSANTO LEASE-BKD PT TR 4.609% 10/15/38 | | 09/15/2020 | | | 547,001 | 547,001 | 547,001 | 547,001 | | | | | | 547,001 | | | | 16,813 | 10/15/2038 | 2 |
| | MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 61421#-AA-7 | 06/15/35 | | 09/15/2020 | | | 131,675 | 131,675 | 131,675 | 131,675 | | | | | | 131,675 | | | | 3,426 | 06/15/2035 | 1 |
| | MSAC 2004-HE3 M1 MEZ FLT STEP 1.003% | | | | | | | | | | | | | | | | | | | | |
| 61744C-DH-6 | 03/25/34 | | 09/25/2020 | Paydown | | 202,481 | 202,481 | 191,851 | 195,373 | | 7,109 | | 7,109 | | 202,481 | | | | 2,308 | 03/25/2034 | 1FM |
| 617453-AW-5 | MSC 2006-IQ11 B SUB CSTR 6.052% 10/15/42 | | 09/01/2020 | Paydown | | 277,323 | 277,323 | 278,930 | 276,656 | | 667 | | 667 | | 277,323 | | | | 11,263 | 10/15/2042 | 1FM |
| | MSAC 2003-NC10 M1 MEZ FLT STEP IRC 1.168% | | | | | | | | | | | | | | | | | | | | |
| 61746R-DX-6 | 10/25/33 | | 09/25/2020 | Paydown | | 64,196 | 64,196 | 60,183 | 61,692 | | 2,504 | | 2,504 | | 64,196 | | | | 831 | 10/25/2033 | 1FM |
| | MSDWC 2001-TOP3 X1 IO CSTR NTL 0.052% | | | | | | | | | | | | | | | | | | | | |
| 61746W-HJ-2 | 07/15/33 | | 09/01/2020 | Paydown | | | | | | | | | | | | | | | 27 | 07/15/2033 | 6FE |
| | MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34 | | | | | | | | | | | | | | | | | | | | |
| 61748H-DM-0 | | | 09/01/2020 | Paydown | | 521,313 | 521,313 | 512,124 | 512,562 | | 8,751 | | 8,751 | | 521,313 | | | | 19,618 | 08/25/2034 | 1FM |
| | MSM 2004-10AR 2A1 CSTR PT AS 2.966% | | | | | | | | | | | | | | | | | | | | |
| 61748H-FD-8 | 11/25/34 | | 09/01/2020 | Paydown | | 245,160 | 245,160 | 244,339 | 244,347 | | 814 | | 814 | | 245,160 | | | | 6,361 | 11/25/2034 | 1FM |
| 61748H-FV-8 | MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34 | | 09/01/2020 | Paydown | | 282,558 | 282,558 | 281,013 | 281,060 | | 1,498 | | 1,498 | | 282,558 | | | | 9,809 | 11/25/2034 | 1FM |
| | MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34 | | | | | | | | | | | | | | | | | | | | |
| 61748H-GA-3 | | | 09/01/2020 | Paydown | | 699,366 | 699,366 | 680,789 | 690,333 | | 9,033 | | 9,033 | | 699,366 | | | | 24,277 | 11/25/2034 | 1FM |
| | MSM 2006-12XS A4 STEP AFC AS 6.012% | | | | | | | | | | | | | | | | | | | | |
| 61749E-AE-7 | 10/25/36 | | 09/01/2020 | Paydown | | 275,511 | 275,511 | 123,547 | 125,701 | | 149,809 | | 149,809 | | 275,511 | | | | 3,308 | 10/25/2036 | 1FM |
| | MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36 | | | | | | | | | | | | | | | | | | | | |
| 61749W-AH-0 | | | 09/01/2020 | Paydown | | 51,079 | 51,079 | 19,539 | 16,768 | | 34,311 | | 34,311 | | 51,079 | | | | 555 | 08/25/2036 | 1FM |
| | MSM 2006-11 1A3 STEP AFC SEQ AS 6.424% | | | | | | | | | | | | | | | | | | | | |
| 61749W-AJ-6 | 08/25/36 | | 09/01/2020 | Paydown | | 35,707 | 35,707 | 13,463 | 11,550 | | 24,158 | | 24,158 | | 35,707 | | | | 388 | 08/25/2036 | 1FM |
| | MSM 2006-15XS A4B STEP AFC AS 6.120% | | | | | | | | | | | | | | | | | | | | |
| 61750Y-AF-6 | 11/25/36 | | 08/01/2020 | Paydown | | 48,509 | 48,509 | 21,357 | 18,896 | | 29,613 | | 29,613 | | 48,509 | | | | 1,441 | 11/25/2036 | 1FM |
| | MSM 2007-1XS 2A4A STEP AFC AS 6.084% | | | | | | | | | | | | | | | | | | | | |
| 61752J-AF-7 | 09/25/46 | | 09/01/2020 | Paydown | | 114,233 | 114,233 | 48,144 | 40,210 | | 74,022 | | 74,022 | | 114,233 | | | | 1,459 | 09/25/2046 | 1FM |
| | MSAC 2007-NC2 A2A FLT STEP IRC 0.258% | | | | | | | | | | | | | | | | | | | | |
| 61753N-AC-4 | 02/25/37 | | 09/25/2020 | Paydown | | 2,423 | 2,423 | 1,080 | 961 | | 1,462 | | 1,462 | | 2,423 | | | | 21 | 02/25/2037 | 1FM |
| | MORGAN STANLEY BAML TRUST SERIES 2014-C19 | | | | | | | | | | | | | | | | | | | | |
| 61764P-BA-9 | CLASS LNC1 144 3.989% 12/15/46 | | 09/01/2020 | Paydown | | 12,351 | 12,351 | 12,654 | | | (303) | | (303) | | 12,351 | | | | 122 | 12/15/2046 | 1FM |
| 61764R-BE-7 | MSBAM 2015-C20 A3 SEQ 2.988% 02/15/48 | | 09/01/2020 | Paydown | | 45,223 | 45,223 | 45,673 | 45,352 | | (129) | | (129) | | 45,223 | | | | 1,013 | 02/15/2048 | 1FM |
| | MORRISTOWN TN STATUTORY TRUST- SR-SEC | | | Redemption 100.0000 | | | | | | | | | | | | | | | | | |
| 61872#-AA-1 | 5.500% 06/30/25 | | 09/30/2020 | | | 54,259 | 54,259 | 54,259 | 54,259 | | | | | | 54,259 | | | | 1,990 | 06/30/2025 | 2PL |
| | MHL 2005-4 A1 FLT STEP AFC 0.428% 10/25/35 | | | | | | | | | | | | | | | | | | | | |
| 61913P-AZ-5 | | | 09/25/2020 | Paydown | | 1,292,418 | 1,292,418 | 1,229,966 | 1,243,561 | | 48,857 | | 48,857 | | 1,292,418 | | | | 12,534 | 10/25/2035 | 1FM |
| | MHL 2005-3 A2 FLT STEP AFC IRC SSU 0.848% | | | | | | | | | | | | | | | | | | | | |
| 61915R-AL-0 | 08/25/35 | | 09/25/2020 | Paydown | | 183,367 | 183,367 | 168,697 | 171,863 | | 11,504 | | 11,504 | | 183,367 | | | | 1,923 | 08/25/2035 | 1FM |
| | MHL 2005-3 M1 MEZ FLT STEP AFC IRC 0.853% | | | | | | | | | | | | | | | | | | | | |
| 61915R-AM-8 | 08/25/35 | | 09/25/2020 | Paydown | | 116,191 | 116,191 | 102,393 | 105,257 | | 10,935 | | 10,935 | | 116,191 | | | | 1,222 | 08/25/2035 | 1FM |
| | MHL 2005-5 M1 MEZ FLT STEP AFC IRC 0.823% | | | | | | | | | | | | | | | | | | | | |
| 61915R-AW-6 | 12/25/35 | | 09/25/2020 | Paydown | | 271,204 | 271,204 | 233,605 | 240,668 | | 30,535 | | 30,535 | | 271,204 | | | | 2,855 | 12/25/2035 | 1FM |
| 61946G-AA-1 | MSAIC 2017-2A A SEQ 3.820% 06/22/43 | | 09/20/2020 | Paydown | | 472,238 | 472,238 | 472,177 | 472,181 | | 57 | | 57 | | 472,238 | | | | 12,026 | 06/22/2043 | 1FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 61946N-AB-4 | MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46 | | 09/20/2020 | Paydown | | 435,281 | 435,281 | 435,187 | | | 94 | | 94 | | 435,281 | | | | 2,145 | 04/20/2046 | 1FE |
| 620076-BB-4 | MOTOROLA SOLUTIONS INC SR UNSEC 3.750% 05/15/22 | | 09/14/2020 | Call 105.4802 | | 23,711,946 | 22,480,000 | 22,398,398 | 22,457,802 | | 6,375 | | 6,375 | | 22,464,178 | | 15,822 | 15,822 | 1,932,105 | 05/15/2022 | 2FE |
| 620076-BC-2 | MOTOROLA SOLUTIONS INC SR UNSEC 3.500% 03/01/23 | | 08/21/2020 | TENDER SALE | | 25,514,000 | 25,000,000 | 24,597,793 | 24,854,812 | | 28,240 | | 28,240 | | 24,883,052 | | 630,948 | 630,948 | 860,417 | 03/01/2023 | 2FE |
| 62715*-AA-4 | MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31 | | 09/15/2020 | Redemption 100.0000 | | 570,514 | 570,514 | 570,514 | 570,514 | | | | | | 570,514 | | | | 21,345 | 10/15/2031 | 1 |
| 62848B-AA-9 | MVWOT 2018-1A A SEQ 3.450% 01/21/36 | | 08/24/2020 | CREDIT SUISSE SECURITIES US LL | | 1,545,318 | 1,492,498 | 1,433,439 | | | 3,039 | | 3,039 | | 1,436,479 | | 108,840 | 108,840 | 22,313 | 01/21/2036 | 1FE |
| 62848B-AA-9 | MVWOT 2018-1A A SEQ 3.450% 01/21/36 | | 08/20/2020 | Paydown | | 119,989 | 119,989 | 115,241 | | | 4,748 | | 4,748 | | 119,989 | | | | 1,561 | 01/21/2036 | 1FE |
| 62879*-AA-6 | THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38 | | 09/28/2020 | Redemption 100.0000 | | 489,263 | 489,263 | 489,263 | 489,263 | | | | | | 489,263 | | | | 12,112 | 01/28/2038 | 1 |
| 62879*-AB-4 | NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38 | | 09/30/2020 | Redemption 100.0000 | | 105,687 | 105,687 | 105,687 | 105,687 | | | | | | 105,687 | | | | 2,693 | 01/31/2038 | 1 |
| 62886E-AJ-7 | NCR CORP CO.GUARNT 5.000% 07/15/22 | | 09/19/2020 | Call 100.0000 | | 27,456,000 | 27,456,000 | 27,978,797 | 27,496,109 | | (45,600) | | (45,600) | | 27,450,509 | | 5,491 | 5,491 | 1,616,853 | 07/15/2022 | 4FE |
| 62886E-AS-7 | NCR CORP CO.GUARNT 6.375% 12/15/23 | | 09/19/2020 | Call 102.1250 | | 8,170,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 558,167 | 12/15/2023 | 4FE |
| 62897*-AA-4 | NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45 | | 09/10/2020 | Redemption 100.0000 | | 250,933 | 250,933 | 250,933 | 250,933 | | | | | | 250,933 | | | | 6,308 | 03/10/2045 | 1PL |
| 63080*-AA-9 | NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31 | | 09/10/2020 | Redemption 100.0000 | | 817,935 | 817,935 | 817,935 | 817,935 | | | | | | 817,935 | | | | 27,874 | 05/10/2031 | 1 |
| 63707#-AA-8 | NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38 | | 09/15/2020 | Redemption 100.0000 | | 160,244 | 160,244 | 160,244 | 160,244 | | | | | | 160,244 | | | | 4,826 | 08/15/2038 | 2 |
| 63918T-AA-3 | NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24 | | 07/01/2020 | Paydown | | 111,313 | 111,313 | 47,460 | 49,129 | | 62,184 | | 62,184 | | 111,313 | | | | 6,874 | 10/24/2024 | 5GI |
| 63946B-AH-3 | NBCUNIVERSAL MEDIA LLC CO.GUARNT 2.875% 01/15/23 | | 09/10/2020 | Call 105.8750 | | 3,837,969 | 3,625,000 | 3,618,366 | 3,622,801 | | 485 | | 485 | | 3,623,287 | | 1,713 | 1,713 | 333,110 | 01/15/2023 | 1FE |
| 64072T-AC-9 | CSC HOLDINGS LLC CO.GUARNT 6.625% 10/15/25 | | 08/18/2020 | Call 104.2579 | | 36,490,265 | 35,000,000 | 37,473,750 | 36,358,197 | | (218,421) | | (218,421) | | 36,139,776 | | (1,139,776) | (1,139,776) | 4,021,567 | 10/15/2025 | 3FE |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27 | | 09/30/2020 | Redemption 100.0000 | | 400,884 | 400,884 | 400,884 | 390,711 | | 10,174 | | 10,174 | | 400,884 | | | | 18,671 | 06/30/2027 | 1PL |
| 64082#-AA-1 | NES ANTARES HOLDCO-LLC 4.430% 09/30/41 | | 09/30/2020 | Redemption 100.0000 | | 278,271 | 278,271 | 278,271 | 278,271 | | | | | | 278,271 | | | | 12,327 | 09/30/2041 | 2PL |
| 64325*-AA-2 | NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34 | | 09/05/2020 | Redemption 100.0000 | | 80,353 | 80,353 | 80,353 | 80,353 | | | | | | 80,353 | | | | 1,507 | 02/05/2034 | 1 |
| 643529-AD-2 | NCAMT 2006-ALT2 AF4 STEP AFC AS 5.044% 10/25/36 | | 09/01/2020 | Paydown | | 88,520 | 88,520 | 27,729 | 24,581 | | 63,939 | | 63,939 | | 88,520 | | | | 1,260 | 10/25/2036 | 1FM |
| 64352V-EE-7 | NCHET 2003-5 A1GA STEP AFC SEQ AS 5.031% 11/25/33 | | 09/01/2020 | Paydown | | 1,013,854 | 1,013,854 | 991,907 | 994,673 | | 19,181 | | 19,181 | | 1,013,854 | | | | 33,465 | 11/25/2033 | 1FM |
| 64352V-LY-5 | NCHET 2005-A A4 STEP AFC AS 4.714% 08/25/35 | | 09/01/2020 | Paydown | | 954,420 | 954,420 | 852,147 | 889,497 | | 64,923 | | 64,923 | | 954,420 | | | | 28,825 | 08/25/2035 | 1FM |
| 64829G-AJ-8 | NRZT 2016-2A B1 SUB AFC 4.500% 11/26/35 | | 09/01/2020 | Paydown | | 37,376 | 37,376 | 39,109 | 38,543 | | (1,167) | | (1,167) | | 37,376 | | | | 1,122 | 11/26/2035 | 1FE |
| 653240-AA-9 | NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23 | | 09/15/2020 | Redemption 100.0000 | | 1,445,307 | 1,445,307 | 1,477,847 | 1,451,315 | | (6,008) | | (6,008) | | 1,445,307 | | | | 58,814 | 05/15/2023 | 1 |
| 65442*-AA-7 | 939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30 | | 09/28/2020 | Redemption 100.0000 | | 224,034 | 224,034 | 224,034 | 224,034 | | | | | | 224,034 | | | | 10,373 | 06/28/2030 | 1 |
| 65473Q-B*-3 | NISOURCE FINANCE CORP. D-SR-UNSEC 5.890% 11/28/25 | | 09/25/2020 | Call 125.9176 | | 62,958,783 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | | | 15,372,046 | 11/28/2025 | 2 |
| 655356-DF-7 | NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24 | | 09/01/2020 | Paydown | | 4,782 | 4,782 | 4,614 | 4,598 | | 184 | | 184 | | 4,782 | | | | 251 | 07/25/2024 | 1FM |
| 65563#-AA-6 | NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32 | | 09/03/2020 | Redemption 100.0000 | | 1,140,568 | 1,140,568 | 1,140,568 | | | | | | | 1,140,568 | | | | 26,146 | 02/03/2032 | 1PL |
| 65563#-AB-4 | NORDIC HELIUM FDG-LLC B-SR-UNSEC 9.799% 02/03/32 | | 09/03/2020 | Redemption 100.0000 | | 232,136 | 232,136 | 232,136 | | | | | | | 232,136 | | | | 11,682 | 02/03/2032 | 3PL |
| 655664-AP-5 | NORDSTROM INC SR UNSEC 4.000% 10/15/21 | | 08/18/2020 | WELLS FARGO | | 1,453,625 | 1,450,000 | 1,447,506 | 1,449,481 | | 180 | | 180 | | 1,449,661 | | 3,964 | 3,964 | 49,139 | 10/15/2021 | 2FE |
| 66881@-AA-1 | NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30 | | 09/15/2020 | Redemption 100.0000 | | 484,226 | 484,226 | 484,226 | 484,226 | | | | | | 484,226 | | | | 15,920 | 10/15/2030 | 2 |

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 80585#-AA-9 | SBLUE ISLAND IL REALTY LLC-ALL SR-SEC 7.170% 04/01/25 | | 09/10/2020 | Redemption 100.0000 | | 27,877 | 27,877 | 27,877 | 27,877 | | | | | | 27,877 | | | | 1,333 | 04/10/2023 | 1. |
| 80874Y-AW-0 | SCIENTIFIC GAMES INTERNA SR SEC 5.000% 10/15/25 | | 08/25/2020 | CREDIT SUISSE SECURITIES US LL | | 3,143,250 | 3,175,000 | 3,175,000 | 3,175,000 | | | | | | 3,175,000 | | (31,750) | (31,750) | 137,583 | 10/15/2025 | 4FE |
| 813098-AA-8 | SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29 | | 09/10/2020 | Redemption 100.0000 | | 189,738 | 189,738 | 196,483 | 192,606 | | (2,869) | | (2,869) | | 189,738 | | | | 7,393 | 07/10/2029 | 2. |
| 81375W-BN-5 | SABR 2004-OP2 M1 MEZ FLT STEP IRC 1.123% 08/25/34 | | 09/25/2020 | Paydown | | 73,290 | 73,290 | 63,289 | 66,038 | | 7,251 | | 7,251 | | 73,290 | | | | 940 | 08/25/2034 | 1FM |
| 81375W-EF-9 | SABR 2005-FR2 M2 MEZ FLT STEP 1.123% 03/25/35 | | 09/25/2020 | Paydown | | 200,583 | 200,583 | 156,580 | 195,859 | | 4,724 | | 4,724 | | 200,583 | | | | 2,470 | 03/25/2035 | 1FM |
| 81375W-HJ-8 | CBASS 2006-CB1 AF3 STEP AFC AS 3.196% 01/25/36 | | 09/01/2020 | Paydown | | 145,812 | 145,812 | 107,623 | 113,740 | | 32,072 | | 32,072 | | 145,812 | | | | 3,273 | 01/25/2036 | 1FM |
| 81375W-HK-5 | CBASS 2006-CB1 AF4 STEP AFC NAS 3.196% 01/25/36 | | 09/01/2020 | Paydown | | 38,854 | 38,854 | 29,936 | 31,483 | | 7,372 | | 7,372 | | 38,854 | | | | 872 | 01/25/2036 | 1FM |
| 81519*-AA-2 | SED-GRAY-LLC-WALGREEN SR-SEC 6.450% 06/15/28 | | 09/15/2020 | Redemption 100.0000 | | 52,473 | 52,473 | 52,473 | 52,473 | | | | | | 52,473 | | | | 2,257 | 06/15/2028 | 2. |
| 81744F-DB-0 | SEMT 2004-7 B1 SUB FLT STEP AFC NAS 0.981% 08/20/34 | | 09/20/2020 | Paydown | | 235,629 | 235,629 | 224,142 | 224,622 | | 11,007 | | 11,007 | | 235,629 | | | | 2,585 | 08/20/2034 | 1FM |
| 81744N-AA-8 | SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42 | | 09/01/2020 | Paydown | | 5,320 | 5,320 | 5,435 | 5,423 | | (103) | | (103) | | 5,320 | | | | 88 | 12/25/2042 | 1FM |
| 817565-CB-8 | SERVICE CORP INTL SR UNSEC 5.375% 05/15/24 | | 09/10/2020 | Call 101.7920 | | 21,783,488 | 21,400,000 | 21,419,849 | 21,407,077 | | (1,978) | | (1,978) | | 21,405,100 | | (5,100) | (5,100) | 1,326,054 | 05/15/2024 | 3FE |
| 81743-AA-5 | SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A 3.882% 10/25/49 | | 08/26/2020 | Paydown | | 23,183 | 23,241 | 23,168 | 17,588 | | 145 | | 145 | | 23,240 | | (58) | (58) | 1,105 | 10/25/2049 | 2FE |
| 81783R-AA-1 | SFFIN 2013-1A A SEQ 3.980% 01/25/44 | | 07/25/2020 | Paydown | | 431,708 | 431,708 | 431,708 | 431,708 | | | | | | 431,708 | | | | 12,887 | 01/25/2044 | 1FE |
| 81784R-AA-0 | SFFIN SERIES 2019-1A CLASS A 144A 3.840% 11/01/49 | | 08/01/2020 | Paydown | | 5,020 | 5,020 | 5,020 | 5,020 | | | | | | 5,020 | | | | 145 | 11/01/2049 | 1FE |
| 826525-AC-1 | SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A 3.510% 07/20/37 | | 09/20/2020 | Paydown | | 24,616 | 24,616 | 24,613 | | | 3 | | 3 | | 24,616 | | | | 94 | 07/20/2037 | 2FE |
| 82652K-AB-0 | SRFC 2017-1A B SUB 3.200% 03/20/34 | | 09/20/2020 | Paydown | | 366,759 | 366,759 | 366,667 | 366,711 | | 49 | | 49 | | 366,759 | | | | 7,887 | 03/20/2034 | 2FE |
| 82652W-AB-4 | SIERRA RECEIVABLES FUNDING CO SERIES 16-2A CLASS B 144A 2.780% 07/20/33 | | 09/20/2020 | Paydown | | 77,643 | 77,643 | 77,361 | | | 282 | | 282 | | 77,643 | | | | 367 | 07/20/2033 | 2FE |
| 82652X-AB-2 | SRFC 2016-1A B SUB 3.670% 03/21/33 | | 09/20/2020 | Paydown | | 114,245 | 114,245 | 114,219 | 114,232 | | 13 | | 13 | | 114,245 | | | | 2,794 | 03/21/2033 | 2FE |
| 82652Y-AB-0 | SIERRA RECEIVABLES FUNDING CO SERIES 2016-3A CLASS B 144A 2.630% 10/20/33 | | 09/20/2020 | Paydown | | 47,432 | 47,432 | 47,062 | | | 371 | | 371 | | 47,432 | | | | 209 | 10/20/2033 | 2FE |
| 82653G-AD-4 | SRFC 2018-3A D SUB 5.200% 09/20/35 | | 09/20/2020 | Paydown | | 247,626 | 247,626 | 247,624 | 247,623 | | 3 | | 3 | | 247,626 | | | | 8,619 | 09/20/2035 | 3FE |
| 82817*-AA-9 | SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28 | | 09/05/2020 | Redemption 100.0000 | | 457,898 | 457,898 | 457,898 | 457,898 | | | | | | 457,898 | | | | 11,634 | 12/05/2028 | 1. |
| 82817@-AA-7 | SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28 | | 09/05/2020 | Redemption 100.0000 | | 203,240 | 203,240 | 203,240 | 203,240 | | | | | | 203,240 | | | | 5,272 | 12/05/2028 | 1. |
| 828807-DC-8 | SIMON PROPERTY GROUP LP SR UNSEC 3.375% 06/15/27 | | 08/18/2020 | BARCLAYS BANK PLC | | 5,421,600 | 5,000,000 | 4,969,200 | 4,976,198 | | 1,799 | | 1,799 | | 4,977,997 | | 443,603 | 443,603 | 114,844 | 06/15/2027 | 1FE |
| 82922T-AA-7 | SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36 | | 07/20/2020 | Call 100.0000 | | 905,000 | 905,000 | 898,480 | 899,893 | | 134 | | 134 | | 900,027 | | 4,973 | 4,973 | 27,458 | 01/20/2036 | 1FE |
| 83001@-AA-1 | 65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36 | | 09/10/2020 | Redemption 100.0000 | | 177,332 | 177,332 | 177,332 | 177,332 | | | | | | 177,332 | | | | 5,097 | 12/31/2036 | 1. |
| 83001A-AC-6 | SIX FLAGS ENTERTAINMENT CO.GUARNT 5.500% 04/15/27 | | 07/22/2020 | WELLS FARGO | | 24,073,750 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | (926,250) | (926,250) | 1,065,625 | 04/15/2027 | 4FE |
| 83133#-AA-0 | SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25 | | 09/10/2020 | Redemption 100.0000 | | 33,191 | 33,191 | 33,191 | 33,191 | | | | | | 33,191 | | | | 1,598 | 03/10/2025 | 1. |
| 83379#-AE-5 | SODEXO INC. E-SR 4.340% 03/04/29 | | 08/14/2020 | Call 126.4802 | | 31,620,056 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 7,644,778 | 03/04/2029 | 1. |
| 83416N-AA-1 | SOCTY 2016-A A SEQ 4.800% 09/20/48 | | 09/20/2020 | Paydown | | 589,435 | 589,435 | 583,587 | 222,624 | | 5,806 | | 5,806 | | 589,435 | | | | 19,757 | 09/20/2048 | 2FE |
| 83417B-AA-6 | SOCTY 2013-1 A SEQ 4.800% 11/20/38 | | 09/20/2020 | Paydown | | 408,229 | 408,229 | 420,316 | 420,744 | | (9,104) | 3,411 | (12,515) | | 408,229 | | | | 13,068 | 11/20/2038 | 2FE |
| 83417E-AA-0 | SOCTY 2014-1 A SEQ 4.590% 04/20/44 | | 09/20/2020 | Paydown | | 269,973 | 269,973 | 275,169 | 273,574 | | (1,453) | 2,148 | (3,601) | | 269,973 | | | | 8,312 | 04/20/2044 | 2FE |
| 83417F-AA-7 | SOCTY 2014-2 A SEQ 4.020% 07/20/44 | | 07/20/2020 | Paydown | | 911,927 | 911,927 | 911,339 | 909,524 | | 2,631 | 228 | 2,403 | | 911,927 | | | | 36,659 | 07/20/2044 | 2FE |
| 83546D-AF-5 | SONIC 2018-1A A2 SEQ 4.026% 02/20/48 | | 09/20/2020 | Paydown | | 33,750 | 33,750 | 33,628 | 33,647 | | 103 | | 103 | | 33,750 | | | | 906 | 02/20/2048 | 2FE |
| 83546D-AG-3 | SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50 | | 09/20/2020 | Paydown | | 9,688 | 9,688 | 9,688 | | | | | | | 9,688 | | | | 215 | 01/20/2050 | 2FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 83546D-AJ-7 | SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A 4.336% 01/20/50 | | 09/20/2020 | Paydown | | 27,500 | 27,500 | 27,500 | | | | | | | 27,500 | | | | 689 | 01/20/2050 | 2FE |
| 84055*-AE-8 | SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC 4.160% 08/15/48 | | 08/15/2020 | Redemption 100.0000 | | 250,000 | 250,000 | 250,000 | 250,000 | | | | | | 250,000 | | | | 10,400 | 08/15/2048 | 1 |
| 841215-AA-4 | SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC 3.846% 08/15/33 | | 08/15/2020 | Redemption 100.0000 | | 905,066 | 905,066 | 905,066 | 905,066 | | | | | | 905,066 | | | | 34,809 | 08/15/2033 | 1FE |
| 843590-BL-3 | SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27 | | 09/01/2020 | Paydown | | 8,518 | 8,518 | 8,518 | 8,518 | | | | | | 8,518 | | | | 573 | 05/25/2027 | 1FM |
| 84474Y-AA-4 | SW AIRLINES 07-1 TRUST PT CERTS 6.150% 08/01/22 | | 08/01/2020 | Paydown | | 314,109 | 314,109 | 314,109 | 314,109 | | | | | | 314,109 | | | | 19,318 | 08/01/2022 | 1FE |
| 844895-AT-9 | SOUTHWEST GAS CORP SR UNSEC 4.450% 12/01/20 | | 09/01/2020 | Redemption 100.0000 | | 15,800,000 | 15,800,000 | 15,771,244 | 15,796,784 | | 3,216 | | 3,216 | | 15,800,000 | | | | 527,325 | 12/01/2020 | 1FE |
| 84604C-AE-7 | SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30 | | 07/01/2020 | Paydown | | 6,924 | 6,924 | 3,659 | 3,914 | | 3,010 | | 3,010 | | 6,924 | | | | 311 | 12/25/2030 | 5FM |
| 84860*-AB-9 | SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33 | | 09/30/2020 | Redemption 100.0000 | | 125,826 | 125,826 | 125,826 | 125,826 | | | | | | 125,826 | | | | 3,633 | 03/31/2033 | 2PL |
| 848609-AA-1 | SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33 | | 09/30/2020 | Redemption 100.0000 | | 81,232 | 81,232 | 81,354 | 81,319 | | (87) | | (87) | | 81,232 | | | | 3,229 | 03/29/2033 | 2PL |
| 84862#-AA-5 | SPLANO TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25 | | 09/10/2020 | Redemption 100.0000 | | 35,081 | 35,081 | 35,081 | 35,081 | | | | | | 35,081 | | | | 1,668 | 02/10/2025 | 1 |
| 85136#-AA-2 | SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22 | | 09/15/2020 | Redemption 100.0000 | | 61,138 | 61,138 | 61,138 | 61,138 | | | | | | 61,138 | | | | 1,631 | 06/15/2022 | 1 |
| 85236#-AA-1 | SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31 | | 07/30/2020 | Redemption 100.0000 | | 637,836 | 637,836 | 637,836 | 637,836 | | | | | | 637,836 | | | | 23,680 | 04/30/2031 | 1PL |
| 855541-AD-0 | STARM 2007-S1 4A1 CSTR SSNR AS 3.578% 01/25/37 | | 09/01/2020 | Paydown | | 574,929 | 717,770 | 646,398 | 662,944 | | 44,174 | | 44,174 | | 707,118 | | (132,189) | (132,189) | 18,839 | 01/25/2037 | 1FM |
| 858119-AZ-3 | STEEL DYNAMICS INC CO.GUARNT 5.250% 04/15/23 | | 07/05/2020 | Call 100.8750 | | 17,501,813 | 17,350,000 | 17,494,181 | 17,378,919 | | (11,221) | | (11,221) | | 17,367,698 | | (17,698) | (17,698) | 809,667 | 04/15/2023 | 2FE |
| 858271-A*-0 | STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47 | | 09/30/2020 | Redemption 100.0000 | | 751,309 | 751,309 | 751,309 | 751,309 | | | | | | 751,309 | | | | 21,525 | 06/30/2047 | 2PL |
| 85939#-AA-1 | STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25 | | 09/15/2020 | Redemption 100.0000 | | 33,826 | 33,826 | 33,826 | 33,826 | | | | | | 33,826 | | | | 1,277 | 09/15/2025 | 1 |
| 85951@-AA-6 | STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25 | | 09/10/2020 | Redemption 100.0000 | | 35,389 | 35,389 | 35,389 | 35,389 | | | | | | 35,389 | | | | 1,704 | 07/10/2025 | 1 |
| 86212X-AA-8 | STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49 | | 09/20/2020 | Paydown | | 36,020 | 36,020 | 36,008 | 36,009 | | 11 | | 11 | | 36,020 | | | | 677 | 11/20/2049 | 1FE |
| 863579-DQ-8 | SARM 2004-17 A1 CSTR AS 1.842% 11/25/34 | | 09/01/2020 | Paydown | | 36,527 | 36,527 | 32,554 | 32,827 | | 3,700 | | 3,700 | | 36,527 | | | | 544 | 11/25/2034 | 1FM |
| 863579-Q4-3 | SARM 2006-1 6A1 CSTR PT SSNR AS 3.426% 02/25/36 | | 09/01/2020 | Paydown | | 152,948 | 152,948 | 76,341 | 54,903 | | 98,044 | | 98,044 | | 152,948 | | | | 3,724 | 02/25/2036 | 1FM |
| 86358E-GW-0 | SAIL 2004-2 A4 FLT STEP 0.853% 03/25/34 | | 09/25/2020 | Paydown | | 216,189 | 216,189 | 198,090 | 204,748 | | 11,441 | | 11,441 | | 216,189 | | | | 2,432 | 03/25/2034 | 1FM |
| 86358E-JF-4 | SAIL 2004-5 M2 MEZ FLT STEP 0.973% 05/25/34 | | 09/25/2020 | Paydown | | 99,301 | 99,301 | 83,909 | 99,301 | | | | | | 99,301 | | | | 1,374 | 05/25/2034 | 1FM |
| 86358E-PQ-3 | SAIL 2004-11 M1 MEZ FLT STEP IRC 1.078% 01/25/35 | | 09/25/2020 | Paydown | | 419,852 | 419,852 | 362,451 | 393,677 | | 26,175 | | 26,175 | | 419,852 | | | | 5,145 | 01/25/2035 | 1FM |
| 86358H-NF-2 | SAMI 2002-3 CC CPT 9.211% 07/28/28 | | 09/01/2020 | Paydown | | 27 | 27 | | 27 | | | | 27 | | 27 | | | | 1 | 07/28/2028 | 1FM |
| 86358R-XZ-5 | SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32 | | 09/01/2020 | Paydown | | 11,687 | 11,687 | 10,928 | 11,024 | | 663 | | 663 | | 11,687 | | | | 270 | 02/25/2032 | 5FE |
| 86359B-2E-0 | SASC 2005-2XS 1A4 STEP AFC AS 5.860% 02/25/35 | | 09/01/2020 | Paydown | | 882,070 | 882,070 | 881,656 | 882,070 | | | | | | 882,070 | | | | 28,288 | 02/25/2035 | 1FM |
| 86359B-2H-3 | SASC 2005-2XS 2A1 XRESET FTV FLT DL 0.674% 02/25/35 | | 09/01/2020 | Paydown | | 5,626 | 5,626 | 5,626 | 5,626 | | | | | | 5,626 | | | | 52 | 02/25/2035 | 1FM |
| 86359B-4V-0 | SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35 | | 09/01/2020 | Paydown | | 422,531 | 422,531 | 382,073 | 395,956 | | 26,575 | | 26,575 | | 422,531 | | | | 13,831 | 03/25/2035 | 1FM |
| 86359B-5H-0 | SASC 2005-4XS 3A5 STEP AFC AS 5.340% 03/25/35 | | 09/01/2020 | Paydown | | 791,940 | 791,940 | 791,445 | 790,380 | | 1,560 | | 1,560 | | 791,940 | | | | 26,008 | 03/25/2035 | 1FM |
| 86359B-7H-8 | SASC 2005-7XS 1A3 STEP AFC AS 5.540% 04/25/35 | | 09/01/2020 | Paydown | | 1,283,528 | 1,283,528 | 1,283,328 | 1,280,703 | | 2,825 | | 2,825 | | 1,283,528 | | | | 44,245 | 04/25/2035 | 1FM |
| 86359D-EM-5 | SASC 2005-9XS 1A3A STEP AFC AS 5.750% 06/25/35 | | 09/01/2020 | Paydown | | 194,847 | 194,847 | 194,786 | 194,364 | | 484 | | 484 | | 194,847 | | | | 7,076 | 06/25/2035 | 1FM |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation and Administrative Symbol |
| 86359D-MX-2 | LXS 2005-2 2A3A STEP AFC AS 5.290% 08/25/35 | | 09/01/2020 | Paydown | | 212,698 | 212,698 | 185,042 | 201,124 | | 11,574 | | 11,574 | | 212,698 | | | | 6,795 | 08/25/2035 | 1FM |
| 86359L-GN-3 | SAMI 2004-AR8 M MEZ FLT STEP AFC 0.831% 05/19/35 | | 09/21/2020 | Paydown | | 90,066 | 90,066 | 79,033 | 80,111 | | 9,955 | | 9,955 | | 90,066 | | | | 914 | 05/19/2035 | 1FM |
| 86364M-AD-2 | SAMI 2007-AR4 A4A FLT STEP SSNR AS 0.328% 09/25/47 | | 09/25/2020 | Paydown | | 167,474 | 167,474 | 134,398 | 137,675 | | 29,799 | | 29,799 | | 167,474 | | | | 1,254 | 09/25/2047 | 1FM |
| 86657#-AA-9 | SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39 | | 09/20/2020 | Redemption 100.0000 | | 73,976 | 73,976 | 73,976 | 73,976 | | | | | | 73,976 | | | | 1,958 | 03/20/2039 | 1 |
| 86657#-AB-7 | SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36 | | 09/20/2020 | Redemption 100.0000 | | 101,463 | 101,463 | 101,463 | 101,463 | | | | | | 101,463 | | | | 2,599 | 09/20/2036 | 1 |
| 86772F-AA-9 | SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55 | | 07/30/2020 | Paydown | | 42,425 | 42,425 | 42,404 | 42,404 | | 21 | | 21 | | 42,425 | | | | 1,157 | 01/30/2055 | 1FE |
| 87222P-AE-3 | TBW 2006-6 A4 STEP AFC IRC AS 5.920% 01/25/37 | | 09/01/2020 | Paydown | | 293,532 | 293,532 | 83,561 | 72,799 | | 220,733 | | 220,733 | | 293,532 | | | | 9,001 | 01/25/2037 | 1FM |
| 87264A-AJ-4 | T-MOBILE USA INC CO.GUARNT 6.500% 01/15/24 | | 07/04/2020 | Call 102.1670 | | 6,794,106 | 6,650,000 | 6,650,000 | 6,650,000 | | | | | | 6,650,000 | | | | 563,148 | 01/15/2024 | 3FE |
| 87264A-AN-5 | T-MOBILE USA INC CO.GUARNT 6.375% 03/01/25 | | 09/01/2020 | Call 102.1250 | | 15,191,094 | 14,875,000 | 14,895,000 | 14,883,601 | | (2,016) | | (2,016) | | 14,881,584 | | (6,584) | (6,584) | 1,264,375 | 03/01/2025 | 3FE |
| 87342R-AB-0 | BELL 2016-1A A2II SEQ 4.377% 05/25/46 | | 08/25/2020 | Paydown | | 91,250 | 91,250 | 91,250 | 91,250 | | | | | | 91,250 | | | | 2,996 | 05/25/2046 | 2FE |
| 87342R-AD-6 | BELL 2018-1A A2I SEQ 4.318% 11/25/48 | | 08/25/2020 | Paydown | | 72,750 | 72,750 | 72,750 | 72,750 | | | | | | 72,750 | | | | 2,356 | 11/25/2048 | 2FE |
| 87342R-AE-4 | BELL 2018-1A A2II SEQ 4.940% 11/25/48 | | 08/25/2020 | Paydown | | 122,500 | 122,500 | 122,500 | 122,500 | | | | | | 122,500 | | | | 4,539 | 11/25/2048 | 2FE |
| 87677Q-AA-9 | TXEZ 2016-1A A SEQ 3.131% 06/15/28 | | 09/15/2020 | Paydown | | 560,871 | 560,871 | 560,865 | 560,867 | | 4 | | 4 | | 560,871 | | | | 11,915 | 06/15/2028 | 1FE |
| 87677Q-AB-7 | TXEZ 2016-1A B SUB 4.575% 06/15/28 | | 09/15/2020 | Paydown | | 288,360 | 288,360 | 287,472 | 287,793 | | 566 | | 566 | | 288,360 | | | | 8,843 | 06/15/2028 | 1FE |
| 878091-AN-7 | TIAA 2001-C1A X IO CSTR NTL 8.978% 06/17/33 | | 08/01/2020 | Paydown | | | | 10,952 | 2,422 | | (76) | | (76) | | 2,347 | | (2,347) | (2,347) | 13,967 | 06/17/2033 | 6* |
| 88017#-AA-0 | TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25 | | 09/30/2020 | Redemption 100.0000 | | 79,557 | 79,557 | 79,557 | 79,557 | | | | | | 79,557 | | | | 2,918 | 06/30/2025 | 2PL |
| 88104#-AA-4 | TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40 | | 09/30/2020 | Redemption 100.0000 | | 361,555 | 361,555 | 361,555 | 361,555 | | | | | | 361,555 | | | | 12,447 | 08/31/2040 | 2PL |
| 88104@-AA-6 | TERRAFORM FALCON 1-LLC 4.640% 12/31/32 | | 09/30/2020 | Redemption 100.0000 | | 1,200,145 | 1,200,145 | 1,200,145 | 1,200,145 | | | | | | 1,200,145 | | | | 41,765 | 12/31/2032 | 3PL |
| 88105*-AA-7 | TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 09/30/32 | | 09/30/2020 | Redemption 100.0000 | | 1,401,025 | 1,401,025 | 1,401,025 | 1,401,025 | | | | | | 1,401,025 | | | | 33,520 | 09/30/2032 | 2PL |
| 881561-2F-0 | TMTS 2006-5 1A2B FLT STEP IRC 0.358% 07/25/37 | | 09/25/2020 | Paydown | | 115,056 | 115,056 | 99,928 | 107,549 | | 7,507 | | 7,507 | | 115,056 | | | | 835 | 07/25/2037 | 1FM |
| 88159T-AA-8 | TES 2017-2A A SEQ 4.120% 02/20/48 | | 08/20/2020 | Paydown | | 881,722 | 881,722 | 881,664 | 713,668 | | 168,054 | | 168,054 | | 881,722 | | | | 54,490 | 02/20/2048 | 1FE |
| 885220-EE-9 | TMST 2003-5 4A CSTR PT AS 2.534% 10/25/43 | | 09/01/2020 | Paydown | | 20,305 | 20,305 | 20,169 | 20,172 | | 133 | | 133 | | 20,305 | | | | 526 | 10/25/2043 | 1FM |
| 88522E-AC-7 | TMST 2007-1 A2B MR FLT CMPLX AFC IR 1.672% 03/25/37 | | 09/25/2020 | Paydown | | 689,305 | 696,006 | 539,629 | 500,020 | | 193,977 | | 193,977 | | 693,997 | | (4,692) | (4,692) | 9,991 | 03/25/2037 | 1FM |
| 88576V-AA-8 | HENDR 2008-3A A1 SEQ 8.000% 06/15/45 | | 09/15/2020 | Paydown | | 18,997 | 18,997 | 24,909 | 24,073 | | (5,076) | | (5,076) | | 18,997 | | | | 999 | 06/15/2045 | 1FE |
| 88576X-AA-4 | HENDR 2010-1A A SEQ 5.560% 07/15/59 | | 09/15/2020 | Paydown | | 44,451 | 44,451 | 51,491 | 50,908 | | (6,457) | | (6,457) | | 44,451 | | | | 1,648 | 07/15/2059 | 1FE |
| 886314-AE-3 | TIAA CHURCHILL MIDDLE MARKET C CLO II SUB NOTES-UNSEC 13.553% 01/24/30 | | 07/24/2020 | Capital Distribution | | 511,640 | | 511,640 | 511,640 | | | | | | 511,640 | | | | | 12/14/2037 | 6* |
| 89054X-AD-7 | TOPAZ SOLAR FARMS LLC SERIES 144A 4.875% 09/30/39 | | 07/07/2020 | BARCLAYS BANK PLC | | 5,904,740 | 5,331,594 | 5,331,594 | | | | | | | 5,331,594 | | 573,146 | 573,146 | 71,477 | 09/30/2039 | 4FE |
| 89147L-E*-7 | TORTOISE ENERGY INFRAST CORP O-SR-UNSEC 3.780% 09/27/20 | | 09/27/2020 | Maturity | | 1,936,000 | 1,936,000 | 1,936,000 | 1,936,000 | | | | | | 1,936,000 | | | | 72,164 | 09/27/2020 | 1FE |
| 89655@-AA-7 | TRINITY PT 2 LTD-WALMART SR-SEC 7.090% 07/15/20 | | 07/15/2020 | Redemption 100.0000 | | 70,756 | 70,756 | 70,756 | 70,756 | | | | | | 70,756 | | | | 2,926 | 07/15/2020 | 2 |
| 89657B-AA-2 | TRL 2019-1A A SEQ 3.820% 04/17/49 | | 09/17/2020 | Paydown | | 236,834 | 236,834 | 236,716 | 236,725 | | 109 | | 109 | | 236,834 | | | | 6,379 | 04/17/2049 | 1FE |
| 89679H-AA-3 | TCF 2017-1A A SEQ 3.520% 06/20/42 | | 09/20/2020 | Paydown | | 7,023,950 | 7,023,950 | 7,022,668 | 7,022,822 | | 1,129 | | 1,129 | | 7,023,950 | | | | 184,696 | 06/20/2042 | 1FE |
| 89679H-AE-5 | TCF 2017-2A A SEQ 3.620% 08/20/42 | | 09/20/2020 | Paydown | | 11,044,605 | 11,044,605 | 11,043,327 | 11,043,442 | | 1,162 | | 1,162 | | 11,044,605 | | | | 298,763 | 08/20/2042 | 1FE |
| 89679H-AJ-4 | TCF 2018-1A A SEQ 3.950% 03/20/43 | | 09/20/2020 | Paydown | | 11,625,000 | 11,625,000 | 11,622,796 | 11,622,916 | | 2,084 | | 2,084 | | 11,625,000 | | | | 343,156 | 03/20/2043 | 1FE |
| 90184*-AA-7 | 209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47 | | 09/15/2020 | Redemption 100.0000 | | 220,411 | 220,411 | 220,411 | 220,411 | | | | | | 220,411 | | | | 5,732 | 07/15/2047 | 1 |
| 901857-AB-8 | 2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29 | | 09/15/2020 | Redemption 100.0000 | | 924,394 | 924,394 | 924,394 | 924,394 | | | | | | 924,394 | | | | 77,815 | 09/15/2029 | 1 |

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 95058X-AC-2 | WEN 2015-1A A23 SEQ 4.497% 06/15/45 | | 09/15/2020 | Paydown | | 87,500 | 87,500 | 83,549 | 84,229 | | 3,271 | | 3,271 | | 87,500 | | | | 2,951 | 06/15/2045 | 2FE |
| 95058X-AE-8 | WEN 2018-1A A2II SEQ 3.884% 03/15/48 | | 09/15/2020 | Paydown | | 77,500 | 77,500 | 77,487 | 77,488 | | 12 | | 12 | | 77,500 | | | | 2,258 | 03/15/2048 | 2FE |
| 95058X-AH-1 | WEN 2019-1A A2II SEQ 4.080% 06/15/49 | | 09/15/2020 | Paydown | | 85,000 | 85,000 | 85,000 | 85,000 | | | | | | 85,000 | | | | 2,601 | 06/15/2049 | 2FE |
| 96033D-AA-8 | WESTR 2017-1A A SEQ 3.050% 12/20/30 | | 09/01/2020 | Paydown | | 338,158 | 338,158 | 337,748 | 337,697 | | 461 | | 461 | | 338,158 | | | | 6,868 | 12/20/2030 | 1FE |
| 96033D-AB-6 | WESTR 2017-1A B SUB 4.050% 12/20/30 | | 09/01/2020 | Paydown | | 253,618 | 253,618 | 253,242 | 253,180 | | 439 | | 439 | | 253,618 | | | | 6,839 | 12/20/2030 | 1FE |
| 96121#-AD-0 | WESTPAC REALTY FUND II-LLC SR-SEC 7.490% 12/05/20 | | 09/05/2020 | Redemption 99.9884 | | 171,194 | 171,214 | 171,214 | 171,214 | | (20) | | (20) | | 171,194 | | | | 8,554 | 12/05/2020 | 1 |
| 96121#-AE-8 | WESTPAC REALTY FUND II-LLC SR-SEC 8.140% 12/05/20 | | 09/05/2020 | Redemption 99.9898 | | 225,774 | 225,797 | 225,797 | 209,122 | | 16,652 | | 16,652 | | 225,774 | | | | 12,260 | 12/05/2020 | 1 |
| 96121#-AF-5 | WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21 | | 09/05/2020 | Redemption 100.0000 | | 171,736 | 171,736 | 171,736 | 164,075 | | 7,660 | | 7,660 | | 171,736 | | | | 8,901 | 08/05/2021 | 1 |
| 96228#-AA-8 | TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47 | | 09/15/2020 | Redemption 100.0000 | | 51,520 | 51,520 | 51,520 | 51,520 | | | | | | 51,520 | | | | 1,615 | 05/15/2047 | 1PL |
| 96928*-BS-5 | WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29 | | 09/15/2020 | Redemption 100.0000 | | 46,487 | 46,487 | 46,487 | 46,487 | | | | | | 46,487 | | | | 1,987 | 07/15/2029 | 2 |
| 96928*-BT-3 | WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32 | | 09/15/2020 | Redemption 100.0000 | | 31,656 | 31,656 | 31,656 | 31,656 | | | | | | 31,656 | | | | 1,413 | 12/15/2032 | 2 |
| 96928*-BU-0 | WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30 | | 09/15/2020 | Redemption 100.0000 | | 49,194 | 49,194 | 49,194 | 49,194 | | | | | | 49,194 | | | | 2,152 | 12/15/2030 | 2 |
| 96928*-CE-5 | WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34 | | 09/15/2020 | Redemption 100.0000 | | 30,666 | 30,666 | 30,666 | 30,666 | | | | | | 30,666 | | | | 1,374 | 07/15/2034 | 2 |
| 96928*-CT-2 | HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35 | | 09/15/2020 | Redemption 100.0000 | | 258,899 | 258,899 | 258,899 | 258,899 | | | | | | 258,899 | | | | 11,414 | 01/15/2035 | 2 |
| 96928*-CW-5 | BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37 | | 09/15/2020 | Redemption 100.0000 | | 175,873 | 175,873 | 177,597 | 177,077 | | (1,204) | | (1,204) | | 175,873 | | | | 7,742 | 06/15/2037 | 1 |
| 96928*-FB-8 | WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30 | | 09/15/2020 | Redemption 100.0000 | | 260,839 | 260,839 | 262,567 | 261,913 | | (1,075) | | (1,075) | | 260,839 | | | | 6,784 | 07/15/2030 | 2 |
| 96928*-FC-6 | WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27 | | 09/15/2020 | | | 674,796 | 674,796 | 681,536 | 678,712 | | (3,916) | | (3,916) | | 674,796 | | | | 17,775 | 09/15/2027 | 2 |
| 96950F-AG-9 | WILLIAMS COMPANIES INC SR UNSEC 4.125% 11/15/20 | | 08/15/2020 | Call 100.0000 | | 15,000,000 | 15,000,000 | 14,998,650 | 14,999,871 | | 92 | | 92 | | 14,999,963 | | 37 | 37 | 464,063 | 11/15/2020 | 2FE |
| 97181#-HF-3 | WILMINGTON TR CO-SOO LINE RR SR-SEC 7.490% 01/15/21 | | 07/15/2020 | Redemption 100.0000 | | 6,458,549 | 6,458,549 | 6,458,549 | 6,458,549 | | | | | | 6,458,549 | | | | 483,745 | 01/15/2021 | 1 |
| 97314@-AA-3 | WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34 | | 09/30/2020 | Redemption 100.0000 | | 194,444 | 194,444 | 194,444 | 194,444 | | | | | | 194,444 | | | | 5,352 | 12/18/2034 | 1FE |
| 97806*-AG-7 | WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45 | | 09/10/2020 | Redemption 100.0000 | | 333,332 | 333,332 | 333,332 | 333,332 | | | | | | 333,332 | | | | 12,767 | 09/10/2045 | 1 |
| 98162C-AD-3 | WORLD OMNI AUTOMOBILE LEASE SERIES 2018-B CLASS A3 3.190% 12/15/21 | | 07/10/2020 | THE TORONTO-DOMINION BANK | | 6,081,113 | 6,000,000 | 5,908,125 | | | 37,283 | | 37,283 | | 5,945,408 | | 135,705 | 135,705 | 61,319 | 12/15/2021 | 1FE |
| 98931Y-AC-7 | ZEKELMAN INDUSTRIES INC 01/17/27 | | 09/30/2020 | Redemption 100.0000 | | 12,075 | 12,075 | 11,740 | | | 335 | | 335 | | 12,075 | | | | 149 | 01/17/2027 | 3FE |
| 98984*-AA-2 | ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37 | | 09/15/2020 | Redemption 100.0000 | | 213,591 | 213,591 | 214,659 | 214,413 | | (822) | | (822) | | 213,591 | | | | 7,005 | 11/15/2037 | 1 |
| G9523#-AF-5 | WEIR GROUP PLC-THE B-SR 4.270% 02/16/22 | | 07/24/2020 | SEAPORT GROUP | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 447,164 | 02/16/2022 | 3 |
| 109286-AA-2 | BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/24 | | 09/30/2020 | Redemption 100.0000 | | 2,021,105 | 2,021,105 | 1,712,199 | 2,086,864 | | | | | (374,665) | 2,021,105 | 308,906 | | 308,906 | 102,896 | 03/30/2024 | 2 |
| 218493-AA-2 | CORDELIO AMALCO LP I A-SR-UNSEC 4.087% 09/30/34 | | 09/30/2020 | Redemption 100.0000 | | 565,081 | 565,081 | 565,187 | 583,467 | | | | | (18,280) | 565,081 | (105) | | (105) | 22,629 | 09/30/2034 | 2FE |
| 218493-AB-0 | CORDELIO AMALCO LP I B-SR-UNSEC 4.087% 06/30/34 | | 07/07/2020 | Redemption 100.0000 | | 202 | 202 | 207 | 59,513 | | 15,071 | | 15,071 | (74,377) | 202 | (4) | | (4) | 29,364 | 06/30/2034 | 2FE |
| 386435-AB-7 | GRAND RENEWABLE SOLAR LP 3.926% 01/31/35 | | 07/31/2020 | Redemption 100.0000 | | 755,159 | 755,159 | 798,524 | 758,490 | | 23,715 | | 23,715 | 16,319 | 755,159 | (43,366) | | (43,366) | 30,067 | 01/31/2035 | 2FE |
| C0445#-AM-8 | ARC RESOURCES LTD H-SR-UNSEC 3.810% 08/23/24 | A | 08/23/2020 | Redemption 100.0000 | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 304,800 | 08/23/2024 | 2 |
| C1466#-AA-6 | CPR LEASING LTD. SR-SEC 5.410% 03/03/24 | A | 09/03/2020 | | | 226,882 | 226,882 | 226,882 | 226,882 | | | | | | 226,882 | | | | 12,274 | 03/03/2024 | 1 |
| 00652M-AF-9 | ADANI PORTS AND SPECIAL SR UNSEC 3.375% 07/24/24 | D | 07/29/2020 | BARCLAYS BANK PLC | | 12,703,125 | 12,500,000 | 12,491,500 | 12,492,189 | | 930 | | 930 | | 12,493,119 | | 210,006 | 210,006 | 428,906 | 07/24/2024 | 2FE |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 00802#-AA-4 | AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750% 03/22/35 | D | 09/22/2020 | Redemption 100.0000 | | 197,131 | 197,131 | 197,131 | 197,131 | | | | | | 197,131 | | | | 11,335 | 03/22/2035 | 3FE |
| 02315Q-AA-6 | AMBAC LSNI LLC SR SEC 6.000% 02/12/23 | D | 07/01/2020 | Redemption 100.0000 | | 8 | 8 | 8 | 8 | | | | | | 8 | | | | | 02/12/2023 | 6* |
| 034863-AG-5 | ANGLO AMERICAN CAPITAL CO.GUARNT 4.125% 09/27/22 | D | 09/14/2020 | TENDER SALE | | 20,574,958 | 19,300,000 | 19,154,864 | 19,254,116 | | 11,381 | | 11,381 | | 19,265,497 | | 1,309,461 | 1,309,461 | 774,010 | 09/27/2022 | 2FE |
| 04363U-AB-2 | PACIFIC NATIONAL FINANCE CO.GUARNT 4.625% 09/23/20 | D | 09/23/2020 | Maturity | | 30,000,000 | 30,000,000 | 29,931,000 | 29,993,871 | | 6,129 | | 6,129 | | 30,000,000 | | | | 1,387,500 | 09/23/2020 | 2FE |
| 059597-AE-4 | BANCO GENERAL SA SR UNSEC 4.125% 08/07/27 | D | 07/29/2020 | JP MORGAN SECURITIES | | 1,788,188 | 1,650,000 | 1,634,540 | 1,637,682 | | 809 | | 809 | | 1,638,491 | | 149,697 | 149,697 | 66,739 | 08/07/2027 | 2FE |
| 12728#-AA-2 | CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC 3.721% 06/10/43 | D | 09/10/2020 | Redemption 100.0000 | | 191,657 | 191,657 | 191,657 | | | | | | | 191,657 | | | | 596 | 06/10/2043 | 2Z |
| 12805P-AE-6 | CAI 2018-1A A SEQ 3.960% 02/25/43 | D | 09/25/2020 | Paydown | | 6,516,667 | 6,516,667 | 6,514,637 | 6,514,851 | | 1,815 | | 1,815 | | 6,516,667 | | | | 192,844 | 02/25/2043 | 1FE |
| 171510-AC-4 | CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB 0.000% 01/23/32 | D | 07/23/2020 | Capital Distribution | | 724,481 | | 724,481 | 724,481 | | | | | | 724,481 | | | | | 01/23/2032 | 6* |
| 225460-AF-4 | CREDIT SUISSE NEW YORK SR UNSEC 4.375% 08/05/20 | D | 08/05/2020 | Maturity | | 30,000,000 | 30,000,000 | 29,961,600 | 29,997,223 | | 2,777 | | 2,777 | | 30,000,000 | | | | 1,312,500 | 08/05/2020 | 1FE |
| 226081-AC-1 | CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36 | D | 07/01/2020 | Paydown | | | (202,741) | | (6,914) | | | (6,914) | 6,914 | | | | | | | 05/27/2036 | 6* |
| 29081Y-AD-8 | EMBRAER OVERSEAS LTD CO.GUARNT 5.696% 09/16/23 | D | 09/21/2020 | TENDER SALE | | 5,354,705 | 5,417,000 | 5,292,289 | 5,361,764 | | 9,821 | | 9,821 | | 5,371,585 | | (16,881) | (16,881) | 314,552 | 09/16/2023 | 3FE |
| 29245J-AE-2 | EMPRESA NACIONAL DE PETR SR UNSEC 5.250% 08/10/20 | D | 08/10/2020 | Maturity | | 6,950,000 | 6,950,000 | 6,897,624 | 6,945,863 | | 4,137 | | 4,137 | | 6,950,000 | | | | 364,875 | 08/10/2020 | 2FE |
| 36320U-AL-4 | GALAXY CLO LTD 2018 27A B2 MEZ CDO-CF-CLO-HY 4.193% 05/16/31 | D | 09/14/2020 | Call 100.0000 | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 520,631 | 05/16/2031 | 1FE |
| 368266-AR-3 | GAZPROM -GAZ CAPITAL SA SR UNSEC 4.950% 07/19/22 | D | 07/23/2020 | Various | | 9,508,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | 508,000 | 508,000 | 453,338 | 07/19/2022 | 2FE |
| 42771R-AA-7 | HERO 2016-1R A1 SEQ 4.500% 09/21/42 | D | 09/21/2020 | Paydown | | 1,220,816 | 1,220,816 | 1,208,704 | 1,209,998 | | 10,818 | | 10,818 | | 1,220,816 | | | | 54,937 | 09/21/2042 | 2FE |
| 45605P-AM-0 | BIND 2016-1A 3 SEQ 5.235% 04/15/26 | D | 08/29/2020 | Paydown | | (603,799) | (603,799) | (603,799) | (603,799) | | | | | | (603,799) | | | | | 04/15/2026 | 2FE |
| 46137N-AB-4 | INVERSIONES LATIN AMERICA POWE 5.350% 03/31/33 | D | 09/30/2020 | Redemption 100.0000 | | 1,111,980 | 1,111,980 | 1,111,980 | 1,111,980 | | | | | | 1,111,980 | | | | 59,491 | 03/31/2033 | 3FE |
| 470170-AB-7 | JAMAICA MERCHANT VOUCHER RECEI SR 5.875% 07/08/22 | D | 07/05/2020 | Redemption 100.0000 | | 891,195 | 891,195 | 891,195 | 891,195 | | | | | | 891,195 | | | | 27,530 | 07/05/2022 | 3FE |
| 470170-AD-3 | NAT COMMERCIAL BK JAMAICA LTD 5.625% 01/08/27 | D | 07/09/2020 | Redemption 100.0000 | | 614,128 | 614,128 | 614,128 | 614,128 | | | | | | 614,128 | | | | 25,909 | 01/08/2027 | 3FE |
| 53566T-AA-9 | LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33 | D | 07/10/2020 | Redemption 100.0000 | | 173,550 | 173,550 | 173,550 | 173,550 | | | | | | 173,550 | | | | 6,166 | 01/10/2033 | 2FE |
| 53566T-AB-7 | LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC 4.737% 04/10/33 | D | 07/10/2020 | Redemption 100.0000 | | 132,994 | 132,994 | 132,994 | 132,994 | | | | | | 132,994 | | | | 4,725 | 01/10/2033 | 2FE |
| 55283L-AA-3 | MAPSL 2019-1A A SEQ 4.458% 03/15/44 | D | 09/15/2020 | Paydown | | 151,504 | 151,504 | 151,502 | 151,502 | | 3 | | 3 | | 151,504 | | | | 4,623 | 03/15/2044 | 1 |
| 56564R-AA-8 | MAPSL 2018-1A A SEQ 4.212% 05/15/43 | D | 09/15/2020 | Paydown | | 175,452 | 175,452 | 175,446 | 175,446 | | 6 | | 6 | | 175,452 | | | | 4,740 | 05/15/2043 | 1 |
| 62947Q-AT-5 | NXP BV/NXP FUNDING LLC CO.GUARNT 4.625% 06/15/22 | D | 09/28/2020 | Call 106.7986 | | 34,175,558 | 32,000,000 | 32,000,000 | 32,000,000 | | | | | | 32,000,000 | | | | 3,339,002 | 06/15/2022 | 2FE |
| 62983P-AB-1 | Redemption 100.0000 NAKILAT INC SECURED 6.267% 12/31/33 | D | 07/03/2020 | | | (8) | (8) | (8) | (3,668) | | 3,660 | | 3,660 | | (8) | | | | 5,412 | 12/31/2033 | 1FE |
| 67575B-AL-3 | OCTAGON INVESTMENT PARTNERS 25 SERIES 2015-1A CLASS AR 144A 1.072% 10/20/26 | D | 07/20/2020 | Paydown | | 1,443,840 | 1,443,840 | 1,393,306 | | | 50,534 | | 50,534 | | 1,443,840 | | | | 16,517 | 10/20/2026 | 1FE |
| 67576G-AC-1 | ODBRCHT OFFSHRE DRLL FIN SR SEC 6.720% 12/01/22 | D | 09/01/2020 | Redemption 100.0000 | | 463,916 | 463,916 | 399,242 | 426,241 | | 37,675 | | 37,675 | | 463,916 | | | | 23,381 | 12/01/2022 | 5FE |
| 67591Y-AG-4 | OCTAGON INVESTMENT PARTNERS 2018 1A A3B MEZ CDO-CF-CLO-HY 4.500% 07/20/30 | D | 09/03/2020 | Call 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 195,625 | 07/20/2030 | 1FE |
| 680617-AB-3 | OLEODUCTO CENTRAL SA SR UNSEC 4.000% 05/07/21 | D | 09/18/2020 | Call 102.3029 | | 9,386,291 | 9,175,000 | 9,150,865 | 9,169,822 | | 2,704 | | 2,704 | | 9,172,526 | | 2,474 | 2,474 | 528,338 | 05/07/2021 | 2FE |
| 71429M-AA-3 | PERRIGO FINANCE UNLIMITE CO.GUARNT 3.500% 03/15/21 | D | 07/04/2020 | Call 101.8330 | | 4,247,454 | 4,171,000 | 4,167,163 | 4,170,022 | | 406 | | 406 | | 4,170,428 | | 572 | 572 | 193,648 | 03/15/2021 | 2FE |
| 71647N-AZ-2 | PETROBRAS GLOBAL FINANCE CO.GUARNT 5.750% 02/01/29 | D | 09/10/2020 | AMHERST SECURITIES GROUP L.P. | | 2,263,000 | 2,000,000 | 1,968,040 | 1,972,236 | | 1,664 | | 1,664 | | 1,973,900 | | 289,100 | 289,100 | 128,736 | 02/01/2029 | 3FE |
| 74951P-DF-2 | RESIF 2004-C B3 SUB FLT 0.906% 09/10/36 | D | 09/10/2020 | Paydown | | 36,957 | 44,586 | 17,629 | 9,524 | | 28,492 | | 28,492 | | 38,015 | | (1,058) | (1,058) | 499 | 09/10/2036 | 1FM |
| 74951P-DG-0 | RESIF 2004-C B4 SUB FLT 1.107% 09/10/36 | D | 09/12/2020 | Paydown | | (242,742) | | | | | (238,288) | | (238,288) | | (238,288) | | (4,455) | (4,455) | 2,046 | 09/10/2036 | 1FM |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| 00LX18-52-6 | ACCUPAC Initial Term Loan 01/16/26 | | 09/30/2020 | Redemption 100.0000 | | 37,500 | 37,500 | 37,125 | | | 375 | | 375 | | 37,500 | | | | 1,857 | 01/16/2026 | 3Z |
| 00130F-AC-3 | FRONTDOOR INC FRONTDOOR INC 08/14/25 | | 09/30/2020 | Redemption 100.0000 | | 19,750 | 19,750 | 19,701 | 19,610 | | 140 | | 140 | | 19,750 | | | | 497 | 08/14/2025 | 3FE |
| 00168N-AA-5 | AMC BUYER LLC Term Loan 11/01/24 | | 09/30/2020 | Redemption 100.0000 | | 44,750 | 44,750 | 44,302 | 44,072 | | 678 | | 678 | | 44,750 | | | | 2,729 | 11/01/2024 | 2PL |
| 00173@-AA-7 | AMC BUYER LLC Delayed Draw Term Loan 11/01/24 | | 07/24/2020 | Redemption 0.0000 | | | | | (48) | | 48 | | 48 | | | | | | 373 | 11/01/2024 | 2PL |
| 00186U-AB-5 | A PLACE FOR MOM-INC. Term Loan 08/10/24 | | 09/30/2020 | Redemption 100.0000 | | 60,016 | 60,016 | 59,763 | 59,840 | | 175 | | 175 | | 60,016 | | | | 1,879 | 08/10/2024 | 3PL |
| 00400Y-AH-4 | ACADEMY LTD ACADEMY LTD 07/01/22 | | 07/01/2020 | Redemption 100.0000 | | 101,211 | 101,211 | 73,294 | 71,583 | | 29,628 | | 29,628 | | 101,211 | | | | 2,821 | 07/01/2022 | 5FE |
| 00488P-AL-9 | ACRISURE LLC Term B 01/31/27 | | 09/30/2020 | Redemption 100.0000 | | 34,093 | 34,093 | 34,023 | | | 69 | | 69 | | 34,093 | | | | 914 | 01/31/2027 | 4FE |
| 00866L-AB-2 | Ahead Data Blue LLC Revolver 11/08/24 | | 08/20/2020 | Redemption 100.0000 | | 4,384,615 | 4,384,615 | 4,340,769 | | | 43,846 | | 43,846 | | 4,384,615 | | | | 133,335 | 11/08/2024 | 3PL |
| 00866L-AC-0 | Ahead Data Blue LLC Intial Term Loan 11/08/24 | | 07/01/2020 | Redemption 100.0000 | | 50,000 | 50,000 | 49,500 | 49,508 | | 492 | | 492 | | 50,000 | | | | 1,756 | 11/08/2024 | 4PL |
| 00887#-AA-2 | AIM ACQUISITION LLC Initial Term Loan 12/02/25 | | 09/30/2020 | Redemption 100.0000 | | 44,286 | 44,286 | 43,843 | 43,838 | | 447 | | 447 | | 44,286 | | | | 2,752 | 12/02/2025 | 3PL |
| 00887#-AB-0 | AIM ACQUISITION LLC Revolver 12/02/25 | | 07/01/2020 | Redemption 100.0000 | | 2,285,714 | 2,285,714 | 2,285,714 | | | | | | | 2,285,714 | | | | 38,778 | 12/02/2025 | 3PL |
| 01642P-AW-6 | ALIXPARTNERS LLP ALIXPARTNERS LLP 04/04/24 | | 09/30/2020 | Redemption 100.0000 | | 52,614 | 52,614 | 52,734 | 52,689 | | (75) | | (75) | | 52,614 | | | | 1,327 | 04/04/2024 | 4FE |
| 01957T-AC-1 | ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/12/26 | | 09/30/2020 | Redemption 100.0000 | | 63,625 | 63,625 | 63,046 | 57,345 | | 548 | | 548 | | 63,625 | | | | 2,409 | 07/12/2026 | 4FE |
| 02079#-AB-4 | ALPHA PACKAGING HLDGS INC Additional Delayed Draw Term L 11/12/21 | | 07/01/2020 | Redemption 100.0000 | | 12,375 | 12,375 | 12,375 | | | | | | | 12,375 | | | | 309 | 11/12/2021 | 3Z |
| 02152#-AA-6 | Alternative Logistics Technolo Initial Term Loan 02/24/26 | | 09/18/2020 | Redemption 0.0000 | | | | | | | 648 | | 648 | | | | | | 813 | 02/24/2026 | 4Z |
| 02376C-AX-3 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21 | | 09/01/2020 | MORGAN STANLEY & CO. INC. | | 7,670,561 | 10,938,301 | 10,933,160 | 10,934,754 | | 1,279 | | 1,279 | | 10,936,033 | | (3,265,472) | (3,265,472) | 216,065 | 10/10/2021 | 3FE |
| 02474R-AH-6 | ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27 | | 09/30/2020 | Redemption 100.0000 | | 78,688 | 78,688 | 78,294 | 78,299 | | 389 | | 389 | | 78,688 | | | | 1,668 | 01/15/2027 | 4FE |
| 03217F-AH-2 | AMSPEC SERVICES INC Revolver 07/02/24 | | 08/21/2020 | Redemption 100.0000 | | 781,538 | 781,538 | 781,538 | 158,046 | | | | | | 781,538 | | | | 13,086 | 07/02/2024 | 4PL |
| 03217F-AJ-8 | AMSPEC SERVICES INC Term Loan 07/02/24 | | 08/17/2020 | Antares Capital LP | | 1,956,524 | 2,000,000 | 1,984,524 | 1,987,338 | | 1,669 | | 1,669 | | 1,989,007 | | (32,483) | (32,483) | 78,458 | 07/02/2024 | 4PL |
| 03217F-AJ-8 | AMSPEC SERVICES INC Term Loan 07/02/24 | | 07/01/2020 | Redemption 100.0000 | | 60,577 | 60,577 | 60,108 | 60,193 | | 384 | | 384 | | 60,577 | | | | 2,376 | 07/02/2024 | 4PL |
| 03765V-AJ-9 | PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 09/23/26 | | 09/30/2020 | Redemption 100.0000 | | 78,181 | 78,181 | 78,181 | 78,181 | | | | | | 78,181 | | | | 2,943 | 09/23/2026 | 3FE |
| 03939E-AD-1 | ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26 | | 07/01/2020 | Redemption 100.0000 | | 31,291 | 31,291 | 31,153 | 10,351 | | 156 | | 156 | | 31,291 | | | | | 04/01/2026 | 3PL |
| 04041E-AB-8 | ARISE HLDGS INC First Lien Revolver 12/09/25 | | 07/06/2020 | Redemption 100.0000 | | 5,000,000 | 5,000,000 | 4,950,000 | | | 50,000 | | 50,000 | | 5,000,000 | | | | 74,879 | 12/09/2025 | 2PL |
| 04041E-AC-6 | ARISE HLDGS INC First Lien Initial Term Loan 12/09/25 | | 09/30/2020 | Redemption 100.0000 | | 100,000 | 100,000 | 99,000 | 98,994 | | 1,006 | | 1,006 | | 100,000 | | | | 3,848 | 12/09/2025 | 2PL |
| 040448-A*-3 | NASCO HEALTHCARE INC Term Loan 06/30/21 | | 09/30/2020 | Redemption 100.0000 | | 38,380 | 38,380 | 38,188 | 38,324 | | 56 | | 56 | | 38,380 | | | | 1,803 | 06/30/2021 | 4PL |
| 04262B-AC-4 | ARNOTT LLC Initial Term Loan 06/15/24 | | 07/01/2020 | Redemption 100.0000 | | 14,071 | 14,071 | 13,931 | 13,972 | | 99 | | 99 | | 14,071 | | | | 488 | 06/15/2024 | 3PL |
| 04575X-AC-8 | ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24 | | 07/01/2020 | Redemption 100.0000 | | 31,118 | 31,118 | 30,807 | 30,911 | | 207 | | 207 | | 31,118 | | | | 1,287 | 05/01/2024 | 3PL |
| 04575X-AD-6 | ASSOCIATED PATHOLOGISTS LLC Term Loan B 05/01/25 | | 07/01/2020 | Redemption 100.0000 | | 13,645 | 13,645 | 13,509 | 13,547 | | 98 | | 98 | | 13,645 | | | | 610 | 05/01/2025 | 3PL |
| 04621H-AN-3 | ASSUREDPARTNERS INC Term B 02/11/27 | | 09/30/2020 | Redemption 100.0000 | | 68,808 | 68,808 | 68,802 | | | 6 | | 6 | | 68,808 | | | | 1,803 | 02/11/2027 | 4FE |

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

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

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| BL3361-16-1 | NIELSEN FINANCE LLC TERM B 06/30/25 | | 07/09/2020 | Redemption 100.0000 | | 4,125 | 4,125 | 4,043 | | | 83 | | 83 | | 4,125 | | | | 15 | 06/30/2025 | 3FE |
| C6901L-AH-0 | RESTAURANT BRANDS 1011778 BC ULC 11/19/26 | | 09/30/2020 | Redemption 100.0000 | | 119,527 | 119,527 | 119,461 | 119,457 | | 71 | | 71 | | 119,527 | | | | 2,307 | 11/19/2026 | 3FE |
| D6000E-AB-8 | MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26 | | 09/30/2020 | Redemption 100.0000 | | 14,573 | 14,573 | 14,518 | 14,519 | | 54 | | 54 | | 14,573 | | | | 414 | 03/01/2026 | 3FE |
| N8232N-AB-3 | NOURYON USA LLC TERM B 10/01/25 | | 09/30/2020 | Redemption 100.0000 | | 101,780 | 101,780 | 100,661 | | | 2,233 | | 2,233 | | 101,780 | | | | 3,830 | 10/01/2025 | 4FE |
| Z00061-23-6 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 09/30/2020 | Redemption 100.0000 | | 9,122 | 9,122 | 9,122 | 9,122 | | | | | | 9,122 | | | | 284 | 06/11/2023 | 4Z |
| Z00066-88-8 | FLIGHT BUYER LLC SR-UNSEC First Lien Initial Revolver 04/08/24 | | 07/01/2020 | Redemption 100.0000 | | 2,891,566 | 2,891,566 | 2,891,566 | | | | | | | 2,891,566 | | | | 45,991 | 04/08/2024 | 4Z |
| Z00067-63-9 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 09/30/2020 | Redemption 100.0000 | | 20,071 | 20,071 | 20,071 | 20,071 | | | | | | 20,071 | | | | 586 | 06/11/2023 | 4Z |
| Z00072-08-4 | UNIFIED PHYSICIAN MGMT LLC 2 11/21/23 | | 09/30/2020 | Redemption 100.0000 | | 20,114 | 20,114 | 19,912 | 19,913 | | 200 | | 200 | | 20,114 | | | | 782 | 11/21/2023 | 3Z |
| 68371Y-AJ-2 | OPEN TEXT CORP OPEN TEXT CORP 05/30/25 | A | 09/30/2020 | Redemption 100.0000 | | 12,500 | 12,500 | 12,531 | 12,525 | | (25) | | (25) | | 12,500 | | | | 239 | 05/30/2025 | 2FE |
| C0449K-AB-7 | ARRAY CANADA INC ARRAY CANADA INC 02/10/23 | A | 09/30/2020 | Redemption 100.0000 | | 128,125 | 128,125 | 68,974 | 127,404 | | 59,208 | 58,487 | 721 | | 128,125 | | | | 6,303 | 02/10/2023 | 5FE |
| C7236#-AA-2 | PET HLDGS ULC SR-UNSEC 07/05/22 | A | 07/01/2020 | Redemption 100.0000 | | 44,878 | 44,878 | 44,304 | 44,543 | | 335 | | 335 | | 44,878 | | | | 2,499 | 07/05/2022 | 2Z |
| C7236#-AB-0 | PET HLDGS ULC SR-UNSEC 07/05/22 | A | 07/02/2020 | Redemption 100.0000 | | 6,648 | 6,648 | 6,606 | 6,621 | | 27 | | 27 | | 6,648 | | | | 370 | 07/05/2022 | 2Z |
| 78466D-BE-3 | SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25 | D | 09/30/2020 | Redemption 100.0000 | | 5,942 | 5,942 | 5,931 | | | 11 | | 11 | | 5,942 | | | | 80 | 04/16/2025 | 3FE |
| BL2272-69-0 | ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24 | D | 09/30/2020 | Redemption 100.0000 | | 24,173 | 24,173 | 24,112 | 24,135 | | 38 | | 38 | | 24,173 | | | | 821 | 01/31/2024 | 4FE |
| BL2756-29-6 | AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 02/21/26 | D | 09/30/2020 | Redemption 100.0000 | | 35,682 | 35,682 | 35,504 | 35,517 | | 166 | | 166 | | 35,682 | | | | 1,232 | 02/21/2026 | 4FE |
| L0001L-AC-3 | VGROUP LTD VGROUP LTD 03/11/24 | D | 08/20/2020 | RBC DAIN RAUSCHER INC. | | 4,370,259 | 4,737,038 | 3,422,510 | 4,741,950 | | (567) | 1,318,873 | (1,319,440) | | 3,422,510 | | 94,741 | 94,741 | 127,271 | 03/11/2024 | 5FE |
| L2968E-AB-8 | ENDO INTERNATIONAL PLC ENDO INTERNATIONAL PLC 04/29/24 | D | 09/30/2020 | Redemption 100.0000 | | 8,313 | 8,313 | 8,271 | 8,285 | | 27 | | 27 | | 8,313 | | | | 338 | 04/29/2024 | 4FE |
| L8030P-AF-5 | SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25 | D | 09/30/2020 | Redemption 100.0000 | | 7,212 | 7,212 | 7,203 | 6,759 | | 454 | | 454 | | 7,212 | | | | 138 | 04/25/2025 | 4FE |
| L9339L-AG-8 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24 | D | 09/30/2020 | Redemption 100.0000 | | 17,911 | 17,911 | 17,737 | 17,762 | | 149 | | 149 | | 17,911 | | | | 380 | 09/09/2024 | 3FE |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 206,737,834 | 210,957,479 | 208,302,518 | 127,397,327 | | 782,662 | 1,377,618 | (594,956) | | 209,330,878 | | (3,446,053) | (3,446,053) | 7,012,273 | XXX | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 6,655,233,325 | 6,330,288,977 | 6,261,882,239 | 4,906,495,408 | 1,616 | 29,441,747 | 49,947,574 | (20,504,211) | 3,340,502 | 6,295,127,978 | (349,973) | 292,531,918 | 292,181,945 | 258,583,029 | XXX | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 6,655,233,325 | 6,330,288,977 | 6,261,882,239 | 4,906,495,408 | 1,616 | 29,441,747 | 49,947,574 | (20,504,211) | 3,340,502 | 6,295,127,978 | (349,973) | 292,531,918 | 292,181,945 | 258,583,029 | XXX | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | | XXX | | | | | | | | | | | | | XXX | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | XXX | | | | | | | | | | | | | XXX | XXX |
| 670650-55-8 | NUVEEN HIGH YIELD MUNI BOND R6 NUVEEN HIGH YIELD MUNI BOND R6 | | 07/09/2020 | BFDS BROKER | 15,594,972.000 | 264,334,492 | | 242,397,029 | | | | | | | 242,397,029 | | 21,937,462 | 21,937,462 | 3,900,566 | | |
| 670700-86-3 | NUVEEN INVESTMENTS NUVEEN GRESHAM DIV COMMODITY S | | 07/24/2020 | BFDS BROKER | 3,149.000 | 27,217 | | 25,000 | | | | | | | 25,000 | | 2,217 | 2,217 | | | |
| G36425-33-1 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUA | | 09/23/2020 | BROWN BROTHERS HARRIMAN CP | 451,016.000 | 11,080,000 | | 9,272,524 | 10,413,961 | (1,141,436) | | | (1,141,436) | | 9,272,524 | | 1,807,476 | 1,807,476 | | | |
| ZD5100-00-7 | FEDERAL HOME LOAN BANK MEMBERSHIP STOCK | | 09/30/2020 | FEDERAL HOME LOAN BANK | 17,317,395.000 | 1,731,739,500 | | 1,731,739,500 | | | | | | | 1,731,739,500 | | | | 1,360,726 | | |
| 670851-50-0 | Oi SA OI SA-ADR | D | 07/24/2020 | CREDIT SUISSE SECURITIES US LL | 297,500.000 | 457,961 | | 3,124 | 277,151 | 38,199 | | 312,226 | (274,027) | | 3,124 | | 454,837 | 454,837 | | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 2,007,639,170 | XXX | 1,983,437,177 | 10,691,112 | (1,103,237) | | 312,226 | (1,415,463) | | 1,983,437,177 | | 24,201,992 | 24,201,992 | 5,261,292 | XXX | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation and Admini-strative Symbol |
| 62869#-10-6 | MYVEST CORPORATION | | | Teachers Insurance and Annuity Association of America | 0.000 | | | | | | | | | | | | | | | | |
| 60407*-10-3 | ND Properties, Inc. | | 06/30/2020 | Issuer | 68.000 | | | | | | | | | | | | | | | | |
| 87226@-10-3 | T-C Europe Holding, Inc. | | 06/30/2020 | Issuer | 1.000 | | | | | | | | | | | | | | | | |
| 9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | | XXX | | | | | | | | | | | | | XXX | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 2,007,639,170 | XXX | 1,983,437,177 | 10,691,112 | (1,103,237) | | 312,226 | (1,415,463) | | 1,983,437,177 | | 24,201,992 | 24,201,992 | 5,261,292 | XXX | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | 2,007,639,170 | XXX | 1,983,437,177 | 10,691,112 | (1,103,237) | | 312,226 | (1,415,463) | | 1,983,437,177 | | 24,201,992 | 24,201,992 | 5,261,292 | XXX | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 2,007,639,170 | XXX | 1,983,437,177 | 10,691,112 | (1,103,237) | | 312,226 | (1,415,463) | | 1,983,437,177 | | 24,201,992 | 24,201,992 | 5,261,292 | XXX | XXX |
| 9999999 - Totals | | | | | | 8,662,872,495 | XXX | 8,245,319,416 | 4,917,186,520 | (1,101,621) | 29,441,747 | 50,259,800 | (21,919,674) | 3,340,502 | 8,278,565,155 | (349,973) | 316,733,910 | 316,383,937 | 263,844,321 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0989999999. Total Written Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/22/2017 | 02/15/2047 | | 25,000,000 | 3.42 /(FLT.) | | | 458,910 | | | (2,423,916) | | | | | 637,660 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 05/24/2017 | 02/15/2047 | | 50,000,000 | 3.435 /(FLT.) | | | 923,485 | | | (5,254,757) | | | | | 1,266,022 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/07/2017 | 02/15/2047 | | 25,000,000 | 3.2885 /(FLT.) | | | 438,500 | | | (2,944,588) | | | | | 641,902 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/19/2017 | 02/15/2047 | | 25,000,000 | 3.2175 /(FLT.) | | | 420,096 | | | (3,695,094) | | | | | 636,475 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/28/2017 | 02/15/2047 | | 25,000,000 | 3.251 /(FLT.) | | | 432,081 | | | (3,130,060) | | | | | 642,543 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 06/28/2017 | 02/15/2047 | | 25,000,000 | 3.241 /(FLT.) | | | 431,167 | | | (3,128,419) | | | | | 643,559 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/03/2017 | 02/15/2047 | | 25,000,000 | 3.3125 /(FLT.) | | | 432,987 | | | (3,433,779) | | | | | 631,550 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 07/07/2017 | 02/15/2047 | | 25,000,000 | 3.438 /(FLT.) | | | 447,008 | | | (3,262,409) | | | | | 622,464 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/13/2017 | 02/15/2047 | | 25,000,000 | 3.425 /(FLT.) | | | 448,849 | | | (3,076,630) | | | | | 626,668 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/19/2017 | 02/15/2047 | | 25,000,000 | 3.3525 /(FLT.) | | | 447,818 | | | (2,731,331) | | | | | 639,167 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/25/2017 | 02/15/2047 | | 50,000,000 | 3.395 /(FLT.) | | | 893,044 | | | (6,108,367) | | | | | 1,259,717 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 08/08/2017 | 02/15/2047 | | 25,000,000 | 3.401 /(FLT.) | | | 458,025 | | | (2,371,271) | | | | | 640,331 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/28/2017 | 02/15/2047 | | 25,000,000 | 3.3025 /(FLT.) | | | 443,926 | | | (2,684,567) | | | | | 644,808 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 09/11/2017 | 02/15/2047 | | 25,000,000 | 3.286 /(FLT.) | | | 455,378 | | | (1,860,990) | | | | | 659,983 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/12/2017 | 02/15/2047 | | 15,600,000 | 3.305 /(FLT.) | | | 283,715 | | | (1,260,776) | | | | | 409,004 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/12/2017 | 02/15/2047 | | 9,400,000 | 3.305 /(FLT.) | | | 170,956 | | | (759,699) | | | | | 246,451 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 09/18/2017 | 02/15/2047 | | 25,000,000 | 3.325 /(FLT.) | | | 461,169 | | | (1,730,461) | | | | | 658,206 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/20/2017 | 02/15/2047 | | 25,000,000 | 3.365 /(FLT.) | | | 457,730 | | | (2,182,484) | | | | | 646,882 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.4 /(FLT.) | | | 469,078 | | | (1,968,518) | | | | | 646,863 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.401 /(FLT.) | | | 463,500 | | | (2,036,242) | | | | | 645,845 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.415 /(FLT.) | | | 464,516 | | | (2,047,112) | | | | | 644,217 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.405 /(FLT.) | | | 462,635 | | | (2,106,975) | | | | | 644,217 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/29/2017 | 02/15/2047 | | 25,000,000 | 3.4125 /(FLT.) | | | 463,316 | | | (2,107,503) | | | | | 643,484 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/04/2017 | 02/15/2047 | | 35,000,000 | 3.412 /(FLT.) | | | 645,141 | | | (3,164,269) | | | | | 897,494 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/05/2017 | 02/15/2047 | | 25,000,000 | 3.41375 /(FLT.) | | | 460,409 | | | (2,295,364) | | | | | 640,332 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/06/2017 | 02/15/2047 | | 25,000,000 | 3.449 /(FLT.) | | | 462,387 | | | (2,370,978) | | | | | 635,751 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/26/2017 | 02/15/2047 | | 25,000,000 | 3.435 /(FLT.) | | | 459,970 | | | (2,442,395) | | | | | 635,933 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/03/2017 | 02/15/2047 | | 25,000,000 | 3.289 /(FLT.) | | | 447,677 | | | (2,366,920) | | | | | 651,361 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/09/2017 | 02/15/2047 | | 25,000,000 | 3.2625 /(FLT.) | | | 449,757 | | | (2,074,632) | | | | | 658,835 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/20/2017 | 02/15/2047 | | 25,000,000 | 3.342 /(FLT.) | | | 467,187 | | | (1,453,586) | | | | | 661,026 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/20/2017 | 02/15/2047 | | 25,000,000 | 3.335 /(FLT.) | | | 465,237 | | | (1,534,269) | | | | | 660,411 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/07/2018 | 02/15/2047 | | 25,000,000 | 3.6025 /(FLT.) | | | 500,776 | | | (864,518) | | | | | 645,161 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 02/08/2018 | 02/15/2047 | | 25,000,000 | 3.665 /(FLT.) | | | 506,189 | | | (872,021) | | | | | 639,217 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/09/2018 | 02/15/2047 | | 25,000,000 | 3.665 /(FLT.) | | | 504,218 | | | (990,492) | | | | | 637,375 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 02/20/2018 | 02/15/2047 | | 25,000,000 | 3.6625 /(FLT.) | | | 499,120 | | | (1,283,823) | | | | | 633,043 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 02/21/2018 | 02/15/2047 | | 25,000,000 | 3.69 /(FLT.) | | | 498,961 | | | (1,436,040) | | | | | 628,178 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICE .... I7331LVCZKQKX5T7XV54 | 02/21/2018 | 02/15/2047 | | 25,000,000 | 3.735 /(FLT.) | | | 502,967 | | | (1,426,356) | | | | | 624,283 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | MORGAN STANLEY CAPITAL SERVICE .... I7331LVCZKQKX5T7XV54 | 02/27/2018 | 02/15/2047 | | 25,000,000 | 3.702 /(FLT.) | | | 503,394 | | | (1,232,501) | | | | | 630,242 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/16/2018 | 02/15/2047 | | 100,000,000 | 3.632 /(FLT.) | | | 1,996,592 | | | (4,485,215) | | | | | 2,553,541 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 04/20/2018 | 02/15/2047 | | 25,000,000 | 3.653 /(FLT.) | | | 514,868 | | | (286,126) | | | | | 649,454 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/17/2018 | 02/15/2047 | | 25,000,000 | 3.7701 /(FLT.) | | | 517,817 | | | (722,065) | | | | | 631,961 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/23/2018 | 02/15/2047 | | 50,000,000 | 3.69 /(FLT.) | | | 1,023,406 | | | (1,345,434) | | | | | 1,280,009 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 05/23/2018 | 02/15/2047 | | 25,000,000 | 3.691 /(FLT.) | | | 511,890 | | | (666,770) | | | | | 640,005 | | 100/100 |
| 0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate | | | | | | | | | | | | 22,765,852 | | XXX | (95,619,722) | | | | | 31,011,630 | XXX | XXX |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 109286AA2 BRIGHTON BEACH POWER L.P. SR-SEC 6.924% due 03/31/2024 | D-1 | Currency | BANK OF MONTREAL ... NQQ6HPCNCCU6TUTQYE16 | 09/10/2002 | 03/31/2024 | | 28,364,500 | 6.1/(6.924) | | | (433,331) | (5,090,081) | | (6,185,952) | | 1,914,692 | | | 265,378 | | 100/100 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C41118AB9 GREAT LAKES POWER LTD SR 6.6% due 06/16/2023 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 06/09/2003 | 06/16/2023 | | 59,163,734 | 5.8215/(6.6) | | | (400,530) | (1,560,504) | | (3,521,479) | | 1,603,329 | | | 486,942 | | 100/100 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 531739AA8 LIEVRE POWER FINANCING CORP. 1-SR-SEC 5.556% due 10/06/2025 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 09/30/2005 | 10/06/2025 | | 37,068,966 | 5.8275/(5.556) | | | 305,883 | 4,775,774 | | 6,943,452 | | 820,666 | | | 415,238 | | 100/100 |

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| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C41116AA1 GREAT LAKES POWER LTD SUB-SEC 7.8% due 06/16/2023 | D-1 | Currency | THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72 | 09/30/2003 | 06/16/2023 | | 24,422,735 | 7.186/(7.8) | | | (109,991) | (360,412) | | (774,937) | | 629,813 | | | 201,009 | | 100/100 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 66815PAA8 NWERN HYDRO AQUISITION CO II L SR-UNSEC 3.877% due 12/31/2036 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/06/2019 | 12/31/2036 | | 36,455,621 | 4.243/(3.877) | | | 89,202 | (343,598) | | 3,192,844 | | 935,177 | | | 735,081 | | 100/100 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 66816DAA4 NWERN HYDRO AQUISITION CO III SR-UNSEC 3.94% due 12/31/2038 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/06/2019 | 12/31/2038 | | 37,199,613 | 4.312/(3.94) | | | 91,497 | (350,610) | | 3,737,264 | | 954,262 | | | 794,867 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BJ5PXX6 ROMANIA UNSEC 3.5% due 04/03/2034 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 03/27/2019 | 04/03/2034 | | 11,253,000 | 5.8725/(3.5) | | | 205,238 | (471,500) | | 535,004 | | (507,500) | | | 206,846 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BJJNTR2 ARAB REPUBLIC OF EGYPT SR UNSEC 6.375% due 04/11/2031 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 04/04/2019 | 04/11/2031 | | 5,050,350 | 9.38/(6.375) | | | 113,790 | (225,675) | | 336,625 | | (228,375) | | | 81,958 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 0881900 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/12/2019 | 04/15/2025 | | 143,700,000 | 4.023/(3.705) | | | 540,441 | 450,000 | | 2,851,181 | | (2,900,000) | | | 1,531,343 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 0881901 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/12/2019 | 04/19/2022 | | 35,935,000 | 8.874/(8.25) | | | 278,941 | 122,500 | | 445,375 | | (725,000) | | | 223,743 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N6587*AA1 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.55% due 05/31/2029 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 05/15/2019 | 05/31/2029 | | 16,818,000 | 3.9525/(1.55) | | | 266,573 | (768,750) | | 752,433 | | (761,250) | | | 247,619 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N6587*AB9 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.74% due 05/31/2031 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 05/15/2019 | 05/31/2031 | | 26,908,800 | 4.0625/(1.74) | | | 414,934 | (1,230,000) | | 1,303,491 | | (1,218,000) | | | 439,513 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/16/2019 | 05/23/2031 | | 9,594,298 | 4.0185/(0.898) | | | 221,843 | (361,612) | | 1,349,882 | | (292,296) | | | 156,547 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/16/2019 | 05/23/2034 | | 17,361,111 | 4.38/(1.189) | | | 408,887 | (654,345) | | 3,093,522 | | (528,916) | | | 320,735 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/16/2019 | 05/23/2039 | | 22,837,307 | 4.607/(1.385) | | | 545,820 | (867,240) | | 5,367,727 | | (695,943) | | | 493,185 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/16/2019 | 05/23/2031 | | 9,594,298 | 4.0185/(0.898) | | | 221,843 | (361,612) | | 1,349,882 | | (292,296) | | | 156,547 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/16/2019 | 05/23/2039 | | 17,356,353 | 4.607/(1.385) | | | 411,909 | (659,103) | | 4,079,472 | | (528,916) | | | 374,821 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/16/2019 | 05/23/2034 | | 22,843,567 | 4.38/(1.189) | | | 540,788 | (860,980) | | 4,070,424 | | (695,943) | | | 422,020 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | B95508AD3 UMICORE SA/NV SR-UNSEC 1.77% due 09/26/2029 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/30/2019 | 09/26/2029 | | 77,938,000 | 4.07/(1.77) | | | 1,318,121 | (4,133,500) | | 2,093,960 | | (3,552,500) | | | 1,168,714 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | B95508AE1 UMICORE SA/NV SR-UNSEC 1.95% due 09/26/2031 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/30/2019 | 09/26/2031 | | 33,402,000 | 4.176/(1.95) | | | 545,510 | (1,771,500) | | 937,516 | | (1,522,500) | | | 553,772 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G3663#AC5 FORTH PORTS FINANCE PLC SR-UNSEC 2.97% due 09/17/2029 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 07/17/2019 | 09/17/2029 | | 24,858,000 | 4.0975/(2.97) | | | 219,399 | (949,000) | | 287,068 | | 685,000 | | | 372,245 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G3663#AE1 FORTH PORTS FINANCE PLC SR-UNSEC 3.03% due 09/17/2031 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 07/17/2019 | 09/17/2031 | | 24,860,000 | 4.18505/(3.03) | | | 224,781 | (947,000) | | 428,380 | | 685,000 | | | 411,691 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 219350BM6 CORNING INC SR UNSEC 1.153% due 08/14/2031 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 08/05/2019 | 08/14/2031 | | 40,654,250 | 3.737/(1.153) | | | 790,080 | (117,572) | | 5,084,109 | | (1,197,021) | | | 670,386 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G7000#AB0 ONE HOUSING GROUP LTD B-SR-UNSEC 2.87% due 11/06/2031 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/08/2019 | 11/06/2031 | | 24,270,000 | 3.8775/(2.87) | | | 168,294 | (1,537,000) | | (745,311) | | 685,000 | | | 404,422 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G7000#AC8 ONE HOUSING GROUP LTD C-SR-UNSEC 3.11% due 11/06/2034 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/08/2019 | 11/06/2034 | | 36,405,000 | 4.181/(3.11) | | | 267,907 | (2,305,500) | | (1,146,694) | | 1,027,500 | | | 683,736 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 0887700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/18/2019 | 10/15/2024 | | 45,957,460 | 3.4675/(3.03) | | | 154,357 | (2,138,728) | | (1,526,280) | | (973,675) | | | 462,086 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 0887700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/18/2019 | 10/15/2024 | | 28,573,700 | 3.4675/(3.03) | | | 95,970 | (1,329,738) | | (948,953) | | (605,375) | | | 287,298 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 0887700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/18/2019 | 10/15/2024 | | 15,056,800 | 3.4675/(3.03) | | | 50,571 | (700,700) | | (500,047) | | (319,000) | | | 151,391 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 0879200 | B-1 | Currency | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 10/11/2019 | 04/15/2027 | | 44,200,000 | 3.388/(3.075) | | | 103,444 | (2,356,250) | | (1,452,050) | | (942,500) | | | 565,279 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/21/2019 | 11/27/2031 | | 19,900,800 | 3.4065/(1.5) | | | 268,258 | (1,192,594) | | (193,527) | | (904,414) | | | 332,474 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G6043#AG0 THAMES VALLEY HOUSING ASSOCIAT THAMES VALLEY HOUSING ASSOCIAT 2.57% due 12/19/2031 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/27/2019 | 12/19/2031 | | 96,547,500 | 3.413/(2.57) | | | 657,963 | (228,750) | | 3,060,085 | | 2,568,750 | | | 1,617,326 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G6970*AQ9 PEEL PORTS GROUP LTD SR-UNSEC 2.99% due 12/18/2031 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/05/2019 | 12/18/2031 | | 74,812,500 | 3.795/(2.99) | | | 521,780 | 1,262,550 | | 3,882,507 | | 1,952,250 | | | 1,253,077 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2109949391 ROMANIA ROMANIA 3.375% due 01/28/2050 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 01/21/2020 | 01/28/2050 | | 10,091,900 | 5.55/(3.375) | | | 134,485 | (575,825) | | (646,186) | | (575,697) | | | 273,358 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G49408AA4 IRISH RESIDENTIAL PROP REIT PL SR-UNSEC 1.83% due 03/10/2030 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/12/2020 | 03/10/2030 | | 21,782,000 | 3.839/(1.83) | | | 223,492 | (1,667,000) | | (600,772) | | (1,667,000) | | | 334,738 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 124651A#7 C&C GROUP PLC SR-UNSEC 2.74% due 03/26/2030 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/05/2020 | 03/26/2030 | | 74,849,000 | 3.193/(2.74) | | | 189,235 | 8,700 | | (96,033) | | 8,700 | | | 1,152,918 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 0915700 | B-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 03/10/2020 | 04/15/2025 | | 52,470,932 | 2.4075/(2.85) | | | (196,134) | (4,932,925) | | (6,494,549) | | (4,932,925) | | | 559,158 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0803404 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/22/2020 | 10/15/2026 | | 86,339,669 | 3.0475/(2.9) | | | 13,533 | (4,089,221) | | (5,758,581) | | (4,089,221) | | | 1,061,296 | | 100/100 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | TBD Teranet TBD | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 05/21/2020 | 12/15/2030 | | 100,358,423 | 3.6555/(3.94) | | | | (4,782,203) | | (1,868,945) | | (4,782,203) | | | 1,603,671 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G6428#AF7 NETWORK HOMES LTD SR-UNSEC 2.63% due 07/24/2035 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/22/2020 | 07/24/2035 | | 40,766,150 | 3.228/(2.63) | | | 32,829 | (2,460,575) | | (3,693,052) | | (2,391,900) | | | 784,733 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G6428#AG5 NETWORK HOMES LTD SR-UNSEC 2.86% due 07/24/2040 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/22/2020 | 07/24/2040 | | 40,769,500 | 3.62/(2.86) | | | 43,921 | (2,457,225) | | (4,171,364) | | (2,391,900) | | | 907,691 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 06/18/2020 | 06/24/2032 | | 21,533,564 | 2.538/(1.003) | | | 87,410 | (274,619) | | (28,359) | | (274,620) | | | 368,905 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | BLD95F0 PROLOGIS YEN FINANCE 1.222% Due 6/22/2035 JD24 1.222% due 06/22/2035 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 06/18/2020 | 06/22/2035 | | 24,335,455 | 2.845/(1.222) | | | 104,290 | (317,275) | | (41,088) | | (317,275) | | | 467,061 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | BLB2CX8 PROLOGIS YEN FINANCE 0.85% Due 6/24/2030 JD24 0.85% due 06/24/2030 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 06/22/2020 | 06/24/2030 | | 8,416,721 | 2.275/(0.85) | | | 31,719 | (116,916) | | (34,942) | | (116,916) | | | 131,318 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/22/2020 | 06/24/2032 | | 5,611,147 | 2.529/(1.003) | | | 22,625 | (77,944) | | (20,888) | | (77,944) | | | 96,128 | | 100/100 |
| 1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange | | | | | | | | | | | | 9,787,577 | (49,006,058) | XXX | 14,732,214 | | (26,538,882) | | | 24,228,264 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 32,553,429 | (49,006,058) | XXX | (80,887,508) | | (26,538,882) | | | 55,239,894 | XXX | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING | G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 1.36563% due 10/30/2025 | D-1 | Interest Rate | MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078 | 10/16/2013 | 10/30/2025 | | 55,000,000 | 4.24/-1.34163 | | | 677,014 | 7,575,247 | | 7,575,247 | 3,369,839 | | | | 620,119 | | 0001 |
| INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING | G73348AG8 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 1.37913% due 06/13/2033 | D-1 | Interest Rate | MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078 | 05/30/2018 | 06/13/2033 | | 30,000,000 | 4.324/-1.37913 | | | 375,976 | 8,298,858 | | 8,298,858 | 4,084,432 | | | | 534,758 | | 0001 |
| INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING | G73348AF0 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 1.55913% due 06/13/2030 | D-1 | Interest Rate | MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078 | 05/31/2018 | 06/13/2030 | | 31,000,000 | 4.225/-1.30913 | | | 385,755 | 7,055,121 | | 7,055,121 | 3,426,476 | | | | 482,915 | | 0001 |
| 1119999999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | 1,438,745 | 22,929,226 | XXX | 22,929,226 | 10,880,747 | | | | 1,637,792 | XXX | XXX |
| CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC | 12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 10/06/2011 | 12/20/2021 | | 10,000,000 | CREDIT EVENT/(1.00) | 125,283 | | (76,111) | (105,485) | | (105,485) | 61,037 | | (9,593) | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC | 12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 10/11/2011 | 12/20/2021 | | 10,000,000 | CREDIT EVENT/(1.00) | 105,949 | | (76,111) | (105,485) | | (105,485) | 59,555 | | (8,111) | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC | 12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 10/12/2011 | 12/20/2021 | | 8,000,000 | CREDIT EVENT/(1.00) | 77,431 | | (60,889) | (84,388) | | (84,388) | 47,085 | | (5,930) | | | 2 | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
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| CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT | 058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023 | D-1 | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/02/2017 | 06/20/2022 | | 1,000,000 | CREDIT EVENT/(5.00) | (202,760) | | (38,056) | (81,180) | | (81,180) | 7,528 | | 30,329 | | | 3FE | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC | 12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 09/19/2017 | 12/20/2022 | | 18,000,000 | CREDIT EVENT/(1.00) | (428,555) | | (137,000) | (321,724) | | (321,724) | (7,906) | | 61,325 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC | 12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032 | D-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/19/2017 | 12/20/2022 | | 30,000,000 | CREDIT EVENT/(1.00) | (699,077) | | (228,333) | (536,207) | | (536,207) | (11,005) | | 100,037 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC | 12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 09/19/2017 | 12/20/2022 | | 20,000,000 | CREDIT EVENT/(1.00) | (476,173) | | (152,222) | (357,471) | | (357,471) | (8,785) | | 68,139 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2022 | | 11,520,000 | CREDIT EVENT/(1.00) | (219,778) | | (87,680) | (205,904) | | (205,904) | 742 | | 33,446 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2021 | | 1,855,000 | CREDIT EVENT/(1.00) | (40,957) | | (14,119) | (19,567) | | (19,567) | 1,704 | | 7,839 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2020 | | 1,755,000 | CREDIT EVENT/(1.00) | (36,768) | | (13,358) | (3,421) | | (3,421) | 2,292 | | 9,448 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - AETNA INC SR UNSEC | 00817YAJ7 AETNA INC SR UNSEC 4.5% due 05/15/2042 | D-1 | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 03/28/2018 | 06/20/2021 | | 4,000,000 | CREDIT EVENT/(1.00) | (96,962) | | (30,444) | (28,244) | | (28,244) | 198 | | 22,679 | | | 2FE | 0003 |
| CREDIT DEFAULT SWAP - BGS CTL PT-CVS EVANSVILLE SR-SEC | 08882*AA4 BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% due 01/15/2037 | D-1 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 07/16/2018 | 06/20/2021 | | 3,100,000 | CREDIT EVENT/(1.00) | (54,718) | | (23,594) | (19,606) | | (19,606) | 4,791 | | 14,072 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC | 22956#AA2 LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5% due 01/15/2039 | D-1 | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 07/18/2018 | 06/20/2021 | | 6,800,000 | CREDIT EVENT/(1.00) | (122,114) | | (51,756) | (43,007) | | (43,007) | 9,857 | | 31,521 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC | 88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 12/11/2019 | 12/20/2020 | | 10,000,000 | CREDIT EVENT/(1.00) | (106,283) | | (76,111) | (19,268) | | (19,268) | (14,351) | | 78,709 | | | 2FE | 0003 |
| CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT | 058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 12/11/2019 | 12/20/2020 | | 10,000,000 | CREDIT EVENT/(1.00) | (110,423) | | (76,111) | (17,111) | | (17,111) | (8,609) | | 81,778 | | | 3FE | 0003 |
| 1129999999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | (2,285,905) | | (1,141,895) | (1,948,068) | XXX | (1,948,068) | 144,133 | | 515,688 | | | XXX | XXX |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 007536832 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% due 01/24/2033 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/12/2003 | 01/24/2033 | | 22,030,000 | 7.77/-7.5 | | | (4,071) | (6,878,454) | | (6,878,454) | 1,623,716 | (1,015,000) | | | 386,719 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 007535237 ORANGE SA SR UNSEC 8.125% due 01/28/2033 | D-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 03/12/2003 | 01/28/2033 | | 22,030,000 | 8.429/-8.125 | | | 2,672 | (7,031,590) | | (7,031,590) | 1,647,296 | (1,015,000) | | | 386,891 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 007722846 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% due 11/25/2033 | D-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/05/2004 | 11/25/2033 | | 12,600,000 | 6.4075/-6.125 | | | 62,595 | (620,229) | | (620,229) | 1,031,487 | (507,500) | | | 228,558 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% due 04/17/2025 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/13/2013 | 04/17/2025 | | 52,220,000 | 4.59/-4.26 | | | 393,706 | 8,598,452 | | 8,598,452 | 2,078,113 | 1,198,750 | | | 556,820 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 6211 Erlangen Arcaden GmbH & Co. KG | D-2-2 | Currency | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 11/20/2013 | 04/16/2022 | | 21,739,940 | 6.59/-5.54 | | | 309,076 | 3,255,236 | | 3,255,236 | 437,910 | (815,027) | | | 135,001 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 390730AK5 GREAT LAKES POWER LTD 3-SUB-SEC 4.96% due 06/16/2023 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/19/2014 | 06/16/2023 | | 17,005,281 | 4.908/-4.96 | | | 103,247 | 3,114,840 | | 3,114,840 | 33,695 | 362,620 | | | 139,961 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1745*AM3 BROOKFIELD UTILITIES ISSUER UK B-SR-SEC 4.51% due 06/15/2029 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/10/2014 | 06/15/2029 | | 11,739,000 | 4.886/-4.51 | | | 129,991 | 3,679,519 | | 3,679,519 | 802,255 | 239,750 | | | 173,248 | | 0002 |
| CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD | Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due 04/15/2027 | D-1 | Currency | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 07/02/2014 | 04/15/2027 | | 43,800,000 | 4/-6.62 | | | (218,731) | 7,637,379 | | 7,637,379 | 1,043,030 | 582,500 | | | 560,164 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | Q1297#AF5 CSL FINANCE PTY LTD B-SR 1.93% due 11/12/2024 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/17/2014 | 11/12/2024 | | 25,926,000 | 3.7725/-1.93 | | | 389,398 | 3,682,137 | | 3,682,137 | 1,231,797 | (1,015,000) | | | 263,138 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | Q1297#AG3 CSL FINANCE PTY LTD C-SR 2.1% due 11/12/2026 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/17/2014 | 11/12/2026 | | 25,930,000 | 3.875/-2.1 | | | 379,297 | 3,961,242 | | 3,961,242 | 1,613,406 | (1,015,000) | | | 320,751 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G6596#AA4 NORTH WEST ELECTRICITY NETWORK 1-SR-SEC 4.07% due 12/20/2029 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/08/2014 | 12/20/2029 | | 19,280,400 | 4.584/-4.07 | | | 203,186 | 5,271,971 | | 5,271,971 | 1,300,964 | 411,000 | | | 292,837 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0711700 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/18/2014 | 01/25/2022 | | 136,485,700 | 3.856/-3.35 | | | 1,170,624 | 25,758,791 | | 25,758,791 | 1,631,798 | 2,983,175 | | | 784,213 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0706100 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 01/28/2015 | 07/16/2035 | | 136,343,915 | 4.825/-4.1 | | | 1,433,310 | 30,982,995 | | 30,982,995 | 9,804,378 | 2,787,291 | | | 2,622,628 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G6750*AD4 THE 1887 CO LTD D-SR-SEC 2.91% due 04/29/2027 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/26/2015 | 04/29/2027 | | 30,808,000 | 3.50625/-2.91 | | | 263,025 | 6,476,888 | | 6,476,888 | 1,517,539 | 685,000 | | | 395,161 | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% due 06/27/2027 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/17/2015 | 06/27/2027 | | 7,222,952 | 3.86/-4.876 | | | (22,440) | 177,477 | | 177,477 | 217,691 | (155,383) | | | 93,777 | | 0002 |
| CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD | Q1297#AJ7 CSL FINANCE PTY LTD SR 0.955% due 10/08/2025 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/11/2015 | 10/08/2025 | | 51,203,277 | 3.8025/-0.955 | | | 1,061,689 | 876,516 | | 876,516 | 2,950,593 | (2,622,303) | | | 573,880 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0720700 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/16/2015 | 01/15/2026 | | 189,430,000 | 4.103/-3.66 | | | 1,486,610 | 35,750,349 | | 35,750,349 | 8,268,668 | 4,268,406 | | | 2,179,658 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 78408LA*8 SC JOHNSON & SON-INC. SR-UNSEC 2.18% due 02/17/2031 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/18/2015 | 02/17/2031 | | 98,512,500 | 3.883/-2.18 | | | 1,127,803 | (9,204,106) | | (9,204,106) | 6,771,465 | (4,694,375) | | | 1,587,629 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0718500 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/18/2015 | 01/25/2021 | | 102,465,000 | 5.753/-5.4 | | | 950,743 | 15,663,399 | | 15,663,399 | 340,418 | 2,311,875 | | | 290,063 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0719700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 12/09/2015 | 01/15/2031 | | 61,934,673 | 4.805/-4.25 | | | 581,789 | 12,159,700 | | 12,159,700 | 3,150,127 | 1,135,388 | | | 993,788 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | F1840#AB8 CHANEL SAS PRIN AT MAT 2.044% due 03/30/2028 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 01/15/2016 | 03/30/2028 | | 82,087,500 | 3.5775/-2.044 | | | 888,308 | (5,091,820) | | (5,091,820) | 5,395,532 | (3,806,250) | | | 1,124,132 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G2730#AD4 DERWENT LONDON PLC SR-UNSEC 3.57% due 05/04/2031 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/04/2016 | 05/04/2031 | | 65,655,000 | 4.145/-3.57 | | | 532,007 | 10,743,229 | | 10,743,229 | 4,361,196 | 1,541,250 | | | 1,068,648 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G2730#AC6 DERWENT LONDON PLC SR-UNSEC 3.46% due 05/04/2028 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/04/2016 | 05/04/2028 | | 21,885,000 | 3.966/-3.46 | | | 163,485 | 3,374,307 | | 3,374,307 | 1,185,327 | 513,750 | | | 301,610 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 390730AL3 GREAT LAKES POWER LTD 4-SR-SEC 3.2355% due 06/16/2023 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 03/16/2016 | 06/16/2023 | | 37,425,150 | 3.62/-3.2355 | | | 119,501 | 352,766 | | 352,766 | (190,355) | 954,262 | | | 308,025 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 8033 40 Holborn Viaduct | D-2-2 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/13/2016 | 10/01/2020 | | 42,666,000 | 5.443/-5 | | | 314,088 | 3,956,233 | | 3,956,233 | 87,186 | 539,500 | | | 11,166 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G9006@AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due 05/04/2029 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/13/2016 | 05/04/2029 | | 73,333,000 | 3.669/-1.93 | | | 952,025 | (528,245) | | (528,245) | 5,040,347 | (3,298,750) | | | 1,075,102 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% due 01/31/2035 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/31/2016 | 01/31/2035 | | 24,675,221 | 3.964/-3.926 | | | 31,794 | 1,145,220 | | 1,145,220 | 128,730 | 620,608 | | | 467,288 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 87287*AA9 TC UK RE Holdings I LLC FIXED INTEREST LOAN A NA-OIA% due 06/17/2023 NA-OIA% due 06/17/2023 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 06/20/2016 | 06/17/2023 | | 34,075,437 | 7.08/-6.5 | | | 367,559 | 5,026,686 | | 5,026,686 | 860,419 | 796,916 | | | 280,597 | | 0002 |
| CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD | W2710@AB6 ELLEVIO AB 2.78% Due 10/26/2028 FA28 2.78% due 10/26/2028 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 09/08/2016 | 10/26/2028 | | 75,000,000 | 3.44/-2.78 | | | 467,084 | 6,431,953 | | 6,431,953 | 4,975,636 | (3,101,373) | | | 1,065,733 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0803400 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/13/2016 | 10/15/2026 | | 62,916,300 | 3.725/-2.7791 | | | 495,404 | 3,953,004 | | 3,953,004 | 2,518,938 | 1,633,725 | | | 773,374 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/29/2016 | 06/14/2028 | | 5,614,000 | 6.0125/-3.75 | | | 91,228 | 79,164 | | 79,164 | 371,336 | (253,750) | | | 77,940 | | 0002 |
| CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD | Q7667@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 3.95% due 07/02/2040 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/04/2016 | 07/01/2040 | | 142,419,840 | 3.5/-2.25 | | | 1,294,613 | 23,089,019 | | 23,089,019 | 16,761,684 | (2,890,492) | | | 3,165,790 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/05/2016 | 06/14/2028 | | 5,600,000 | 6.055/-3.75 | | | 92,378 | 77,298 | | 77,298 | 369,530 | (253,750) | | | 77,745 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/11/2016 | 06/14/2028 | | 16,596,000 | 5.95/-3.75 | | | 254,882 | (194,327) | | (194,327) | 1,095,243 | (761,250) | | | 230,403 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 JJ11 1.79% due 01/11/2028 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/13/2016 | 01/11/2028 | | 36,356,100 | 3.69/-1.79 | | | 500,809 | (893,195) | | (893,195) | 2,329,021 | (1,674,750) | | | 490,637 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 031100H#0 AMETEK INC SERIES Q 1.53% due 10/31/2028 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/14/2016 | 10/31/2028 | | 22,036,000 | 3.324/-1.53 | | | 291,018 | (653,737) | | (653,737) | 1,461,030 | (1,015,000) | | | 313,392 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 031100J80 AMETEK-INC. SERIES S 2.7% due 11/23/2031 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/14/2016 | 11/23/2031 | | 8,554,000 | 3.4725/-2.7 | | | 47,154 | (387,822) | | (387,822) | 438,191 | 239,750 | | | 142,838 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1745*AR2 BROOKFIELD UTILITIES ISSUER UK 2.62% Due 11/10/2026 MN10 2.62% due 11/10/2026 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/19/2016 | 11/10/2026 | | 12,295,000 | 3.393/-2.62 | | | 66,276 | (375,741) | | (375,741) | 470,013 | 342,500 | | | 152,019 | | 0002 |
| CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD | G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 8% due 03/31/2043 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/01/2016 | 12/31/2029 | | 27,473,021 | 4.1225/-2.49438 | | | 222,976 | 37,957 | | 37,957 | 2,033,993 | 2,067,502 | | | 417,950 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 7124CS Neptune Annopol Sp. z o.o. | D-2-2 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 12/07/2016 | 12/09/2021 | | 53,700,000 | 7.6/-5 | | | 819,167 | (4,141,726) | | (4,141,726) | 693,770 | 1,278,500 | | | 293,118 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0719700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 12/21/2016 | 01/15/2031 | | 8,955,409 | 5.74375/-4.25 | | | 91,869 | 460,220 | | 460,220 | 631,316 | 235,051 | | | 143,696 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0804100 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 12/29/2016 | 01/22/2027 | | 201,976,500 | 4.6375/-3.1989 | | | 1,987,919 | 727,272 | | 727,272 | 7,725,718 | 5,651,250 | | | 2,537,815 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0834800 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 01/13/2017 | 01/15/2027 | | 87,845,225 | 4.415/-3.2 | | | 705,879 | (1,781,914) | | (1,781,914) | 3,409,261 | 2,476,703 | | | 1,102,089 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0834200 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/06/2017 | 04/15/2027 | | 174,418,886 | 4.4585/-3.1547 | | | 1,623,261 | 3,102,040 | | 3,102,040 | 6,997,219 | 4,799,042 | | | 2,230,664 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BD80JR0 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% due 03/27/2024 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/20/2017 | 03/27/2024 | | 10,750,000 | 4.161/-1.75 | | | 185,241 | (514,172) | | (514,172) | 415,983 | (507,500) | | | 100,419 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N8502#AB3 TELEDYNE NETHERLANDS B.V. 1.09% Due 4/18/2024 A018 1.09% due 04/18/2024 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/29/2017 | 04/18/2024 | | 34,387,200 | 3.4076/-1.09 | | | 580,983 | (1,661,882) | | (1,661,882) | 1,365,678 | (1,624,000) | | | 323,983 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | B95508AA9 UMICORE SA/NV SR-UNSEC 1.84% due 12/07/2027 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/05/2017 | 12/07/2027 | | 42,660,000 | 4.0125/-1.84 | | | 646,884 | (2,027,172) | | (2,027,172) | 2,655,039 | (2,030,000) | | | 571,908 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | B95508AB7 UMICORE SA/NV SR-UNSEC 2.05% due 12/07/2029 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/05/2017 | 12/07/2029 | | 69,322,500 | 4.1275/-2.05 | | | 993,514 | (3,701,375) | | (3,701,375) | 4,682,600 | (3,298,750) | | | 1,050,858 | | 0002 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | L2289#AB7 DH JAPAN FINANCE SA 0.65% Due 5/11/2032 MN11 0.65% due 05/11/2032 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/01/2017 | 05/11/2032 | | 75,080,443 | 3.6874/-0.65 | | | 1,684,679 | 8,806,204 | | 8,806,204 | 9,347,299 | (2,338,367) | | | 1,279,630 | | 0002 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | L2289#AA9 DH JAPAN FINANCE SA 0.3% Due 5/11/2027 MN11 0.3% due 05/11/2027 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/01/2017 | 05/11/2027 | | 70,075,080 | 3.3465/-0.3 | | | 1,586,860 | 4,619,272 | | 4,619,272 | 5,657,049 | (2,182,476) | | | 901,064 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BD2C5M1 TRINITY ACQUISITION PLC CO.GUARNT 2.125% due 05/26/2022 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/18/2017 | 05/26/2022 | | 22,226,000 | 4.832/-2.125 | | | 447,520 | (598,063) | | (598,063) | 390,156 | (1,015,000) | | | 142,838 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BYZQ839 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% due 05/04/2026 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/19/2017 | 05/04/2026 | | 22,380,000 | 4.955/-2.75 | | | 371,203 | 83,432 | | 83,432 | 1,257,898 | (1,015,000) | | | 264,674 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BD8P052 IVORY COAST SR UNSEC 5.125% due 06/15/2025 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/09/2017 | 06/15/2025 | | 2,233,000 | 7.63/-5.125 | | | 39,030 | 3,244 | | 3,244 | 109,749 | (101,500) | | | 24,230 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0841800 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 06/09/2017 | 10/15/2024 | | 59,423,640 | 4.02/-2.65 | | | 613,120 | 1,781,807 | | 1,781,807 | 1,534,579 | 1,598,790 | | | 597,484 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0706100 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 07/10/2017 | 07/16/2035 | | 14,457,834 | 4.503/-3.765798 | | | 143,993 | 1,025,212 | | 1,025,212 | 822,244 | 391,115 | | | 278,102 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0844700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 07/28/2017 | 10/15/2024 | | 155,433,222 | 7.4235/-6.1097 | | | 1,742,384 | 8,487,275 | | 8,487,275 | 4,241,992 | 4,070,955 | | | 1,562,826 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032 A018 2.29% due 10/18/2032 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/13/2017 | 10/18/2032 | | 23,834,000 | 4.2175/-2.29 | | | 364,282 | 1,622,863 | | 1,622,863 | 1,420,015 | (1,015,000) | | | 413,805 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G7605#AB9 TANK & RAST GRUPPE GMBH CO KG 2.76% Due 10/18/2036 A018 2.76% due 10/18/2036 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/13/2017 | 10/20/2036 | | 47,668,000 | 4.51/-2.76 | | | 673,964 | 2,961,082 | | 2,961,082 | 3,597,666 | (2,030,000) | | | 955,317 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0803401 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/05/2017 | 10/15/2026 | | 76,163,020 | 3.7625/-2.6997 | | | 657,000 | 4,875,117 | | 4,875,117 | 2,980,484 | 1,987,719 | | | 936,204 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0849400 | B-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 11/13/2017 | 01/25/2023 | | 199,888,650 | 3.835/-2.6778 | | | 1,857,464 | 7,556,032 | | 7,556,032 | 2,923,959 | 5,231,688 | | | 1,522,486 | | 0002 |
| CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD | Q65688#AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJ03 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/16/2017 | 02/14/2030 | | 56,925,000 | 3.64/-1.67 | | | 806,076 | 12,167,457 | | 12,167,457 | 5,954,854 | (1,087,500) | | | 871,753 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0718500 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/28/2017 | 01/25/2022 | | 33,200,000 | 6.961/-5.7103 | | | 317,326 | 1,403,632 | | 1,403,632 | 239,159 | 856,250 | | | 190,759 | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.87% due 09/30/2039 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/11/2017 | 09/30/2039 | | 90,288,000 | 4.168/-4.87 | | | (128,739) | 2,480,155 | | 2,480,155 | 3,265,533 | (1,740,000) | | | 1,968,349 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C5793#AK9 MCCAIN FOODS LTD SR-UNSEC 3.68% due 10/23/2030 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 01/23/2018 | 10/23/2030 | | 16,079,756 | 3.735/-3.68 | | | 52,297 | 1,833,144 | | 1,833,144 | 175,088 | 381,705 | | | 255,112 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C5793#AL7 MCCAIN FOODS LTD SR-UNSEC 3.79% due 10/23/2032 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 01/23/2018 | 10/25/2032 | | 26,531,597 | 3.83/-3.79 | | | 85,570 | 3,247,431 | | 3,247,431 | 397,127 | 629,813 | | | 461,007 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1737#AB5 BUUK INFRAST ISSUER PLC SR-UNSEC 2.83% due 03/14/2032 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 01/25/2018 | 03/14/2032 | | 31,427,000 | 4.23/-2.83 | | | 415,682 | 7,008,037 | | 7,008,037 | 2,045,574 | 753,500 | | | 531,950 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G7737#AD6 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC 3.02% due 03/14/2033 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 01/25/2018 | 03/14/2033 | | 27,160,500 | 4.455/-3.02 | | | 371,768 | 6,395,785 | | 6,395,785 | 1,894,784 | 650,750 | | | 479,371 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC 2.9% due 03/14/2030 | D-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/25/2018 | 03/14/2030 | | 15,720,100 | 4.306/-2.9 | | | 209,833 | 3,312,175 | | 3,312,175 | 897,322 | 376,750 | | | 241,721 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0853700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 01/29/2018 | 01/15/2023 | | 277,192,800 | 4.237/-2.7705 | | | 3,610,885 | 32,473,570 | | 32,473,570 | 3,728,335 | 6,740,400 | | | 2,098,786 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0854600 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/20/2018 | 01/30/2025 | | 203,101,500 | 4.3235/-2.8436 | | | 2,629,547 | 28,842,342 | | 28,842,342 | 5,864,507 | 4,966,250 | | | 2,114,838 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0855400 | B-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 02/21/2018 | 04/24/2023 | | 49,831,944 | 4.1255/-2.5801 | | | 662,613 | 5,770,597 | | 5,770,597 | 759,876 | 1,221,371 | | | 398,997 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.47% due 03/31/2036 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/06/2018 | 03/31/2036 | | 84,320,000 | 4.705/-2.47 | | | 1,538,691 | 12,784,166 | | 12,784,166 | 5,641,863 | (3,451,000) | | | 1,660,354 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0855000 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/19/2018 | 04/01/2023 | | 27,799,200 | 4.27/-2.7074 | | | 380,698 | 3,342,660 | | 3,342,660 | 411,350 | 678,150 | | | 219,832 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0854900 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/21/2018 | 10/20/2027 | | 323,750,700 | 4.1925/-2.82 | | | 3,984,710 | 55,023,541 | | 55,023,541 | 14,674,225 | 7,880,925 | | | 4,300,384 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0803402 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/10/2018 | 10/15/2026 | | 22,657,830 | 4.312/-2.8898 | | | 292,299 | 3,884,279 | | 3,884,279 | 918,046 | 547,658 | | | 278,512 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0859500 | B-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 04/24/2018 | 04/15/2033 | | 72,664,800 | 4.397/-2.9087 | | | 954,568 | 15,437,036 | | 15,437,036 | 4,821,454 | 1,781,000 | | | 1,287,005 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0860000 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/09/2018 | 04/25/2023 | | 247,338,000 | 4.456/-2.7564 | | | 3,497,818 | 22,774,109 | | 22,774,109 | 3,538,638 | 6,233,500 | | | 1,981,455 | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | Q65688AH4 NETWORK FINANCE CO PTY LTD SR-SEC 4.36% due 12/13/2028 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 06/13/2018 | 12/13/2028 | | 49,322,000 | 4.205/-4.36 | | | 185,961 | 3,839,417 | | 3,839,417 | 1,723,647 | (942,500) | | | 706,537 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0854600 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 06/26/2018 | 01/30/2025 | | 73,167,650 | 4.2695/-2.7 | | | 911,136 | 6,246,581 | | 6,246,581 | 1,985,340 | 1,892,886 | | | 761,874 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G7996#AD2 SEGRO PLC SR-UNSEC 1.82% due 10/12/2028 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/12/2018 | 10/12/2028 | | 36,177,000 | 4.277/-1.82 | | | 677,775 | 3,352,875 | | 3,352,875 | 2,414,856 | (1,573,250) | | | 512,845 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0855100 | B-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/30/2018 | 07/15/2024 | | 15,177,500 | 5.938/-4.2821 | | | 199,823 | 937,766 | | 937,766 | 393,072 | 399,869 | | | 147,772 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BD456G9 IVORY COAST SR UNSEC 6.625% due 03/22/2048 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/06/2018 | 03/22/2048 | | 3,485,700 | 9.9225/-6.625 | | | 96,410 | 621,709 | | 621,709 | 351,631 | (152,250) | | | 91,384 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C0461#AA3 AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% due 12/31/2033 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/07/2018 | 12/31/2033 | | 48,091,417 | 4.425/-4.113 | | | 159,714 | 2,515,463 | | 2,515,463 | 140,199 | 1,221,563 | | | 875,616 | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 0867700 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/01/2018 | 10/15/2023 | | 14,873,200 | 4.324/-3.885 | | | 72,373 | 332,348 | | 332,348 | 214,415 | (298,700) | | | 129,685 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0803403 | B-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 10/22/2018 | 10/15/2026 | | 20,828,152 | 4.6775/-2.988 | | | 273,515 | 1,840,312 | | 1,840,312 | 771,843 | 549,884 | | | 256,022 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BG47ZL4 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% due 11/09/2028 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/05/2018 | 11/09/2028 | | 10,036,400 | 5.181/-2.375 | | | 203,591 | 895,786 | | 895,786 | 661,098 | (446,600) | | | 142,953 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0711700 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/15/2018 | 10/25/2025 | | 17,959,327 | 4.3275/-4.13127 | | | 28,833 | 6,334,212 | | 6,334,212 | 3,553,249 | 482,059 | | | 202,217 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 218493AA2 CORDELIO AMALCO LP I A-SR-UNSEC 4.087% due 09/30/2034 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/29/2018 | 09/30/2034 | | 31,971,926 | 4.45/-4.087 | | | 138,964 | 1,540,679 | | 1,540,679 | 88,380 | 849,528 | | | 598,316 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 218493AB0 CORDELIO AMALCO LP I B-SR-UNSEC 4.087% due 06/30/2034 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/29/2018 | 06/30/2034 | | 32,591,746 | 4.45/-4.087 | | | 114,335 | 1,559,943 | | 1,559,943 | 87,937 | 857,631 | | | 604,403 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0855100 | B-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 12/04/2018 | 07/15/2024 | | 16,588,000 | 5.9/-4.2331 | | | 209,982 | 670,293 | | 670,293 | 426,345 | 445,250 | | | 161,505 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 479142D#5 JOHNSON MATTHEY PLC SR-UNSEC 2.54% due 12/19/2025 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 12/10/2018 | 12/19/2025 | | 29,049,000 | 3.965/-2.54 | | | 313,798 | 998,459 | | 998,459 | 927,736 | 787,750 | | | 331,907 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 12/12/2018 | 06/15/2032 | | 41,866,875 | 4.1825/-2.74 | | | 446,340 | 2,241,204 | | 2,241,204 | 1,858,014 | 1,152,471 | | | 716,495 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0849400 | B-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 02/26/2019 | 01/25/2023 | | 6,631,250 | 4.18/-2.8483 | | | 72,428 | 359,082 | | 359,082 | 89,696 | 171,250 | | | 50,508 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | MORTGAGE LOAN 0876200 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/06/2019 | 01/15/2024 | | 77,096,979 | 4.732/-1.9 | | | 1,612,139 | 1,682,136 | | 1,682,136 | 2,596,654 | (3,459,174) | | | 699,541 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | MORTGAGE LOAN 0876200 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/06/2019 | 01/15/2024 | | 24,702,021 | 4.668/-1.9 | | | 512,683 | 494,768 | | 494,768 | 842,130 | (1,108,326) | | | 224,134 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0879400 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/15/2019 | 04/15/2023 | | 72,828,048 | 3.982/-2.7 | | | 745,845 | 3,133,348 | | 3,133,348 | 1,159,122 | 1,902,930 | | | 580,313 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0884800 | B-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 07/29/2019 | 07/20/2027 | | 190,378,650 | 3.523/-2.35 | | | 1,560,249 | (1,311,791) | | (1,311,791) | 6,969,585 | 5,325,875 | | | 2,483,234 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0887600 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/04/2019 | 10/15/2024 | | 104,558,011 | 3.292/-2.5 | | | 557,190 | (3,338,325) | | (3,338,325) | 2,765,371 | 2,915,028 | | | 1,051,294 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | MORTGAGE LOAN 0887601 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/04/2019 | 10/15/2024 | | 48,623,977 | 3.53/-1.45 | | | 729,834 | (1,351,523) | | (1,351,523) | 2,216,747 | (2,249,468) | | | 488,897 | | |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN31 11.25% due 06/15/2023 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/26/2019 | 11/30/2020 | | 28,382,448 | 11.305/-11.25 | | | 33,580 | 85,266 | | 85,266 | 152,814 | 633,789 | | | 58,015 | | |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0887602 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 01/21/2020 | 10/15/2024 | | 14,617,202 | 2.5/0.8/-3.455/1.735 | | | 73,578 | 589,208 | | 589,208 | 426,222 | 162,986 | | | 146,971 | | |

E06.12

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2104985598 REPUBLIC OF PHILIPPINES 0.7% Due 2/3/2029 Ann-2/3 0.7% due 02/03/2029 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 01/21/2020 | 02/03/2029 | | 9,974,700 | 2.65/-0.7 | | | 125,580 | (21,759) | | (21,759) | 555,591 | (577,350) | | | 144,122 | | |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0854600 | B-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 05/06/2020 | 01/30/2025 | | 53,439,700 | 3.095/-2.95 | | | (3,608) | (2,710,999) | | (2,710,999) | (343,062) | (2,367,938) | | | 556,452 | | |
| CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD | MORTGAGE LOAN 0855500 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/14/2020 | 11/16/2020 | | 50,126,688 | 4.792/-4.54925 | | | (13,840) | (2,912,252) | | (2,912,252) | (21,750) | (2,890,502) | | | 89,938 | | |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0887602 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/20/2020 | 10/15/2024 | | 9,438,256 | 2.68/-2.5 | | | 2,105 | (553,213) | | (553,213) | (57,820) | (495,393) | | | 94,898 | | |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/01/2020 | 07/09/2032 | | 11,255,000 | 2.584/-1.375 | | | 28,777 | (716,654) | | (716,654) | (247,154) | (469,500) | | | 193,154 | | |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/06/2020 | 07/09/2032 | | 11,336,000 | 2.625/-1.375 | | | 30,294 | (563,790) | | (563,790) | (175,290) | (388,500) | | | 194,544 | | |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/06/2020 | 07/09/2040 | | 11,315,000 | 3.303/-2 | | | 30,768 | (1,006,962) | | (1,006,962) | (597,462) | (409,500) | | | 251,656 | | |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/07/2020 | 07/09/2040 | | 9,605,000 | 3.2755/-2 | | | 25,464 | (923,466) | | (923,466) | (562,641) | (360,825) | | | 213,624 | | |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 0920000 | B-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/04/2020 | 10/31/2025 | | 61,513,596 | 2.817/-2.6 | | | 20,606 | 311,488 | | 311,488 | (116,939) | 428,427 | | | 693,746 | | |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 09/25/2020 | 10/15/2040 | | 5,812,500 | 2.75/-1.375 | | | 224 | (116,561) | | (116,561) | (66,811) | (49,750) | | | 130,149 | | |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 09/25/2020 | 10/15/2050 | | 12,779,800 | 3.19/-1.625 | | | 560 | (422,280) | | (422,280) | (305,130) | (117,150) | | | 350,341 | | |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 09/28/2020 | 10/15/2050 | | 11,657,000 | 3.23/-1.625 | | | (521) | (175,951) | | (175,951) | (108,451) | (67,500) | | | 319,561 | | |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/28/2020 | 10/15/2040 | | 5,827,000 | 2.78375/-1.375 | | | (220) | (60,006) | | (60,006) | (24,756) | (35,250) | | | 130,474 | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/29/2020 | 10/15/2050 | | 15,234,700 | 3.22/-1.625 | | | (677) | (133,550) | | (133,550) | (126,338) | (7,229) | | | 417,638 | | |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040 | D-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 09/29/2020 | 10/15/2040 | | 5,857,500 | 2.78/-1.375 | | | (220) | (18,169) | | (18,169) | (13,349) | (4,834) | | | 131,157 | | |
| 1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | 64,669,334 | 467,564,437 | XXX | 467,564,437 | 245,881,493 | 35,995,994 | | | 77,016,561 | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | (2,285,905) | | 64,966,184 | 488,545,595 | XXX | 488,545,595 | 256,906,373 | 35,995,994 | 515,688 | | 78,654,353 | XXX | XXX |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | 912828S50 TSY INFL IX N/B United States Treasury In .125 0.125% due 07/15/2026 | DB PART C-1 | Interest Rate | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/04/2016 | 07/15/2026 | | 10,000,000 | 2.158/(0.125) | | | 152,855 | | | (698,156) | | | | | 120,331 | 1 | N/A |
| INTEREST RATE SWAP - Pay SOFR Receive 0.4565% | 9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Interest Rate | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 08/26/2020 | 08/28/2030 | | 25,000,000 | 0.075285/(0.4565) | | | 8,172 | | | (28,975) | | | | | 393,603 | 1 | N/A |
| INTEREST RATE SWAP - Pay SOFR Receive 0.476% | 9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Interest Rate | MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078 | 08/26/2020 | 08/28/2030 | | 25,000,000 | 0.075285/(0.476) | | | 8,974 | | | (9,776) | | | | | 393,603 | 1 | N/A |
| 1179999999. Subtotal - Swaps - Replication - Interest Rate | | | | | | | | | | | | 170,001 | | XXX | (736,907) | | | | | 907,537 | XXX | XXX |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 | DB PART C-1 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 09/13/2016 | 12/20/2020 | | 25,000,000 | 1.00/CREDIT EVENT | 184,722 | | 190,278 | 9,658 | | 56,271 | | | (32,948) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 10/14/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 534,722 | | 381,944 | 128,048 | | 475,636 | | | (78,508) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/24/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 661,111 | | 381,944 | 158,815 | | 475,636 | | | (97,420) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/25/2016 | 12/20/2021 | | 100,000,000 | 1.00/CREDIT EVENT | 1,325,000 | | 763,889 | 318,458 | | 951,272 | | | (195,349) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/25/2016 | 12/20/2021 | | 125,000,000 | 1.00/CREDIT EVENT | 1,656,250 | | 954,861 | 398,073 | | 1,189,090 | | | (244,187) | | 125,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/10/2016 | 12/20/2021 | | 125,000,000 | 1.00/CREDIT EVENT | 1,505,556 | | 954,861 | 365,632 | | 1,189,090 | | | (224,240) | | 125,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/16/2016 | 12/20/2021 | | 80,000,000 | 1.00/CREDIT EVENT | 1,008,889 | | 611,111 | 245,603 | | 761,017 | | | (150,644) | | 80,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/06/2017 | 12/20/2021 | | 47,342,308 | 5.00/CREDIT EVENT | 9,354,840 | | 1,817,770 | 2,461,749 | | 2,767,134 | | | (1,556,046) | | 47,342,308 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 04/10/2017 | 12/20/2021 | | 47,342,308 | 5.00/CREDIT EVENT | 9,376,407 | | 1,817,770 | 2,469,688 | | 2,767,134 | | | (1,561,266) | | 47,342,308 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 38378DCV5 GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/12/2017 | 12/20/2021 | | 47,342,308 | 5.00/CREDIT EVENT | 9,356,419 | | 1,817,770 | 2,470,067 | | 2,767,134 | | | (1,561,516) | | 47,342,308 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 38378DCV5 GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 04/12/2017 | 12/20/2021 | | 47,342,308 | 5.00/CREDIT EVENT | 9,332,747 | | 1,817,770 | 2,464,234 | | 2,767,134 | | | (1,557,680) | | 47,342,308 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 3136A65T7 FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/17/2017 | 12/20/2021 | | 47,342,308 | 5.00/CREDIT EVENT | 9,375,092 | | 1,817,770 | 2,478,661 | | 2,767,134 | | | (1,567,169) | | 47,342,308 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 3136A65T7 FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 04/18/2017 | 12/20/2021 | | 47,342,308 | 5.00/CREDIT EVENT | 9,367,465 | | 1,817,770 | 2,478,113 | | 2,767,134 | | | (1,566,808) | | 47,342,308 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 881,111 | | 381,944 | 378,417 | | 478,863 | | | (127,202) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/04/2017 | 12/20/2022 | | 60,000,000 | 1.00/CREDIT EVENT | 1,075,000 | | 458,333 | 463,557 | | 574,635 | | | (155,837) | | 60,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378CNL7 GNR 2012-7 PE PAC-1-11 3.5% due 01/20/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/11/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 905,556 | | 381,944 | 391,682 | | 478,863 | | | (131,684) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378MBD6 GNR 2013-23 ZC Z SEQ 3% due 02/20/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/12/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 881,944 | | 381,944 | 381,719 | | 478,863 | | | (128,317) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BGJS9 FHR 4444 CZ Z SEQ 3% due 02/15/2045 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/12/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 881,944 | | 381,944 | 381,719 | | 478,863 | | | (128,317) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BWV50 FHR 4663 ZK Z SEQ 3.5% due 06/15/2046 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/16/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 902,500 | | 381,944 | 390,975 | | 478,863 | | | (131,445) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BWHK3 FHR 4665 NZ Z SEQ 3.5% due 02/15/2047 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/16/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 902,500 | | 381,944 | 390,975 | | 478,863 | | | (131,445) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BDC53 FHR 4377 LZ Z SEQ 3% due 08/15/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/19/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 916,667 | | 381,944 | 398,112 | | 478,863 | | | (133,857) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A9LM8 FNR 2012-114 ZG Z SEQ 3.5% due 10/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/25/2017 | 12/20/2022 | | 100,000,000 | 1.00/CREDIT EVENT | 1,840,000 | | 763,889 | 801,604 | | 957,725 | | | (269,534) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AKS53 FNR 2014-53 VZ Z SEQ 3.5% due 09/25/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/07/2017 | 12/20/2022 | | 100,000,000 | 1.00/CREDIT EVENT | 1,876,111 | | 763,889 | 821,964 | | 957,725 | | | (276,417) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38377MTH9 GNR 2010-144 DC EXCH PAC-1-11 4% due 11/16/2040 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/07/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 923,056 | | 381,944 | 404,445 | | 478,863 | | | (135,999) | | 50,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BVEK8 FHR 4655 HZ EXCH Z SEQ 3.5% due 02/15/2047 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/07/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 923,056 | | 381,944 | 404,445 | | 478,863 | | | (135,998) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AK6N8 FNR 2014-65 CB SEQ 3% due 10/25/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/08/2017 | 12/20/2022 | | 100,000,000 | 1.00/CREDIT EVENT | 1,838,889 | | 763,889 | 807,011 | | 957,725 | | | (271,362) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AJK96 FNR 2014-28 ZA Z SEQ 3% due 05/25/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/08/2017 | 12/20/2022 | | 30,000,000 | 1.00/CREDIT EVENT | 551,667 | | 229,167 | 242,103 | | 287,318 | | | (81,409) | | 30,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378MBJ3 GNR 2013-23 ZU SC Z SEQ 2.5% due 11/20/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/09/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 895,833 | | 381,944 | 393,403 | | 478,863 | | | (132,266) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AH3L2 FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/14/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 902,778 | | 381,944 | 397,063 | | 478,863 | | | (133,503) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38377WBA1 GNR 2011-73 LB PAC-11 4% due 05/20/2041 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 902,778 | | 381,944 | 397,063 | | 478,863 | | | (133,503) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BWDZ4 FHR 4668 ZA Z SEQ 3.5% due 02/15/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/14/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 902,778 | | 381,944 | 397,063 | | 478,863 | | | (133,503) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A92X5 FNR 2012-118 ZV Z SEQ 3% due 11/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/15/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 879,167 | | 381,944 | 387,341 | | 478,863 | | | (130,217) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AFZE7 FNR 2013-80 ZV Z SEQ 4% due 08/25/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/15/2017 | 12/20/2022 | | 30,000,000 | 1.00/CREDIT EVENT | 527,500 | | 229,167 | 232,404 | | 287,318 | | | (78,130) | | 30,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AGTQ5 FNR 2013-100 CZ Z SEQ 4% due 10/25/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/02/2018 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 977,500 | | 381,944 | 449,159 | | 478,863 | | | (151,124) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378FT67 GNR 2013-18 GY PAC-1-11 2.5% due 02/20/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/05/2018 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 981,667 | | 381,944 | 451,312 | | 478,863 | | | (151,853) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AEEX1 FNR 2013-53 ZC Z SEQ 3% due 06/25/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/05/2018 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 961,667 | | 381,944 | 442,165 | | 478,863 | | | (148,758) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137B2BB5 FHR 4199 VZ Z SEQ 3.5% due 05/15/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/05/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 458,333 | | 190,972 | 210,790 | | 239,431 | | | (70,896) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136ALDZ1 FNR 2014-60 LZ Z SEQ 3.5% due 10/25/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/05/2018 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 841,667 | | 381,944 | 387,246 | | 478,863 | | | (130,185) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AWKH9 FNR 2017-31 GB PAC 3% due 05/25/2047 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/06/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 444,028 | | 190,972 | 204,355 | | 239,431 | | | (68,720) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136ACW98 FNR 2013-15 LZ EXCH SC Z PAC SEQ 3% due 03/25/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/06/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 436,528 | | 190,972 | 200,920 | | 239,431 | | | (67,559) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A8AZ3 FNR 2012-98 VZ Z SEQ 4% due 09/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/06/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 431,528 | | 190,972 | 198,630 | | 239,431 | | | (66,785) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378U7W1 GNR 2013-170 LB EXCH SEQ 2.5% due 11/20/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/07/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 434,722 | | 190,972 | 200,425 | | 239,431 | | | (67,391) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A6XD1 FNR 2012-56 ZM Z SEQ 4% due 06/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 437,917 | | 190,972 | 202,002 | | 239,431 | | | (67,925) | | 25,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BDSR8 FHR 4385 HZ Z SEQ 3% due 09/15/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 412,917 | | 190,972 | 190,522 | | 239,431 | | | (64,045) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A2CX9 FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 410,417 | | 190,972 | 189,374 | | 239,431 | | | (63,657) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BVXQ4 FHR 4661 GZ Z SEQ 3% due 02/15/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 407,917 | | 190,972 | 188,226 | | 239,431 | | | (63,269) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136ADHQ5 FNR 2013-32 ZB Z SEQ 4% due 04/25/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 380,417 | | 190,972 | 175,590 | | 239,431 | | | (59,001) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137AV3V7 FHR 4122 ZJ Z SEQ 3.5% due 10/15/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 380,417 | | 190,972 | 175,590 | | 239,431 | | | (59,001) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AWQN0 FNR 2017-30 ZG Z SEQ 3% due 05/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/09/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 373,611 | | 190,972 | 172,557 | | 239,431 | | | (57,978) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378DDK8 GNR 2012-16 ZP Z PAC-11 3.5% due 02/20/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/09/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 348,611 | | 190,972 | 161,055 | | 239,431 | | | (54,096) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38377XGA4 GNR 2011-93 PE PAC-1-11 4% due 07/20/2041 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/09/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 348,611 | | 190,972 | 161,055 | | 239,431 | | | (54,096) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A6R30 FNR 2012-75 CE PAC-11 3% due 07/25/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/22/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 389,583 | | 190,972 | 184,073 | | 239,431 | | | (61,866) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AWXM4 FNR 2017-41 Z Z SEQ 3% due 06/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/22/2018 | 12/20/2022 | | 75,000,000 | 1.00/CREDIT EVENT | 1,168,750 | | 572,917 | 552,220 | | 718,294 | | | (185,599) | | 75,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137B9FE0 FHR 4314 GZ Z SEQ 3% due 03/15/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/23/2018 | 12/20/2022 | | 75,000,000 | 1.00/CREDIT EVENT | 1,073,333 | | 572,917 | 507,598 | | 718,294 | | | (170,533) | | 75,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AB2N2 FNR 2013-11 Z Z SEQ 3% due 02/25/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/23/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 345,278 | | 190,972 | 163,310 | | 239,431 | | | (54,857) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AWQN0 FNR 2017-30 ZG Z SEQ 3% due 05/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/28/2018 | 12/20/2022 | | 80,000,000 | 1.00/CREDIT EVENT | 1,076,000 | | 611,111 | 510,430 | | 766,180 | | | (171,440) | | 80,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BVK70 FHR 4660 LA SEQ 3% due 02/15/2047 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/03/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 412,500 | | 190,278 | 256,455 | | 143,109 | | | (58,987) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BVK70 FHR 4660 LA SEQ 3% due 02/15/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/04/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 800,000 | | 381,944 | 497,672 | | 286,219 | | | (114,865) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/04/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 398,750 | | 190,972 | 248,061 | | 143,109 | | | (57,252) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136AVHM4 FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/04/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 382,500 | | 190,972 | 237,982 | | 143,109 | | | (54,912) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136AVSF7 FNR 2017-11 ZE Z SEQ 3% due 03/25/2047 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/05/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 737,500 | | 381,944 | 459,140 | | 286,219 | | | (105,920) | | 50,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/05/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 380,000 | | 190,972 | 236,553 | | 143,109 | | | (54,581) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BWV35 FHR 4663 Z Z SEQ 3% due 03/15/2047 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 356,250 | | 190,972 | 222,269 | | 143,109 | | | (51,267) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BWV35 FHR 4663 Z Z SEQ 3% due 03/15/2047 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54 | 10/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 356,250 | | 190,972 | 222,269 | | 143,109 | | | (51,267) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 350,000 | | 190,972 | 218,493 | | 143,109 | | | (50,391) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 350,000 | | 190,972 | 218,493 | | 143,109 | | | (50,391) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 335,000 | | 190,972 | 209,154 | | 143,109 | | | (48,226) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 190,972 | 202,926 | | 143,109 | | | (46,783) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 317,500 | | 190,972 | 198,358 | | 143,109 | | | (45,724) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 315,000 | | 190,972 | 196,800 | | 143,109 | | | (45,363) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38378WVN0 GNR 2013-124 BZ Z SEQ 3.5% due 08/20/2043 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 190,972 | 203,031 | | 143,109 | | | (46,807) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136AVH93 FNR 2017-17 ZL Z SEQ 3% due 03/25/2047 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 190,972 | 203,031 | | 143,109 | | | (46,807) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 305,000 | | 190,972 | 190,567 | | 143,109 | | | (43,920) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38378PG77 GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 190,972 | 203,031 | | 143,109 | | | (46,807) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38377RKQ7 GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/15/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 336,250 | | 190,972 | 210,477 | | 143,109 | | | (48,533) | | 25,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

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

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/22/2018 | 12/20/2023 | | 95,659,615 | 5.00/CREDIT EVENT | 19,198,885 | | 3,674,656 | 12,097,741 | | 13,057,331 | | | (2,961,424) | | 95,659,615 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137APBW9 FHR 4033 ZE Z SEQ 4% due 04/15/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/22/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 190,972 | 204,194 | | 143,109 | | | (47,076) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137AUFJ3 FHR 4107 HY EXCH PAC-11 3% due 09/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/22/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 190,972 | 204,194 | | 143,109 | | | (47,076) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BAG63 FHR 4323 VZ Z SEQ 4% due 04/15/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/22/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 320,000 | | 190,972 | 201,060 | | 143,109 | | | (46,350) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BWP57 FHR 4666 VZ Z SEQ 3% due 03/15/2047 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/23/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 295,000 | | 190,972 | 185,485 | | 143,109 | | | (42,743) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136A2CX9 FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/23/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,522,915 | | 1,837,328 | 6,005,298 | | 6,528,666 | | | (1,469,297) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3137ARM29 FHR 4057 ZB Z SEQ 3.5% due 06/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/23/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,508,566 | | 1,837,328 | 5,996,559 | | 6,528,666 | | | (1,467,010) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136A8D64 FNR 2012-103 ZC EXCH Z SEQ 3.5% due 09/25/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/23/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,522,915 | | 1,837,328 | 6,005,298 | | 6,528,666 | | | (1,469,297) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38377RBJ3 GNR 2010-158 DG PAC-11 4% due 12/20/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/24/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 312,500 | | 190,972 | 196,564 | | 143,109 | | | (45,309) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136A6N42 FNR 2012-76 ZG Z SEQ 4% due 07/25/2042 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 10/24/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,556,396 | | 1,837,328 | 6,028,692 | | 6,528,666 | | | (1,475,425) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38375GQP9 GNR 2012-94 BZ Z SEQ 3.5% due 07/20/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/24/2018 | 12/20/2023 | | 95,659,615 | 5.00/CREDIT EVENT | 19,122,357 | | 3,674,656 | 12,063,212 | | 13,057,331 | | | (2,952,376) | | 95,659,615 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38377NGC2 GNR 2010-151 DG PAC-1-11 4% due 11/20/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/24/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 292,500 | | 190,972 | 184,013 | | 143,109 | | | (42,402) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3137BTCW9 FHR 4639 AZ Z SEQ 3% due 12/15/2046 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/24/2018 | 12/20/2023 | | 95,659,615 | 5.00/CREDIT EVENT | 19,069,744 | | 3,674,656 | 12,031,161 | | 13,057,331 | | | (2,943,980) | | 95,659,615 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136AJPR1 FNR 2014-19 ZJ Z SEQ 4.5% due 04/25/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/24/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,487,043 | | 1,837,328 | 5,986,436 | | 6,528,666 | | | (1,464,360) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136ABQ22 FNR 2013-6 ZM Z SEQ 3.5% due 02/25/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/25/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 595,000 | | 381,944 | 374,497 | | 286,219 | | | (86,303) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136ALEY3 FNR 2014-66 VZ Z SEQ 3% due 10/25/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/25/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,510,692 | | 1,837,328 | 6,015,862 | | 6,528,666 | | | (1,472,064) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BGY78 FHR 4447 ZX SC Z PT 4% due 01/15/2045 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 10/26/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 535,000 | | 381,944 | 336,989 | | 286,219 | | | (77,623) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38378WCM3 GNR 2013-122 BM EXCH PAC-1-11 3.5% due 08/16/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/26/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,448,512 | | 1,837,328 | 5,980,857 | | 6,528,666 | | | (1,462,899) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/29/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 297,500 | | 190,972 | 187,639 | | 143,109 | | | (43,242) | | 25,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/29/2018 | 12/20/2023 | | 95,659,615 | 5.00/CREDIT EVENT | 19,036,263 | | 3,674,656 | 12,040,815 | | 13,057,331 | | | (2,946,509) | | 95,659,615 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BD5W2 FHR 4378 EZ EXCH Z SEQ 3% due 08/15/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/30/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 275,000 | | 190,972 | 173,570 | | 143,109 | | | (39,985) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/30/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,499,000 | | 1,837,328 | 6,011,727 | | 6,528,666 | | | (1,470,981) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/30/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,489,434 | | 1,837,328 | 6,005,879 | | 6,528,666 | | | (1,469,450) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/30/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 535,000 | | 381,944 | 337,692 | | 286,219 | | | (77,785) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/02/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 327,500 | | 190,972 | 206,944 | | 143,109 | | | (47,714) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 355,000 | | 190,972 | 225,096 | | 143,109 | | | (51,922) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 357,500 | | 190,972 | 226,677 | | 143,109 | | | (52,289) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 347,500 | | 190,972 | 220,353 | | 143,109 | | | (50,822) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 337,500 | | 190,972 | 214,029 | | 143,109 | | | (49,356) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/13/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 287,500 | | 190,972 | 182,775 | | 143,109 | | | (42,116) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/13/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,513,348 | | 1,837,328 | 6,063,031 | | 6,528,666 | | | (1,484,424) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/13/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,470,302 | | 1,837,328 | 6,036,516 | | 6,528,666 | | | (1,477,474) | | 47,829,808 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/13/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 277,500 | | 190,972 | 176,431 | | 143,109 | | | (40,648) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38378GAF5 GNR 2012-134 PM PAC-11 3% due 11/20/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 270,000 | | 190,972 | 171,763 | | 143,109 | | | (39,567) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137A34Y2 FHR 3763 ZW Z PAC-11 4.5% due 11/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 265,000 | | 190,972 | 168,589 | | 143,109 | | | (38,833) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136A7FM9 FNR 2012-70 HB PAC-11 3% due 07/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 263,750 | | 190,972 | 167,795 | | 143,109 | | | (38,650) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3137APMM9 FHR 4030 PE PAC-1-11 3.5% due 04/15/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/14/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,398,557 | | 1,837,328 | 5,995,331 | | 6,528,666 | | | (1,466,688) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136A0DQ7 FNR 2011-77 PC PAC-11 4% due 08/25/2041 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 237,500 | | 190,972 | 151,127 | | 143,109 | | | (34,796) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38378UL21 GNR 2013-144 YM EXCH SEQ 2.5% due 10/20/2043 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/15/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 195,000 | | 190,972 | 124,191 | | 143,109 | | | (28,575) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136ABYK3 FNR 2013-1 ZV Z SEQ 3% due 02/25/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/15/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 375,000 | | 381,944 | 238,845 | | 286,219 | | | (54,949) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136A43X5 FNR 2012-38 ZB Z SEQ 4% due 04/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/15/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 172,500 | | 190,972 | 109,882 | | 143,109 | | | (25,273) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38376Y3N9 GNR 2010-53 PB PAC-1-11 5% due 04/20/2040 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/16/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,345,944 | | 1,837,328 | 5,968,904 | | 6,528,666 | | | (1,459,772) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38377KLE8 GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/19/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 237,500 | | 381,944 | 151,678 | | 286,219 | | | (34,857) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38377KLE8 GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/19/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 110,000 | | 190,972 | 70,257 | | 143,109 | | | (16,144) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38376LAH2 GNR 2010-91 PE PAC-1-11 4.5% due 07/20/2040 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/19/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,307,680 | | 1,837,328 | 5,954,293 | | 6,528,666 | | | (1,455,950) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38376P4G2 GNR 2009-127 PB PAC-1-11 5% due 12/20/2039 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/19/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 92,500 | | 190,972 | 59,091 | | 143,109 | | | (13,574) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136A5MB9 FNR 2012-35 DB PAC-11 3.5% due 04/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/19/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 82,500 | | 190,972 | 52,709 | | 143,109 | | | (12,106) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136A8V98 FNR 2012-113 EM PAC-11 3% due 10/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/20/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 125,000 | | 381,944 | 79,926 | | 286,219 | | | (18,351) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137B1KL5 FHR 4194 ZE Z SEQ 4% due 04/15/2043 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/20/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 62,500 | | 190,972 | 39,963 | | 143,109 | | | (9,176) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136AVTV1 FNR 2017-12 TZ Z SEQ 3% due 03/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/20/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,226,370 | | 1,837,328 | 5,906,957 | | 6,528,666 | | | (1,443,575) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137AV4E4 FHR 4121 AZ Z SEQ 3% due 10/15/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/20/2018 | 12/20/2023 | | 75,000,000 | 1.00/CREDIT EVENT | 140,625 | | 572,917 | 89,944 | | 429,328 | | | (20,646) | | 75,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38376TDV1 GNR 2010-2 PZ Z PAC-1 5% due 01/20/2040 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/26/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 42,500 | | 190,972 | 27,269 | | 143,109 | | | (6,259) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136AK6J7 FNR 2014-65 DZ Z SEQ 3.5% due 10/25/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/26/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 85,000 | | 381,944 | 54,539 | | 286,219 | | | (12,518) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38378ENB5 GNR 2012-66 CY EXCH SEQ 3.5% due 05/20/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/26/2018 | 12/20/2023 | | 95,659,615 | 5.00/CREDIT EVENT | 18,491,003 | | 3,674,656 | 11,873,672 | | 13,057,331 | | | (2,902,769) | | 95,659,615 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38376V3Z8 GNR 2010-26 PZ SC Z SEQ 5% due 01/20/2040 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/26/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 12,500 | | 190,972 | 8,036 | | 143,109 | | | (1,844) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38377RV69 GNR 2010-165 PC PAC-1-11 4% due 12/20/2040 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/27/2018 | 12/20/2023 | | 71,744,712 | 5.00/CREDIT EVENT | 13,746,287 | | 2,755,992 | 8,833,934 | | 9,792,999 | | | (2,158,439) | | 71,744,712 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38376XS79 GNR 2010-51 WZ Z PAC-1-11 5% due 04/20/2040 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/27/2018 | 12/20/2023 | | 23,914,904 | 5.00/CREDIT EVENT | 4,582,096 | | 918,664 | 2,944,645 | | 3,264,333 | | | (719,480) | | 23,914,904 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38376ETZ8 GNR 2009-110 KA PAC-1-11 5% due 11/20/2039 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/28/2018 | 12/20/2023 | | 47,829,808 | 5.00/CREDIT EVENT | 9,245,502 | | 1,837,328 | 5,942,872 | | 6,528,666 | | | (1,452,963) | | 47,829,808 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 09/25/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 757,500 | | 380,556 | 612,744 | | (157,000) | | | (107,017) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044 | DB PART C-1 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 09/26/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 751,250 | | 380,556 | 609,264 | | (157,000) | | | (106,405) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2019 | 12/20/2024 | | 100,000,000 | 1.00/CREDIT EVENT | 1,380,000 | | 761,111 | 1,117,585 | | (313,999) | | | (195,062) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 9128100X9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/30/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 685,000 | | 380,556 | 555,608 | | (157,000) | | | (96,972) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 | DB PART C-1 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 10/02/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 600,000 | | 380,556 | 487,249 | | (157,000) | | | (84,971) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QA9 US TREASURY N/B United States Treasury No 3.5 3.5% due 02/15/2039 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/02/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 550,000 | | 380,556 | 446,691 | | (157,000) | | | (77,861) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/03/2019 | 12/20/2024 | | 25,000,000 | 1.00/CREDIT EVENT | 240,000 | | 190,278 | 195,048 | | (78,500) | | | (33,975) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/03/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 490,000 | | 380,556 | 398,216 | | (157,000) | | | (69,371) | | 50,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/08/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 510,001 | | 380,556 | 415,527 | | (157,000) | | | (72,402) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/09/2019 | 12/20/2024 | | 100,000,000 | 1.00/CREDIT EVENT | 1,080,000 | | 761,111 | 880,338 | | (313,999) | | | (153,436) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/10/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 625,000 | | 380,556 | 509,631 | | (157,000) | | | (88,898) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE .... I7331LVCZKQKX5T7XV54 | 10/10/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 610,000 | | 380,556 | 497,415 | | (157,000) | | | (86,755) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QL5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/24/2020 | 12/20/2024 | | 100,000,000 | 1.00/CREDIT EVENT | 1,800,000 | 608,333 | 1,579,059 | (313,999) | | | | | (220,941) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/24/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 897,510 | 304,167 | 787,348 | (157,000) | | | | | (110,162) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/25/2020 | 12/20/2024 | | 100,000,000 | 1.00/CREDIT EVENT | 1,880,000 | 605,556 | 1,650,075 | (313,999) | | | | | (229,925) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 9128100X9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/25/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 900,001 | 302,778 | 789,971 | (157,000) | | | | | (110,030) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/25/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | 815,001 | 302,778 | 715,442 | (157,000) | | | | | (99,558) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 9128100Y7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/26/2020 | 12/20/2024 | | 100,000,000 | 1.00/CREDIT EVENT | 1,790,000 | 602,778 | 1,572,052 | (313,999) | | | | | (217,949) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 9128100Y7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/26/2020 | 12/20/2024 | | 100,000,000 | 1.00/CREDIT EVENT | 1,630,000 | 602,778 | 1,431,682 | (313,999) | | | | | (198,318) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/27/2020 | 12/20/2024 | | 65,000,000 | 1.00/CREDIT EVENT | 669,500 | 390,000 | 588,611 | (204,099) | | | | | (80,889) | | 65,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/27/2020 | 12/20/2024 | | 55,000,000 | 1.00/CREDIT EVENT | 555,500 | 330,000 | 488,391 | (172,700) | | | | | (67,108) | | 55,000,000 | 1 | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QX9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/27/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 575,000 | 300,000 | 505,486 | | (157,000) | | | (69,514) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/27/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 565,000 | 300,000 | 496,701 | | (157,000) | | | (68,298) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54 | 02/28/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 427,222 | 295,833 | 376,280 | | (157,000) | | | (50,943) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/28/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 382,222 | 295,833 | 336,668 | | (157,000) | | | (45,554) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 03/03/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 340,000 | 293,056 | 299,830 | | (157,000) | | | (40,170) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 03/05/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 280,000 | 290,278 | 247,216 | | (157,000) | | | (32,783) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 655844BX5 NORFOLK SOUTHERN CORP SR UNSEC 3.942% due 11/01/2047 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54 | 03/05/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 225,001 | 290,278 | 198,677 | | (157,000) | | | (26,324) | | 50,000,000 | 2FE | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 00206RGL0 AT&T INC SR UNSEC 4.1% due 02/15/2028 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54 | 03/05/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 95,000 | 290,278 | 83,919 | | (157,000) | | | (11,080) | | 50,000,000 | 2FE | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54 | 03/05/2020 | 12/20/2024 | | 100,000,000 | 1.00/CREDIT EVENT | | 430,000 | 580,556 | 379,701 | | (313,999) | | | (50,299) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE | 060051GGR4 BANK OF AMERICA CORP SR UNSEC 3.593% due 07/21/2028 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 03/05/2020 | 12/20/2024 | | 49,311,538 | 5.00/CREDIT EVENT | | 10,130,584 | 1,436,491 | 8,829,442 | | 8,108,518 | | | (1,301,142) | | 49,311,538 | 1FE | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE | 00775V104 AEGON FUNDING CORP II NEW MONEY Preferred Stock | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 03/05/2020 | 12/20/2024 | | 49,311,538 | 5.00/CREDIT EVENT | | 10,118,102 | 1,436,491 | 8,818,683 | | 8,108,518 | | | (1,299,419) | | 49,311,538 | 2FE | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE | 539439AQ2 LLOYDS BANKING GROUP PLC SR UNSEC 3.574% due 11/07/2028 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 03/05/2020 | 12/20/2024 | | 49,311,538 | 5.00/CREDIT EVENT | | 10,008,259 | 1,436,491 | 8,723,992 | | 8,108,518 | | | (1,284,267) | | 49,311,538 | 1FE | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 03/06/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | (525,000) | 288,889 | (464,134) | | (157,000) | | | 60,866 | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE | 49327M2K9 KEY BANK NA SR UNSEC 3.3% due 06/01/2025 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 03/06/2020 | 12/20/2024 | | 49,311,538 | 5.00/CREDIT EVENT | | 9,667,356 | 1,415,688 | 8,443,972 | | 8,108,518 | | | (1,223,385) | | 49,311,538 | 1FE | N/A |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE | 37045XAS5 GENERAL MOTORS FINL CO CO.GUARNT 4% due 01/15/2025 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 03/06/2020 | 12/20/2024 | | 49,311,538 | 5.00/CREDIT EVENT | | 9,687,328 | 1,415,688 | 8,461,233 | | 8,108,518 | | | (1,226,095) | | 49,311,538 | 2FE | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE | 452308AR0 ILLINOIS TOOL WORKS INC SR UNSEC 3.9% due 09/01/2042 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/06/2020 | 12/20/2024 | | 49,311,538 | 5.00/CREDIT EVENT | | 9,687,328 | 1,415,688 | 8,461,233 | | 8,108,518 | | | (1,226,095) | | 49,311,538 | 1FE | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE | 855244AT6 STARBUCKS CORP SR UNSEC 3.55% due 08/15/2029 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 03/10/2020 | 12/20/2024 | | 49,311,538 | 5.00/CREDIT EVENT | | 8,844,513 | 1,401,819 | 7,740,653 | | 8,108,518 | | | (1,103,860) | | 49,311,538 | 2FE | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 91913YAS9 VALERO ENERGY CORP SR UNSEC 3.65% due 03/15/2025 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 03/10/2020 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | (1,560,000) | 283,333 | (1,384,003) | | (157,000) | | | 175,997 | | 50,000,000 | 2FE | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/12/2020 | 12/20/2024 | | 49,311,538 | 5.00/CREDIT EVENT | | 7,137,648 | 1,388,010 | 6,267,207 | | 8,108,518 | | | (870,442) | | 49,311,538 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE | 3137BGFZ7 FHR 4440 ZX SC Z PT 4% due 01/15/2045 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/25/2020 | 12/20/2025 | | 25,000,000 | 1.00/CREDIT EVENT | | 287,500 | 2,778 | 286,908 | | 224,458 | | | (592) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE | 3136ACS85 FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/25/2020 | 12/20/2025 | | 25,000,000 | 1.00/CREDIT EVENT | | 255,000 | 2,778 | 254,475 | | 224,458 | | | (525) | | 25,000,000 | 1 | N/A |
| 1189999999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | 506,744,279 | 87,995,575 | 142,858,446 | 369,435,022 | XXX | 372,181,594 | | | (89,682,884) | | 9,091,738,463 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | 506,744,279 | 87,995,575 | 143,028,447 | 369,435,022 | XXX | 371,444,687 | | | (89,682,884) | | 9,092,646,000 | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | | | 24,374,598 | 22,929,226 | XXX | (73,427,403) | 10,880,747 | | | | 33,556,959 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | 504,458,374 | 87,995,575 | 141,716,551 | 367,486,954 | XXX | 370,233,526 | 144,133 | | (89,167,196) | | 9,091,738,463 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | 74,456,911 | 418,558,379 | XXX | 482,296,651 | 245,881,493 | 9,457,112 | | | 101,244,825 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1399999999. Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | 504,458,374 | 87,995,575 | 240,548,060 | 808,974,559 | XXX | 779,102,774 | 256,906,373 | 9,457,112 | (89,167,196) | | 9,226,540,247 | XXX | XXX |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 628908CD1 PEP SHOPPING CENTER 4.48% due 12/14/2021 4.48% due 12/14/2021 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 07/29/2015 | 12/14/2021 | | 2,536,643 | 0.8099 | | | | 103,804 | | 103,804 | 78,938 | (104,278) | | | 13,925 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8521A Iconic Office SCI | D-2-2 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/18/2020 | 12/11/2020 | | 880,762,046 | 0.9093 | | | | (59,826,313) | | (59,795,681) | 6,244,772 | (66,040,453) | | | 1,955,908 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | Z00074262 ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 15% due 06/15/2023 | D-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 05/29/2020 | 11/30/2020 | | 778,135 | 1.3730 | | | | (24,428) | | (24,428) | (193) | (24,234) | | | 1,591 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | JP1749211L73 JAPAN TREASURY DISC BILL SERIES 921 % due 10/12/2020 | DA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/10/2020 | 10/13/2020 | | 93,844,628 | 106.5591 | | | | (984,848) | | (984,848) | 107,355 | (1,092,203) | | | 88,553 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | MORTGAGE LOAN 0855500 | B-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 07/13/2020 | 11/16/2020 | | 3,110,566 | 0.7912 | | | | (65,710) | | (65,710) | 1,562 | (67,272) | | | 5,581 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | JP1749261L80 JAPAN TREASURY DISC BILL SERIES 926 % due 11/02/2020 | DA-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 07/31/2020 | 11/02/2020 | | 94,929,439 | 105.3414 | | | | 79,050 | | 79,050 | 71,857 | 7,193 | | | 142,719 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | JP1749281L86 JAPAN TREASURY DISC BILL SERIES 928 % due 11/09/2020 | DA-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/07/2020 | 11/09/2020 | | 94,621,523 | 105.6842 | | | | (238,874) | | (238,874) | 57,780 | (296,654) | | | 156,619 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 8863 Perth OIA | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 08/13/2020 | 11/18/2020 | | 179,201,700 | 1.3951 | | | | 120,976 | | 120,976 | 13,547 | 107,428 | | | 328,295 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 8865 Adelaide OIA | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 08/13/2020 | 06/16/2021 | | 85,967,760 | 1.3959 | | | | (26,791) | | (26,791) | (32,756) | 5,966 | | | 362,084 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | 8626 Tokyo Multifamily Partnership LP OIA | BA-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/13/2020 | 12/16/2020 | | 4,873,441 | 106.7008 | | | | (62,631) | | (62,631) | 1,689 | (64,320) | | | 11,192 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 628908CN9 ND PROPERTIES Cityhold office partnership % due 10/01/2020 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/13/2020 | 10/01/2020 | | 94,333,176 | 0.7633 | | | | 1,428,404 | | 1,428,404 | 22,668 | 1,405,737 | | | 24,688 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 8063 12-14 New Fetter Lane | D-2-2 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 08/13/2020 | 05/19/2021 | | 91,737,604 | 0.7630 | | | | 1,295,980 | | 1,295,980 | (2,108) | 1,298,088 | | | 364,903 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8486CSEUR Factory Ursus | D-2-2 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 08/13/2020 | 10/14/2020 | | 236,932,080 | 0.8441 | | | | 2,364,893 | | 2,364,893 | 214,223 | 2,150,670 | | | 232,013 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 4563 Norte Shopping Center | D-2-2 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/13/2020 | 12/14/2021 | | 47,807,480 | 0.8367 | | | | 441,529 | | 441,529 | 20,195 | 421,334 | | | 262,450 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | JP1749291L84 JAPAN TREASURY DISC BILL SERIES 929 % due 11/16/2020 | DA-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/14/2020 | 11/16/2020 | | 93,979,486 | 106.4062 | | | | (891,318) | | (891,318) | 50,428 | (941,746) | | | 168,619 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | ZD4100040 Ziemia Fund EUR Portfolio Hedge | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 08/18/2020 | 11/20/2020 | | 209,392,925 | 0.8357 | | | | 3,980,845 | | 3,980,845 | 172,258 | 3,808,587 | | | 391,355 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | A8AB7EDEA Global Real Estate Debt Partners - Fund I GBP Portfolio Hedge | BA-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 08/18/2020 | 11/20/2020 | | 33,092,808 | 0.7555 | | | | 824,752 | | 824,752 | 6,149 | 818,603 | | | 61,850 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | scecere Ceres AUD Portfolio Hedge | BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/19/2020 | 11/23/2020 | | 472,134,000 | 1.3767 | | | | 6,516,980 | | 6,516,980 | 49,666 | 6,467,314 | | | 908,000 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | sblblea Broadleaf Timberland Investments, LLC CAD Portfolio Hedge | BA-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 08/20/2020 | 11/23/2020 | | 37,845,386 | 1.3212 | | | | 287,308 | | 287,308 | (1,125) | 288,433 | | | 72,784 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | JP1749311L80 JAPAN TREASURY DISC BILL SERIES 931 % due 11/24/2020 | DA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/21/2020 | 11/24/2020 | | 94,432,532 | 105.8957 | | | | (451,209) | | (451,209) | 32,694 | (483,903) | | | 183,285 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | JP1749331L86 JAPAN TREASURY DISC BILL SERIES 933 % due 11/30/2020 | DA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 08/28/2020 | 11/30/2020 | | 95,095,787 | 105.1571 | | | | 201,647 | | 201,647 | 27,812 | 173,835 | | | 194,379 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | Z00074262 ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 15% due 06/15/2023 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/31/2020 | 11/30/2020 | | 817,747 | 1.3065 | | | | 15,175 | | 15,175 | (28) | 15,203 | | | 1,672 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | JP1749361L97 JAPAN TREASURY DISC BILL Due 12/14/2020 At Mat % due 12/14/2020 | DA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/11/2020 | 12/14/2020 | | 94,338,297 | 106.0015 | | | | (582,215) | | (582,215) | 9,243 | (591,458) | | | 213,817 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK | 7078CSSEK NOVA LUND | D-2-2 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 09/14/2020 | 12/11/2020 | | 66,789,521 | 8.7589 | | | | 1,415,597 | | 1,415,597 | 16,139 | 1,399,457 | | | 148,319 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 9714AUD T-C Australia RE Holdings I, LLC OIA | BA-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 09/14/2020 | 06/16/2021 | | 30,612,246 | 1.3720 | | | | 513,908 | | 513,908 | 1,101 | 512,808 | | | 128,934 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD | 8486CSEUR Factory Ursus | D-2-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 09/14/2020 | 10/14/2020 | | 11,886,339 | 0.8413 | | | | (157,978) | | (157,978) | (312,112) | 154,134 | | | 11,640 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | JP1749381L93 JAPAN TREASURY DISC BILL SERIES 938 % due 12/21/2020 | DA-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/18/2020 | 12/21/2020 | | 191,892,908 | 104.2248 | | | | 2,022,375 | | 2,022,375 | (22,295) | 2,044,670 | | | 454,768 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | stiinfr TIAA Infrastructure - Aquila OIA | BA-1 | Currency | CREDIT AGRICOLE 969500TJ5KRTCJQWXH05 | 09/29/2020 | 12/15/2020 | | 90,135,367 | 0.7766 | | | | (234,226) | | (234,226) | (11,914) | (222,312) | | | 205,649 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | G6031#AC3 MERSEY LINK LTD Mezzanine Note 8.3% due 03/31/2043 | D-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 09/29/2020 | 05/19/2021 | | 32,183,223 | 0.7768 | | | | (117,108) | | (117,108) | 1,789 | (118,897) | | | 128,014 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | JP1749401L99 JAPAN TREASURY DISC BILL Due 1/6/2021 At Mat % due 01/06/2021 | DA-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 09/29/2020 | 01/06/2021 | | 189,770,785 | 105.3903 | | | | (167,428) | | (167,427) | (3,941) | (163,486) | | | 491,653 | | 0002 |
| 1439999999. Subtotal - Forwards - Hedging Other | | | | | | | | | | | | | (42,217,854) | XXX | (42,187,221) | 6,815,393 | (49,131,756) | | | 7,715,259 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | | (42,217,854) | XXX | (42,187,221) | 6,815,393 | (49,131,756) | | | 7,715,259 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 32,553,429 | (49,006,058) | XXX | (80,887,508) | | (26,538,882) | | | 55,239,894 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | (2,285,905) | | 64,966,184 | 446,327,741 | XXX | 446,358,374 | 263,721,766 | (13,135,762) | 515,688 | | 86,369,612 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | 506,744,279 | 87,995,575 | 143,028,447 | 369,435,022 | XXX | 371,444,687 | | | (89,682,884) | | 9,092,646,000 | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 504,458,374 | 87,995,575 | 240,548,060 | 766,756,705 | XXX | 736,915,553 | 263,721,766 | (39,674,644) | (89,167,196) | | 9,234,255,506 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| | |

(b)

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

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

**N O N E**

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

**N O N E**

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

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

# SCHEDULE DB - PART E

**Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date**

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

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

NONE

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

General Interrogatories:

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

# SCHEDULE E - PART 1 - CASH

Month End Depository Balances

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

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| | TREASURY BILL | | 09/29/2020 | 0.050 | 10/06/2020 | 32,998,770 | | |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 32,998,770 | | |
| 0599999. Total - U.S. Government Bonds | | | | | | 32,998,770 | | |
| 1099999. Total - All Other Government Bonds | | | | | | | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | | |
| | RELIANCE INDUSTRIES LTD | | 08/21/2020 | 4.500 | 10/19/2020 | 10,996,871 | 222,750 | 160,622 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 10,996,871 | 222,750 | 160,622 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 10,996,871 | 222,750 | 160,622 |
| 4899999. Total - Hybrid Securities | | | | | | | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | |
| 6099999. Subtotal - SVO Identified Funds | | | | | | | | |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | | | |
| 7699999. Total - Issuer Obligations | | | | | | 43,995,641 | 222,750 | 160,622 |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | | | |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | | | |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | | | |
| 8099999. Total - SVO Identified Funds | | | | | | | | |
| 8199999. Total - Affiliated Bank Loans | | | | | | | | |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | | | |
| 8399999. Total Bonds | | | | | | 43,995,641 | 222,750 | 160,622 |
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| 8899999 - Total Cash Equivalents | | | | | | 43,995,641 | 222,750 | 160,622 |