

QUARTERLY STATEMENT

OF THE

**BRIGHTHOUSE LIFE INSURANCE
COMPANY**

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

**FOR THE QUARTER
ENDED MARCH 31, 2019**

LIFE AND ACCIDENT AND HEALTH

2019



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

ANNUAL STATEMENT

AS OF MARCH 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

BRIGHOUSE LIFE INSURANCE COMPANY

NAIC Group Code 4932 4932 NAIC Company Code 87726 Employer's ID Number 06-0566090
(Current) (Prior)

Organized under the Laws of Delaware State of Domicile or Port of Entry Delaware

Country of Domicile United States of America

Incorporated/Organized 06/17/1863 Commenced Business 04/01/1864

Statutory Home Office 1209 Orange Street Wilmington, DE 19801
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office 11225 North Community House Road
(Street and Number) Charlotte, NC 28277
(City or Town, State and Zip Code) 980-365-7414
(Area Code) (Telephone Number)

Mail Address 12802 Tampa Oaks Boulevard, Suite 447 Temple Terrace, FL 33637
(Street and Number or P.O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 12802 Tampa Oaks Boulevard, Suite 447
(Street and Number) Temple Terrace, FL 33637
(City or Town, State and Zip Code) 980-949-4100
(Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

Statutory Statement Contact Timothy Lashoan Shaw 980-949-4100
(Name) (Area Code) (Telephone Number)

tshaw1@brighthousefinancial.com 813-615-9468
(Email Address) (Fax Number)

OFFICERS

Chairman of the Board, President and Chief Executive Officer ERIC THOMAS STEIGERWALT Vice President and Secretary DANIEL BURT ARRINGTON

Vice President and Interim Chief Financial Officer CONOR ERNAN MURPHY# Vice President and Treasurer JIN SEUNG CHANG

OTHER

LYNN ANN DUMAIS MEREDITH ALICIA RATAJCZAK#
Vice President and Chief Accounting Officer Vice President and Appointed Actuary

DIRECTORS OR TRUSTEES

MYLES JOSEPH LAMBERT CONOR ERNAN MURPHY JOHN LLOYD ROSENTHAL
ERIC THOMAS STEIGERWALT

State of North Carolina
County of Mecklenburg } 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 there from for the period ended, and have been completed in accordance with the NAIC Quarterly 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.

LYNN ANN DUMAIS
Vice President and Chief Accounting Officer

JIN SEUNG CHANG
Vice President and Treasurer

Subscribed and sworn to before me this
8th day of April, 2019.

Notary for Dumais & Chang

Deborah L Matera
NOTARY PUBLIC
MECKLENBURG COUNTY, NC
My Commission Expires 3/15/22

- 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 _____

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|--|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds..... | 42,786,984,732 | | 42,786,984,732 | 43,278,811,700 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | 316,340,482 | | 316,340,482 | 315,533,982 |
| 2.2 Common stocks..... | 370,122,950 | 3,348,498 | 366,774,452 | 357,117,093 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens..... | 11,223,541,555 | | 11,223,541,555 | 10,807,605,483 |
| 3.2 Other than first liens..... | 59,597,636 | | 59,597,636 | 112,314,371 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$.....0 encumbrances)..... | | | 0 | |
| 4.2 Properties held for the production of income (less \$.....0 encumbrances)..... | 591,836 | | 591,836 | 1,055,192 |
| 4.3 Properties held for sale (less \$.....0 encumbrances)..... | | | 0 | |
| 5. Cash (\$.....1,615,209,368), cash equivalents (\$.....842,251,047) and short-term investments (\$.....495,177,016)..... | 2,952,637,431 | | 2,952,637,431 | 2,891,234,065 |
| 6. Contract loans (including \$.....0 premium notes)..... | 967,189,212 | | 967,189,212 | 1,001,450,640 |
| 7. Derivatives..... | 2,033,972,866 | | 2,033,972,866 | 2,721,727,734 |
| 8. Other invested assets..... | 2,537,178,378 | 19,381,516 | 2,517,796,862 | 2,566,872,399 |
| 9. Receivables for securities..... | 132,575,622 | | 132,575,622 | 58,148,313 |
| 10. Securities lending reinvested collateral assets..... | | | 0 | |
| 11. Aggregate write-ins for invested assets..... | 25,609,918 | 0 | 25,609,918 | 79,751,087 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11)..... | 63,406,342,618 | 22,730,014 | 63,383,612,604 | 64,191,622,059 |
| 13. Title plants less \$.....0 charged off (for Title insurers only)..... | | | 0 | |
| 14. Investment income due and accrued..... | 645,801,132 | | 645,801,132 | 586,916,834 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 86,797,134 | 7,213,134 | 79,584,000 | 90,175,367 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums)..... | 62,224,631 | | 62,224,631 | 63,055,730 |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)..... | | | 0 | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers..... | 237,573,373 | | 237,573,373 | 184,464,576 |
| 16.2 Funds held by or deposited with reinsured companies..... | 4,172,045 | | 4,172,045 | 6,521,308 |
| 16.3 Other amounts receivable under reinsurance contracts..... | 378,337,044 | | 378,337,044 | 486,213,381 |
| 17. Amounts receivable relating to uninsured plans..... | | | 0 | |
| 18.1 Current federal and foreign income tax recoverable and interest thereon..... | 31,558,395 | | 31,558,395 | 33,758,385 |
| 18.2 Net deferred tax asset..... | 2,521,296,449 | 1,773,111,268 | 748,185,181 | 878,311,796 |
| 19. Guaranty funds receivable or on deposit..... | 15,690,865 | | 15,690,865 | 15,866,495 |
| 20. Electronic data processing equipment and software..... | | | 0 | |
| 21. Furniture and equipment, including health care delivery assets (\$.....0)..... | | | 0 | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates..... | | | 0 | |
| 23. Receivables from parent, subsidiaries and affiliates..... | 50,279,153 | | 50,279,153 | 50,366,312 |
| 24. Health care (\$.....0) and other amounts receivable..... | | | 0 | |
| 25. Aggregate write-ins for other than invested assets..... | 34,356,394 | 898,268 | 33,458,126 | 18,557,382 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)..... | 67,474,429,233 | 1,803,952,684 | 65,670,476,549 | 66,605,829,625 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | 103,994,323,352 | | 103,994,323,352 | 96,983,645,792 |
| 28. Total (Lines 26 and 27)..... | 171,468,752,585 | 1,803,952,684 | 169,664,799,901 | 163,589,475,417 |

DETAILS OF WRITE-INS

| | | | | |
|--|------------|---------|------------|------------|
| 1101. Cash collateral pledged on derivatives..... | 14,811,020 | | 14,811,020 | 63,654,524 |
| 1102. Deposits in connection with investments..... | 10,798,898 | | 10,798,898 | 16,096,563 |
| 1103. | | | 0 | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page..... | 0 | 0 | 0 | 0 |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)..... | 25,609,918 | 0 | 25,609,918 | 79,751,087 |
| 2501. Miscellaneous..... | 27,525,936 | 898,268 | 26,627,668 | 7,297,223 |
| 2502. Receivables from former affiliates..... | 6,277,538 | | 6,277,538 | 10,707,239 |
| 2503. Futures receivable..... | 552,920 | | 552,920 | 552,920 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 0 | 0 | 0 | 0 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | 34,356,394 | 898,268 | 33,458,126 | 18,557,382 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|--|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$.....43,357,636,383 less \$.....0 included in Line 6.3 (including \$.....27,342,872 Modco Reserve)..... | 43,357,636,383 | 43,739,869,238 |
| 2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve)..... | 71,816,561 | 73,912,666 |
| 3. Liability for deposit-type contracts (including \$.....0 Modco Reserve)..... | 2,569,252,255 | 2,582,631,556 |
| 4. Contract claims: | | |
| 4.1 Life..... | 169,693,506 | 190,360,551 |
| 4.2 Accident and health..... | 675,620 | 1,144,656 |
| 5. Policyholders' dividends/refunds to members \$....(6,951,721) and coupons \$.....0 due and unpaid..... | (6,951,721) | (9,063,212) |
| 6. Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts: | | |
| 6.1 Policyholder's dividends/refunds to members apportioned for payment (including \$.....0 Modco)..... | 4,753,658 | 4,749,435 |
| 6.2 Policyholder's dividends/refunds to members not yet apportioned (including \$.....0 Modco)..... | | |
| 6.3 Coupons and similar benefits (including \$.....0 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 \$.....0 discount; including \$....64,847 accident and health premiums..... | 2,713,219 | 2,391,200 |
| 9. Contract liabilities not included elsewhere: | | |
| 9.1 Surrender values on canceled contracts..... | | |
| 9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act..... | | |
| 9.3 Other amounts payable on reinsurance, including \$....(18,009,389) assumed and \$....723,436,877 ceded..... | 705,427,488 | 824,444,436 |
| 9.4 Interest Maintenance Reserve..... | 281,918,579 | 271,453,529 |
| 10. Commissions to agents due or accrued - life and annuity contracts \$....85,552,528, accident and health \$.....0 and deposit-type contract funds \$.....0..... | 85,552,528 | 80,155,562 |
| 11. Commissions and expense allowances payable on reinsurance assumed..... | 29,287,232 | 30,077,808 |
| 12. General expenses due or accrued..... | 18,263,028 | 24,589,438 |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$....(419,804,006) accrued for expense allowances recognized in reserves, net of reinsured allowances)..... | (285,604,359) | (316,519,395) |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes..... | 18,560,351 | 26,563,238 |
| 15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses)..... | | |
| 15.2 Net deferred tax liability..... | | |
| 16. Unearned investment income..... | 3,616,869 | 3,822,038 |
| 17. Amounts withheld or retained by reporting entity as agent or trustee..... | 1,372,875 | 13,486,487 |
| 18. Amounts held for agents' account, including \$....293,150 agents' credit balances..... | 293,150 | 287,540 |
| 19. Remittances and items not allocated..... | 79,917,623 | 147,028,375 |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates..... | | |
| 21. Liability for benefits for employees and agents if not included above..... | | |
| 22. Borrowed money \$.....0 and interest thereon \$.....0..... | | |
| 23. Dividends to stockholders declared and unpaid..... | | |
| 24. Miscellaneous liabilities: | | |
| 24.01 Asset valuation reserve..... | 322,732,467 | 380,188,717 |
| 24.02 Reinsurance in unauthorized and certified (\$.....0) companies..... | | |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers..... | 174,884,617 | 165,567,328 |
| 24.04 Payable to parent, subsidiaries and affiliates..... | 128,958,913 | 101,350,653 |
| 24.05 Drafts outstanding..... | | |
| 24.06 Liability for amounts held under uninsured plans..... | | |
| 24.07 Funds held under coinsurance..... | 5,473,923,835 | 5,271,366,524 |
| 24.08 Derivatives..... | 2,573,245,857 | 2,155,311,096 |
| 24.09 Payable for securities..... | 398,783,446 | 21,437,621 |
| 24.10 Payable for securities lending..... | 3,408,351,991 | 3,648,505,211 |
| 24.11 Capital notes \$.....0 and interest thereon \$.....0..... | | |
| 25. Aggregate write-ins for liabilities..... | 737,912,956 | 1,459,687,605 |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)..... | 60,326,988,927 | 60,894,799,901 |
| 27. From Separate Accounts statement..... | 103,601,724,598 | 95,963,848,056 |
| 28. Total liabilities (Lines 26 and 27)..... | 163,928,713,525 | 156,858,647,957 |
| 29. Common capital stock..... | 75,000,000 | 75,000,000 |
| 30. Preferred capital stock..... | | |
| 31. Aggregate write-ins for other-than-special surplus funds..... | 0 | 0 |
| 32. Surplus notes..... | 811,670,000 | 400,000,000 |
| 33. Gross paid in and contributed surplus..... | 5,435,279,527 | 5,435,279,527 |
| 34. Aggregate write-ins for special surplus funds..... | 0 | 0 |
| 35. Unassigned funds (surplus)..... | (585,863,151) | 820,547,933 |
| 36. Less treasury stock, at cost: | | |
| 36.1 ....0.000 shares common (value included in Line 29 \$.....0)..... | | |
| 36.2 ....0.000 shares preferred (value included in Line 30 \$.....0)..... | | |
| 37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$....392,598,754 in Separate Accounts Statement)..... | 5,661,086,376 | 6,655,827,460 |
| 38. Totals of Lines 29, 30 and 37..... | 5,736,086,376 | 6,730,827,460 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)..... | 169,664,799,901 | 163,589,475,417 |

DETAILS OF WRITE-INS

| | | |
|--|-------------|---------------|
| 2501. Cash collateral received on derivatives..... | 533,440,087 | 1,370,888,229 |
| 2502. Miscellaneous..... | 157,676,416 | 72,219,200 |
| 2503. Derivative instruments expense payable..... | 45,588,932 | 15,372,655 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 1,207,521 | 1,207,521 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | 737,912,956 | 1,459,687,605 |
| 3101. | | |
| 3102. | | |
| 3103. | | |
| 3198. Summary of remaining write-ins for Line 31 from overflow page..... | 0 | 0 |
| 3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)..... | 0 | 0 |
| 3401. | | |
| 3402. | | |
| 3403. | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page..... | 0 | 0 |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)..... | 0 | 0 |

SUMMARY OF OPERATIONS

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts..... | 1,676,990,726 | 1,354,190,281 | 6,127,862,840 |
| 2. Considerations for supplementary contracts with life contingencies..... | 51,920,435 | 37,573,699 | 156,012,612 |
| 3. Net investment income..... | 685,549,463 | 648,953,551 | 2,696,313,490 |
| 4. Amortization of Interest Maintenance Reserve (IMR)..... | 3,540,932 | 7,494,963 | 25,355,199 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses..... | (630,580,824) | 46,317,245 | 841,578,019 |
| 6. Commissions and expense allowances on reinsurance ceded..... | 48,882,127 | 48,432,489 | 190,168,920 |
| 7. Reserve adjustments on reinsurance ceded..... | (76,204,924) | (82,420,954) | (305,341,339) |
| 8. Miscellaneous Income: | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts..... | 530,541,835 | 592,129,941 | 2,449,388,659 |
| 8.2 Charges and fees for deposit-type contracts..... | 6,279 | 99,342 | 316,553 |
| 8.3 Aggregate write-ins for miscellaneous income..... | 141,900,677 | 153,123,090 | 598,839,805 |
| 9. Totals (Lines 1 to 8.3)..... | 2,432,546,726 | 2,805,893,647 | 12,780,494,758 |
| 10. Death benefits..... | 175,210,496 | 159,540,426 | 607,929,140 |
| 11. Matured endowments (excluding guaranteed annual pure endowments)..... | 168,700 | 209,378 | 1,010,112 |
| 12. Annuity benefits..... | 673,812,334 | 638,864,859 | 2,459,684,142 |
| 13. Disability benefits and benefits under accident and health contracts..... | 2,327,325 | 2,114,779 | 9,595,975 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits..... | | | |
| 15. Surrender benefits and withdrawals for life contracts..... | 2,530,240,178 | 2,796,916,134 | 11,828,614,008 |
| 16. Group conversions..... | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds..... | 29,116,287 | 27,654,102 | 112,646,850 |
| 18. Payments on supplementary contracts with life contingencies..... | 27,790,556 | 25,569,041 | 103,130,211 |
| 19. Increase in aggregate reserves for life and accident and health contracts..... | (384,328,960) | 418,973,597 | 2,280,574,744 |
| 20. Totals (Lines 10 to 19)..... | 3,054,336,916 | 4,069,842,316 | 17,403,185,182 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)..... | 176,661,382 | 178,636,887 | 699,840,332 |
| 22. Commissions and expense allowances on reinsurance assumed..... | 26,945,650 | 20,384,605 | 108,189,908 |
| 23. General insurance expenses and fraternal expenses..... | 275,854,867 | 243,402,743 | 1,158,156,049 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes..... | 9,180,428 | 19,808,300 | 75,408,903 |
| 25. Increase in loading on deferred and uncollected premiums..... | 692,633 | (196,417) | (1,829,936) |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance..... | (1,109,857,997) | (1,616,086,265) | (6,998,271,540) |
| 27. Aggregate write-ins for deductions..... | (31,572,932) | (705,883,971) | (308,153,498) |
| 28. Totals (Lines 20 to 27)..... | 2,402,240,947 | 2,209,908,198 | 12,136,525,400 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)..... | 30,305,779 | 595,985,449 | 643,969,358 |
| 30. Dividends to policyholders and refunds to members..... | 734,986 | 850,439 | 4,638,677 |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)..... | 29,570,793 | 595,135,010 | 639,330,681 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains)..... | 1,565,934 | (84,879,520) | (159,426,527) |
| 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)..... | 28,004,859 | 680,014,530 | 798,757,208 |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(3,723,109) (excluding taxes of \$.....3,723,109 transferred to the IMR)..... | (140,220,958) | (1,018,279,699) | (1,902,785,396) |
| 35. Net income (Line 33 plus Line 34)..... | (112,216,099) | (338,265,169) | (1,104,028,188) |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 36. Capital and surplus, December 31, prior year..... | 6,730,827,460 | 5,594,289,759 | 5,594,289,759 |
| 37. Net income (Line 35)..... | (112,216,099) | (338,265,169) | (1,104,028,188) |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(220,043,008)..... | (913,374,764) | 201,181,140 | 1,494,230,764 |
| 39. Change in net unrealized foreign exchange capital gain (loss)..... | 33,375,359 | (228,491) | (8,557,243) |
| 40. Change in net deferred income tax..... | 36,576,070 | 36,636,958 | 228,248,861 |
| 41. Change in nonadmitted assets..... | (412,200,912) | 1,740,534 | 262,662,338 |
| 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..... | 57,456,250 | 161,322,282 | 135,661,878 |
| 45. Change in treasury stock..... | | | |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period..... | 16,000,000 | (16,000,000) | (11,000,000) |
| 47. Other changes in surplus in Separate Accounts Statement..... | 3,381,842 | (9,133,926) | (26,968,818) |
| 48. Change in surplus notes..... | 411,670,000 | 0 | 400,000,000 |
| 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..... | (19,038,067) | (19,004,749) | (76,018,995) |
| 52. Dividends to stockholders..... | | | |
| 53. Aggregate write-ins for gains and losses in surplus..... | (96,370,763) | (34,090,008) | (157,692,896) |
| 54. Net change in capital and surplus (Lines 37 through 53)..... | (994,741,084) | (15,841,429) | 1,136,537,701 |
| 55. Capital and surplus as of statement date (Lines 36 + 54)..... | 5,736,086,376 | 5,578,448,330 | 6,730,827,460 |
| DETAILS OF WRITE-INS | | | |
| 08.301. Management and service fee income..... | 107,376,643 | 128,928,892 | 481,162,475 |
| 08.302. Contract surrender charges..... | 12,559,357 | 14,856,665 | 60,662,048 |
| 08.303. Rider benefits..... | 11,632,145 | 9,151,754 | 38,620,809 |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page..... | 10,332,532 | 185,779 | 18,394,473 |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)..... | 141,900,677 | 153,123,090 | 598,839,805 |
| 2701. Reserves transferred under reinsurance agreements..... | (220,375,517) | (259,524,552) | 37,901,310 |
| 2702. Interest credited to reinsurers..... | 181,332,430 | 37,937,913 | 349,118,612 |
| 2703. Ceded rider benefits..... | 7,286,626 | 6,262,612 | 21,836,873 |
| 2798. Summary of remaining write-ins for Line 27 from overflow page..... | 183,529 | (490,559,944) | (717,010,293) |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)..... | (31,572,932) | (705,883,971) | (308,153,498) |
| 5301. Unrealized change in funds withheld on derivatives..... | (96,370,763) | (34,090,008) | (234,805,408) |
| 5302. Prior period adjustments..... | 0 | 0 | 77,112,512 |
| 5303. | | | |
| 5398. Summary of remaining write-ins for Line 53 from overflow page..... | 0 | 0 | 0 |
| 5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)..... | (96,370,763) | (34,090,008) | (157,692,896) |

Statement as of March 31, 2019 of the **Brighthouse Life Insurance Company**
CASH FLOW

| | 1 Current Year to Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS | | | |
| 1. Premiums collected net of reinsurance..... | 1,718,014,173 | 1,305,812,690 | 6,312,481,882 |
| 2. Net investment income..... | 566,540,375 | 575,046,248 | 2,356,997,577 |
| 3. Miscellaneous income..... | 812,787,806 | 772,702,139 | 2,952,385,407 |
| 4. Total (Lines 1 through 3)..... | 3,097,342,354 | 2,653,561,077 | 11,621,864,866 |
| 5. Benefit and loss related payments..... | 3,687,047,834 | 4,237,139,858 | 15,149,679,679 |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | (1,156,773,033) | (1,704,473,826) | (7,357,539,810) |
| 7. Commissions, expenses paid and aggregate write-ins for deductions..... | 466,337,516 | (246,802,093) | 2,141,801,181 |
| 8. Dividends paid to policyholders..... | (1,380,728) | (888,891) | 5,748,406 |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses)..... | (634,056) | 69,247 | (168,457,230) |
| 10. Total (Lines 5 through 9)..... | 2,994,597,533 | 2,285,044,295 | 9,771,232,226 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | 102,744,821 | 368,516,782 | 1,850,632,640 |
| CASH FROM INVESTMENTS | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds..... | 3,383,434,520 | 3,272,570,194 | 12,665,841,020 |
| 12.2 Stocks..... | 22,969,960 | 5,503,670 | 44,972,227 |
| 12.3 Mortgage loans..... | 181,273,565 | 156,711,189 | 684,614,223 |
| 12.4 Real estate..... | 747,057 | 725,090 | 1,225,792 |
| 12.5 Other invested assets..... | 102,872,340 | 116,533,067 | 277,620,505 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments..... | 289,091 | 338,080 | 572,984 |
| 12.7 Miscellaneous proceeds..... | 380,970,847 | (592,089,573) | 328,789,866 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 4,072,557,380 | 2,960,291,717 | 14,003,636,617 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds..... | 2,794,071,853 | 2,530,525,990 | 10,919,816,498 |
| 13.2 Stocks..... | 87,314,279 | 8,103,172 | 47,623,579 |
| 13.3 Mortgage loans..... | 543,664,299 | 441,067,833 | 2,503,381,016 |
| 13.4 Real estate..... | | | |
| 13.5 Other invested assets..... | 112,964,042 | 55,274,681 | 350,773,921 |
| 13.6 Miscellaneous applications..... | 911,875,451 | 254,831,123 | 1,838,159,769 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | 4,449,889,924 | 3,289,802,799 | 15,659,754,783 |
| 14. Net increase or (decrease) in contract loans and premium notes..... | (34,261,428) | 525,464 | (104,669,534) |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)..... | (343,071,116) | (330,036,546) | (1,551,448,632) |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes..... | 411,670,000 | 0 | 227,157,763 |
| 16.2 Capital and paid in surplus, less treasury stock..... | | | |
| 16.3 Borrowed funds..... | | | |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities..... | (13,379,301) | (18,384,404) | (74,729,160) |
| 16.5 Dividends to stockholders..... | | | |
| 16.6 Other cash provided (applied)..... | (96,561,038) | 33,055,137 | 1,269,496,356 |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | 301,729,661 | 14,670,733 | 1,421,924,959 |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)..... | 61,403,366 | 53,150,969 | 1,721,108,967 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year..... | 2,891,234,065 | 1,170,125,098 | 1,170,125,098 |
| 19.2 End of period (Line 18 plus Line 19.1)..... | 2,952,637,431 | 1,223,276,067 | 2,891,234,065 |

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

| | | | | |
|---------|--|------------|-------------|-------------|
| 20.0001 | Security exchanges..... | 98,839,740 | 143,934,101 | 485,374,104 |
| 20.0002 | Mortgage loan refinancings..... | 20,821,991 | 23,272,432 | 44,188,208 |
| 20.0003 | Capitalized interest on bonds..... | 8,663,555 | 3,233,108 | 18,372,112 |
| 20.0004 | Joint venture distribution paid in the form of securities..... | 6,157,139 | 3,614,542 | 11,678,028 |
| 20.0005 | Other invested assets adjustment to negative book value..... | 0 | 56,593 | 0 |
| 20.0006 | Bonds, asset in kind transfer..... | 0 | 0 | 406,375,004 |
| 20.0007 | Bonds in exchange for affiliate surplus note..... | 0 | 0 | 172,842,237 |
| 20.0008 | Prior period adjustments - preferred stock..... | 0 | 0 | 127,232,710 |
| 20.0009 | Prior period adjustments tax - preferred stock..... | 0 | 0 | 45,789,690 |

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | 1 Current Year To Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| 1. Industrial life..... | | | |
| 2. Ordinary life insurance..... | 546,285,730 | 568,397,869 | 2,278,629,624 |
| 3. Ordinary individual annuities..... | 1,264,468,675 | 934,021,913 | 4,207,552,723 |
| 4. Credit life (group and individual)..... | | | |
| 5. Group life insurance..... | 0 | (720,164) | (719,475) |
| 6. Group annuities..... | 38,944,082 | 46,837,468 | 160,267,738 |
| 7. A&H - group..... | 345,704 | 37,159 | 275,323 |
| 8. A&H - credit (group and individual)..... | | | |
| 9. A&H - other..... | 50,605,419 | 52,448,041 | 223,946,363 |
| 10. Aggregate of all other lines of business..... | 0 | 0 | 0 |
| 11. Subtotal (Lines 1 through 10)..... | 1,900,649,610 | 1,601,022,286 | 6,869,952,296 |
| 12. Fraternal (Fraternal Benefit Societies Only)..... | | | |
| 13. Subtotal (Lines 11 through 12)..... | 1,900,649,610 | 1,601,022,286 | 6,869,952,296 |
| 14. Deposit-type contracts..... | 102,134 | 2,048,832 | 6,607,799 |
| 15. Total (Lines 13 and 14)..... | 1,900,751,744 | 1,603,071,118 | 6,876,560,095 |

DETAILS OF WRITE-INS

| | | | |
|--|---|---|---|
| 1001. | | | |
| 1002. | | | |
| 1003. | | | |
| 1098. Summary of remaining write-ins for Line 10 from overflow page..... | 0 | 0 | 0 |
| 1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)..... | 0 | 0 | 0 |

NOTES TO THE FINANCIAL STATEMENTS**1. Summary of Significant Accounting Policies****A. Accounting Practices**

Brighthouse Life Insurance Company (the “Company”) presents the accompanying financial statements on the basis of accounting practices prescribed or permitted (“DE SAP”) by the State of Delaware (“Delaware”) Department of Insurance (the “Department”).

The Department recognizes only the statutory accounting practices prescribed or permitted by Delaware in determining and reporting the financial condition and results of operations of an insurance company, in determining its solvency under the Delaware Insurance Law. In 2001, the National Association of Insurance Commissioners (“NAIC”) *Accounting Practices and Procedures Manual* (“NAIC SAP”) was adopted as a component of DE SAP.

Delaware has adopted certain prescribed accounting practices that differ from those found in NAIC SAP, none of which affect the financial statements of the Company. A reconciliation of the Company’s net income (loss) and capital and surplus between DE SAP and NAIC SAP is as follows:

| | <u>SSAP Number ⁽¹⁾</u> | <u>Financial Statement Page</u> | <u>Financial Statement Line Number</u> | <u>For the Three Months Ended March 31, 2019</u> | <u>For the Year Ended December 31, 2018</u> |
|---|---------------------------------------|---|--|--|---|
| Net income (loss), DE SAP | | | | \$ (112,216,099) | \$ (1,104,028,188) |
| State prescribed practices: NONE | | | | — | — |
| State permitted practices: NONE | | | | — | — |
| Net income (loss), NAIC SAP | | | | <u>\$ (112,216,099)</u> | <u>\$ (1,104,028,188)</u> |
| | | | | March 31, 2019 | December 31, 2018 |
| Statutory capital and surplus, DE SAP | | | | \$ 5,736,086,376 | \$ 6,730,827,460 |
| State prescribed practices: NONE | | | | — | — |
| State permitted practices: NONE | | | | — | — |
| Statutory capital and surplus, NAIC SAP | | | | <u>\$ 5,736,086,376</u> | <u>\$ 6,730,827,460</u> |

⁽¹⁾ Statement of Statutory Accounting Principles (“SSAP”)

B. No significant change.**C. Accounting Policy**

(1) No significant change.

(2) Bonds not backed by other loans are generally stated at amortized cost unless they have a NAIC rating designation of 6, which are stated at the lower of amortized cost or fair value. Bonds not backed by other loans are amortized using the constant yield method.

(3-5) No significant change.

(6) Loan-backed and structured securities are stated at either amortized cost or the lower of amortized cost or fair market value. Amortized cost is determined using the interest method and includes anticipated prepayments. The retrospective adjustment method is used to determine the amortized cost for the majority of loan-backed and structured securities. For certain securities, the prospective adjustments methodology is utilized, including interest-only securities and securities that have experienced an other-than-temporary impairment (“OTTI”).

(7-13) No significant change.

D. Going Concern

Management does not have any substantial doubt about the Company’s ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

No significant change.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

5. Investments

A-C. No significant change.

NOTES TO THE FINANCIAL STATEMENTS**D. Loan-backed Securities**

- (1) Prepayment assumptions were obtained from published broker dealer values and internal estimates.
- (2) a. The Company did not recognize any OTTI on the basis of the intent to sell during the three months ended March 31, 2019.
- b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis during the three months ended March 31, 2019.
- c. Impairments where the present value of cash flows expected to be collected is less than the amortized cost basis of the security are shown in Note 5D(3).
- (3) The loan-backed securities for which an OTTI has been recognized during the three months ended March 31, 2019, measured as the difference between amortized cost and estimated present value of projected future cash flows to be collected, were as follows:

| CUSIP | Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized OTTI | Amortized Cost after OTTI | Estimated Fair Value at Time of OTTI | Date of Financial Statement Where Reported |
|-----------|--|---------------------------------------|-------------------|---------------------------|--------------------------------------|--|
| 17305CAE9 | \$ 123,521 | \$ — | \$ 123,521 | \$ — | \$ — | 3/31/2019 |
| 643528AC6 | \$ 2,221,104 | \$ 2,218,832 | 2,272 | \$ 2,218,832 | \$ 2,218,832 | 3/31/2019 |
| Total | | | <u>\$ 125,793</u> | | | |

- (4) At March 31, 2019, the estimated fair value and gross unrealized losses for loan-backed securities, aggregated by length of time the securities have been in a continuous loss position were as follows:
- a. The aggregate amount of unrealized losses:
- | | |
|------------------------|---------------|
| 1. Less than 12 Months | \$ 8,461,160 |
| 2. 12 Months or Longer | \$ 49,818,713 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|------------------|
| 1. Less than 12 Months | \$ 970,596,128 |
| 2. 12 Months or Longer | \$ 2,585,542,344 |

The recognized OTTI shown above is all noninterest related.

- (5) The Company performs a regular evaluation, on a security-by-security basis, of its securities holdings in accordance with its OTTI policy in order to evaluate whether such investments are other than temporarily impaired. Management considers a wide range of factors about the security issuer and uses its best judgment in evaluating the cause of the decline in the estimated fair value of the security and in assessing the prospects for near-term recovery. Factors considered include fundamentals of the industry and geographic area in which the security issuer operates, as well as overall macroeconomic conditions. Projected future cash flows are estimated using assumptions derived from management's best estimates of likely scenario-based outcomes after giving consideration to a variety of variables that include, but are not limited to: (i) general payment terms of the security; (ii) the likelihood that the issuer can service the scheduled interest and principal payments; (iii) the quality and amount of any credit enhancements; (iv) the security's position within the capital structure of the issuer; (v) possible corporate restructurings or asset sales by the issuer; and (vi) changes to the rating of the security or the issuer by rating agencies. Additional considerations are made when assessing the unique features that apply to certain loan-backed and structured securities including, but are not limited to: (i) the quality of underlying collateral; (ii) expected prepayment speeds; (iii) current and forecasted loss severity; (iv) consideration of the payment terms of the underlying assets backing the security; and (v) the payment priority within the tranche structure of the security. For loan-backed or structured securities in an unrealized loss position as summarized in the immediately preceding table, the Company does not have the intent to sell the securities, believes it has the intent and ability to retain the security for a period of time sufficient to recover the carrying value of the security and based on the cash flow modeling and other considerations as described above, believes these securities are not other than temporarily impaired.

E. Repurchase Agreements and/or Securities Lending Transactions

- (1-2) No significant change.
- (3) Collateral received

The Company participates in a securities lending program as discussed in Note 17.

- a. No significant change.
- b. As of March 31, 2019, the Company did not have collateral that was sold or repledged.
- c. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

(4-7) No significant change.

F-I. Repurchase and Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing and as a Sale

The Company did not have any repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale as of the three months ended March 31, 2019.

J-K. No significant change.

L. Restricted Assets**(1) Restricted Assets (Including Pledged)**

Information on the Company's investment in restricted assets as of March 31, was as follows:

| Restricted Asset Category | Gross Restricted | | | | | | | | | | Percentage | |
|--|---|--|--|---------------------------|--------------------------|----------------------------------|-------------------------------|---------------------------------------|----------------------------------|--|---------------|--|
| | 2019 | | | | | (6) | (7) | (8) | (9) | (10) | (11) | |
| | (1) | (2) | (3) | (4) | (5) | | | | | | | |
| Total General Account | General Account Supporting Separate Account Activity ^(a) | Total Separate Account Restricted Assets | Separate Account Assets Supporting General Account Activity ^(b) | March 31, 2019 (1 plus 3) | December 31, 2018 | Increase/ (Decrease) (5 minus 6) | Total Non Admitted Restricted | Total Admitted Restricted (5 minus 8) | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets | | |
| Subject to contractual obligation for which liability is not shown | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | —% | —% | |
| Collateral held under security lending agreements | 2,559,936,513 | — | — | — | 2,559,936,513 | 3,042,570,081 | (482,633,568) | — | 2,559,936,513 | 1.49 | 1.51 | |
| Subject to repurchase agreements | — | — | — | — | — | — | — | — | — | — | — | |
| Subject to reverse repurchase agreements | — | — | — | — | — | — | — | — | — | — | — | |
| Subject to dollar repurchase agreements | — | — | — | — | — | — | — | — | — | — | — | |
| Subject to dollar reverse repurchase agreements | — | — | — | — | — | — | — | — | — | — | — | |
| Placed under option contracts | — | — | — | — | — | — | — | — | — | — | — | |
| Letter stock or securities restricted as to sale | — | — | — | — | — | — | — | — | — | — | — | |
| Federal Home Loan Bank ("FHLB") capital stock | 50,000,000 | — | — | — | 50,000,000 | 64,050,000 | (14,050,000) | — | 50,000,000 | 0.03 | 0.03 | |
| On deposit with states | 7,134,184 | — | — | — | 7,134,184 | 11,762,416 | (4,628,232) | — | 7,134,184 | — | — | |
| On deposit with other regulatory bodies | 34,753,520 | — | — | — | 34,753,520 | 34,753,520 | — | — | 34,753,520 | 0.02 | 0.02 | |
| Pledged collateral to FHLB (including assets backing funding agreements) | 1,893,512,593 | — | — | — | 1,893,512,593 | 2,322,702,481 | (429,189,888) | — | 1,893,512,593 | 1.10 | 1.12 | |
| Pledged as collateral not captured in other categories | 1,513,781,796 | — | — | — | 1,513,781,796 | 990,522,957 | 523,258,839 | — | 1,513,781,796 | 0.88 | 0.89 | |
| Other restricted assets | 11,096,077,003 | — | — | — | 11,096,077,003 | 10,767,441,319 | 328,635,684 | — | 11,096,077,003 | 6.47 | 6.54 | |
| Total restricted assets | \$17,155,195,609 | \$ — | \$ — | \$ — | \$ 17,155,195,609 | \$17,233,802,774 | \$ (78,607,165) | \$ — | \$ 17,155,195,609 | 9.99% | 10.11% | |

(a) Subset of column 1.

(b) Subset of column 3.

NOTES TO THE FINANCIAL STATEMENTS

(2) Details on the Company's assets pledged as collateral, not captured in other categories, as of March 31, were as follows:

| Restricted Asset Category | Gross Restricted | | | | | | | Percentage | | |
|--|---|--|--|---------------------------|-------------------|----------------------------------|---------------------------|----------------------------------|--|-------|
| | 2019 | | | | | | | (8) | (9) | (10) |
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | | | |
| Total General Account | General Account Supporting Separate Account Activity ^(a) | Total Separate Account Restricted Assets | Separate Account Assets Supporting General Account Activity ^(b) | March 31, 2019 (1 plus 3) | December 31, 2018 | Increase/ (Decrease) (5 minus 6) | Total Admitted Restricted | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets | |
| Derivatives Collateral | \$ 1,462,896,010 | \$ — | \$ — | \$ — | \$ 1,462,896,010 | \$ 917,750,425 | \$ 545,145,585 | \$ 1,462,896,010 | 0.85% | 0.86% |
| Reinsurance Agreement - Securities Pledged | 50,885,786 | — | — | — | 50,885,786 | 72,772,532 | (21,886,746) | 50,885,786 | 0.03 | 0.03 |
| Total | \$ 1,513,781,796 | \$ — | \$ — | \$ — | \$ 1,513,781,796 | \$ 990,522,957 | \$ 523,258,839 | \$ 1,513,781,796 | 0.88% | 0.89% |

(a) Subset of column 1.

(b) Subset of column 3.

(3-4) No significant change.

M. Working Capital Finance Investments

The Company had no working capital finance investments during the three months ended March 31, 2019.

N. Offsetting and Netting of Assets and Liabilities

The Company had no assets and liabilities which are offset and reported net in accordance with a valid right to offset.

O-Q. No significant change.

R. Prepayment Penalty and Acceleration Fees

During the three months ended March 31, 2019, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

| | General Account | Separate Account |
|---------------------------------------|-----------------|------------------|
| Number of CUSIPs | 21 | 5 |
| Aggregate Amount of Investment Income | \$ 5,421,811 | \$ 47,074 |

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling \$2,629,345 and \$25,090,868 on investments in joint ventures, partnerships and LLCs during the three months ended March 31, 2019 and the year ended December 31, 2018, respectively. Impairments are recognized when an investment's net asset value or management's estimate of value, based on available information, is less than the carrying amount or if, in management's judgment, the investment will not be able to absorb prior losses classified as unrealized losses. These losses are deemed to be other than temporary and the value of these impairments was recorded as a realized loss.

7. Investment Income

No significant change.

8. Derivative Instruments

As of March 31, 2019, there were no significant changes in the Company's derivative policy or investments other than those described below.

Cash Flow Hedges

The Company designates and accounts for the following as cash flow hedges when they have met the effectiveness requirements of SSAP 86: (i) interest rate swaps to convert fixed rate assets to floating rate assets; and (ii) interest rate swaps to convert fixed rate liabilities to floating rate liabilities.

All components of each derivative's gain or loss were included in the assessment of hedge effectiveness.

For the three months ended March 31, 2019 there were no gains (losses) related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation. For the year ended December 31, 2018, there were net gains of \$2,008,471 related to cash flow derivatives that no longer qualify for hedge accounting or for which the Company removed the hedge designation.

NOTES TO THE FINANCIAL STATEMENTS**Credit Risk**

The Company enters into various collateral arrangements, which may require both the pledging and accepting of collateral in connection with its derivatives.

The table below summarizes the collateral pledged by the Company in connection with its OTC and exchange-traded derivatives as of:

| | Cash ⁽¹⁾ | | Securities ⁽²⁾ | | Total | |
|--------------------------|----------------------|----------------------|---------------------------|-----------------------|-------------------------|-----------------------|
| | March 31, 2019 | December 31, 2018 | March 31, 2019 | December 31, 2018 | March 31, 2019 | December 31, 2018 |
| Initial Margin: | | | | | | |
| OTC-cleared | \$ — | \$ — | \$ 80,599,399 | \$ 73,911,208 | \$ 80,599,399 | \$ 73,911,208 |
| Variation Margin: | | | | | | |
| OTC-bilateral | — | — | 1,361,014,886 | 770,039,422 | 1,361,014,886 | 770,039,422 |
| OTC-cleared | 14,811,020 | 63,654,524 | — | — | 14,811,020 | 63,654,524 |
| Total OTC | <u>\$ 14,811,020</u> | <u>\$ 63,654,524</u> | <u>\$ 1,441,614,285</u> | <u>\$ 843,950,630</u> | <u>\$ 1,456,425,305</u> | <u>\$ 907,605,154</u> |
| Initial Margin: | | | | | | |
| Futures ⁽³⁾ | \$ — | \$ — | \$ 6,470,705 | \$ 10,145,269 | \$ 6,470,705 | \$ 10,145,269 |

⁽¹⁾ Cash collateral pledged for OTC-cleared is reported in aggregate write-ins for invested assets as cash collateral on derivatives.

⁽²⁾ Securities pledged as collateral are reported in bonds. Subject to certain constraints, the counterparties are permitted by contract to sell or repledge this collateral.

⁽³⁾ Cash collateral pledged on exchange-traded futures is reported in derivatives within assets and not as a restricted asset.

The table below summarizes the collateral received by the Company in connection with its OTC derivatives as of:

| | Cash ⁽¹⁾ | | Securities ⁽²⁾ | | Total | |
|--------------------------|-----------------------|-------------------------|---------------------------|-----------------------|-----------------------|-------------------------|
| | March 31, 2019 | December 31, 2018 | March 30, 2019 | December 31, 2018 | March 31, 2019 | December 31, 2018 |
| Initial Margin: | | | | | | |
| OTC-bilateral | \$ — | \$ — | \$ — | \$ 23,261,760 | \$ — | \$ 23,261,760 |
| Variation Margin: | | | | | | |
| OTC-bilateral | 515,562,727 | 1,354,494,034 | 268,312,805 | 115,515,374 | 783,875,532 | 1,470,009,408 |
| OTC-cleared | 17,877,360 | 16,394,195 | — | — | 17,877,360 | 16,394,195 |
| Total OTC | <u>\$ 533,440,087</u> | <u>\$ 1,370,888,229</u> | <u>\$ 268,312,805</u> | <u>\$ 138,777,134</u> | <u>\$ 801,752,892</u> | <u>\$ 1,509,665,363</u> |

⁽¹⁾ Cash collateral received is reported in cash, cash equivalents and short-term investments and the obligation to return the collateral is reported in aggregate write-ins for liabilities as cash collateral on derivatives.

⁽²⁾ Securities collateral received is held in separate custodial accounts and is not reflected in the financial statements. These amounts are also reported in Note 16 because the securities are held off-balance sheet.

Certain of the Company's derivative contracts require premiums to be paid at a series of specified future dates over the life of the contract or at maturity. The discounted value of these future settled premiums is included in the measurement of the estimated fair value of each derivative along with all other contractual cash flows.

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of March 31, 2019:

| Fiscal Year | Net Undiscounted Future Settled Premium Payments (Receipts) |
|--------------|---|
| 2019 | \$ 384,666,887 |
| 2020 | 970,901,505 |
| 2021 | 405,186,650 |
| 2022 | 179,136,312 |
| 2023 | 132,566,323 |
| Thereafter | 94,937,008 |
| Total | <u>\$ 2,167,394,685</u> |

The following table summarizes the estimated fair value of the Company's derivatives with future settled premiums and the estimated fair value impact thereof as of:

| | March 31, 2019 | December 31, 2018 |
|---|--------------------|--------------------|
| Net undiscounted future premium payments (receipts) | \$ 2,167,394,685 | \$ 2,259,595,442 |
| Estimated fair value of derivative net assets (liabilities), including discounted future premiums | \$ (1,525,208,363) | \$ (1,114,352,323) |
| Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums | \$ 546,283,755 | \$ 986,694,677 |

NOTES TO THE FINANCIAL STATEMENTS

9. Income Taxes

A-B. No significant change.

C. Current income taxes incurred consisted of the following major components:

| | March 31, 2019 | December 31, 2018 |
|---|-----------------------|--------------------------|
| Federal | \$ 1,565,934 | \$ (159,755,599) |
| Foreign | — | 329,072 |
| Federal and foreign income taxes incurred | <u>\$ 1,565,934</u> | <u>\$ (159,426,527)</u> |

NOTES TO THE FINANCIAL STATEMENTS

The changes in the main components of deferred income tax amounts were as follows:

| | <u>March 31, 2019</u> | <u>December 31, 2018</u> | <u>Change</u> |
|---|-------------------------|--------------------------|-------------------------|
| DTA: | | | |
| Ordinary: | | | |
| Discounting of unpaid losses | \$ — | \$ — | \$ — |
| Unearned premium reserve | — | — | — |
| Policyholder reserves | 1,003,259,433 | 1,008,747,380 | (5,487,947) |
| Investments | — | — | — |
| Deferred acquisition costs | 202,457,312 | 207,387,970 | (4,930,658) |
| Policyholder dividends accrual | — | — | — |
| Fixed assets | — | — | — |
| Compensation and benefits accrual | 4,014,486 | 3,904,193 | 110,293 |
| Pension accrual | — | — | — |
| Receivables - nonadmitted | — | — | — |
| Net operating loss carryforward | 674,060,102 | 621,006,319 | 53,053,783 |
| Tax credit carryforwards | 70,700,157 | 63,875,250 | 6,824,907 |
| Other (including items <5% of total ordinary tax assets) | 74,387,284 | 73,370,017 | 1,017,267 |
| Ceding commissions | 113,270,465 | 113,270,465 | — |
| Nonadmitted assets | 1,944,030 | 2,584,452 | (640,422) |
| Tax intangibles | 40,174,799 | 48,983,178 | (8,808,379) |
| Unrealized capital gains (losses) | 233,740,769 | — | 233,740,769 |
| Subtotal | <u>2,418,008,837</u> | <u>2,143,129,224</u> | <u>274,879,613</u> |
| Nonadmitted | <u>(1,396,976,853)</u> | <u>(979,496,707)</u> | <u>(417,480,146)</u> |
| Admitted ordinary DTA | <u>1,021,031,984</u> | <u>1,163,632,517</u> | <u>(142,600,533)</u> |
| Capital: | | | |
| Investments | 376,134,415 | 381,248,931 | (5,114,516) |
| Net capital loss carryforward | — | — | — |
| Real estate | — | — | — |
| Other (including items <5% of total capital tax assets) | — | — | — |
| Subtotal | <u>376,134,415</u> | <u>381,248,931</u> | <u>(5,114,516)</u> |
| Nonadmitted | <u>(376,134,415)</u> | <u>(381,248,931)</u> | <u>5,114,516</u> |
| Admitted capital DTA | <u>—</u> | <u>—</u> | <u>—</u> |
| Admitted DTA | <u>\$ 1,021,031,984</u> | <u>\$ 1,163,632,517</u> | <u>\$ (142,600,533)</u> |
| DTL: | | | |
| Ordinary | | | |
| Investments | \$ (236,556,675) | \$ (234,752,921) | \$ (1,803,754) |
| Fixed assets | — | — | — |
| Deferred and uncollected premiums | (30,928,129) | (33,297,772) | 2,369,643 |
| Policyholder reserves | — | — | — |
| Other (including items <5% of total ordinary tax liabilities) | — | — | — |
| Other liabilities | (5,361,999) | (5,347,852) | (14,147) |
| Separate Account adjustments | — | (11,922,176) | 11,922,176 |
| Subtotal | <u>(272,846,803)</u> | <u>(285,320,721)</u> | <u>12,473,918</u> |
| Capital: | | | |
| Investments | — | — | — |
| Real estate | — | — | — |
| Other (including items <5% of total capital tax liabilities) | — | — | — |
| Subtotal | <u>—</u> | <u>—</u> | <u>—</u> |
| DTL | <u>\$ (272,846,803)</u> | <u>\$ (285,320,721)</u> | <u>\$ 12,473,918</u> |
| Net DTA/ (DTL) | <u>\$ 748,185,181</u> | <u>\$ 878,311,796</u> | <u>\$ (130,126,615)</u> |
| | | | 412,365,630 |
| | | | (220,043,008) |
| | | | (25,619,937) |
| | | | <u>\$ 36,576,070</u> |

NOTES TO THE FINANCIAL STATEMENTS

- D. The provision for Federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to net gain (loss) from operations after dividends to policyholders and before Federal income tax. The significant items causing the difference were as follows:

| | <u>March 31, 2019</u> |
|--|------------------------|
| Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21% | \$ 6,209,866 |
| Net realized capital gains (losses) @ 21% | (26,505,145) |
| Tax effect of: | |
| Other | 3,373,321 |
| Uncertain tax positions | 1,565,933 |
| Change in nonadmitted assets | 640,422 |
| Tax exempt income | (442,628) |
| Interest maintenance reserve | (743,596) |
| Reinsurance Ceding Commission | (3,997,994) |
| Tax credits | (5,612,176) |
| Separate Account dividend received deduction | (9,498,139) |
| Total statutory income taxes (benefit) | <u>\$ (35,010,136)</u> |
| | |
| Federal and foreign income taxes incurred including tax on realized capital gains | \$ 1,565,934 |
| Change in net DTA | (36,576,070) |
| Total statutory income taxes (benefit) | <u>\$ (35,010,136)</u> |

E-I. No significant change.

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

- A-C. On March 25, 2019, the Company issued a \$411,670,000 surplus note to Brighthouse Holdings, LLC, its parent, in exchange for cash.

On March 28, 2019, the Company paid a cash capital contribution of \$75,000,000 to Brighthouse Life Insurance Company of NY.

- D. The Company had \$50,279,153 receivable and \$128,958,913 payable with affiliates as of March 31, 2019. The Company had \$50,366,312 receivable and \$101,350,653 payable with affiliates as of December 31, 2018. Amounts receivable and payable are expected to be settled within 90 days.

E-N. No significant change.

11. Debt

- A. No significant change.

- B. Federal Home Loan Bank Agreements

(1) The Company is a member of the Federal Home Loan Bank (“FHLB”) of Atlanta. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. At March 31, 2019, the Company holds stock of the FHLB of Atlanta, Boston, Des Moines and Pittsburgh and maintains advances with the FHLB of Boston, Des Moines and Pittsburgh. It is part of the Company’s strategy to utilize these funds as a source of contingent liquidity as well as for spread margin businesses. The Company has determined the actual or estimated maximum borrowing capacity as \$16,966,479,990. The Company calculated this amount in accordance with FHLB of Atlanta regulatory and or FHLB specific borrowing limits.

NOTES TO THE FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. The Company's aggregate total for FHLB capital stock was as follows at:

| | March 31, 2019 | | |
|---|----------------------|----------------------|------------------|
| | Total | General Account | Separate Account |
| Membership stock - Class A | \$ — | \$ — | \$ — |
| Membership stock - Class B | 25,000,000 | 25,000,000 | — |
| Activity stock | 23,800,000 | 23,800,000 | — |
| Excess stock | 1,200,000 | 1,200,000 | — |
| Aggregate total | <u>\$ 50,000,000</u> | <u>\$ 50,000,000</u> | <u>\$ —</u> |
| Actual or estimated borrowing capacity as determined by the insurer | \$ 16,966,479,990 | \$ 16,966,479,990 | \$ — |

| | December 31, 2018 | | |
|---|----------------------|----------------------|------------------|
| | Total | General Account | Separate Account |
| Membership stock - Class A | \$ — | \$ — | \$ — |
| Membership stock - Class B | 40,250,000 | 40,250,000 | — |
| Activity stock | 23,800,000 | 23,800,000 | — |
| Excess stock | — | — | — |
| Aggregate total | <u>\$ 64,050,000</u> | <u>\$ 64,050,000</u> | <u>\$ —</u> |
| Actual or estimated borrowing capacity as determined by the insurer | \$ 16,358,947,542 | \$ 16,358,947,542 | \$ — |

b. The Company's membership stock (Class A and B) eligible for redemption at March 31, 2019 was as follows:

| | Total | Not Eligible for Redemption | Less Than 6 Months | 6 Months to Less Than 1 Year | 1 to Less Than 3 Years | 3 to 5 Years |
|------------------|---------------|-----------------------------|--------------------|------------------------------|------------------------|--------------|
| Membership stock | | | | | | |
| Class A | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — |
| Class B | \$ 25,000,000 | \$ 25,000,000 | \$ — | \$ — | \$ — | \$ — |

(3) The Company's collateral pledged to FHLB was as follows:

a. Amount pledged as of:

| | March 31, 2019 | | |
|--|------------------|------------------|---------------------------|
| | Fair Value | Carrying Value | Aggregate Total Borrowing |
| Total collateral pledged - total General and Separate Accounts | \$ 1,895,303,824 | \$ 1,893,512,593 | \$ 595,000,000 |
| Total collateral pledged - General Account | \$ 1,895,303,824 | \$ 1,893,512,593 | \$ 595,000,000 |
| Total collateral pledged - Separate Account | \$ — | \$ — | \$ — |

| | December 31, 2018 | | |
|--|-------------------|------------------|----------------|
| Total collateral pledged - General and Separate Accounts | \$ 2,380,024,755 | \$ 2,322,702,481 | \$ 595,000,000 |

b. Maximum amount pledged during the reporting period ended:

| | March 31, 2019 | | |
|---|------------------|------------------|---|
| | Fair Value | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
| 1. Maximum collateral pledged - total General and Separate Accounts | \$ 2,380,024,755 | \$ 2,322,702,481 | \$ 595,000,000 |
| 2. Maximum collateral pledged - General Account | \$ 2,380,024,755 | \$ 2,322,702,481 | \$ 595,000,000 |
| 3. Maximum collateral pledged - Separate Account | \$ — | \$ — | \$ — |

| | December 31, 2018 | | |
|---|-------------------|------------------|----------------|
| 4. Maximum collateral pledged - total General and Separate Accounts | \$ 3,293,055,734 | \$ 3,250,945,684 | \$ 595,000,000 |

NOTES TO THE FINANCIAL STATEMENTS

(4) The Company's borrowing from FHLB was as follows:

a. Amount borrowed as of:

| | March 31, 2019 | | | |
|--------------------|-----------------------|-----------------------|------------------|--|
| | Total | General Account | Separate Account | Funding Agreements Reserves Established |
| Debt | \$ — | \$ — | \$ — | \$ — |
| Funding agreements | 595,000,000 | 595,000,000 | — | 45,000,000 |
| Other | — | — | — | — |
| Aggregate total | <u>\$ 595,000,000</u> | <u>\$ 595,000,000</u> | <u>\$ —</u> | <u>\$ 45,000,000</u> |

| | December 31, 2018 | | | |
|--------------------|-----------------------|-----------------------|------------------|--|
| | Total | General Account | Separate Account | Funding Agreements Reserves Established |
| Debt | \$ — | \$ — | \$ — | \$ — |
| Funding agreements | 595,000,000 | 595,000,000 | — | 45,000,000 |
| Other | — | — | — | — |
| Aggregate total | <u>\$ 595,000,000</u> | <u>\$ 595,000,000</u> | <u>\$ —</u> | <u>\$ 45,000,000</u> |

b. Maximum amount borrowed during the reporting period ended:

| | March 31, 2019 | | |
|--------------------|-----------------------|-----------------------|------------------|
| | Total | General Account | Separate Account |
| Debt | \$ — | \$ — | \$ — |
| Funding agreements | 595,000,000 | 595,000,000 | — |
| Other | — | — | — |
| Aggregate total | <u>\$ 595,000,000</u> | <u>\$ 595,000,000</u> | <u>\$ —</u> |

c. FHLB - Prepayment Obligations:

| | Does the company have prepayment obligations under the following arrangement (yes/no)? |
|--------------------|---|
| Debt | — |
| Funding agreements | no |
| Other | — |

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

As of March 31, 2019, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

13. Capital Surplus, Shareholder's Dividend Restrictions and Quasi Reorganizations

(1-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was \$(203,894,400) at March 31, 2019.

(11) The Company issued the following surplus debentures or similar obligations:

| Note | Date Issued | Interest Rate | Par Value (Face Amount of Notes) | Carrying Value of Note | Interest and/or Principal Paid Current Year | Total Interest and/or Principal Paid | Unapproved Interest and/or Principal | Date of Maturity |
|------|-------------|---------------|----------------------------------|------------------------|---|--------------------------------------|--------------------------------------|------------------|
| 1 | 9/28/2018 | 7.800% | \$ 200,000,000 | \$ 200,000,000 | \$ — | \$ — | \$ 7,930,000 | 9/28/2058 |
| 2 | 12/21/2018 | 8.150% | \$ 200,000,000 | \$ 200,000,000 | \$ — | \$ — | \$ 4,527,778 | 12/21/2058 |
| 3 | 3/25/2019 | 8.070% | \$ 411,670,000 | \$ 411,670,000 | \$ — | \$ — | \$ 553,696 | 3/25/2059 |

The surplus notes included in the table above are owned by Brighthouse Holdings, LLC.

The surplus notes are subordinate in right of payment to the claims of policyholders, claimants and beneficiaries and to all other classes of creditors. The surplus notes have the following restrictions on payment:

Each payment of principle and interest on the surplus notes may be made only with the prior written approval of the Commissioner.

(12-13) No significant change.

NOTES TO THE FINANCIAL STATEMENTS**14. Liabilities, Contingencies and Assessments**

No significant change.

15. Leases

No significant change.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

- (1) The table below summarizes the notional amount of the Company's financial instruments (derivatives that are designated as effective hedging instruments and derivatives used in replications) with off-balance sheet credit risk at:

| | Assets | | Liabilities | |
|---------|------------------|-------------------|----------------|-------------------|
| | March 31, 2019 | December 31, 2018 | March 31, 2019 | December 31, 2018 |
| Swaps | \$ 2,062,634,785 | \$ 1,458,396,994 | \$ 185,019,328 | \$ 96,690,221 |
| Futures | — | — | — | — |
| Options | — | — | — | — |
| Total | \$ 2,062,634,785 | \$ 1,458,396,994 | \$ 185,019,328 | \$ 96,690,221 |

- (2) No significant change.
- (3) The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivatives. Generally, the current credit exposure of the Company's derivatives is limited to the net positive estimated fair value of derivatives at the reporting date after taking into consideration the existence of master netting or similar agreements and any collateral received pursuant to such agreements.

The Company manages its credit risk related to derivatives by entering into transactions with creditworthy counterparties and establishing and monitoring exposure limits. The Company's OTC-bilateral derivative transactions are governed by International Swaps and Derivatives Association, Inc. ("ISDA") Master Agreements which provide for legally enforceable set-off and close-out netting of exposures to specific counterparties in the event of early termination of a transaction, which includes, but is not limited to, events of default and bankruptcy. In the event of an early termination, the Company is permitted to set-off receivables from the counterparty against payables to the same counterparty arising out of all included transactions. Substantially all of the Company's ISDA Master Agreements also include Credit Support Annex provisions which may require both the pledging and accepting of collateral in connection with its OTC-bilateral derivatives.

The Company's OTC-cleared derivatives are affected through central clearing counterparties and its exchange-traded derivatives are affected through regulated exchanges. Such positions are marked to market and margined on a daily basis (both initial margin and variation margin), and the Company has minimal exposure to credit-related losses in the event of nonperformance by clearing brokers or central clearing counterparties to such derivatives.

Off-balance sheet credit exposure is the excess of positive estimated fair value over positive book/adjusted carrying value for the Company's highly effective hedges and derivatives used in replications at the reporting date. All collateral received from counterparties to mitigate credit-related losses is deemed worthless for the purpose of calculating the Company's off-balance sheet credit exposure. The off-balance sheet credit exposure of the Company's swaps was \$33,722,808 and \$38,778,994 at March 31, 2019 and December 31, 2018, respectively.

- (4) At March 31, 2019 and December 31, 2018, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was \$268,312,805 and \$115,515,374, respectively. The Company also received, as initial margin on its OTC-bilateral derivatives, various securities with an estimated fair value of \$0 and \$23,261,760 at March 31, 2019 and December 31, 2018, respectively. Securities collateral received was held in separate custodial accounts and is not reflected in the financial statements. The collateral agreements between the Company and the counterparties apply to derivatives held by both the General Account and Separate Accounts.

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

- A. No significant change.
- B. Transfer and Servicing of Financial Assets

The Company participates in a securities lending program whereby securities, which are included in invested assets, are loaned to third parties, primarily brokerage firms and commercial banks. The Company generally accepts collateral of 102% of the fair value of the loaned securities to be separately maintained as collateral for the loans. The Company is liable for the return of the cash collateral under its control to its counterparties.

Securities with a cost or amortized cost of \$2,559,936,513 and an estimated fair value of \$3,360,277,519 were on loan under the securities lending program at March 31, 2019. The Company was liable for cash collateral under its control of \$3,406,670,665 at March 31, 2019.

Additionally, in order to satisfy the above mentioned collateral requirements, the Company holds security collateral over which it does not have exclusive control. Therefore, the Company's share of this collateral, totaling \$35,865,757 at March 31, 2019, which may not be sold or repledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

NOTES TO THE FINANCIAL STATEMENTS**C. Wash Sales**

- (1) In the course of the Company's asset management, securities are not sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio. There may be occasional isolated incidents where wash sales occur.
- (2) The Company had no wash sales with an NAIC designation 3 or below or unrated securities during the quarter ended March 31, 2019.

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

No significant change.

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

No significant change.

20. Fair Value Information

- A. (1) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

Hierarchy Table

The following table provides information about financial assets and liabilities measured and reported at estimated fair value at:

| | March 31, 2019 | | | |
|---|---|--------------------------|-----------------------|--------------------------|
| | Fair Value Measurements at Reporting Date Using | | | Total |
| | Level 1 | Level 2 | Level 3 | |
| Assets | | | | |
| Bonds | | | | |
| Industrial & Miscellaneous | \$ — | \$ 8,429,031 | \$ 1,709,454 | \$ 10,138,485 |
| Total bonds | — | 8,429,031 | 1,709,454 | 10,138,485 |
| Common stocks | | | | |
| Industrial & Miscellaneous ⁽¹⁾ | 11,249,576 | 50,000,000 | 3,543,407 | 64,792,983 |
| Derivative assets ⁽²⁾ | | | | |
| Interest rate | — | 911,871,379 | — | 911,871,379 |
| Foreign currency exchange rate | — | 75,258,971 | — | 75,258,971 |
| Credit | — | 99,028 | — | 99,028 |
| Equity market | — | 727,172,482 | 100,037,847 | 827,210,329 |
| Total derivative assets | — | 1,714,401,860 | 100,037,847 | 1,814,439,707 |
| Separate Account assets ⁽³⁾ | 241,964,918 | 94,058,137,036 | 14,424,669 | 94,314,526,623 |
| Total assets | <u>\$ 253,214,494</u> | <u>\$ 95,830,967,927</u> | <u>\$ 119,715,377</u> | <u>\$ 96,203,897,798</u> |
| Liabilities | | | | |
| Derivative liabilities ⁽²⁾ | | | | |
| Interest rate | \$ 200,625 | \$ 552,153,093 | \$ — | \$ 552,353,718 |
| Foreign currency exchange rate | — | 11,322,795 | 5,848 | 11,328,643 |
| Credit | — | 471,048 | — | 471,048 |
| Equity market | — | 1,744,442,274 | 247,193,733 | 1,991,636,007 |
| Total derivative liabilities | 200,625 | 2,308,389,210 | 247,199,581 | 2,555,789,416 |
| Total liabilities | <u>\$ 200,625</u> | <u>\$ 2,308,389,210</u> | <u>\$ 247,199,581</u> | <u>\$ 2,555,789,416</u> |

(1) Common stocks as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value (e.g. affiliated common stocks carried at underlying equity, etc.).

(2) Derivative assets and derivative liabilities presented in the table above represent only those derivatives that are carried at estimated fair value. Accordingly, the amounts above exclude derivatives carried at amortized cost, which include highly effective derivatives and replication synthetic asset transactions. Futures are excluded from the amounts above because they are valued at the amount of cash deposits posted to futures exchanges for initial margin. The amounts are presented gross in the table above to reflect the presentation in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds; but, the amounts are presented net for purposes of the rollforward in the following table.

(3) Separate Account assets are subject to General Account claims only to the extent that the value of such assets exceeds the Separate Account liabilities. Investments (stated generally at estimated fair value) and liabilities of the Separate Accounts are reported separately as assets and liabilities. Separate Account assets as presented in the table above may differ from the amounts presented in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds because certain of these investments are not measured at estimated fair value.

Transfers between Levels 1 and 2

During the quarter ended March 31, 2019, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual period.

NOTES TO THE FINANCIAL STATEMENTS

(2) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

Rollforward Table – Level 3 Assets and Liabilities

A rollforward of the estimated fair value measurements for all assets and liabilities measured and reported at estimated fair value using significant unobservable (Level 3) inputs for their respective time periods was as follows:

| Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy | | | | | | | | | | |
|--|--------------------------------|--|--|---|--|--------------------------|------------------------|--------------------------|----------------------------|-------------------------------|
| | Balance, January 1, 2019 | Transfer into Level 3 ⁽¹⁾ | Transfer out of Level 3 ⁽¹⁾ | Total Gains and Losses included in Net Income ⁽²⁾ | Total Gains and Losses included in Capital and Surplus | Purchases ⁽³⁾ | Sales ⁽³⁾ | Issuances ⁽³⁾ | Settlements ⁽³⁾ | Balance, March 31, 2019 |
| Assets | | | | | | | | | | |
| Bonds - Industrial & miscellaneous | \$ 1,740,680 | \$ — | \$ — | \$ (134,424) | \$ 90,655 | \$ — | \$ 12,543 | \$ — | \$ — | \$ 1,709,454 |
| Common stocks - Industrial & miscellaneous | 3,418,377 | 133,872 | — | — | (8,842) | — | — | — | — | 3,543,407 |
| Derivatives - Foreign currency exchange | 813,825 | — | — | (813,825) | (5,848) | — | — | — | — | (5,848) |
| Derivatives - Equity market ⁽⁴⁾ | (139,384,733) | — | — | — | (7,771,153) | — | — | — | — | (147,155,886) |
| Separate Account assets | 23,720,447 | 3,940,128 | (901,876) | 49,450 | 47,508 | — | (12,430,988) | — | — | 14,424,669 |
| Total | \$ (109,691,404) | \$ 4,074,000 | \$ (901,876) | \$ (898,799) | \$ (7,647,680) | \$ — | \$ (12,418,445) | \$ — | \$ — | \$ (127,484,204) |

⁽¹⁾ Bonds and perpetual preferred stocks that were measured at amortized cost at the beginning of the period, but were measured at estimated fair value at the end of the period, as estimated fair value was less than amortized cost at the end of the period, are reported within transfer into Level 3 column. Bonds and perpetual preferred stocks that were measured at estimated fair value at the beginning of the period, as estimated fair value was less than amortized cost at the beginning of the period, but were measured at amortized cost at the end of the period, as estimated fair value was greater than amortized cost at the end of the period - are reported within transfer out of Level 3 column.

⁽²⁾ Interest and dividend accruals, as well as cash interest coupons and dividends received, are excluded from the rollforward.

⁽³⁾ The amount reported within purchases, sales, issuances and settlements is the purchase/issuance price (for purchases and issuances) and the sales/settlement proceeds (for sales and settlements) based upon the actual date purchased/issued or sold/settled.

⁽⁴⁾ Derivative and Separate Account assets and liabilities are presented net for purposes of the rollforward.

Transfers into or out of Level 3

Transfers into or out of Level 3 are presented in the table. Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available, and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred out of Level 3 when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity, a specific event or one or more significant input(s) becoming observable. Transfers between levels are assumed to occur at the beginning of the annual reporting period.

During the three months ended March 31, 2019, transfers into Level 3, for Common Stock of \$133,872 and for Separate Accounts of \$3,940,128 resulted primarily from current market conditions characterized by a lack of trading activity and decreased liquidity. These current market conditions have resulted in decreased transparency of valuations and an increased use of broker quotations and unobservable inputs to determine estimated fair value.

During the three months ended March 31, 2019, transfers out of Level 3, for Separate Accounts of \$(901,876) resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

(3) Transfers between levels are assumed to occur at the beginning of the annual reporting period.

(4) Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date.

When developing estimated fair values, the Company considers three broad valuation techniques: (i) the market approach, (ii) the income approach, and (iii) the cost approach. The Company determines the most appropriate valuation technique to use, given what is being measured and the availability of sufficient inputs, giving priority to observable inputs. The Company categorizes its assets and liabilities measured at estimated fair value into a three-level hierarchy, based on the significant input with the lowest level in its valuation. The input levels are as follows:

Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities. The Company defines active markets based on average trading volume for equity securities. The size of the bid/ask spread is used as an indicator of market activity for fixed maturity securities.

Level 2 Quoted prices in markets that are not active or inputs that are observable either directly or indirectly. These inputs can include quoted prices for similar assets or liabilities other than quoted prices in Level 1, quoted prices in markets that are not active, or other significant inputs that are observable or can be derived principally from or corroborated by observable market data for substantially the full term of the assets or liabilities.

NOTES TO THE FINANCIAL STATEMENTS

Level 3 Unobservable inputs that are supported by little or no market activity and are significant to the determination of estimated fair value of the assets or liabilities. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions that market participants would use in pricing the asset or liability.

Determination of Fair Value

The Company defines fair value as the price that would be received to sell an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date. In most cases, the exit price and the transaction (or entry) price will be the same at initial recognition.

In general, investments classified within Level 3 use many of the same valuation techniques and inputs as described in the Level 2 discussions. However, if key inputs are unobservable, or if the investments are less liquid and there is very limited trading activity, the investments are generally classified as Level 3. The use of independent non-binding broker quotations to value investments generally indicates there is a lack of liquidity or the general lack of transparency in the process to develop the valuation estimates generally causing such investments to be classified in Level 3.

Bonds: For bonds classified as Level 2 assets, estimated fair values are determined using an income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary inputs being quoted prices in markets that are not active, benchmark yields, spreads off benchmark yields, new issuances, issuer rating, trades of identical or comparable securities, or duration for Level 2 assets. Privately-placed securities are valued using the additional key inputs: market yield curve, call provisions, observable prices and spreads for similar public or private securities that incorporate the credit quality and industry sector of the issuer, and delta spread adjustments to reflect specific credit-related issues. Loan-backed securities are valued using the additional key inputs: expected prepayment speeds and volumes, current and forecasted loss severity, ratings, geographic region, weighted average coupon and weighted average maturity, average delinquency rates and debt-service coverage ratios. Other issuance-specific information is also used, including, but not limited to; collateral type, structure of the security, vintage of the loans, payment terms of the underlying asset, payment priority within tranche, and deal performance.

For bonds classified as Level 3 assets, estimated fair values are determined using a market approach. The estimated fair value is determined using matrix pricing or consensus pricing, with the primary inputs being quoted and offered prices.

Common stock: For stock classified as Level 2 assets, estimated fair values are determined using a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active.

Stocks classified as Level 3 are valued in a similar manner to Level 2 stocks but exhibit lower levels of trading activity.

Separate Account Assets: For separate account assets classified as Level 2 assets, estimated fair values are determined using either a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted securitization market price determined principally by independent pricing services using observable inputs or quoted prices or reported net asset value ("NAV") provided by the fund managers.

For separate account assets classified as Level 3, estimated fair values are determined using either a market or income approach. The estimated fair value is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active or priced using expected future cash flows and discounting them using current interest rates for similar investments with similar credit risk.

Derivatives: For derivatives classified as Level 2 or Level 3 assets, estimated fair values are determined using a market or income approach. For OTC-bilateral derivatives and OTC-cleared derivatives classified as Level 2 assets or liabilities, estimated fair values are determined using the income approach. Valuations of non-option-based derivatives utilize present value techniques, whereas valuations of option-based derivatives utilize option pricing models pricing models which are based on market standard valuation methodologies and a variety of observable inputs.

The significant inputs to the pricing models for most OTC-bilateral and OTC-cleared derivatives are inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data. Certain OTC-bilateral and OTC-cleared derivatives may rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from, or corroborated by, observable market data. These unobservable inputs may involve significant management judgment or estimation. Even though unobservable, these inputs are based on assumptions deemed appropriate given the circumstances and management believes they are consistent with what other market participants would use when pricing such instruments.

Most inputs for OTC-bilateral and OTC-cleared derivatives are mid-market inputs but, in certain cases, liquidity adjustments are made when they are deemed more representative of exit value. Market liquidity, as well as the use of different methodologies, assumptions and inputs, may have a material effect on the estimated fair values of the Company's derivatives and could materially affect the net change in capital and surplus.

The credit risk of both the counterparty and the Company are considered in determining the estimated fair value for all OTC-bilateral and OTC-cleared derivatives, and any potential credit adjustment is based on the net exposure by counterparty after taking into account the effects of netting agreements and collateral arrangements. The Company values its OTC-bilateral and OTC-cleared derivatives using standard swap curves which may include a spread to the risk-free rate, depending upon specific collateral arrangements. This credit spread is appropriate for those parties that execute trades at pricing levels consistent with similar collateral arrangements. As the Company and its significant derivative counterparties generally execute trades at such pricing levels and hold sufficient collateral, additional credit risk adjustments are not currently required in the valuation process. The Company's ability to consistently execute at such

NOTES TO THE FINANCIAL STATEMENTS

pricing levels is in part due to the netting agreements and collateral arrangements that are in place with all of its significant derivative counterparties. An evaluation of the requirement to make additional credit risk adjustments is performed by the Company each reporting period.

B. The Company provides additional fair value information in Notes 5, 8, 11, 16, 17 and 21.

C. Estimated Fair Value of All Financial Instruments

Information related to the aggregate fair value of financial instruments is shown below at:

| March 31, 2019 | | | | | | |
|---|--------------------------|--------------------------|-------------------------|--------------------------|--------------------------|----------------------------------|
| | Aggregate Fair Value | Admitted Value | Level 1 | Level 2 | Level 3 | Not Practicable (Carrying Value) |
| Assets | | | | | | |
| Bonds | \$ 46,344,819,931 | \$ 42,786,984,732 | \$ 1,131,188,149 | \$ 44,361,883,617 | \$ 851,748,165 | \$ — |
| Preferred stocks | 320,757,144 | 316,340,482 | — | 299,257,137 | 21,500,007 | — |
| Common stock - unaffiliated | 64,792,983 | 64,792,986 | 11,249,576 | 50,000,000 | 3,543,407 | — |
| Mortgage loans | 11,497,436,319 | 11,283,139,191 | — | 49,652,794 | 11,447,783,525 | — |
| Cash, cash equivalents and short-term investments | 2,952,620,845 | 2,952,637,431 | 2,678,269,144 | 274,351,701 | — | — |
| Contract loans | 1,040,249,375 | 967,189,212 | — | 585,579,611 | 454,669,764 | — |
| Derivative assets ⁽¹⁾ | 2,001,537,219 | 2,033,972,866 | — | 1,890,013,441 | 111,523,778 | — |
| Other invested assets | 167,850,244 | 156,114,631 | — | 90,265,685 | 77,584,559 | — |
| Investment income due and accrued | 645,801,132 | 645,801,132 | — | 645,801,132 | — | — |
| Receivables for cash collateral on derivatives | 14,811,020 | 14,811,020 | — | 14,811,020 | — | — |
| Separate Account assets | 103,972,990,404 | 103,849,525,648 | 502,288,988 | 100,693,390,749 | 2,777,310,667 | — |
| Total assets | <u>\$169,023,666,616</u> | <u>\$165,071,309,331</u> | <u>\$ 4,322,995,857</u> | <u>\$148,955,006,887</u> | <u>\$ 15,745,663,872</u> | <u>\$ —</u> |
| Liabilities | | | | | | |
| Investment contracts included in: | | | | | | |
| Reserves for life and health insurance and annuities | \$ 12,980,113,240 | \$ 15,737,728,960 | \$ — | \$ — | \$ 12,980,113,240 | \$ — |
| Liability for deposit-type contracts | 1,137,115,067 | 1,103,433,552 | — | — | 1,137,115,067 | — |
| Derivative liabilities ⁽¹⁾ | 2,593,199,750 | 2,573,245,857 | 200,625 | 2,344,021,915 | 248,977,210 | — |
| Payable for collateral under securities loaned and other transactions | 3,941,792,078 | 3,941,792,078 | — | 3,941,792,078 | — | — |
| Investment contracts included in Separate Account liabilities | 1,133,553,447 | 1,133,553,447 | — | 1,133,553,447 | — | — |
| Separate Account liabilities | 5,209,439 | 5,209,439 | — | 5,209,439 | — | — |
| Total liabilities | <u>\$ 21,790,983,021</u> | <u>\$ 24,494,963,333</u> | <u>\$ 200,625</u> | <u>\$ 7,424,576,879</u> | <u>\$ 14,366,205,517</u> | <u>\$ —</u> |

| December 31, 2018 | | | | | | |
|---|--------------------------|--------------------------|-------------------------|--------------------------|--------------------------|----------------------------------|
| | Aggregate Fair Value | Admitted Value | Level 1 | Level 2 | Level 3 | Not Practicable (Carrying Value) |
| Assets | | | | | | |
| Bonds | \$ 45,375,898,060 | \$ 43,278,811,700 | \$ 1,718,708,884 | \$ 42,818,901,380 | \$ 838,287,796 | \$ — |
| Preferred stocks | 321,470,334 | 315,533,982 | — | 299,970,327 | 21,500,007 | — |
| Common stock - unaffiliated | 77,911,407 | 77,911,411 | 10,309,158 | 64,183,872 | 3,418,377 | — |
| Mortgage loans | 11,027,338,963 | 10,919,919,854 | — | 48,742,386 | 10,978,596,577 | — |
| Cash, cash equivalents and short-term investments | 2,891,229,312 | 2,891,234,065 | 2,375,606,774 | 515,622,538 | — | — |
| Contract loans | 1,070,853,463 | 1,001,450,640 | — | 619,345,827 | 451,507,636 | — |
| Derivative assets ⁽¹⁾ | 2,710,267,008 | 2,721,727,734 | 317,683 | 2,594,301,764 | 115,647,561 | — |
| Other invested assets | 189,714,554 | 175,909,395 | — | 100,920,689 | 88,793,865 | — |
| Investment income due and accrued | 586,916,834 | 586,916,834 | — | 586,916,834 | — | — |
| Receivables for cash collateral on derivatives | 63,654,524 | 63,654,524 | — | 63,654,524 | — | — |
| Separate Account assets | 96,860,017,839 | 96,908,857,264 | 421,809,544 | 94,121,872,332 | 2,316,335,963 | — |
| Total assets | <u>\$161,175,272,298</u> | <u>\$158,941,927,403</u> | <u>\$ 4,526,752,043</u> | <u>\$141,834,432,473</u> | <u>\$ 14,814,087,782</u> | <u>\$ —</u> |
| Liabilities | | | | | | |
| Investment contracts included in: | | | | | | |
| Reserves for life and health insurance and annuities | \$ 13,604,500,677 | \$ 16,342,051,674 | \$ — | \$ — | \$ 13,604,500,677 | \$ — |
| Liability for deposit-type contracts | 1,130,539,540 | 1,101,800,768 | — | — | 1,130,539,540 | — |
| Derivative liabilities ⁽¹⁾ | 2,171,848,803 | 2,155,311,096 | 1,086,615 | 1,932,447,260 | 238,314,928 | — |
| Payable for collateral under securities loaned and other transactions | 5,019,393,440 | 5,019,393,440 | — | 5,019,393,440 | — | — |
| Investment contracts included in Separate Account liabilities | 1,025,446,009 | 1,025,446,009 | — | 1,025,446,009 | — | — |
| Separate Account liabilities | 6,614,007 | 6,614,007 | 19,765 | 6,594,242 | — | — |
| Total liabilities | <u>\$ 22,958,342,476</u> | <u>\$ 25,650,616,994</u> | <u>\$ 1,106,380</u> | <u>\$ 7,983,880,951</u> | <u>\$ 14,973,355,145</u> | <u>\$ —</u> |

⁽¹⁾ Classification of derivatives is based on each derivative's positive (asset) or negative (liability) book/adjusted carrying value, which equals the net admitted assets and liabilities.

Assets and Liabilities

See "A(4) - Assets and Liabilities Measured and Reported at Estimated Fair Value at Reporting Date" above for a description of the valuation technique(s) and the inputs used in the fair value measurement for Level 2 and Level 3 assets and liabilities measured and reported at fair value. Incrementally, assets and liabilities not carried at estimated fair value at the reporting period are described below.

Bonds, Preferred Stock, Common Stock - Unaffiliated, and Cash, Cash Equivalents and Short-term Investments

When available, the estimated fair value for bonds, unaffiliated common stock, and cash, cash equivalents and short-term investments are based on quoted prices in active markets that are readily and regularly obtainable. Generally, these investments are classified in Level 1, are the most liquid of the Company's securities holdings and valuation of these securities does not involve management's judgment.

NOTES TO THE FINANCIAL STATEMENTS

The estimated fair value for cash approximates carrying value and is classified as Level 1 given the nature of cash.

The estimated fair value for preferred stock is determined using third-party commercial pricing services, with the primary input being quoted prices in markets that are not active. Generally, these investments are classified in Level 2 or Level 3. Preferred stock valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

For Level 2 and Level 3 assets not carried at estimated fair value at the reporting period, the estimated fair value is determined using the methodologies described in the above sections titled "Bonds".

Mortgage Loans

For mortgage loans, estimated fair value is primarily determined by estimating expected future cash flows and discounting them using current interest rates for similar mortgage loans with similar credit risk, or is determined from pricing for similar mortgage loans. The estimated fair values for impaired mortgage loans are principally obtained by estimating the fair value of the underlying collateral using market standard appraisal and valuation methods. Mortgage loans valued using significant observable inputs are classified in Level 2 and those valued using significant unobservable inputs are classified in Level 3.

Contract Loans

The estimated fair value for contract loans with variable interest rates approximates carrying value due to the absence of borrower credit risk and the short time period between interest rate resets, using observable inputs and is classified as Level 2. For contract loans with fixed interest rates, estimated fair values are determined using a discounted cash flow model applied to groups of similar contract loans determined based on the nature of the underlying insurance liabilities, using unobservable inputs and is classified in Level 3.

Derivatives

The estimated fair value of exchange-traded derivatives is determined through the use of quoted market prices. Since the change in estimated fair value of exchange-traded futures is settled on a daily basis, the estimated fair value of exchange traded futures equals the pending cash settlement amount, which is the difference between the cumulative variation margin and cumulative cash settlements. Generally, these derivatives are classified in Level 1. For Level 2 and Level 3 assets and liabilities not carried at estimated fair value at the reporting period, the estimated fair value is determined using the methodologies described in the above section titled "*Derivatives*."

Other Invested Assets

The estimated fair value of other invested assets is determined using the methodologies as described in the above sections titled "Bonds, Preferred Stock, Common Stock - Unaffiliated, and Cash, Cash Equivalents and Short-term Investments" and "Mortgage Loans", based on the nature of the investment.

Investment Income Due and Accrued

The estimated fair value of investment income due and accrued approximates carrying value due as this financial instrument is short-term nature and the Company believes there is minimal risk of material changes in interest rates or the credit of the issuer. These amounts are generally classified as Level 2.

Receivables for Cash Collateral on Derivatives

The estimated fair value of receivables for cash collateral on derivatives approximates carrying value as these receivables are short-term in nature and the Company believes that there is minimal risk of material changes in the credit of the counterparties. These amounts are generally classified in Level 2.

Investment Contracts Included in Reserves for Life and Health Insurance and Annuities and Liability for Deposit-Type Contracts

The fair value of investment contracts included in reserves for life and health insurance and annuities and in the liability for deposit-type contracts are estimated by discounting best estimate future cash flows based on assumptions that market participants would use in pricing such liabilities, with consideration of the Company's non-performance risk (own-credit risk) not reflected in the fair value calculation. The assumptions used in estimating these fair values are based in part on unobservable inputs classified in Level 3.

Payable for Collateral Under Securities Loaned and Other Transactions

The estimated fair value of amounts payable for collateral under securities loaned and other transactions approximates carrying value as these obligations are short-term in nature. These amounts are generally classified in Level 2.

NOTES TO THE FINANCIAL STATEMENTS

Separate Accounts

Separate Account assets and liabilities are generally carried at estimated fair value on the Statutory Statements of Assets, Liabilities, Surplus and Other Funds. Level 1 assets are comprised of common stock, derivative assets, U.S. Treasury and agency securities, cash and cash equivalents and short-term investments. Common stock securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. Derivative assets are comprised of exchange-traded interest rate derivatives (options-based). U.S. Treasury and agency securities are valued based upon unadjusted quoted prices in active markets that are readily and regularly available. The estimated fair value of cash equivalents and short-term investments approximates carrying value due to the short-term maturities of these instruments.

Level 2 assets not carried at estimated fair value at the reporting period consist of bonds. The estimated fair value is determined using the methodologies described in the above section titled "Bonds, Cash, Cash Equivalents and Short-term Investments".

The difference between the estimated fair value of Separate Account assets in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts that are considered non-financial instruments.

Investment contracts included in Separate Account liabilities represent those balances due to policyholders under contracts that are classified as investment contracts. The carrying value of these Separate Account liabilities, which represents an equivalent summary total of the Separate Account assets supporting these liabilities, approximates the estimated fair value. These investment contracts are classified as Level 2 to correspond with the Separate Account assets backing the investment contracts.

The difference between the estimated fair value of investment contracts and derivatives included in Separate Account liabilities in the table above and the total recognized in the Statutory Statements of Assets, Liabilities, Surplus and Other Funds represents amounts due under contracts that are accounted for as insurance contracts.

D. At March 31, 2019, the Company had no investments where it was not practicable to estimate fair value.

21. Other Items

No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to March 31, 2019 through May 13, 2019, which is the date these financial statements were available to be issued, and other than the above items, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

As of March 31, 2019, the Company is not subject to the annual fee imposed under section 9010 of the Affordable Care Act ("ACA") due to the Company's health insurance premium falling below the \$25 million threshold at which the fee applies.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A-D. No significant change.

E. The Company is not subject to the risk sharing provision of the ACA.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2018 were \$68,139,823. As of March 31, 2019, \$2,323,440 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$65,680,913 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$135,470 favorable prior-year development from December 31, 2018 to March 31, 2019. The increase is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

B. The Company has not made any significant changes to its methodologies or assumptions for calculating unpaid loss liabilities and loss adjustment expenses for the three months ended March 31, 2019.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

34. Separate Accounts

No significant change.

35. Loss/Claim Adjustment Expenses

No significant 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 [X] No []
- 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. 0001685040
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 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. 12/31/2014
- 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). 10/27/2016
- 6.4 By what department or departments?
Delaware Department of Insurance
- 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 with 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 the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

| 1 Affiliate Name | 2 Location (City, State) | 3 FRB | 4 OCC | 5 FDIC | 6 SEC |
|--------------------------------------|-----------------------------|----------|----------|-----------|----------|
| Brighthouse Investment Advisers, LLC | Boston, MA | | | | Yes |
| Brighthouse Securities, LLC | Charlotte, NC | | | | Yes |

- 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).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 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 No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

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 No
- 11.2 If yes, give full and complete information relating thereto:

See Note 5L

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 556,370,219
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

14.2 If yes, please complete the following:

| | 1 Prior Year End Book/Adjusted Carrying Value | 2 Current Quarter Book/Adjusted Carrying Value |
|---|---|--|
| 14.21 Bonds | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | 0 | 0 |
| 14.23 Common Stock | 282,548,531 | 305,329,964 |
| 14.24 Short-Term Investments | 0 | 0 |
| 14.25 Mortgage Loans on Real Estate | 0 | 0 |
| 14.26 All Other | 123,756,830 | 127,274,989 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 406,305,361 | \$ 432,604,953 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 3,419,573,032
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 3,424,803,068
- 16.3 Total payable for securities lending reported on the liability page: \$ 3,408,351,991
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 No

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

| 1 Name of Custodian(s) | 2 Custodian Address |
|-------------------------------------|--|
| JPMorgan Chase & Co | 4 New York Plaza - 12th Floor, New York, NY, 10004 |
| US Bank and Trust | 800 Nicollet Mall, Minneapolis, MN 55402 |
| Northern Trust Corp. | 50 S. LaSalle, Chicago, IL 60603 |
| State Street Bank and Trust Company | 2 Avenue De Lafayette, 5th Floor North, Boston, MA 02111 |

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes No
- 17.4 If yes, give full and complete information relating thereto:

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

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

| 1 Name of Firm or Individual | 2 Affiliation |
|---|------------------|
| MetLife Investment Advisors, LLC | U |
| Pacific Investment Management Company LLC | U |
| Goldman Sachs Asset Management, L.P. | U |
| Brighthouse Services, LLC | A |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes No
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes No

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

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

| 1 Central Registration Depository Number | 2 Name of Firm or Individual | 3 Legal Entity Identifier (LEI) | 4 Registered With | 5 Investment Management Agreement (IMA) Filed |
|--|--|------------------------------------|--|--|
| | Brighthouse Services, LLC | 254900GBF9DJWMLK4I41 | Not a Registered Investment Advisor | DS |
| 142463 | MetLife Investment Advisors, LLC | EAU072Q8FCR1S0XGYJ21 | SEC | DS |
| 104559 | Pacific Investment Management Company LLC | 549300KGPYQZXGMYYN38 | SEC | NO |
| 107738 | Goldman Sachs Asset Management, L.P. | CF5M58QA35CFPUX70H17 | SEC | NO |

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:

As of March 31, 2019, two issues did not meet the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*. These issues have not been filed due to lack of final documentation.

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- 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.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - 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 for each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

| | Amount |
|--|-------------------------|
| 1.1 Long-term mortgages in good standing | |
| 1.11 Farm mortgages..... | \$ 2,191,731,933 |
| 1.12 Residential mortgages..... | \$ 2,125,519,612 |
| 1.13 Commercial mortgages..... | <u>\$ 6,909,933,395</u> |
| 1.14 Total mortgages in good standing..... | \$ 11,227,184,940 |
| 1.2 Long-term mortgages in good standing with restructured terms | |
| 1.21 Total mortgages in good standing with restructured terms..... | \$ 12,436,493 |
| 1.3 Long-term mortgage loans upon which interest is overdue more than three months | |
| 1.31 Farm mortgages..... | \$ 6,372,317 |
| 1.32 Residential mortgages..... | \$ 26,114,024 |
| 1.33 Commercial mortgages..... | <u>\$</u> |
| 1.34 Total mortgages with interest overdue more than three months..... | \$ 32,486,341 |
| 1.4 Long-term mortgage loans in process of foreclosure | |
| 1.41 Farm mortgages..... | <u>\$</u> |
| 1.42 Residential mortgages..... | \$ 11,031,418 |
| 1.43 Commercial mortgages..... | <u>\$</u> |
| 1.44 Total mortgages in process of foreclosure..... | \$ 11,031,418 |
| 1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | \$ 11,283,139,192 |
| 1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter | |
| 1.61 Farm mortgages..... | <u>\$</u> |
| 1.62 Residential mortgages..... | \$ 215,344 |
| 1.63 Commercial mortgages..... | <u>\$</u> |
| 1.64 Total mortgages foreclosed and transferred to real estate..... | \$ 215,344 |
| 2. Operating Percentages: | |
| 2.1 A&H loss percent..... | <u>.....(25.6)</u> |
| 2.2 A&H cost containment percent..... | <u>.....</u> |
| 2.3 A&H expense percent excluding cost containment expenses..... | <u>.....(32.6)</u> |
| 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 reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []
- 5.2 If no, explain:
-

- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

Brighthouse Life Insurance Company SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

| 1 | States, Etc. | Active Status (a) | Direct Business Only | | | | | |
|-----|---|-------------------|-------------------------|------------------------|--|----------------------|---------------------------|------------------------|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 | 3 | | | | |
| | | | Life Insurance Premiums | Annuity Considerations | A&H Insurance Premiums, Including Policy Membership and Other Fees | Other Considerations | Total Columns 2 through 5 | Deposit-Type Contracts |
| 1. | Alabama..... | AL L | 8,458,776 | 10,447,771 | 148,284 | | 19,054,831 | |
| 2. | Alaska..... | AK L | 437,851 | 543,731 | 9,989 | | 991,571 | |
| 3. | Arizona..... | AZ L | 7,027,299 | 28,860,649 | 506,789 | | 36,394,737 | |
| 4. | Arkansas..... | AR L | 2,122,534 | 9,558,104 | 57,735 | | 11,738,373 | |
| 5. | California..... | CA L | 61,521,281 | 151,905,447 | 2,609,177 | 22,856 | 216,058,761 | |
| 6. | Colorado..... | CO L | 6,723,800 | 23,512,106 | 468,617 | 1,326,882 | 32,031,405 | |
| 7. | Connecticut..... | CT L | 16,501,080 | 20,854,509 | 3,809,475 | 55,468 | 41,220,532 | |
| 8. | Delaware..... | DE L | 5,658,307 | 6,223,857 | 128,233 | 2,764 | 12,013,161 | |
| 9. | District of Columbia..... | DC L | 1,473,426 | 2,358,920 | 104,670 | | 3,937,016 | |
| 10. | Florida..... | FL L | 41,024,686 | 120,406,337 | 4,970,468 | | 166,401,491 | 32,351 |
| 11. | Georgia..... | GA L | 13,098,257 | 40,014,034 | 450,521 | | 53,562,812 | 69,783 |
| 12. | Hawaii..... | HI L | 1,441,195 | 5,525,242 | 252,550 | | 7,218,987 | |
| 13. | Idaho..... | ID L | 1,048,471 | 2,337,416 | 46,332 | | 3,432,219 | |
| 14. | Illinois..... | IL L | 23,975,177 | 42,617,093 | 927,728 | 43,009 | 67,563,007 | |
| 15. | Indiana..... | IN L | 6,687,491 | 27,559,444 | 532,236 | | 34,779,171 | |
| 16. | Iowa..... | IA L | 4,656,728 | 14,465,886 | 297,879 | | 19,420,493 | |
| 17. | Kansas..... | KS L | 2,789,029 | 9,799,433 | 195,885 | | 12,784,347 | |
| 18. | Kentucky..... | KY L | 3,400,910 | 11,962,395 | 121,249 | | 15,484,554 | |
| 19. | Louisiana..... | LA L | 6,779,127 | 20,959,465 | 105,628 | 18,741 | 27,862,961 | |
| 20. | Maine..... | ME L | 2,029,404 | 3,987,378 | 315,502 | | 6,332,284 | |
| 21. | Maryland..... | MD L | 11,021,786 | 33,790,152 | 1,711,289 | | 46,523,227 | |
| 22. | Massachusetts..... | MA L | 22,909,355 | 35,640,899 | 1,960,106 | | 60,510,360 | |
| 23. | Michigan..... | MI L | 13,431,291 | 44,411,023 | 333,068 | 137,137 | 58,312,519 | |
| 24. | Minnesota..... | MN L | 26,235,711 | 32,281,160 | 739,207 | | 59,256,078 | |
| 25. | Mississippi..... | MS L | 3,368,820 | 3,564,531 | 53,345 | | 6,986,696 | |
| 26. | Missouri..... | MO L | 8,982,033 | 14,453,041 | 414,525 | 636,287 | 24,485,886 | |
| 27. | Montana..... | MT L | 531,601 | 918,311 | 34,545 | | 1,484,457 | |
| 28. | Nebraska..... | NE L | 1,871,702 | 5,521,731 | 148,402 | | 7,541,835 | |
| 29. | Nevada..... | NV L | 2,351,733 | 4,153,315 | 90,940 | | 6,595,988 | |
| 30. | New Hampshire..... | NH L | 2,697,529 | 2,646,155 | 248,424 | | 5,592,108 | |
| 31. | New Jersey..... | NJ L | 46,155,270 | 85,165,031 | 3,759,476 | 14,018 | 135,093,795 | |
| 32. | New Mexico..... | NM L | 1,603,646 | 4,752,957 | 100,318 | | 6,456,921 | |
| 33. | New York..... | NY N | 21,713,209 | 14,442,831 | 8,215,781 | 940,515 | 45,312,336 | |
| 34. | North Carolina..... | NC L | 14,061,518 | 35,473,023 | 1,620,232 | | 51,154,773 | |
| 35. | North Dakota..... | ND L | 613,594 | 10,247,977 | 5,410 | | 10,866,981 | |
| 36. | Ohio..... | OH L | 14,334,441 | 51,088,119 | 799,643 | | 66,222,203 | |
| 37. | Oklahoma..... | OK L | 3,325,292 | 8,928,092 | 68,411 | 77,971 | 12,399,766 | |
| 38. | Oregon..... | OR L | 2,489,831 | 4,337,252 | 154,404 | | 6,981,487 | |
| 39. | Pennsylvania..... | PA L | 37,493,926 | 74,583,241 | 1,415,543 | 52,753 | 113,545,463 | |
| 40. | Rhode Island..... | RI L | 3,463,805 | 5,986,869 | 245,966 | | 9,696,640 | |
| 41. | South Carolina..... | SC L | 6,180,802 | 21,533,541 | 754,348 | | 28,468,691 | |
| 42. | South Dakota..... | SD L | 692,981 | 5,916,859 | 60,104 | | 6,669,944 | |
| 43. | Tennessee..... | TN L | 9,995,891 | 26,203,922 | 230,785 | | 36,430,598 | |
| 44. | Texas..... | TX L | 34,751,813 | 82,319,490 | 753,980 | 8,938 | 117,834,221 | |
| 45. | Utah..... | UT L | 3,880,352 | 14,126,445 | 74,167 | 1,205 | 18,082,169 | |
| 46. | Vermont..... | VT L | 1,086,675 | 2,406,841 | 230,423 | | 3,723,939 | |
| 47. | Virginia..... | VA L | 12,427,567 | 32,947,808 | 810,989 | | 46,186,364 | |
| 48. | Washington..... | WA L | 7,054,211 | 24,019,407 | 353,590 | | 31,427,208 | |
| 49. | West Virginia..... | WV L | 1,486,581 | 6,281,128 | 34,819 | | 7,802,528 | |
| 50. | Wisconsin..... | WI L | 9,023,739 | 32,770,420 | 190,174 | 517,954 | 42,502,287 | |
| 51. | Wyoming..... | WY L | 531,390 | 4,722,707 | 35,648 | | 5,289,745 | |
| 52. | American Samoa..... | AS N | 2,313 | | | | 2,313 | |
| 53. | Guam..... | GU L | 8,609 | 35 | 702 | | 9,346 | |
| 54. | Puerto Rico..... | PR L | 2,397,471 | 479,453 | 40,642 | | 2,917,566 | |
| 55. | US Virgin Islands..... | VI L | 91,335 | | 7,825 | | 99,160 | |
| 56. | Northern Mariana Islands..... | MP N | | | | | 0 | |
| 57. | Canada..... | CAN N | 79,544 | 174 | | | 79,718 | |
| 58. | Aggregate Other Alien..... | OT XXX | 950,351 | 1,134 | 0 | 0 | 951,485 | 0 |
| 59. | Subtotal..... | XXX | 546,152,547 | 1,280,014,291 | 41,756,178 | 3,856,498 | 1,871,779,514 | 102,134 |
| 90. | Reporting entity contributions for employee benefit plans..... | XXX | | | | | 0 | |
| 91. | Dividends or refunds applied to purchase paid-up additions and annuities..... | XXX | 7,546,079 | | | | 7,546,079 | |
| 92. | Dividends or refunds applied to shorten endowment or premium paying period..... | XXX | | | | | 0 | |
| 93. | Premium or annuity considerations waived under disability or other contract provisions..... | XXX | 770,269 | | 10,886,690 | | 11,656,959 | |
| 94. | Aggregate other amounts not allocable by State..... | XXX | 0 | 19,541,969 | 0 | 0 | 19,541,969 | 0 |
| 95. | Totals (Direct Business)..... | XXX | 554,468,895 | 1,299,556,260 | 52,642,868 | 3,856,498 | 1,910,524,521 | 102,134 |
| 96. | Plus Reinsurance Assumed..... | XXX | 33,273,663 | 316,399,649 | 2,295 | | 349,675,607 | |
| 97. | Totals (All Business)..... | XXX | 587,742,558 | 1,615,955,909 | 52,645,163 | 3,856,498 | 2,260,200,128 | 102,134 |
| 98. | Less Reinsurance Ceded..... | XXX | 447,534,351 | 94,485,846 | 51,802,532 | | 593,822,729 | |
| 99. | Totals (All Business) less Reinsurance Ceded..... | XXX | 140,208,207 | 1,521,470,063 | 842,631 | 3,856,498 | 1,666,377,399 | 102,134 |

DETAILS OF WRITE-INS

| | | | | | | | | |
|--------|---|-----|---------|------------|---|---|------------|---|
| 58001. | Bahamas..... | XXX | 936,173 | | | | 936,173 | |
| 58002. | Other..... | XXX | 10,149 | 1,134 | | | 11,283 | |
| 58003. | Mexico..... | XXX | 4,029 | | | | 4,029 | |
| 58998. | Summary of remaining write-ins for line 58 from overflow page.. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. | Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)..... | XXX | 950,351 | 1,134 | 0 | 0 | 951,485 | 0 |
| 9401. | Internal policy exchanges..... | XXX | | 19,541,969 | | | 19,541,969 | |
| 9402. | ..... | XXX | | | | | 0 | |
| 9403. | ..... | XXX | | | | | 0 | |
| 9498. | Summary of remaining write-ins for line 94 from overflow page.. | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 9499. | Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)..... | XXX | 0 | 19,541,969 | 0 | 0 | 19,541,969 | 0 |

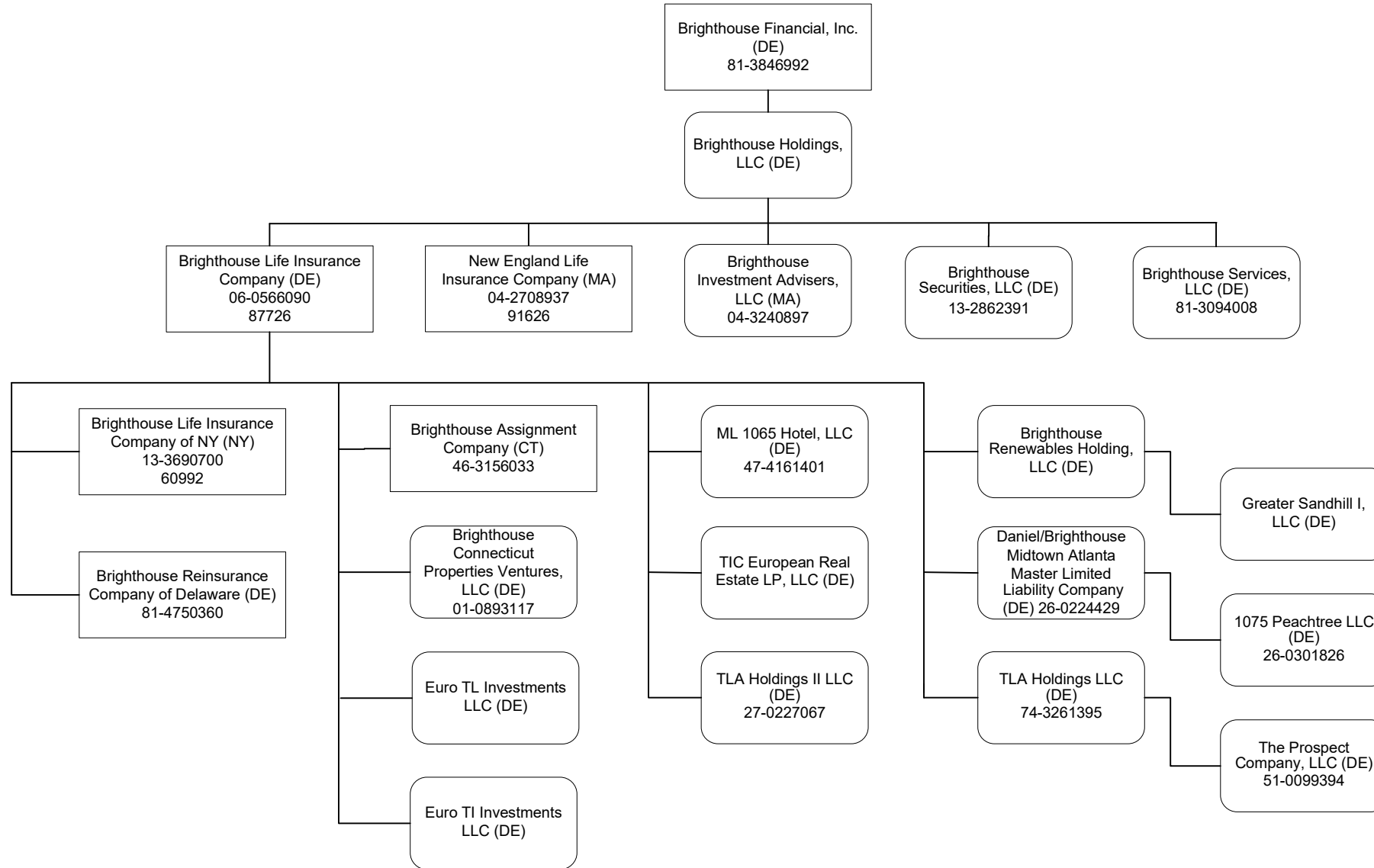
(a) Active Status Count

| | |
|---|----|
| L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... | 53 |
| E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... | 0 |

| | |
|--|---|
| R - Registered - Non-domiciled RRGs..... | 0 |
| Q - Qualified - Qualified or accredited reinsurer..... | 0 |
| N - None of the above - Not allowed to write business in the stat..... | 4 |

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

PART 1 - ORGANIZATIONAL CHART



Q12

LEGEND:

Square edges: Corporation

Round edges: Limited Liability Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|----------------|------------------------------|-------------------|--------------|--------------|------------|--|---|----------------------|----------------------------------|--|---|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | * |
| Members | | | | | | | | | | | | | | | |
| 4932 | Brighthouse Holding Group... | 87726... | 06-0566090.. | ...1546103 | | | Brighthouse Life Insurance Company | DE..... | RE..... | Brighthouse Holdings, LLC..... | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 13-2862391.. | | | | Brighthouse Securities, LLC | DE..... | NIA..... | Brighthouse Holdings, LLC..... | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 91626... | 04-2708937.. | | | | New England Life Insurance Company..... | MA..... | IA..... | Brighthouse Holdings, LLC..... | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 04-3240897.. | ...4288440 | | | Brighthouse Investment Advisers, LLC..... | MA..... | NIA..... | Brighthouse Holdings, LLC..... | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 81-3094008.. | | | | Brighthouse Services, LLC | DE..... | NIA..... | Brighthouse Holdings, LLC..... | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 47-4161401.. | | | | ML 1065 Hotel, LLC..... | DE..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | | | | | Brighthouse Renewables Holding, LLC..... | DE..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | | | | | Greater Sandhill I, LLC..... | DE..... | DS..... | Brighthouse Renewables Holding, LLC..... | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 01-0893117.. | | | | Brighthouse Connecticut Properties Ventures, LLC | DE..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | | | | | Euro TI Investments LLC..... | DE..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 46-3156033.. | | | | Brighthouse Assignment Company..... | CT..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...Y..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 26-0224429.. | | | | Daniel/Brighthouse Midtown Atlanta Master Limited Liability Company | DE..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 26-0301826.. | | | | 1075 Peachtree, LLC..... | DE..... | DS..... | Daniel/Brighthouse Midtown Limited Liability Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 27-0227067.. | | | | TLA Holdings II LLC..... | DE..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | | | | | TIC European Real Estate LP, LLC..... | DE..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 74-3261395.. | | | | TLA Holdings LLC..... | DE..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 51-0099394.. | | | | The Prospect Company, LLC..... | DE..... | DS..... | TLA Holdings LLC..... | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 16073... | 81-4750360.. | | | | Brighthouse Reinsurance Company of Delaware (DE) | DE..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | | | | | Euro TL Investments LLC..... | DE..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 60992... | 13-3690700.. | ...3302479 | | | Brighthouse Life Insurance Company of NY..... | NY..... | DS..... | Brighthouse Life Insurance Company | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |
| 4932 | Brighthouse Holding Group... | 00000... | 81-3846992.. | | ...1685040 | NASDAQ..... | Brighthouse Financial, Inc..... | DE..... | UIP..... | Board of Directors..... | Board of Directors | | Board of Directors..... | ...Y..... | |
| 4932 | Brighthouse Holding Group... | 00000... | | | | | Brighthouse Holdings, LLC..... | DE..... | UDP..... | Brighthouse Financial, Inc..... | Ownership..... | ...100.000 | Brighthouse Financial, Inc..... | ...N..... | |

013

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? | NO |
| 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 Quarterly Only). The response for 1st and 3rd quarters should be N/A. A NO response resulting with a barcode is only appropriate in the 2nd quarter. | NO |

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. The data for this supplement is not required to be filed.

Bar Code:



* 8 7 7 2 6 2 0 1 9 4 9 0 0 0 0 0 1 *



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Statement as of March 31, 2019 of the **Brighthouse Life Insurance Company**
Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 2504. Derivatives futures payable..... | 1,207,521 | 1,207,521 |
| 2597. Summary of remaining write-ins for Line 25..... | 1,207,521 | 1,207,521 |

Additional Write-ins for Summary of Operations:

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| 08.304. Miscellaneous..... | 10,332,532 | 185,779 | 18,394,473 |
| 08.397. Summary of remaining write-ins for Line 8.3..... | 10,332,532 | 185,779 | 18,394,473 |

Additional Write-ins for Summary of Operations:

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 2704. Rider benefit payments..... | 183,529 | 799,069 | 1,589,554 |
| 2705. Realized loss on funds withheld on derivatives..... | 0 | (491,375,088) | (718,608,262) |
| 2706. Other deductions..... | 0 | 16,075 | 8,415 |
| 2797. Summary of remaining write-ins for Line 27..... | 183,529 | (490,559,944) | (717,010,293) |

Brighthouse Life Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 1,055,191 | 838,267 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition..... | 215,344 | 1,223,104 |
| 2.2 Additional investment made after acquisition..... | | |
| 3. Current year change in encumbrances..... | | |
| 4. Total gain (loss) on disposals..... | 68,356 | 219,612 |
| 5. Deduct amounts received on disposals..... | 747,057 | 1,225,792 |
| 6. Total foreign exchange change in book/adjusted carrying value..... | | |
| 7. Deduct current year's other-than-temporary impairment recognized..... | | |
| 8. Deduct current year's depreciation..... | | |
| 9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... | 591,834 | 1,055,191 |
| 10. Deduct total nonadmitted amounts..... | | |
| 11. Statement value at end of current period (Line 9 minus Line 10)..... | 591,834 | 1,055,191 |

SCHEDULE B - VERIFICATION

Mortgage Loans

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year..... | 10,919,919,854 | 9,117,320,124 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition..... | 546,076,246 | 2,501,036,094 |
| 2.2 Additional investment made after acquisition..... | 18,410,044 | 46,533,130 |
| 3. Capitalized deferred interest and other..... | | |
| 4. Accrual of discount..... | 2,501,442 | 11,566,336 |
| 5. Unrealized valuation increase (decrease)..... | | |
| 6. Total gain (loss) on disposals..... | 692,429 | (3,710,094) |
| 7. Deduct amounts received on disposals..... | 202,310,900 | 729,228,185 |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees..... | 3,339,030 | 12,183,006 |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest..... | 1,217,928 | (10,617,194) |
| 10. Deduct current year's other-than-temporary impairment recognized..... | 28,822 | 797,351 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8-9-10)..... | 11,283,139,191 | 10,919,919,854 |
| 12. Total valuation allowance..... | | |
| 13. Subtotal (Line 11 plus Line 12)..... | 11,283,139,191 | 10,919,919,854 |
| 14. Deduct total nonadmitted amounts..... | | |
| 15. Statement value at end of current period (Line 13 minus Line 14)..... | 11,283,139,191 | 10,919,919,854 |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|---|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 2,584,886,025 | 2,404,215,807 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition..... | 5,714,969 | 63,420,827 |
| 2.2 Additional investment made after acquisition..... | 111,507,238 | 287,566,699 |
| 3. Capitalized deferred interest and other..... | | |
| 4. Accrual of discount..... | 2,071 | 70,078 |
| 5. Unrealized valuation increase (decrease)..... | (56,152,249) | 82,405,814 |
| 6. Total gain (loss) on disposals..... | (3,789,497) | 49,168,683 |
| 7. Deduct amounts received on disposals..... | 103,571,636 | 266,952,038 |
| 8. Deduct amortization of premium and depreciation..... | 473,470 | 2,855,255 |
| 9. Total foreign exchange change in book/adjusted carrying value..... | 1,684,272 | (7,063,722) |
| 10. Deduct current year's other-than-temporary impairment recognized..... | 2,629,345 | 25,090,868 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8-9-10)..... | 2,537,178,378 | 2,584,886,025 |
| 12. Deduct total nonadmitted amounts..... | 19,381,516 | 18,013,625 |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 2,517,796,862 | 2,566,872,400 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year..... | 43,954,805,624 | 44,900,814,757 |
| 2. Cost of bonds and stocks acquired..... | 2,982,732,288 | 12,165,958,216 |
| 3. Accrual of discount..... | 74,914,622 | 317,119,026 |
| 4. Unrealized valuation increase (decrease)..... | (51,831,095) | (19,460,912) |
| 5. Total gain (loss) on disposals..... | 13,196,849 | (6,419,433) |
| 6. Deduct consideration for bonds and stocks disposed of..... | 3,510,666,031 | 13,216,983,687 |
| 7. Deduct amortization of premium..... | 21,442,914 | 70,959,622 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | 26,442,803 | (135,503,350) |
| 9. Deduct current year's other-than-temporary impairment recognized..... | 125,793 | 555,708 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees..... | 5,421,811 | 20,796,337 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7-8-9-10)..... | 43,473,448,164 | 43,954,805,624 |
| 12. Deduct total nonadmitted amounts..... | 3,348,498 | 3,342,847 |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 43,470,099,666 | 43,951,462,777 |

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|--|--|--|--|--|--|---|--|--|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a)..... | 31,538,901,292 | 7,545,866,507 | 9,600,155,035 | 94,456,094 | 29,579,068,858 | | | 31,538,901,292 |
| 2. NAIC 2 (a)..... | 11,735,845,307 | 860,431,965 | 451,906,608 | 62,742,986 | 12,207,113,650 | | | 11,735,845,307 |
| 3. NAIC 3 (a)..... | 1,646,826,009 | 179,725,830 | 131,442,839 | (62,953,473) | 1,632,155,527 | | | 1,646,826,009 |
| 4. NAIC 4 (a)..... | 695,708,779 | 107,915,523 | 119,445,826 | (58,409,361) | 625,769,115 | | | 695,708,779 |
| 5. NAIC 5 (a)..... | 62,900,174 | 772,200 | 52,485,512 | 29,770,939 | 40,957,801 | | | 62,900,174 |
| 6. NAIC 6 (a)..... | 1,740,679 | 12,543 | | 8,997,372 | 10,750,594 | | | 1,740,679 |
| 7. Total Bonds..... | 45,681,922,240 | 8,694,724,568 | 10,355,435,820 | 74,604,557 | 44,095,815,545 | 0 | 0 | 45,681,922,240 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1..... | 26,099,788 | | | | 26,099,788 | | | 26,099,788 |
| 9. NAIC 2..... | 289,434,188 | | 2,500,000 | 3,306,500 | 290,240,688 | | | 289,434,188 |
| 10. NAIC 3..... | | | | | 0 | | | |
| 11. NAIC 4..... | | | | | 0 | | | |
| 12. NAIC 5..... | | | | | 0 | | | |
| 13. NAIC 6..... | 6 | | | | 6 | | | 6 |
| 14. Total Preferred Stock..... | 315,533,981 | 0 | 2,500,000 | 3,306,500 | 316,340,481 | 0 | 0 | 315,533,981 |
| 15. Total Bonds and Preferred Stock..... | 45,997,456,221 | 8,694,724,568 | 10,357,935,820 | 77,911,057 | 44,412,156,026 | 0 | 0 | 45,997,456,221 |

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(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 \$.....1,281,663,046; NAIC 2 \$.....27,167,770; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

| | 1 Book/Adjusted Carrying Value | 2 Par Value | 3 Actual Cost | 4 Interest Collected Year To Date | 5 Paid for Accrued Interest Year To Date |
|--------------|--------------------------------------|----------------|---------------------|---|--|
| 9199999..... | 495,177,016 | XXX..... | 494,926,707 | 28,489 | 831,307 |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 0 | 231,346,063 |
| 2. Cost of short-term investments acquired..... | 522,937,928 | 267,037,367 |
| 3. Accrual of discount..... | 295,502 | 861,497 |
| 4. Unrealized valuation increase (decrease)..... | | |
| 5. Total gain (loss) on disposals..... | 619 | (53,581) |
| 6. Deduct consideration received on disposals..... | 28,034,990 | 499,169,260 |
| 7. Deduct amortization of premium..... | 22,043 | 22,086 |
| 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)..... | 495,177,016 | 0 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 495,177,016 | 0 |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| | |
|---|----------------------|
| 1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year)..... | 566,416,639 |
| 2. Cost paid/(consideration received) on additions..... | 124,199,568 |
| 3. Unrealized valuation increase/(decrease)..... | (1,025,434,429) |
| 4. Total gain (loss) on termination recognized..... | (132,520,634) |
| 5. Considerations received/(paid) on terminations..... | 72,648,553 |
| 6. Amortization..... | (1,186,935) |
| 7. Adjustment to the book/adjusted carrying value of hedge item..... | |
| 8. Total foreign exchange change in book/adjusted carrying value..... | 2,101,967 |
| 9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)..... | (539,072,377) |
| 10. Deduct nonadmitted assets..... | |
| 11. Statement value at end of current period (Line 9 minus Line 10)..... | <u>(539,072,377)</u> |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | |
|--|------------------|
| 1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year)..... | (0) |
| 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..... | (200,625) |
| 3.12 Section 1, Column 15, prior year..... | (200,625) |
| Change in variation margin on open contracts - All Other: | |
| 3.13 Section 1, Column 18, current year to date minus..... | 2,771,133 |
| 3.14 Section 1, Column 18, prior year..... | 9,964,004 |
| | (7,192,871) |
| | (7,393,496) |
| 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..... | 0 |
| Change in amount recognized: | |
| 3.23 Section 1, Column 19, current year to date minus..... | 2,771,133 |
| 3.24 Section 1, Column 19, prior year..... | 9,964,004 |
| | (7,192,871) |
| | (7,192,871) |
| 3.3 Subtotal (Line 3.1 minus Line 3.2)..... | (200,625) |
| 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..... | 0 |
| 4.3 Subtotal (Line 4.1 minus Line 4.2)..... | 0 |
| 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 the 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)..... | (200,625) |
| 7. Deduct nonadmitted assets..... | |
| 8. Statement value at end of current period (Line 6 minus Line 7)..... | <u>(200,625)</u> |

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 | | | | | | | |
|--|---------------------------|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--|------------------------------|------------|-------------------------|--|---------------------------------------|------------------------------|------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| | | | | | | | | 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 |
| Replicated Assets Open | | | | | | | | | | | | | | | |
| 12518* S84... | CDX.NA.IG.31 7-15%..... | 1..... | 25,000,000 | 20,961 | 398,492 | 12/14/2018 | 12/20/2023 | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1 | (33,354) | 343,905 | 31740L AA 1 | FINANCIAL&RISKUSHOLDINGSI SECURED CORP BND 144A 6 1/4% Due 5/15/2026 MN15 | 4FE..... | 54,315 | 54,587 |
| 12518* S84... | CDX.NA.IG.31 7-15%..... | 1..... | | 9,395,685 | 13,154,841 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1 | | | 912803 DG 5 | UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat | 1..... | 9,395,685 | 13,154,841 |
| 12518* S84... | CDX.NA.IG.31 7-15%..... | 1..... | | 700,000 | 654,444 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1 | | | 59284M AB 0 | MEXICO CITY AIRPORT TRUST SECURED CORP BND 144A 5 1/2% Due 10/31/2046 AO31 | 2FE..... | 700,000 | 654,444 |
| 12518* S84... | CDX.NA.IG.31 7-15%..... | 1..... | | 3,300,123 | 4,885,189 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1 | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 3,300,123 | 4,885,189 |
| 12518* S84... | CDX.NA.IG.31 7-15%..... | 1..... | | 448,437 | 449,256 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1 | | | 912828 D5 6 | UNITED STATES TREASURY GOVT BND 2 3/8% Due 8/15/2024 FA15 | 1..... | 448,437 | 449,256 |
| 12518* S84... | CDX.NA.IG.31 7-15%..... | 1..... | | 1,501,440 | 1,507,570 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1 | | | 912828 D5 6 | UNITED STATES TREASURY GOVT BND 2 3/8% Due 8/15/2024 FA15 | 1..... | 1,501,440 | 1,507,570 |
| 12518* S84... | CDX.NA.IG.31 7-15%..... | 1..... | | 1,750,000 | 2,188,252 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1 | | | 912810 QB 7 | UNITED STATES TREASURY GOVT BND 4 1/4% Due 5/15/2039 MN15 | 1..... | 1,750,000 | 2,188,252 |
| 12518* S84... | CDX.NA.IG.31 7-15%..... | 1..... | | 9,100,000 | 8,137,932 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1 | | | 912810 RT 7 | UNITED STATES TREASURY SENIOR GOVT BND 2 1/4% Due 8/15/2046 FA15 | 1..... | 9,100,000 | 8,137,932 |
| 12518* S76... | CDX.NA.IG.31 7-15%..... | 2..... | 50,000,000 | 18,838,056 | 27,149,585 | 12/13/2018 | 12/20/2023 | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7 | (61,945) | 687,811 | 912803 DG 5 | UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat | 1..... | 18,900,000 | 26,461,774 |
| 12518* S76... | CDX.NA.IG.31 7-15%..... | 2..... | | 1,400,000 | 2,170,662 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7 | | | 912803 DH 3 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2039 At Mat | 1..... | 1,400,000 | 2,170,662 |
| 12518* S76... | CDX.NA.IG.31 7-15%..... | 2..... | | 10,043,474 | 14,867,406 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7 | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 10,043,474 | 14,867,406 |
| 12518* S76... | CDX.NA.IG.31 7-15%..... | 2..... | | 456,526 | 468,809 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7 | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 456,526 | 468,809 |
| 12518* S76... | CDX.NA.IG.31 7-15%..... | 2..... | | 3,500,000 | 5,143,802 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7 | | | 912803 DM 2 | UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat | 1..... | 3,500,000 | 5,143,802 |
| 12518* S76... | CDX.NA.IG.31 7-15%..... | 2..... | | 18,200,000 | 22,638,899 | | | CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7 | | | 912803 BV 4 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2028 At Mat | 1..... | 18,200,000 | 22,638,899 |
| X1..... | CDT15-100_MET_2019_A..... | 1Z..... | 50,000,000 | 52,500,000 | 73,632,879 | 03/15/2019 | 12/20/2023 | CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3 | 0 | (11,042) | 912803 DK 6 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat | 1..... | 52,500,000 | 73,643,921 |

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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 | | | | | | | |
|--|-----------------------------------|--|----------------------|-----------------------------------|-----------------|---------------------|--------------------|---|------------------------------------|------------------|-------------------------|---|---|------------------------------------|------------------|
| 1 Number | 2 Description | 3 NAIC Designation or Other Description | 4 Notional Amount | 5 Book/Adjusted Carrying Value | 6 Fair Value | 7 Effective Date | 8 Maturity Date | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| | | | | | | | | 9 Description | 10 Book/Adjusted Carrying Value | 11 Fair Value | 12 CUSIP | 13 Description | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16 Fair Value |
| 775109B#7... | ROGERS COMMUNICATIONS INC..... | 2..... | 5,000,000 | 5,259,422 | 5,529,151 | 06/27/2014 | 09/20/2019 | ROGERS COMMUNICATIONS INC Credit Default Swap : BME0MB3L8 | 9,422 | 21,346 | 85771P AQ 5 | STATOILHYDRO ASA SENIORCORPND 4.8% Due 11/8/2043 MN8 | 1FE..... | 5,250,000 | 5,507,805 |
| 58039#AG4.. | MCDX.NA.22.V1..... | 1..... | 6,000,000 | 6,259,753 | 6,695,508 | 06/10/2014 | 06/20/2024 | MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1 | (40,247) | 163,934 | 912803 EP 4 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2045 At Mat | 1..... | 6,300,000 | 6,531,574 |
| 58039#AD1.. | MCDX.NA.22.V1..... | 1..... | 3,000,000 | 3,129,876 | 3,218,419 | 06/10/2014 | 06/20/2024 | MCDX.NA.22.V1 Credit Default Swap : BME0MGZH1 | (20,124) | 81,967 | 00388W AC 5 | TAQA ABU DHABI NATIONAL SENIOR CORP BND 144A 4 3/8% Due 6/22/2026 JD22 | 1FE..... | 3,150,000 | 3,136,452 |
| 723787A@6.. | PIONEER NATURAL RESOURCES COMPANY | 2..... | 10,000,000 | 10,519,733 | 11,973,212 | 07/07/2014 | 09/20/2019 | PIONEER NATURAL RESOURCES COMPANY Credit Default Swap : BME0MTOH1 | 19,733 | 39,027 | 912803 EH 2 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2044 At Mat | 1..... | 10,500,000 | 11,934,185 |
| 20772@AB8.. | CONNECTICUT (STATE OF)..... | 1..... | 14,000,000 | 12,752,277 | 13,631,254 | 07/30/2014 | 09/20/2019 | CONNECTICUT (STATE OF) Credit Default Swap : BME0PSU53 | 12,209 | 58,806 | 76116F AG 2 | RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 1/15/2021 At Mat | 1..... | 12,740,068 | 13,572,448 |
| 20772@AB8.. | CONNECTICUT (STATE OF)..... | 1..... | | 1,959,932 | 2,462,969 | | | CONNECTICUT (STATE OF) Credit Default Swap : BME0PSU53 | | | 912810 QQ 4 | UNITED STATES TREASURY GOVT BND 4 3/8% Due 5/15/2041 MN15 | 1..... | 1,959,932 | 2,462,969 |
| 20772@AC6.. | CONNECTICUT (STATE OF)..... | 1..... | 6,000,000 | 6,305,232 | 6,344,109 | 07/30/2014 | 09/20/2019 | CONNECTICUT (STATE OF) Credit Default Swap : BME0PUWM9 | 5,232 | 25,202 | 857006 AG 5 | STATE GRID OVERSEAS INVESTMENT SENIOR CORP BND 144A 3 1/2% Due 5/4/2027 MN4 | 1FE..... | 6,300,000 | 6,318,907 |
| 143658A@1.. | CARNIVAL CORP..... | 1..... | 3,000,000 | 3,153,984 | 3,205,465 | 08/04/2014 | 09/20/2019 | CARNIVAL CORP Credit Default Swap : BME0QG7T2 | 3,984 | 13,336 | 26139P AB 9 | DP WORLD CRESCENT LTD SUKWAK CORP BND 144A MTM 4.848% Due 9/26/2028 MS26 | 2FE..... | 3,150,000 | 3,192,129 |
| 12518*DP2... | CDX.NA.IG.23 7-15%..... | 2..... | 50,000,000 | 3,298,097 | 3,846,826 | 06/02/2015 | 12/20/2019 | CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01 | 48,680 | 222,225 | 912803 EA 7 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat | 1..... | 3,249,417 | 3,624,601 |
| 12518*DP2... | CDX.NA.IG.23 7-15%..... | 2..... | | 15,634,368 | 17,605,206 | | | CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01 | | | 912803 EA 7 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat | 1..... | 15,634,368 | 17,605,206 |
| 12518*DP2... | CDX.NA.IG.23 7-15%..... | 2..... | | 19,397,550 | 21,783,931 | | | CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01 | | | 912803 EH 2 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2044 At Mat | 1..... | 19,397,550 | 21,783,931 |
| 12518*DP2... | CDX.NA.IG.23 7-15%..... | 2..... | | 14,218,666 | 16,066,041 | | | CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01 | | | 912803 EJ 8 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2044 At Mat | 1..... | 14,218,666 | 16,066,041 |
| 236363B@5.. | DANSKE BANK A/S..... | 1..... | 5,505,274 | 5,794,944 | 5,817,055 | 07/13/2015 | 09/20/2020 | DANSKE BANK A/S Credit Default Swap : BME1A0V65 | 14,406 | 63,972 | 80413T AE 9 | SAUDI ARABIA CORP BND 144A 3 5/8% Due 3/4/2028 MS4 | 1FE..... | 5,780,538 | 5,753,083 |

QS105.1

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|--|------------------------------------|---------------------------------------|-----------------|------------------------------|-------------|----------------|---------------|--|------------------------------|------------|-------------------------|--|---------------------------------------|------------------------------|-------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 225313A@4. | CREDIT AGRICOLE SA..... | 1..... | 5,500,005 | 5,793,423 | 6,400,346 | 07/14/2015 | 09/20/2020 | CREDIT AGRICOLE SA Credit Default Swap : BME1A27S0 | 18,417 | 73,154 | 912803 EF 6 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2044 At Mat | 1..... | 5,775,006 | 6,327,192 |
| 111021B@9. | BRITISH TELECOMMUNICATIONS PLC | 2..... | 5,500,005 | 5,803,114 | 6,800,621 | 07/14/2015 | 09/20/2020 | BRITISH TELECOMMUNICATIONS PLC Credit Default Swap : BME1A2L88 | 28,108 | 66,805 | 912803 EF 6 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2044 At Mat | 1..... | 5,775,006 | 6,733,816 |
| 05946KA*2... | BANCO BILBAO VIZCAYA ARGENTARIA SA | 1..... | 5,500,005 | 5,774,212 | 5,959,659 | 07/14/2015 | 09/20/2020 | BANCO BILBAO VIZCAYA ARGENTARIA SA Credit Default Swap : BME1A2LB1 | (794) | 61,554 | 912828 5M 8 | UNITED STATES TREASURY SENIOR GOVT BND 3 1/8% Due 11/15/2028 MN15 | 1..... | 5,775,006 | 5,898,105 |
| 904587A*3.... | UNIBAIL-RODAMCO SE..... | 1..... | 5,426,760 | 5,725,805 | 5,734,328 | 07/17/2015 | 09/20/2020 | UNIBAIL-RODAMCO SE Credit Default Swap : BME1ABHL4 | 27,707 | 71,893 | 912828 3C 2 | UNITED STATES TREASURY SENIOR GOV TBND 2% Due 10/31/2022 AO31 | 1..... | 5,698,098 | 5,662,435 |
| 12518*DQ0... | CDT30-100_MET_2015_A..... | 2..... | 69,691,250 | 73,175,813 | 100,626,387 | 07/28/2015 | 09/20/2019 | CDT30-100_MET_2015_A Credit Default Swap : BME1AU6X8 | | 130,469 | 912803 EC 3 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat | 1..... | 73,175,813 | 100,495,918 |
| 87938WB#9.. | TELEFONICA SA..... | 2..... | 5,462,272 | 5,750,514 | 5,714,467 | 07/30/2015 | 09/20/2020 | TELEFONICA SA Credit Default Swap : BME1AWRV5 | 15,128 | 70,188 | 912803 EF 6 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2044 At Mat | 1..... | 5,735,386 | 5,644,279 |
| 83084VA*7... | SKY LTD..... | 2..... | 5,517,241 | 5,810,823 | 5,311,239 | 08/18/2015 | 09/20/2020 | SKY LTD Credit Default Swap : BME1BVUB6 | 17,719 | 77,981 | 912803 EF 6 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2044 At Mat | 1..... | 5,793,103 | 5,233,258 |
| T3627#AA0.. | ENEL SPA..... | 2..... | 2,763,866 | 2,906,277 | 2,996,540 | 08/19/2015 | 09/20/2020 | ENEL SPA Credit Default Swap : BME1BX2X5 | 4,217 | 31,815 | 89387Y AC 5 | TRANSPORTADORA DE GAS DEL INTE SENIORCORPBND144A 5.55% Due 11/1/2028 MN1 | 2FE..... | 2,902,059 | 2,964,725 |
| 12521@AA1. | CDT30-100_MET_2015_B..... | 1..... | 90,000,000 | 19,097,621 | 28,237,789 | 11/16/2015 | 09/20/2019 | CDT30-100_MET_2015_B Credit Default Swap : BME1HN1J3 | | 161,205 | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 19,097,621 | 28,076,584 |
| 12521@AA1. | CDT30-100_MET_2015_B..... | 1..... | | 35,977,554 | 48,042,155 | | | CDT30-100_MET_2015_B Credit Default Swap : BME1HN1J3 | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 35,977,554 | 48,042,155 |
| 12521@AA1. | CDT30-100_MET_2015_B..... | 1..... | | 29,408,561 | 33,134,358 | | | CDT30-100_MET_2015_B Credit Default Swap : BME1HN1J3 | | | 912803 EA 7 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat | 1..... | 29,408,561 | 33,134,358 |
| 12521@AA1. | CDT30-100_MET_2015_B..... | 1..... | | 10,016,264 | 10,384,441 | | | CDT30-100_MET_2015_B Credit Default Swap : BME1HN1J3 | | | 912803 EP 4 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2045 At Mat | 1..... | 10,016,264 | 10,384,441 |
| 46573*BW9.. | ITRAXX.EUR.24 12-100%..... | 2..... | 37,885,751 | 4,818,303 | 6,846,675 | 01/22/2016 | 12/20/2020 | ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63 | 361,283 | 588,787 | 912803 DJ 9 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat | 1..... | 4,457,020 | 6,257,888 |

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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 | | | | | | | |
|--|----------------------------|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--|------------------------------|------------|-------------------------|--|---------------------------------------|------------------------------|------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 46573*BW9... | ITRAXX.EUR.24 12-100%..... | 2..... | | 12,805,611 | 18,635,960 | | | ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63 | | | 912803 DK 6 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat | 1..... | 12,805,611 | 18,635,960 |
| 46573*BW9... | ITRAXX.EUR.24 12-100%..... | 2..... | | 17,385,411 | 26,622,800 | | | ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63 | | | 912803 DK 6 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat | 1..... | 17,385,411 | 26,622,800 |
| 46573*BW9... | ITRAXX.EUR.24 12-100%..... | 2..... | | 1,996,368 | 2,688,194 | | | ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63 | | | 912803 EA 7 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat | 1..... | 1,996,368 | 2,688,194 |
| 46573*BW9... | ITRAXX.EUR.24 12-100%..... | 2..... | | 3,135,628 | 2,846,323 | | | ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63 | | | 912803 EA 7 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat | 1..... | 3,135,628 | 2,846,323 |
| 46573*BY5... | ITRAXX.EUR.24 12-100%..... | 2..... | 61,203,628 | 15,411,994 | 20,934,003 | 01/25/2016 | 12/20/2020 | ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3 | 571,764 | 950,471 | 912803 EA 7 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat | 1..... | 14,840,230 | 19,983,532 |
| 46573*BY5... | ITRAXX.EUR.24 12-100%..... | 2..... | | 32,931,097 | 37,642,781 | | | ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3 | | | 912834 JH 2 | UNITED STATES TREASURY GOVT BND Due 11/15/2040 At Mat | 1..... | 32,931,097 | 37,642,781 |
| 46573*BY5... | ITRAXX.EUR.24 12-100%..... | 2..... | | 10,947,604 | 15,081,011 | | | ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3 | | | 912803 DJ 9 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat | 1..... | 10,947,604 | 15,081,011 |
| 46573*BY5... | ITRAXX.EUR.24 12-100%..... | 2..... | | 5,544,878 | 5,030,199 | | | ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3 | | | 912803 EC 3 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat | 1..... | 5,544,878 | 5,030,199 |
| 46573*CY4... | ITRAXX.EUR.26 12-100%..... | 2..... | 114,564,997 | 11,075,160 | 16,842,028 | 12/15/2016 | 12/20/2021 | ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3 | 2,007,929 | 3,302,857 | 912803 CZ 4 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2037 At Mat | 1..... | 9,067,231 | 13,539,171 |
| 46573*CY4... | ITRAXX.EUR.26 12-100%..... | 2..... | | 1,424,358 | 1,823,808 | | | ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3 | | | 171232 AQ 4 | CHUBB CORP CHUBB CORPORATION 6% Due 5/11/2037 MN11 | 1FE..... | 1,424,358 | 1,823,808 |
| 46573*CY4... | ITRAXX.EUR.26 12-100%..... | 2..... | | 31,251,184 | 46,978,373 | | | ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3 | | | 912803 DM 2 | UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat | 1..... | 31,251,184 | 46,978,373 |
| 46573*CY4... | ITRAXX.EUR.26 12-100%..... | 2..... | | 8,255,666 | 7,792,261 | | | ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3 | | | 912810 RT 7 | UNITED STATES TREASURY SENIOR GOVT BND 2 1/4% Due 8/15/2046 FA15 | 1..... | 8,255,666 | 7,792,261 |
| 46573*CY4... | ITRAXX.EUR.26 12-100%..... | 2..... | | 968,633 | 1,271,000 | | | ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG V3 | | | 76116E GQ 7 | RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat | 1..... | 968,633 | 1,271,000 |

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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 | | | | | | | | |
|--|----------------------------|--|----------------------|-----------------------------------|-----------------|---------------------|--------------------|--|------------------------------------|------------------|-------------------------|-------------------|--|------------------------------------|------------------|------------|
| 1 Number | 2 Description | 3 NAIC Designation or Other Description | 4 Notional Amount | 5 Book/Adjusted Carrying Value | 6 Fair Value | 7 Effective Date | 8 Maturity Date | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | | |
| | | | | | | | | 9 Description | 10 Book/Adjusted Carrying Value | 11 Fair Value | 12 CUSIP | 13 Description | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16 Fair Value | |
| 46573*CY4... | ITRAXX.EUR.26 12-100%..... | 2..... | | 3,085,804 | 4,024,832 | | | ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3 | | | | 76116E GQ 7 | RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat | 1..... | 3,085,804 | 4,024,832 |
| 46573*CY4... | ITRAXX.EUR.26 12-100%..... | 2..... | | 25,207,298 | 28,838,678 | | | ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3 | | | | 912803 BM 4 | UNITED STATES TREASURY PRINCIPAL STRIP Due 11/15/2027 At Mat | 1..... | 25,207,298 | 28,838,678 |
| 46573*CY4... | ITRAXX.EUR.26 12-100%..... | 2..... | | 28,385,595 | 30,342,487 | | | ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3 | | | | 912810 QZ 4 | UNITED STATES TREASURY GOVT BND 3 1/8% Due 2/15/2043 FA15 | 1..... | 28,385,595 | 30,342,487 |
| 46573*CY4... | ITRAXX.EUR.26 12-100%..... | 2..... | | 12,647,479 | 13,518,930 | | | ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3 | | | | 912810 QZ 4 | UNITED STATES TREASURY GOVT BND 3 1/8% Due 2/15/2043 FA15 | 1..... | 12,647,479 | 13,518,930 |
| 78307AS@3. | RUSSIAN FEDERATION..... | 2..... | 25,000,000 | 9,542,356 | 13,337,818 | 03/31/2017 | 06/20/2022 | RUSSIAN FEDERATION Credit Default Swap : BME24AYL2 | (484,267) | (7,005) | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 10,026,624 | 13,344,822 |
| 78307AS@3. | RUSSIAN FEDERATION..... | 2..... | | 16,223,376 | 21,663,672 | | | RUSSIAN FEDERATION Credit Default Swap : BME24AYL2 | | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 16,223,376 | 21,663,672 |
| 12521*AA3... | CDT30-100_MET_2017A..... | 1..... | 100,000,000 | 15,655,586 | 24,018,433 | 05/22/2017 | 12/20/2020 | CDT30-100_MET_2017A Credit Default Swap : BME2692L8 | | 490,736 | | 912803 DA 8 | UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat | 1..... | 15,655,586 | 23,527,697 |
| 12521*AA3... | CDT30-100_MET_2017A..... | 1..... | | 69,663,775 | 95,812,588 | | | CDT30-100_MET_2017A Credit Default Swap : BME2692L8 | | | | 912803 DJ 9 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat | 1..... | 69,663,775 | 95,812,588 |
| 12521*AA3... | CDT30-100_MET_2017A..... | 1..... | | 173,708 | 174,613 | | | CDT30-100_MET_2017A Credit Default Swap : BME2692L8 | | | | 912810 QX 9 | UNITED STATES TREASURY GOVT BND 2 3/4% Due 8/15/2042 FA15 | 1..... | 173,708 | 174,613 |
| 12521*AA3... | CDT30-100_MET_2017A..... | 1..... | | 434,271 | 436,533 | | | CDT30-100_MET_2017A Credit Default Swap : BME2692L8 | | | | 912810 QX 9 | UNITED STATES TREASURY GOVT BND 2 3/4% Due 8/15/2042 FA15 | 1..... | 434,271 | 436,533 |
| 12521*AA3... | CDT30-100_MET_2017A..... | 1..... | | 15,845,257 | 23,065,422 | | | CDT30-100_MET_2017A Credit Default Swap : BME2692L8 | | | | 912834 AT 5 | UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2038 At Mat | 1..... | 15,845,257 | 23,065,422 |
| 12521*AA3... | CDT30-100_MET_2017A..... | 1..... | | 85,791 | 102,557 | | | CDT30-100_MET_2017A Credit Default Swap : BME2692L8 | | | | 912810 FP 8 | UNITED STATES TREASURY SENIOR GOVT BND 5 3/8% Due 2/15/2031 FA15 | 1..... | 85,791 | 102,557 |
| 12521*AA3... | CDT30-100_MET_2017A..... | 1..... | | 3,141,612 | 2,346,317 | | | CDT30-100_MET_2017A Credit Default Swap : BME2692L8 | | | | 651229 AY 2 | NEWELL RUBBERMAID INC SENIOR CORP BND 5 1/2% Due 4/1/2046 AO1 | 3FE..... | 3,141,612 | 2,346,317 |
| 12524#AA6... | ITRAXX.EUR.28 6-12%..... | 1..... | 49,580,002 | 5,000,156 | 5,977,543 | 03/27/2018 | 12/20/2022 | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4 | 654,450 | 96,257 | | 912803 EC 3 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat | 1..... | 4,345,706 | 5,881,287 |
| 12524#AA6... | ITRAXX.EUR.28 6-12%..... | 1..... | | 4,348,671 | 5,881,287 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4 | | | | 912803 EC 3 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat | 1..... | 4,348,671 | 5,881,287 |

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SCHEDULE DB - PART C - SECTION 1

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

QS105.5

| Replication (Synthetic) Asset Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | | |
|--|--------------------------|--|----------------------|-----------------------------------|-----------------|---------------------|--------------------|--|------------------------------------|------------------|-------------------------|-------------------|---|------------------------------------|------------------|------------|
| 1 Number | 2 Description | 3 NAIC Designation or Other Description | 4 Notional Amount | 5 Book/Adjusted Carrying Value | 6 Fair Value | 7 Effective Date | 8 Maturity Date | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | | |
| | | | | | | | | 9 Description | 10 Book/Adjusted Carrying Value | 11 Fair Value | 12 CUSIP | 13 Description | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16 Fair Value | |
| 12524#AA6... | ITRAXX.EUR.28 6-12%..... | 1..... | | 4,320,374 | 5,881,287 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4 | | | | 912803 EC 3 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat | 1..... | 4,320,374 | 5,881,287 |
| 12524#AA6... | ITRAXX.EUR.28 6-12%..... | 1..... | | 9,798,532 | 14,388,060 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4 | | | | 912834 AE 8 | UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2038 At Mat | 1..... | 9,798,532 | 14,388,060 |
| 12524#AA6... | ITRAXX.EUR.28 6-12%..... | 1..... | | 3,216,219 | 4,680,966 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4 | | | | 912834 AU 2 | UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2039 At Mat | 1..... | 3,216,219 | 4,680,966 |
| 12524#AA6... | ITRAXX.EUR.28 6-12%..... | 1..... | | 13,014,750 | 12,584,257 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4 | | | | 912810 QY 7 | UNITED STATES TREASURY GOVT BND 2 3/4% Due 11/15/2042 MN15 | 1..... | 13,014,750 | 12,584,257 |
| 12524#AA6... | ITRAXX.EUR.28 6-12%..... | 1..... | | 3,296,733 | 4,482,893 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4 | | | | 912803 DM 2 | UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat | 1..... | 3,296,733 | 4,482,893 |
| 12524#AA6... | ITRAXX.EUR.28 6-12%..... | 1..... | | 2,429,504 | 2,352,898 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4 | | | | 912833 Z6 0 | UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2038 At Mat | 1..... | 2,429,504 | 2,352,898 |
| 12524#AA6... | ITRAXX.EUR.28 6-12%..... | 1..... | | 2,429,504 | 2,352,898 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4 | | | | 912833 Z6 0 | UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2038 At Mat | 1..... | 2,429,504 | 2,352,898 |
| 12524#AA6... | ITRAXX.EUR.28 6-12%..... | 1..... | | 2,429,504 | 2,352,898 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4 | | | | 912833 Z6 0 | UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2038 At Mat | 1..... | 2,429,504 | 2,352,898 |
| 12524#AA6... | ITRAXX.EUR.28 6-12%..... | 1..... | | 2,429,504 | 2,352,898 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4 | | | | 912833 Z6 0 | UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2038 At Mat | 1..... | 2,429,504 | 2,352,898 |
| 12524#AB4... | ITRAXX.EUR.28 6-12%..... | 1..... | 46,617,999 | 12,732,567 | 17,400,149 | 05/25/2018 | 12/20/2022 | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76 | 495,342 | 96,257 | | 912803 DK 6 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat | 1..... | 12,237,225 | 17,303,892 |
| 12524#AB4... | ITRAXX.EUR.28 6-12%..... | 1..... | | 5,895,602 | 8,730,818 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76 | | | | 912803 DM 2 | UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat | 1..... | 5,895,602 | 8,730,818 |
| 12524#AB4... | ITRAXX.EUR.28 6-12%..... | 1..... | | 6,341,623 | 9,556,013 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76 | | | | 912834 EV 6 | UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat | 1..... | 6,341,623 | 9,556,013 |
| 12524#AB4... | ITRAXX.EUR.28 6-12%..... | 1..... | | 12,237,225 | 17,517,256 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76 | | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 12,237,225 | 17,517,256 |
| 12524#AB4... | ITRAXX.EUR.28 6-12%..... | 1..... | | 12,237,225 | 18,390,478 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76 | | | | 912803 DA 8 | UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat | 1..... | 12,237,225 | 18,390,478 |

SCHEDULE DB - PART C - SECTION 1

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

9501056

| Replication (Synthetic) Asset Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|--|--------------------------|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--|------------------------------|------------|-------------------------|---|---------------------------------------|------------------------------|------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 12524#AC2.. | ITRAXX.EUR.28 6-12%..... | 1..... | 23,532,000 | 6,240,436 | 9,066,213 | 06/08/2018 | 12/20/2022 | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3 | 63,286 | 48,128 | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 6,177,150 | 9,018,085 |
| 12524#AC2.. | ITRAXX.EUR.28 6-12%..... | 1..... | | 6,177,150 | 6,406,789 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3 | | | 279158 AC 3 | ECOPETROL SA SENIOR CORP BND 5 7/8% Due 9/18/2023 MS18 | 2FE..... | 6,177,150 | 6,406,789 |
| 12524#AC2.. | ITRAXX.EUR.28 6-12%..... | 1..... | | 6,177,150 | 6,289,845 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3 | | | 002364 AB 3 | AVI FUNDING COMPANY LIMITED AVI FUNDING COMPANY LIMITED 3.8% Due 9/16/2025 MS16 | 1FE..... | 6,177,150 | 6,289,845 |
| 12524#AC2.. | ITRAXX.EUR.28 6-12%..... | 1..... | | 6,177,150 | 9,283,211 | | | ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3 | | | 912803 DA 8 | UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat | 1..... | 6,177,150 | 9,283,211 |
| X2..... | CDX.NA.IG.32.V1..... | 1Z..... | 533,400,000 | 58,449,908 | 56,709,369 | 03/21/2019 | 06/20/2024 | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | 9,196,294 | 9,506,107 | 912803 EC 3 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat | 1..... | 49,253,614 | 47,203,262 |
| X2..... | CDX.NA.IG.32.V1..... | 1Z..... | | 31,808,881 | 36,176,025 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | 912803 EH 2 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2044 At Mat | 1..... | 31,808,881 | 36,176,025 |
| X2..... | CDX.NA.IG.32.V1..... | 1Z..... | | 18,703,106 | 19,390,592 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | 912803 EP 4 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2045 At Mat | 1..... | 18,703,106 | 19,390,592 |
| X2..... | CDX.NA.IG.32.V1..... | 1Z..... | | 27,204,517 | 28,204,497 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | 912803 EP 4 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2045 At Mat | 1..... | 27,204,517 | 28,204,497 |
| X2..... | CDX.NA.IG.32.V1..... | 1Z..... | | 8,501,412 | 8,813,905 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | 912803 EP 4 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2045 At Mat | 1..... | 8,501,412 | 8,813,905 |
| X2..... | CDX.NA.IG.32.V1..... | 1Z..... | | 25,504,235 | 26,441,716 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | 912803 EP 4 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2045 At Mat | 1..... | 25,504,235 | 26,441,716 |
| X2..... | CDX.NA.IG.32.V1..... | 1Z..... | | 25,504,235 | 26,441,716 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | 912803 EP 4 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2045 At Mat | 1..... | 25,504,235 | 26,441,716 |
| X2..... | CDX.NA.IG.32.V1..... | 1Z..... | | 11,340,000 | 16,572,603 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | 912834 EV 6 | UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat | 1..... | 11,340,000 | 16,572,603 |
| X2..... | CDX.NA.IG.32.V1..... | 1Z..... | | 42,399,298 | 61,840,542 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 42,399,298 | 61,840,542 |

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 | | | | | | | | |
|--|------------------|--|----------------------|-----------------------------------|-----------------|---------------------|--------------------|--|------------------------------------|------------------|-------------------------|-------------------|--|------------------------------------|------------------|------------|
| 1 Number | 2 Description | 3 NAIC Designation or Other Description | 4 Notional Amount | 5 Book/Adjusted Carrying Value | 6 Fair Value | 7 Effective Date | 8 Maturity Date | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | | |
| | | | | | | | | 9 Description | 10 Book/Adjusted Carrying Value | 11 Fair Value | 12 CUSIP | 13 Description | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16 Fair Value | |
| X2 | CDX.NA.IG.32.V1 | 1Z | | 42,399,298 | 61,840,542 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1 | 42,399,298 | 61,840,542 |
| X2 | CDX.NA.IG.32.V1 | 1Z | | 47,501,404 | 58,130,110 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1 | 47,501,404 | 58,130,110 |
| X2 | CDX.NA.IG.32.V1 | 1Z | | 33,285,000 | 45,218,825 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | | 912803 DM 2 | UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat | 1 | 33,285,000 | 45,218,825 |
| X2 | CDX.NA.IG.32.V1 | 1Z | | 41,309,600 | 62,304,626 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | | 912803 DM 2 | UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat | 1 | 41,309,600 | 62,304,626 |
| X2 | CDX.NA.IG.32.V1 | 1Z | | 63,800,751 | 90,757,154 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | | 912803 DJ 9 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat | 1 | 63,800,751 | 90,757,154 |
| X2 | CDX.NA.IG.32.V1 | 1Z | | 63,920,714 | 90,757,154 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | | 912803 DJ 9 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat | 1 | 63,920,714 | 90,757,154 |
| X2 | CDX.NA.IG.32.V1 | 1Z | | 7,656,293 | 10,351,641 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | | 912810 PT 9 | UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15 | 1 | 7,656,293 | 10,351,641 |
| X2 | CDX.NA.IG.32.V1 | 1Z | | 19,977,642 | 27,742,398 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256 | | | | 912810 PT 9 | UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15 | 1 | 19,977,642 | 27,742,398 |
| X3 | CDX.NA.IG.32.V1 | 1Z | 50,000,000 | 32,166,164 | 36,826,763 | 03/21/2019 | 06/20/2029 | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY272 | (383,836) | (370,315) | | 912803 DU 4 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat | 1 | 32,550,000 | 37,197,079 |
| X3 | CDX.NA.IG.32.V1 | 1Z | | 19,950,000 | 27,401,958 | | | CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY272 | | | | 912833 Y4 6 | UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2037 At Mat | 1 | 19,950,000 | 27,401,958 |
| X4 | ITRAXX.EUR.31.V1 | 1Z | 100,587,800 | 7,750,711 | 10,456,023 | 03/22/2019 | 06/20/2024 | ITRAXX.EUR.31.V1 Credit Default Swap : Z91ZBY2C1 | 1,608,746 | 1,803,702 | | 912803 DK 6 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat | 1 | 6,141,965 | 8,652,321 |
| X4 | ITRAXX.EUR.31.V1 | 1Z | | 6,141,965 | 8,652,321 | | | ITRAXX.EUR.31.V1 Credit Default Swap : Z91ZBY2C1 | | | | 912803 DK 6 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat | 1 | 6,141,965 | 8,652,321 |
| X4 | ITRAXX.EUR.31.V1 | 1Z | | 18,262,097 | 22,248,824 | | | ITRAXX.EUR.31.V1 Credit Default Swap : Z91ZBY2C1 | | | | 912803 DK 6 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat | 1 | 18,262,097 | 22,248,824 |
| X4 | ITRAXX.EUR.31.V1 | 1Z | | 13,362,243 | 19,538,589 | | | ITRAXX.EUR.31.V1 Credit Default Swap : Z91ZBY2C1 | | | | 912803 DM 2 | UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat | 1 | 13,362,243 | 19,538,589 |

QS105.7

SCHEDULE DB - PART C - SECTION 1

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

850158

| Replication (Synthetic) Asset Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | | |
|--|-----------------------|--|----------------------|-----------------------------------|-----------------|---------------------|--------------------|--|------------------------------------|------------------|-------------------------|-------------------|--|------------------------------------|------------------|------------|
| 1 Number | 2 Description | 3 NAIC Designation or Other Description | 4 Notional Amount | 5 Book/Adjusted Carrying Value | 6 Fair Value | 7 Effective Date | 8 Maturity Date | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | | |
| | | | | | | | | 9 Description | 10 Book/Adjusted Carrying Value | 11 Fair Value | 12 CUSIP | 13 Description | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16 Fair Value | |
| X4..... | ITRAXX.EUR.31.V1..... | 1Z..... | | 10,680,390 | 15,165,681 | | | ITRAXX.EUR.31.V1 Credit Default Swap : Z91ZBY2C1 | | | | 912803 DJ 9 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat | 1..... | 10,680,390 | 15,165,681 |
| X4..... | ITRAXX.EUR.31.V1..... | 1Z..... | | 23,066,261 | 28,297,533 | | | ITRAXX.EUR.31.V1 Credit Default Swap : Z91ZBY2C1 | | | | 912803 BM 4 | UNITED STATES TREASURY PRINCIPAL STRIP Due 11/15/2027 At Mat | 1..... | 23,066,261 | 28,297,533 |
| X4..... | ITRAXX.EUR.31.V1..... | 1Z..... | | 19,091,430 | 22,112,966 | | | ITRAXX.EUR.31.V1 Credit Default Swap : Z91ZBY2C1 | | | | 912803 EA 7 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat | 1..... | 19,091,430 | 22,112,966 |
| X4..... | ITRAXX.EUR.31.V1..... | 1Z..... | | 82,967 | 110,093 | | | ITRAXX.EUR.31.V1 Credit Default Swap : Z91ZBY2C1 | | | | 912810 FT 0 | UNITED STATES TREASURY GOVT BND 4 1/2% Due 2/15/2036 FA15 | 1..... | 82,967 | 110,093 |
| X4..... | ITRAXX.EUR.31.V1..... | 1Z..... | | 2,368,670 | 2,849,587 | | | ITRAXX.EUR.31.V1 Credit Default Swap : Z91ZBY2C1 | | | | 912833 PD 6 | UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2027 At Mat | 1..... | 2,368,670 | 2,849,587 |
| X4..... | ITRAXX.EUR.31.V1..... | 1Z..... | | 6,419,202 | 9,930,627 | | | ITRAXX.EUR.31.V1 Credit Default Swap : Z91ZBY2C1 | | | | 912834 DV 7 | UNITED STATES TREASURY GOVT BND Due 5/15/2039 At Mat | 1..... | 6,419,202 | 9,930,627 |
| X5..... | CDX.NA.IG.31.V1..... | 1Z..... | 267,600,000 | 57,896,933 | 80,414,209 | 12/17/2018 | 12/20/2023 | CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3 | 4,297,262 | 5,195,152 | | 912803 DJ 9 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat | 1..... | 53,599,670 | 75,219,057 |
| X5..... | CDX.NA.IG.31.V1..... | 1Z..... | | 39,954,910 | 57,960,739 | | | CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3 | | | | 912803 DM 2 | UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat | 1..... | 39,954,910 | 57,960,739 |
| X5..... | CDX.NA.IG.31.V1..... | 1Z..... | | 1,636,051 | 2,465,648 | | | CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3 | | | | 912803 DH 3 | UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2039 At Mat | 1..... | 1,636,051 | 2,465,648 |
| X5..... | CDX.NA.IG.31.V1..... | 1Z..... | | 3,081,176 | 4,660,746 | | | CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3 | | | | 912834 EV 6 | UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat | 1..... | 3,081,176 | 4,660,746 |
| X5..... | CDX.NA.IG.31.V1..... | 1Z..... | | 1,032,993 | 1,426,759 | | | CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3 | | | | 912834 EV 6 | UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat | 1..... | 1,032,993 | 1,426,759 |
| X5..... | CDX.NA.IG.31.V1..... | 1Z..... | | 6,806,369 | 10,075,503 | | | CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3 | | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 6,806,369 | 10,075,503 |
| X5..... | CDX.NA.IG.31.V1..... | 1Z..... | | 17,015,923 | 25,188,758 | | | CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3 | | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 17,015,923 | 25,188,758 |
| X5..... | CDX.NA.IG.31.V1..... | 1Z..... | | 42,539,808 | 62,971,895 | | | CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3 | | | | 912803 CX 9 | UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat | 1..... | 42,539,808 | 62,971,895 |
| X5..... | CDX.NA.IG.31.V1..... | 1Z..... | | 16,751,490 | 23,041,606 | | | CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3 | | | | 912803 DM 2 | UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat | 1..... | 16,751,490 | 23,041,606 |

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 | | | | | | | |
|--|----------------------|---------------------------------------|-----------------|------------------------------|-----------------|----------------|---------------|--|------------------------------|-----------------|-------------------------|--|---------------------------------------|------------------------------|-----------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| | | | | | | | | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| X5..... | CDX.NA.IG.31.V1..... | 1Z..... | |18,934,534 |21,648,470 | | | CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3 | | | 912803 BM 4 | UNITED STATES TREASURY PRINCIPAL STRIP Due 11/15/2027 At Mat | 1..... |18,934,534 |21,648,470 |
| X5..... | CDX.NA.IG.31.V1..... | 1Z..... | |79,627,076 |120,059,108 | | | CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3 | | | 912803 DM 2 | UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat | 1..... |79,627,076 |120,059,108 |
| 9999999999. | Total..... | | | .1,942,937,552 | 2,530,814,265 |XXX..... |XXX..... |XXX..... |18,456,752 |24,156,688 |XXX..... |XXX..... |XXX..... | .1,924,480,799 | 2,506,657,577 |

SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year-To-Date | |
|---|--------------------------|---|--------------------------|---|--------------------------|---|--------------------------|---|--------------------------|--|
| | 1 Number of Positions | 2 Total Replication (Synthetic Asset) Transactions Statement Value | 3 Number of Positions | 4 Total Replication (Synthetic Asset) Transactions Statement Value | 5 Number of Positions | 6 Total Replication (Synthetic Asset) Transactions Statement Value | 7 Number of Positions | 8 Total Replication (Synthetic Asset) Transactions Statement Value | 9 Number of Positions | 10 Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory..... | 36 | 1,999,628,218 | 0 | 0 | 0 | 0 | 0 | 0 | 36 | 1,999,628,218 |
| 2. Add: Opened or acquired transactions..... | 6 | 1,066,385,657 | | | | | | | 6 | 1,066,385,657 |
| 3. Add: Increases in replication (synthetic asset) transactions statement value..... | XXX | 6,379,728 | XXX | | XXX | | XXX | | XXX | 6,379,728 |
| 4. Less: Closed or disposed of transactions..... | 9 | 1,063,822,316 | | | | | | | 9 | 1,063,822,316 |
| 5. Less: Positions disposed of for failing effectiveness criteria..... | | | | | | | | | 0 | 0 |
| 6. Less: Decreases in replication (synthetic asset) transactions statement value..... | XXX | 65,633,735 | XXX | | XXX | | XXX | | XXX | 65,633,735 |
| 7. Ending Inventory..... | 33 | 1,942,937,552 | 0 | 0 | 0 | 0 | 0 | 0 | 33 | 1,942,937,552 |

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..... | (539,072,377) |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | (200,625) |
| 3. | Total (Line 1 plus Line 2)..... | (539,273,002) |
| 4. | Part D, Section 1, Column 5..... | 2,033,972,864 |
| 5. | Part D, Section 1, Column 6..... | (2,573,245,866) |
| 6. | Total (Line 3 minus Line 4 minus Line 5)..... | (0) |
| | | Fair Value Check |
| 7. | Part A, Section 1, Column 16..... | (591,461,905) |
| 8. | Part B, Section 1, Column 13..... | (200,625) |
| 9. | Total (Line 7 plus Line 8)..... | (591,662,530) |
| 10. | Part D, Section 1, Column 8..... | 2,001,534,174 |
| 11. | Part D, Section 1, Column 9..... | (2,593,196,704) |
| 12. | Total (Line 9 minus Line 10 minus Line 11)..... | (0) |
| | | Potential Exposure Check |
| 13. | Part A, Section 1, Column 21..... | 2,122,026,382 |
| 14. | Part B, Section 1, Column 20..... | 1,952,750 |
| 15. | Part D, Section 1, Column 11..... | 2,123,979,132 |
| 16. | Total (Line 13 plus Line 14 minus Line 15)..... | 0 |

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 2,416,799,505 | 710,113,764 |
| 2. Cost of cash equivalents acquired..... | 5,490,885,477 | 20,750,799,408 |
| 3. Accrual of discount..... | 6,620,197 | 17,181,356 |
| 4. Unrealized valuation increase (decrease)..... | | |
| 5. Total gain (loss) on disposals..... | 15,014 | (198,178) |
| 6. Deduct consideration received on disposals..... | 7,072,069,146 | 19,061,096,845 |
| 7. Deduct amortization of premium..... | | |
| 8. Total foreign exchange change in book/ adjusted carrying value..... | | |
| 9. Deduct current year's other-than-temporary impairment recognized..... | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 842,251,047 | 2,416,799,505 |
| 11. Deduct total nonadmitted amounts..... | | |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 842,251,047 | 2,416,799,505 |

SCHEDULE A - PART 2

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

| 1 Description of Property | Location | | 4 Date Acquired | 5 Name of Vendor | 6 Actual Cost at Time of Acquisition | 7 Amount of Encumbrances | 8 Book/Adjusted Carrying Value Less Encumbrances | 9 Additional Investment Made After Acquisition |
|--|-----------------|------------|--------------------|----------------------------------|---|-----------------------------|---|---|
| | 2 City | 3 State | | | | | | |
| Acquired by Internal Transfer | | | | | | | | |
| 661 12TH AVE NE REO LOAN 418021318..... | Naples | FL... | 01/31/2019.... | Transferred from Schedule B..... | 135,340 | | 135,340 | |
| 45 CEDAR ST REO LOAN 1224858 | Easton..... | MN.. | 03/29/2019.... | Transferred from Schedule B..... | 33,335 | | 33,335 | |
| 2968 THREE CHOPT RD REO LOAN 21005103..... | Gum Spring..... | VA... | 02/28/2019.... | Transferred from Schedule B..... | 46,669 | | 46,669 | |
| 0299999. Totals..... | | | | | 215,344 | 0 | 215,344 | 0 |
| 0399999. Totals..... | | | | | 215,344 | 0 | 215,344 | 0 |

SCHEDULE A - PART 3

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

| 1 Description of Property | Location | | 4 Disposal Date | 5 Name of Purchaser | 6 Actual Cost | 7 Expended for Additions, Permanent Improvements and Changes in Encumbrances | 8 Book/Adjusted Carrying Value Less Encumbrances Prior Year | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 14 Book/Adjusted Carrying Value Less Encumbrances on Disposal | 15 Amounts Received During Year | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | 19 Gross Income Earned Less Interest Incurred on Encumbrances | 20 Taxes, Repairs, and Expenses Incurred |
|---------------------------------------|-------------------|------------|--------------------|--------------------------------------|------------------|---|--|--|---|---|---|--|--|------------------------------------|--|--|-------------------------------------|--|---|
| | 2 City | 3 State | | | | | | 9 Current Year's Depreciation | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Current Year's Change in Encumbrances | 12 Total Change in B./A.C.V. (11 - 9 - 10) | 13 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 661 12TH AVE NE REO LOAN 418021318 | Naples | FL... | 03/29/2019 | Select Portfolio Servicing, Inc..... | 135,340 | | | | | | 0 | | 135,340 | 155,614 | | 20,274 | 20,274 | | |
| 4 SURRY LANE REO LOAN 1223399 | Candia..... | NH.. | 03/29/2019 | Bayview Loan Servicing, LLC..... | 236,679 | | 236,679 | | | | 0 | | 236,679 | 162,570 | | (74,109) | (74,109) | | |
| 158 MAIN STREET REO LOAN 11109.... | Arendtsville..... | PA.. | 03/29/2019 | Bayview Loan Servicing, LLC..... | 90,005 | | 90,005 | | | | 0 | | 90,005 | 120,927 | | 30,923 | 30,923 | | |
| 1187 Acacia Ave REO Loan 48822..... | Sacramento..... | CA.. | 01/31/2019 | Fay Services..... | 126,673 | | 126,673 | | | | 0 | | 126,673 | 170,722 | | 44,049 | 44,049 | | |
| 2404 N Irish Rd REO Loan 1114612..... | Davison..... | MI... | 03/29/2019 | Bayview Loan Servicing, LLC..... | 90,005 | | 90,005 | | | | 0 | | 90,005 | 137,224 | | 47,219 | 47,219 | | |
| 0199999. Totals..... | | | | | 678,702 | 0 | 543,362 | 0 | 0 | 0 | 0 | 0 | 678,702 | 747,057 | 0 | 68,356 | 68,356 | 0 | 0 |
| 0399999. Totals..... | | | | | 678,702 | 0 | 543,362 | 0 | 0 | 0 | 0 | 0 | 678,702 | 747,057 | 0 | 68,356 | 68,356 | 0 | 0 |

QE01

SCHEDULE B - PART 2

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|---|---------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | 2 City | 3 State | | | | | | |
| Mortgages in Good Standing - Farm Mortgages | | | | | | | | |
| 0000198362 | FRESNO | CA | | 06/24/2016 | 5.050 | | 1,422,000 | 6,265,520 |
| 0000198638 | ADAMS | WA | | 03/13/2017 | 4.740 | | 3,000,000 | 12,189,470 |
| 0000198918 | COCHISE | AZ | | 06/01/2017 | 5.050 | | 9,850,000 | 1,311,900 |
| 0000199600 | COOK | IL | | 07/10/2018 | 4.980 | | 500,000 | 23,227,640 |
| 0000199610 | TULARE | CA | | 10/16/2018 | 4.080 | | 1,312,500 | 10,673,713 |
| 0000199812 | MINIDOKA | ID | | 02/14/2019 | 5.071 | 13,500,000 | | 28,031,011 |
| 0000199813 | NAPA | CA | | 02/20/2019 | 5.480 | 19,857,323 | | 66,813,555 |
| 0000199852 | MCPHERSON | NE | | 01/15/2019 | 4.950 | 998,750 | | 4,605,078 |
| 0000199881 | HIDALGO | TX | | 01/31/2019 | 4.660 | 18,980,000 | | 29,200,000 |
| 0000199892 | CHICOT | AR | | 01/09/2019 | 4.600 | 1,000,000 | | 1,634,200 |
| 0000199956 | CALHOUN | GA | | 02/20/2019 | 5.100 | 2,200,000 | | 4,100,892 |
| 0000199959 | FRESNO | CA | | 03/14/2019 | 4.730 | 40,000,000 | | 80,518,532 |
| 0000199967 | TIFT | GA | | 03/05/2019 | 5.250 | 3,200,000 | | 9,484,713 |
| 0000199973 | CHICOT | AR | | 02/19/2019 | 4.590 | 4,300,000 | | 11,465,000 |
| 0000199978 | CHICOT | AR | | 03/01/2019 | 4.720 | 7,500,000 | | 13,533,393 |
| 0000200040 | LEFLORE | MS | | 02/20/2019 | 4.400 | 3,700,000 | | 6,555,000 |
| 0199999. Total - Mortgages in Good Standing - Farm Mortgages | | | | XXX | XXX | 115,236,073 | 16,084,500 | 309,609,617 |
| Mortgages in Good Standing - Residential Mortgages - All Other | | | | | | | | |
| 0000152368 | WILLOW STREET | PA | | 01/10/2019 | 4.500 | 165,101 | | 190,000 |
| 0000153949 | SUPPLY | NC | | 01/10/2019 | 4.375 | 195,685 | | 305,000 |
| 0002580578 | MANCHESTER | NH | | 01/17/2019 | 5.000 | 284,127 | | 380,000 |
| 0002580603 | REDLANDS | CA | | 01/17/2019 | 5.875 | 302,328 | | 393,000 |
| 0002580629 | LAS VEGAS | NV | | 01/17/2019 | 5.875 | 267,730 | | 400,000 |
| 0002580635 | LAUREL | MD | | 01/17/2019 | 5.000 | 248,712 | | 355,000 |
| 0002580638 | FORT LEE | NJ | | 01/17/2019 | 5.125 | 438,155 | | 590,000 |
| 0002580639 | LAS VEGAS | NV | | 01/17/2019 | 5.875 | 201,710 | | 266,000 |
| 0002580643 | BEN LOMOND | CA | | 01/17/2019 | 5.750 | 421,050 | | 625,000 |
| 0002580646 | WATSONVILLE | CA | | 01/17/2019 | 6.000 | 467,464 | | 675,000 |
| 0002580647 | SACRAMENTO | CA | | 01/17/2019 | 5.375 | 195,557 | | 320,000 |
| 0002580757 | NASHVILLE | TN | | 01/17/2019 | 5.625 | 345,582 | | 450,000 |
| 0002580798 | LOWELL | MA | | 01/17/2019 | 5.625 | 309,323 | | 590,000 |
| 0002580936 | BRONX | NY | | 01/17/2019 | 5.250 | 449,984 | | 595,000 |
| 0002580939 | CHANDLER | AZ | | 01/17/2019 | 5.625 | 244,262 | | 317,000 |
| 0002581055 | COMMERCE CITY | CO | | 01/17/2019 | 5.750 | 296,597 | | 413,000 |
| 0002581206 | EASTVALE | CA | | 01/17/2019 | 5.125 | 353,062 | | 583,045 |
| 0002581212 | CHUALAR | CA | | 01/17/2019 | 6.250 | 279,955 | | 400,000 |
| 0002581213 | LOS ANGELES | CA | | 01/17/2019 | 5.250 | 458,206 | | 640,000 |
| 0002581215 | MODESTO | CA | | 01/17/2019 | 5.625 | 193,499 | | 369,000 |
| 0002581216 | CAMPBELL | CA | | 01/17/2019 | 5.250 | 378,753 | | 1,150,000 |
| 0002581218 | CORONA | CA | | 01/17/2019 | 5.125 | 438,114 | | 580,000 |
| 0002581261 | SAN LEANDRO | CA | | 01/17/2019 | 5.500 | 328,434 | | 1,300,000 |
| 0002581275 | NORTH RICHLAND HILL | TX | | 01/17/2019 | 5.750 | 185,700 | | 240,000 |
| 0002581321 | LOS ANGELES | CA | | 01/17/2019 | 5.750 | 392,478 | | 870,000 |
| 0002581433 | BROOKLYN | NY | | 01/17/2019 | 5.750 | 572,837 | | 1,200,000 |
| 0002581506 | SAN FRANCISCO | CA | | 01/17/2019 | 5.250 | 334,571 | | 710,000 |

QE02

SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|-------------|------------------|------------|-----------|---------------|------------------|------------------------------------|--|-----------------------------|
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 0002581507 | HOLLISTER | CA | | 01/17/2019 | 5.375 | 448,610 | | 589,000 |
| 0002581579 | GLENDALE | AZ | | 01/17/2019 | 5.875 | 257,543 | | 533,000 |
| 0002581620 | PORTER RANCH | CA | | 01/17/2019 | 5.625 | 462,119 | | 680,000 |
| 0002581629 | ENUMCLAW | WA | | 01/17/2019 | 6.125 | 291,608 | | 375,000 |
| 0002581674 | SANTA MARIA | CA | | 01/17/2019 | 6.250 | 221,554 | | 305,000 |
| 0002594342 | TACOMA | WA | | 01/17/2019 | 5.875 | 425,225 | | 547,000 |
| 0002594363 | RANCHO CUCAMONGA | CA | | 01/17/2019 | 5.750 | 202,463 | | 444,000 |
| 0002594486 | LOS ANGELES | CA | | 01/17/2019 | 5.500 | 255,421 | | 425,000 |
| 0002594571 | MESA | AZ | | 01/17/2019 | 5.875 | 186,039 | | 240,000 |
| 0002594624 | BAY POINT | CA | | 01/17/2019 | 5.750 | 205,041 | | 310,000 |
| 0002594631 | UNION PIER | MI | | 01/17/2019 | 5.500 | 305,974 | | 425,000 |
| 0002594690 | MARYSVILLE | WA | | 01/17/2019 | 5.375 | 523,487 | | 685,000 |
| 0002594703 | GLENDALE | AZ | | 01/17/2019 | 6.000 | 177,002 | | 245,000 |
| 0002594768 | TEMPLE | TX | | 01/17/2019 | 5.625 | 169,924 | | 219,500 |
| 0002594777 | COMMERCE CITY | CO | | 01/17/2019 | 5.750 | 288,236 | | 375,000 |
| 0002594789 | MURRIETA | CA | | 01/17/2019 | 5.750 | 444,373 | | 735,000 |
| 0002594798 | VINEYARD | UT | | 01/17/2019 | 5.500 | 288,209 | | 385,000 |
| 0002594832 | DENVER | CO | | 01/17/2019 | 5.625 | 300,808 | | 443,000 |
| 0002594846 | LOUISVILLE | TN | | 01/17/2019 | 5.875 | 245,949 | | 315,000 |
| 0002595134 | OAKLAND PARK | FL | | 01/17/2019 | 5.250 | 296,999 | | 488,000 |
| 0002595150 | INDIO | CA | | 01/17/2019 | 5.625 | 216,853 | | 281,000 |
| 0002595187 | SPRING VALLEY | CA | | 01/17/2019 | 5.500 | 375,619 | | 525,000 |
| 0002595216 | MIAMI | FL | | 01/17/2019 | 5.875 | 267,744 | | 341,850 |
| 0002595259 | COMPTON | CA | | 02/12/2019 | 5.990 | 462,884 | | 650,000 |
| 0002595265 | AUSTIN | TX | | 01/17/2019 | 5.500 | 195,278 | | 255,000 |
| 0002595271 | OREM | UT | | 01/17/2019 | 5.500 | 289,644 | | 380,000 |
| 0002595273 | PATERSON | NJ | | 01/17/2019 | 5.875 | 228,079 | | 302,000 |
| 0002595313 | STAMFORD | CT | | 01/17/2019 | 5.750 | 389,386 | | 500,000 |
| 0002595379 | SAN PEDRO | CA | | 01/17/2019 | 5.875 | 357,923 | | 575,000 |
| 0002595397 | STONY POINT | NY | | 01/17/2019 | 5.500 | 293,326 | | 380,000 |
| 0002595448 | CHICAGO | IL | | 01/17/2019 | 5.375 | 367,770 | | 750,000 |
| 0002595542 | MIAMI | FL | | 01/17/2019 | 5.875 | 271,031 | | 345,675 |
| 0002596138 | HESPERIA | CA | | 01/17/2019 | 5.750 | 185,515 | | 257,000 |
| 0002596146 | FLUSHING | NY | | 01/17/2019 | 5.250 | 502,440 | | 970,000 |
| 0002596172 | MALDEN | MA | | 01/17/2019 | 5.500 | 700,900 | | 920,000 |
| 0002596231 | LAS VEGAS | NV | | 01/17/2019 | 5.625 | 217,773 | | 283,000 |
| 0002596233 | LONG BEACH | CA | | 01/17/2019 | 5.875 | 270,121 | | 350,000 |
| 0002596241 | MARIPOSA | CA | | 01/17/2019 | 5.875 | 300,243 | | 390,000 |
| 0002596310 | WEST VALLEY CITY | UT | | 01/17/2019 | 5.875 | 403,908 | | 520,000 |
| 0002596320 | EDGEWATER | MD | | 01/17/2019 | 5.875 | 390,008 | | 510,000 |
| 0002596365 | LOS ANGELES | CA | | 01/17/2019 | 5.500 | 253,079 | | 390,000 |
| 0002596379 | SANTA ANA | CA | | 01/17/2019 | 4.625 | 165,177 | | 380,000 |
| 0002596382 | MOORPARK | CA | | 01/17/2019 | 5.625 | 210,568 | | 419,000 |
| 0002596388 | SAN DIEGO | CA | | 01/17/2019 | 5.625 | 409,251 | | 745,000 |
| 0002596490 | WORCESTER | MA | | 01/17/2019 | 5.500 | 266,067 | | 345,000 |

QE02.1

SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|---------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | 3 State | | | | | | |
| 0002596551 | CARDIFF | CA | | 01/17/2019 | 5.625 | 170,035 | | 825,000 |
| 0002596568 | CLOVIS | CA | | 01/17/2019 | 5.625 | 211,313 | | 450,000 |
| 0002596569 | RATHDRUM | ID | | 01/17/2019 | 6.000 | 270,552 | | 526,000 |
| 0002596584 | OAKLAND | CA | | 01/17/2019 | 5.625 | 370,572 | | 485,000 |
| 0002596585 | MIAMI | FL | | 01/17/2019 | 5.750 | 170,709 | | 381,000 |
| 0002596587 | ALHAMBRA | CA | | 01/17/2019 | 5.375 | 400,151 | | 530,000 |
| 0002596631 | STERLING HEIGHTS | MI | | 01/17/2019 | 5.990 | 179,967 | | 315,000 |
| 0002596675 | LOS ANGELES | CA | | 01/17/2019 | 5.875 | 498,857 | | 645,000 |
| 0002596683 | DALLAS | TX | | 01/17/2019 | 5.500 | 292,809 | | 380,000 |
| 0002596845 | JAMAICA | NY | | 01/17/2019 | 5.500 | 461,329 | | 600,000 |
| 0002596884 | GREELEY | CO | | 02/12/2019 | 5.125 | 187,740 | | 246,000 |
| 0002596922 | WORCESTER | MA | | 01/17/2019 | 5.500 | 263,759 | | 342,500 |
| 0002596975 | MERCED | CA | | 01/17/2019 | 5.125 | 212,694 | | 281,040 |
| 0002597048 | LIGHTHOUSE POINT | FL | | 01/17/2019 | 5.875 | 416,027 | | 612,000 |
| 0002597189 | IRVINE | CA | | 01/17/2019 | 5.375 | 337,015 | | 650,000 |
| 0002597236 | LA PUENTE | CA | | 01/17/2019 | 5.750 | 273,072 | | 450,000 |
| 0002597331 | IRVINE | CA | | 01/17/2019 | 4.625 | 292,239 | | 800,000 |
| 0002597339 | COMPTON | CA | | 01/17/2019 | 5.750 | 276,447 | | 405,000 |
| 0002597340 | LOS ANGELES | CA | | 01/17/2019 | 5.875 | 403,585 | | 525,000 |
| 0002597404 | COCOA BEACH | FL | | 01/17/2019 | 5.750 | 270,070 | | 360,000 |
| 0002597407 | SEATTLE | WA | | 01/17/2019 | 5.250 | 233,592 | | 615,000 |
| 0002597408 | WEST PALM BEACH | FL | | 01/17/2019 | 5.550 | 210,706 | | 274,000 |
| 0002597420 | TACOMA | WA | | 01/17/2019 | 5.700 | 231,807 | | 310,000 |
| 0002597422 | COEUR D ALENE | ID | | 01/17/2019 | 5.900 | 202,224 | | 260,000 |
| 0002597423 | ANACORTES | WA | | 01/17/2019 | 5.375 | 259,719 | | 340,000 |
| 0002597464 | FREDERICK | MD | | 01/17/2019 | 5.375 | 243,816 | | 320,000 |
| 0002597484 | BONNEY LAKE | WA | | 01/17/2019 | 5.250 | 357,421 | | 470,000 |
| 0002597486 | SANTA ANA | CA | | 01/17/2019 | 4.750 | 293,178 | | 440,000 |
| 0002597487 | LAUDERDALE BY THE S | FL | | 01/17/2019 | 6.000 | 501,405 | | 640,000 |
| 0002597537 | SAN LEANDRO | CA | | 01/17/2019 | 5.625 | 357,349 | | 620,000 |
| 0002597586 | LACEY | WA | | 01/17/2019 | 5.500 | 279,801 | | 388,000 |
| 0002597619 | ENGLISHTOWN | NJ | | 01/17/2019 | 6.125 | 263,178 | | 475,000 |
| 0002597620 | CARLSBAD | CA | | 01/17/2019 | 5.500 | 461,606 | | 700,000 |
| 0002597657 | AVON | CO | | 01/17/2019 | 5.000 | 400,957 | | 600,000 |
| 0002597663 | SEATTLE | WA | | 01/17/2019 | 5.900 | 720,079 | | 965,000 |
| 0002597745 | SANTA ROSA | CA | | 01/17/2019 | 5.875 | 404,508 | | 565,000 |
| 0002597748 | SOUTHLAKE | TX | | 01/17/2019 | 5.625 | 460,740 | | 600,000 |
| 0002597754 | NEWARK | NJ | | 01/17/2019 | 6.125 | 224,975 | | 285,000 |
| 0002597827 | FLETCHER | NC | | 01/17/2019 | 5.750 | 293,393 | | 390,000 |
| 0002597868 | FEDERAL WAY | WA | | 01/17/2019 | 5.750 | 186,603 | | 240,000 |
| 0002597911 | WASHINGTON | DC | | 01/17/2019 | 5.500 | 270,914 | | 475,000 |
| 0002597955 | STATE COLLEGE | PA | | 01/17/2019 | 5.875 | 214,688 | | 276,000 |
| 0002597966 | LOS ANGELES | CA | | 01/17/2019 | 5.625 | 352,866 | | 750,000 |
| 0002597972 | COLORADO SPRINGS | CO | | 01/17/2019 | 5.750 | 373,927 | | 485,000 |
| 0002598061 | FLUSHING | NY | | 01/17/2019 | 5.375 | 767,641 | | 1,530,000 |

QE02.2

SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|-----------------|--------------------------|------------|-----------|-----------------|------------------|------------------------------------|--|-----------------------------|
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 0002598110..... | MIDDLEBORO..... | MA..... | | 01/17/2019..... | 5.375..... | 182,179..... | | 250,000..... |
| 0002598213..... | BOISE..... | ID..... | | 01/17/2019..... | 5.625..... | 200,304..... | | 260,000..... |
| 0002598214..... | AURORA..... | CO..... | | 01/17/2019..... | 5.625..... | 194,638..... | | 330,000..... |
| 0002598221..... | NORTH POLE..... | AK..... | | 01/17/2019..... | 6.000..... | 177,319..... | | 225,000..... |
| 0002598445..... | OAKLAND..... | CA..... | | 01/17/2019..... | 4.625..... | 313,410..... | | 745,000..... |
| 0002598476..... | RIVERSIDE..... | CA..... | | 01/17/2019..... | 5.875..... | 270,467..... | | 350,000..... |
| 0002598481..... | EDISON..... | NJ..... | | 01/17/2019..... | 5.375..... | 331,904..... | | 435,000..... |
| 0002598602..... | BENTONVILLE..... | AR..... | | 01/17/2019..... | 5.500..... | 323,728..... | | 421,000..... |
| 0002598605..... | GATLINBURG..... | TN..... | | 01/17/2019..... | 5.875..... | 465,243..... | | 739,000..... |
| 0002598611..... | CAMARILLO..... | CA..... | | 01/17/2019..... | 5.990..... | 429,250..... | | 585,000..... |
| 0002598647..... | SAN MATEO..... | CA..... | | 01/17/2019..... | 5.375..... | 510,860..... | | 1,535,000..... |
| 0002598773..... | VIRGINIA BEACH..... | VA..... | | 01/17/2019..... | 5.875..... | 239,166..... | | 392,000..... |
| 0002598877..... | PLEASANTON..... | CA..... | | 01/17/2019..... | 5.625..... | 427,912..... | | 570,000..... |
| 0002598903..... | IRVINGTON..... | NJ..... | | 01/17/2019..... | 6.125..... | 277,389..... | | 350,000..... |
| 0002598935..... | EL SEGUNDO..... | CA..... | | 01/17/2019..... | 5.375..... | 765,209..... | | 2,150,000..... |
| 0002598947..... | EWA BEACH..... | HI..... | | 01/17/2019..... | 4.875..... | 273,793..... | | 600,000..... |
| 0002599048..... | ORLANDO..... | FL..... | | 01/17/2019..... | 5.875..... | 306,592..... | | 390,000..... |
| 0002599116..... | LOXAHATCHEE..... | FL..... | | 02/12/2019..... | 5.750..... | 215,678..... | | 290,000..... |
| 0002599119..... | COLORADO SPRINGS..... | CO..... | | 01/17/2019..... | 5.750..... | 330,287..... | | 440,000..... |
| 0002599129..... | RICHARDSON..... | TX..... | | 01/17/2019..... | 5.875..... | 274,063..... | | 402,000..... |
| 0002599187..... | SAN DIEGO..... | CA..... | | 01/17/2019..... | 5.375..... | 459,882..... | | 675,000..... |
| 0002599212..... | SHOREWOOD..... | IL..... | | 01/17/2019..... | 6.125..... | 306,003..... | | 395,000..... |
| 0002599216..... | TIGARD..... | OR..... | | 01/17/2019..... | 6.250..... | 267,776..... | | 345,000..... |
| 0002599242..... | HONOLULU..... | HI..... | | 01/17/2019..... | 5.250..... | 550,092..... | | 725,000..... |
| 0002599249..... | NORTH LAS VEGAS..... | NV..... | | 01/17/2019..... | 5.750..... | 319,439..... | | 415,000..... |
| 0002599275..... | SPRING VALLEY..... | CA..... | | 01/17/2019..... | 5.750..... | 285,070..... | | 525,000..... |
| 0002599522..... | BROOKLYN..... | NY..... | | 01/17/2019..... | 5.625..... | 569,901..... | | 1,200,000..... |
| 0002599553..... | FONTANA..... | CA..... | | 01/17/2019..... | 5.875..... | 337,150..... | | 470,000..... |
| 0002599554..... | FONTANA..... | CA..... | | 01/17/2019..... | 5.875..... | 331,473..... | | 462,000..... |
| 0002599687..... | JERSEY CITY..... | NJ..... | | 01/17/2019..... | 5.875..... | 332,490..... | | 425,000..... |
| 0002599717..... | JERSEY CITY..... | NJ..... | | 01/17/2019..... | 5.875..... | 296,168..... | | 379,500..... |
| 0002599843..... | PROVIDENCE..... | RI..... | | 02/12/2019..... | 5.625..... | 209,061..... | | 490,000..... |
| 0002599879..... | LONG BEACH TOWNSHIP..... | NJ..... | | 02/12/2019..... | 5.625..... | 515,119..... | | 660,000..... |
| 0002599888..... | EL CAJON..... | CA..... | | 02/12/2019..... | 5.250..... | 570,777..... | | 930,000..... |
| 0002599939..... | ROSEMEAD..... | CA..... | | 02/12/2019..... | 5.250..... | 614,337..... | | 1,008,000..... |
| 0002599968..... | TOMS RIVER..... | NJ..... | | 02/12/2019..... | 5.875..... | 312,148..... | | 422,500..... |
| 0002599988..... | WAYNE..... | PA..... | | 02/12/2019..... | 5.375..... | 230,264..... | | 320,000..... |
| 0002599992..... | FONTANA..... | CA..... | | 02/12/2019..... | 5.250..... | 300,716..... | | 400,000..... |
| 0002600021..... | MIAMI..... | FL..... | | 02/12/2019..... | 5.750..... | 273,168..... | | 350,000..... |
| 0002600167..... | RAMSEY..... | NJ..... | | 02/12/2019..... | 5.375..... | 232,219..... | | 300,332..... |
| 0002600214..... | HOPKINTON..... | RI..... | | 02/12/2019..... | 5.625..... | 193,955..... | | 310,000..... |
| 0002600219..... | MYRTLE BEACH..... | SC..... | | 02/12/2019..... | 5.625..... | 246,962..... | | 317,750..... |
| 0002600250..... | FOUNTAIN HILLS..... | AZ..... | | 02/12/2019..... | 5.250..... | 308,698..... | | 430,000..... |
| 0002600279..... | BEAUMONT..... | CA..... | | 02/12/2019..... | 5.990..... | 222,747..... | | 285,000..... |
| 0002600286..... | DORAL..... | FL..... | | 02/12/2019..... | 5.750..... | 163,319..... | | 250,000..... |

QE02.3

SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|------------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | 3 State | | | | | | |
| 0002600301 | RIVERSIDE | CA | | 02/12/2019 | 5.375 | 281,072 | | 365,000 |
| 0002600384 | GLOUCESTER | MA | | 02/12/2019 | 5.875 | 215,048 | | 361,000 |
| 0002600412 | CORONA | CA | | 02/12/2019 | 5.375 | 478,948 | | 670,000 |
| 0002600414 | FOUNTAIN VALLEY | CA | | 02/12/2019 | 5.125 | 457,543 | | 800,000 |
| 0002600415 | RIVERSIDE | CA | | 02/12/2019 | 5.250 | 321,452 | | 420,000 |
| 0002600461 | RANCHO SANTA MARGARITA | CA | | 02/12/2019 | 6.125 | 305,472 | | 420,000 |
| 0002600462 | LAKE FOREST | CA | | 02/12/2019 | 6.125 | 259,009 | | 355,000 |
| 0002600479 | BIG BEAR LAKE | CA | | 02/12/2019 | 5.500 | 238,170 | | 335,000 |
| 0002600486 | DENVER | CO | | 02/12/2019 | 5.750 | 322,660 | | 486,000 |
| 0002600550 | HERCULES | CA | | 02/12/2019 | 5.875 | 243,992 | | 335,000 |
| 0002600580 | HOLLYWOOD | FL | | 02/12/2019 | 6.000 | 207,731 | | 309,000 |
| 0002600581 | ROYAL OAKS | CA | | 02/12/2019 | 5.750 | 466,519 | | 625,000 |
| 0002600675 | CONCORD | CA | | 02/12/2019 | 5.600 | 385,604 | | 501,000 |
| 0002600678 | SANTA YNEZ | CA | | 02/12/2019 | 5.500 | 229,607 | | 486,000 |
| 0002600686 | GAITHERSBURG | MD | | 02/12/2019 | 5.750 | 209,849 | | 410,000 |
| 0002600690 | BROOKLYN | NY | | 02/12/2019 | 4.875 | 579,746 | | 980,000 |
| 0002600693 | SAN DIEGO | CA | | 02/12/2019 | 5.500 | 451,465 | | 668,000 |
| 0002600701 | EVERETT | MA | | 02/12/2019 | 5.500 | 336,500 | | 732,000 |
| 0002600707 | WEST NEW YORK | NJ | | 02/12/2019 | 6.125 | 308,973 | | 390,000 |
| 0002600720 | NORTH LAUDERDALE | FL | | 02/12/2019 | 5.625 | 198,745 | | 255,000 |
| 0002600726 | NEW BRAUNFELS | TX | | 02/12/2019 | 6.000 | 461,777 | | 735,000 |
| 0002600826 | LORTON | VA | | 02/12/2019 | 4.990 | 333,627 | | 475,000 |
| 0002600840 | ISSAQUAH | WA | | 02/12/2019 | 4.750 | 218,905 | | 970,000 |
| 0002600873 | ROCKLAND | MA | | 02/12/2019 | 5.875 | 374,493 | | 480,000 |
| 0002600889 | MALVERNE | NY | | 02/12/2019 | 5.875 | 315,800 | | 610,000 |
| 0002600913 | SANTA PAULA | CA | | 02/12/2019 | 5.625 | 242,527 | | 430,000 |
| 0002601000 | GRANADA HILLS | CA | | 02/12/2019 | 4.875 | 217,563 | | 372,000 |
| 0002601001 | LAKWOOD | CO | | 02/12/2019 | 5.125 | 274,641 | | 360,000 |
| 0002601002 | ENCINO | CA | | 02/12/2019 | 5.375 | 433,511 | | 566,000 |
| 0002601003 | SEATTLE | WA | | 02/12/2019 | 5.500 | 352,389 | | 560,000 |
| 0002601069 | BOONTON | NJ | | 02/12/2019 | 5.750 | 275,964 | | 352,600 |
| 0002601218 | BAY POINT | CA | | 02/12/2019 | 5.375 | 193,053 | | 360,000 |
| 0002601247 | GOODYEAR | AZ | | 02/12/2019 | 5.125 | 211,025 | | 276,375 |
| 0002601257 | TRACY | CA | | 02/12/2019 | 5.250 | 411,327 | | 537,500 |
| 0002601267 | NEW HAVEN | CT | | 02/12/2019 | 5.875 | 166,614 | | 210,000 |
| 0002601274 | ESCONDIDO | CA | | 02/12/2019 | 5.125 | 274,635 | | 360,000 |
| 0002601276 | LA PUENTE | CA | | 02/12/2019 | 5.125 | 295,225 | | 513,000 |
| 0002601310 | FONTANA | CA | | 02/12/2019 | 5.875 | 295,260 | | 410,000 |
| 0002601364 | LONG BEACH | CA | | 02/12/2019 | 5.250 | 555,459 | | 725,000 |
| 0002601378 | MIAMI | FL | | 02/12/2019 | 5.875 | 318,973 | | 405,000 |
| 0002601415 | LAS VEGAS | NV | | 02/12/2019 | 5.500 | 255,721 | | 330,000 |
| 0002601440 | WHITTIER | CA | | 02/12/2019 | 5.990 | 415,210 | | 560,000 |
| 0002601446 | LONG BEACH | CA | | 02/12/2019 | 5.625 | 638,678 | | 890,000 |
| 0002601447 | BARRINGTON | IL | | 02/12/2019 | 5.375 | 272,255 | | 354,000 |
| 0002601455 | BETHLEHEM | CT | | 02/12/2019 | 6.125 | 214,398 | | 378,000 |
| 0002601465 | ATTLEBORO | MA | | 02/12/2019 | 5.875 | 285,948 | | 365,000 |

QE024

SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|-----------------|----------------------|------------|-----------|-----------------|------------------|------------------------------------|--|-----------------------------|
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 0002601480..... | HOUSTON..... | TX..... | | 02/12/2019..... | 5.625 | 240,294 | | 387,000 |
| 0002601490..... | LOS ANGELES..... | CA..... | | 02/12/2019..... | 5.625 | 259,104 | | 590,000 |
| 0002601494..... | VENICE..... | FL..... | | 02/12/2019..... | 5.625 | 226,329 | | 290,000 |
| 0002601551..... | RENTON..... | WA..... | | 02/12/2019..... | 5.250 | 258,264 | | 336,400 |
| 0002601571..... | PEARLAND..... | TX..... | | 02/12/2019..... | 5.250 | 165,209 | | 215,000 |
| 0002601582..... | ANTIOCH..... | CA..... | | 02/12/2019..... | 5.375 | 383,613 | | 500,000 |
| 0002601585..... | VALLEY COTTAGE..... | NY..... | | 02/12/2019..... | 5.375 | 197,152 | | 272,000 |
| 0002601589..... | LONG BEACH..... | NY..... | | 02/12/2019..... | 5.375 | 489,177 | | 750,000 |
| 0002601598..... | DOWNEY..... | CA..... | | 02/12/2019..... | 5.125 | 445,776 | | 585,000 |
| 0002601611..... | PALO ALTO..... | CA..... | | 02/12/2019..... | 5.250 | 288,906 | | 2,675,000 |
| 0002601649..... | APPLE VALLEY..... | CA..... | | 02/12/2019..... | 5.750 | 312,012 | | 427,500 |
| 0002601656..... | PHOENIX..... | AZ..... | | 02/12/2019..... | 5.250 | 261,392 | | 340,000 |
| 0002601700..... | SACRAMENTO..... | CA..... | | 02/12/2019..... | 6.000 | 285,239 | | 470,000 |
| 0002601707..... | WILTON MANORS..... | FL..... | | 02/12/2019..... | 5.500 | 329,101 | | 510,000 |
| 0002601711..... | LIVERMORE..... | CA..... | | 02/12/2019..... | 5.375 | 263,967 | | 605,000 |
| 0002601750..... | CLOSTER..... | NJ..... | | 02/12/2019..... | 5.125 | 305,872 | | 600,000 |
| 0002601751..... | POWAY..... | CA..... | | 02/12/2019..... | 5.625 | 211,687 | | 555,000 |
| 0002601773..... | SEATTLE..... | WA..... | | 02/12/2019..... | 5.875 | 388,202 | | 502,000 |
| 0002601775..... | YAKIMA..... | WA..... | | 02/12/2019..... | 5.875 | 241,894 | | 310,000 |
| 0002601777..... | THORNTON..... | CO..... | | 02/12/2019..... | 5.990 | 184,026 | | 235,000 |
| 0002601811..... | FLORAL PARK..... | NY..... | | 02/12/2019..... | 5.625 | 423,351 | | 539,000 |
| 0002601843..... | NOKOMIS..... | FL..... | | 02/12/2019..... | 5.625 | 253,575 | | 325,000 |
| 0002601846..... | HARLINGEN..... | TX..... | | 02/12/2019..... | 5.875 | 213,147 | | 270,000 |
| 0002601862..... | RICHMOND..... | VA..... | | 02/12/2019..... | 5.375 | 183,370 | | 290,000 |
| 0002601905..... | SPRING VALLEY..... | NY..... | | 02/12/2019..... | 5.500 | 209,082 | | 630,000 |
| 0002601915..... | CHESHIRE..... | CT..... | | 02/12/2019..... | 5.625 | 213,540 | | 340,000 |
| 0002601917..... | LONG BEACH..... | CA..... | | 02/12/2019..... | 5.250 | 273,943 | | 475,000 |
| 0002601922..... | PORT WASHINGTON..... | NY..... | | 02/12/2019..... | 5.500 | 602,368 | | 827,000 |
| 0002601923..... | HUNTINGTON PARK..... | CA..... | | 02/12/2019..... | 5.250 | 351,597 | | 460,000 |
| 0002601926..... | LONG BEACH..... | CA..... | | 02/12/2019..... | 5.625 | 206,973 | | 290,000 |
| 0002601927..... | OSSINING..... | NY..... | | 02/12/2019..... | 5.500 | 232,817 | | 380,000 |
| 0002601998..... | GREENWICH..... | CT..... | | 02/12/2019..... | 5.250 | 409,090 | | 745,000 |
| 0002602030..... | LOS ANGELES..... | CA..... | | 02/12/2019..... | 5.000 | 262,777 | | 520,000 |
| 0002602067..... | TARZANA..... | CA..... | | 02/12/2019..... | 5.250 | 438,927 | | 605,000 |
| 0002602069..... | AUSTIN..... | TX..... | | 02/12/2019..... | 5.125 | 488,220 | | 925,000 |
| 0002602070..... | SALINAS..... | CA..... | | 02/12/2019..... | 6.000 | 188,706 | | 354,000 |
| 0002602076..... | AURORA..... | CO..... | | 02/12/2019..... | 5.250 | 332,712 | | 435,000 |
| 0002602191..... | SAN MARCOS..... | CA..... | | 02/12/2019..... | 5.125 | 273,696 | | 419,000 |
| 0002602236..... | CENTENNIAL..... | CO..... | | 02/12/2019..... | 5.500 | 158,357 | | 203,980 |
| 0002602244..... | LAKEWOOD..... | WA..... | | 02/12/2019..... | 5.625 | 322,712 | | 435,000 |
| 0002602258..... | MANCHESTER..... | NH..... | | 02/12/2019..... | 5.875 | 189,183 | | 394,000 |
| 0002602340..... | WEST SACRAMENTO..... | CA..... | | 02/12/2019..... | 5.000 | 171,652 | | 255,000 |
| 0002602360..... | VANCOUVER..... | WA..... | | 02/12/2019..... | 5.875 | 341,009 | | 435,000 |
| 0002602440..... | ELK GROVE..... | CA..... | | 02/12/2019..... | 5.375 | 243,965 | | 317,000 |
| 0002602492..... | AUSTIN..... | TX..... | | 02/12/2019..... | 5.625 | 239,909 | | 310,000 |

QE02.5

SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|-----------------|------------------------|------------|-----------|-----------------|------------------|------------------------------------|--|-----------------------------|
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 0002602493..... | SEATTLE..... | WA..... | | 02/12/2019..... | 5.800..... | 423,134..... | | 578,000..... |
| 0002602503..... | SOUTH PASADENA..... | CA..... | | 02/12/2019..... | 5.625..... | 471,568..... | | 1,500,000..... |
| 0002602504..... | RICHMOND..... | CA..... | | 02/12/2019..... | 4.375..... | 173,844..... | | 360,000..... |
| 0002602517..... | PROVO..... | UT..... | | 02/12/2019..... | 5.750..... | 192,682..... | | 305,000..... |
| 0002602523..... | SACRAMENTO..... | CA..... | | 02/12/2019..... | 5.750..... | 308,913..... | | 398,600..... |
| 0002602553..... | HERMITAGE..... | TN..... | | 02/12/2019..... | 5.375..... | 168,341..... | | 217,900..... |
| 0002602561..... | LAKEWOOD..... | CA..... | | 02/12/2019..... | 5.625..... | 361,325..... | | 685,000..... |
| 0002602579..... | TACOMA..... | WA..... | | 02/12/2019..... | 5.375..... | 214,462..... | | 400,000..... |
| 0002602584..... | ROWLAND HEIGHTS..... | CA..... | | 02/12/2019..... | 5.375..... | 287,246..... | | 640,000..... |
| 0002602585..... | ROWLAND HEIGHTS..... | CA..... | | 02/12/2019..... | 5.375..... | 287,169..... | | 540,000..... |
| 0002602589..... | RESEDA..... | CA..... | | 02/12/2019..... | 5.500..... | 358,297..... | | 505,000..... |
| 0002602743..... | SUFFERN..... | NY..... | | 02/12/2019..... | 5.375..... | 364,189..... | | 470,000..... |
| 0002602753..... | LAS VEGAS..... | NV..... | | 02/12/2019..... | 5.500..... | 465,694..... | | 915,000..... |
| 0002602766..... | LEANDER..... | TX..... | | 02/12/2019..... | 5.125..... | 168,086..... | | 300,000..... |
| 0002602771..... | VALLEJO..... | CA..... | | 02/12/2019..... | 5.375..... | 303,224..... | | 395,000..... |
| 0002602782..... | DURHAM..... | NC..... | | 02/12/2019..... | 5.500..... | 298,051..... | | 385,543..... |
| 0002602784..... | TOLLESON..... | AZ..... | | 02/12/2019..... | 5.375..... | 202,168..... | | 262,000..... |
| 0002602789..... | WESTMINSTER..... | CO..... | | 02/12/2019..... | 5.375..... | 255,232..... | | 332,000..... |
| 0002602809..... | HENDERSON..... | NV..... | | 02/12/2019..... | 5.750..... | 317,362..... | | 439,325..... |
| 0002602812..... | HARRISON..... | NJ..... | | 02/12/2019..... | 5.750..... | 293,120..... | | 450,000..... |
| 0002602837..... | PORTLAND..... | OR..... | | 02/12/2019..... | 5.125..... | 365,815..... | | 479,990..... |
| 0002602838..... | CHANDLER..... | AZ..... | | 02/12/2019..... | 5.500..... | 170,873..... | | 329,995..... |
| 0002602856..... | HAWTHORNE..... | CA..... | | 02/12/2019..... | 5.125..... | 484,197..... | | 640,000..... |
| 0002602880..... | VAN NUYS..... | CA..... | | 02/12/2019..... | 5.375..... | 438,015..... | | 605,000..... |
| 0002602959..... | CORAL GABLES..... | FL..... | | 02/12/2019..... | 5.500..... | 203,309..... | | 280,000..... |
| 0002602962..... | PETALUMA..... | CA..... | | 02/12/2019..... | 5.375..... | 307,704..... | | 605,000..... |
| 0002602990..... | SAN PEDRO..... | CA..... | | 02/12/2019..... | 5.500..... | 273,567..... | | 380,000..... |
| 0002602991..... | ROHNERT PARK..... | CA..... | | 02/12/2019..... | 6.125..... | 333,595..... | | 680,000..... |
| 0002603050..... | LOUISVILLE..... | KY..... | | 02/12/2019..... | 6.125..... | 190,348..... | | 240,000..... |
| 0002603059..... | KENNEWICK..... | WA..... | | 02/12/2019..... | 6.000..... | 193,787..... | | 300,000..... |
| 0002603107..... | OAKLAND..... | CA..... | | 02/12/2019..... | 5.375..... | 554,789..... | | 773,000..... |
| 0002603108..... | SUNNY ISLES BEACH..... | FL..... | | 02/12/2019..... | 5.500..... | 290,082..... | | 400,000..... |
| 0002603113..... | MONTCLAIR..... | NJ..... | | 02/12/2019..... | 5.750..... | 423,765..... | | 675,000..... |
| 0002603114..... | HAWTHORNE..... | CA..... | | 02/12/2019..... | 5.250..... | 650,189..... | | 850,000..... |
| 0002603139..... | DORCHESTER..... | MA..... | | 02/12/2019..... | 5.500..... | 372,961..... | | 482,000..... |
| 0002603144..... | SAN LEANDRO..... | CA..... | | 02/12/2019..... | 5.375..... | 546,914..... | | 761,200..... |
| 0002604159..... | BROOKLYN..... | NY..... | | 02/12/2019..... | 5.125..... | 667,904..... | | 874,200..... |
| 0002604187..... | HEMET..... | CA..... | | 02/12/2019..... | 6.125..... | 192,761..... | | 257,000..... |
| 0002604188..... | UNIONDALE..... | NY..... | | 02/12/2019..... | 5.375..... | 282,465..... | | 455,000..... |
| 0002604215..... | WINDSOR..... | CO..... | | 02/12/2019..... | 5.125..... | 189,412..... | | 310,000..... |
| 0002604307..... | SAN ANTONIO..... | TX..... | | 02/12/2019..... | 5.000..... | 162,112..... | | 214,000..... |
| 0002604340..... | LAS VEGAS..... | NV..... | | 02/12/2019..... | 5.250..... | 199,550..... | | 260,000..... |
| 0002604407..... | GREELEY..... | CO..... | | 02/12/2019..... | 5.750..... | 212,620..... | | 315,000..... |
| 0002604418..... | INDIANAPOLIS..... | IN..... | | 02/12/2019..... | 6.000..... | 164,115..... | | 207,500..... |
| 0002604419..... | INDIANAPOLIS..... | IN..... | | 02/12/2019..... | 6.000..... | 164,117..... | | 207,500..... |

QE02.6

SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|-------------|------------------|------------|-----------|---------------|------------------|------------------------------------|--|-----------------------------|
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 0002604432 | CHICAGO | IL | | 02/12/2019 | 5.750 | 223,202 | | 285,000 |
| 0002604433 | LONG BEACH | CA | | 02/12/2019 | 5.375 | 484,848 | | 675,000 |
| 0002604449 | WINDSOR | CO | | 02/12/2019 | 5.250 | 218,401 | | 284,900 |
| 0002604451 | LOVELAND | CO | | 02/12/2019 | 5.125 | 245,704 | | 341,440 |
| 0002604475 | SACRAMENTO | CA | | 02/12/2019 | 5.250 | 320,850 | | 482,000 |
| 0002604477 | WOODLAND | CA | | 02/12/2019 | 5.750 | 273,257 | | 351,000 |
| 0002604532 | STATEN ISLAND | NY | | 02/12/2019 | 5.375 | 230,702 | | 445,000 |
| 0002604535 | HIGHLANDS RANCH | CO | | 02/12/2019 | 5.375 | 166,736 | | 430,000 |
| 0002604536 | COLORADO SPRINGS | CO | | 02/12/2019 | 5.125 | 202,482 | | 398,750 |
| 0002604544 | KAHULUI | HI | | 02/12/2019 | 5.625 | 407,247 | | 625,000 |
| 0002604550 | MONTEREY PARK | CA | | 02/12/2019 | 6.125 | 306,439 | | 530,000 |
| 0002604560 | TOLLESON | AZ | | 02/12/2019 | 5.375 | 192,928 | | 250,000 |
| 0002604563 | MONROE | NY | | 02/12/2019 | 5.125 | 438,991 | | 575,000 |
| 0002604570 | LA QUINTA | CA | | 02/12/2019 | 5.375 | 226,947 | | 295,000 |
| 0002604571 | KINGSTON | NY | | 02/12/2019 | 5.625 | 227,050 | | 290,000 |
| 0002604578 | SAN CLEMENTE | CA | | 02/12/2019 | 5.250 | 340,720 | | 634,000 |
| 0002604579 | LOWELL | MA | | 02/12/2019 | 5.750 | 177,191 | | 259,000 |
| 0002604585 | WINTER GARDEN | FL | | 02/12/2019 | 5.500 | 212,922 | | 273,650 |
| 0002604629 | VANCOUVER | WA | | 02/12/2019 | 6.125 | 245,528 | | 310,000 |
| 0002604640 | TACOMA | WA | | 02/12/2019 | 5.250 | 204,765 | | 358,000 |
| 0002604642 | RICHARDSON | TX | | 02/12/2019 | 5.000 | 283,769 | | 375,000 |
| 0002604644 | LINCOLN CITY | OR | | 02/12/2019 | 5.125 | 472,256 | | 619,000 |
| 0002604645 | AUSTIN | TX | | 02/12/2019 | 4.750 | 187,553 | | 250,990 |
| 0002604649 | CHARLOTTE | NC | | 02/12/2019 | 5.125 | 251,653 | | 330,000 |
| 0002604662 | VANCOUVER | WA | | 02/12/2019 | 5.500 | 239,852 | | 309,900 |
| 0002604671 | CITRUS HEIGHTS | CA | | 02/12/2019 | 5.750 | 188,281 | | 283,000 |
| 0002604700 | LOS ANGELES | CA | | 02/12/2019 | 6.125 | 345,591 | | 670,000 |
| 0002604742 | PINECREST | FL | | 02/12/2019 | 5.625 | 466,350 | | 670,000 |
| 0002604747 | MIAMI | FL | | 02/12/2019 | 5.600 | 275,043 | | 380,000 |
| 0002604772 | FORT COLLINS | CO | | 02/12/2019 | 5.500 | 253,962 | | 329,000 |
| 0002604783 | DENTON | TX | | 02/12/2019 | 5.875 | 197,107 | | 250,000 |
| 0002604785 | FRESNO | CA | | 02/12/2019 | 5.375 | 242,509 | | 394,000 |
| 0002604786 | BELLAIRE | TX | | 02/12/2019 | 5.125 | 255,532 | | 335,000 |
| 0011995263 | STATEN ISLAND | NY | | 03/07/2019 | 6.000 | 317,732 | | 420,000 |
| 0014573620 | PALM DESERT | CA | | 03/07/2019 | 4.875 | 422,987 | | 549,000 |
| 0014574065 | SANTA ROSA BEACH | FL | | 03/07/2019 | 5.000 | 198,784 | | 260,000 |
| 0014575021 | SAN JOSE | CA | | 03/07/2019 | 5.000 | 635,084 | | 935,000 |
| 0015130693 | DELANO | CA | | 03/07/2019 | 6.000 | 258,792 | | 323,000 |
| 0016924565 | LAS VEGAS | NV | | 03/07/2019 | 4.125 | 127,249 | | 275,000 |
| 0016952640 | CHESAPEAKE | VA | | 03/07/2019 | 5.810 | 246,430 | | 360,000 |
| 0016974164 | OKLAHOMA CITY | OK | | 03/07/2019 | 2.000 | 49,945 | | 60,000 |
| 0016989782 | SEATTLE | WA | | 03/07/2019 | 7.000 | 172,475 | | 460,000 |
| 0017146135 | SISTERS | OR | | 03/07/2019 | 8.950 | 188,478 | | 435,000 |
| 0017239583 | LYNCHBURG | VA | | 03/07/2019 | 6.000 | 129,169 | | 157,000 |
| 0017285669 | FLORENCE | KY | | 03/07/2019 | 4.875 | 112,736 | | 178,500 |

QE02.7

SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|--------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | 3 State | | | | | | |
| 0017288762 | HARRISON TOWNSHIP | MI | | 03/07/2019 | 6.000 | 309,477 | | 450,000 |
| 0017292707 | PEORIA | IL | | 03/07/2019 | 5.000 | 119,764 | | 126,000 |
| 0017293101 | VANCOUVER | WA | | 03/07/2019 | 5.500 | 280,690 | | 335,000 |
| 0017507310 | BEND | OR | | 03/07/2019 | 4.750 | 512,428 | | 835,000 |
| 0017886136 | CHICAGO | IL | | 03/07/2019 | 4.500 | 210,115 | | 275,000 |
| 0017890898 | PLAINFIELD | IL | | 03/07/2019 | 4.625 | 83,422 | | 180,000 |
| 0017890930 | CARY | IL | | 03/07/2019 | 5.125 | 93,090 | | 185,000 |
| 0018058081 | CHICAGO | IL | | 03/07/2019 | 8.050 | 71,804 | | 285,000 |
| 0018058719 | NEW KENSINGTON | PA | | 03/07/2019 | 9.500 | 54,373 | | 59,900 |
| 0018060251 | LARGO | FL | | 03/07/2019 | 7.350 | 85,273 | | 126,000 |
| 0018060525 | RICHMOND | CA | | 03/07/2019 | 7.340 | 256,410 | | 380,000 |
| 0018060772 | LAREDO | TX | | 03/07/2019 | 7.950 | 90,425 | | 99,000 |
| 0018062950 | SOUTH GLENS FALLS | NY | | 03/07/2019 | 9.990 | 106,493 | | 171,000 |
| 0018064386 | TULSA | OK | | 03/07/2019 | 8.750 | 64,262 | | 76,000 |
| 0018065789 | MIDDLETON | TN | | 03/07/2019 | 9.400 | 46,255 | | 51,000 |
| 0018066001 | WOOD RIVER | IL | | 03/07/2019 | 9.500 | 65,994 | | 72,000 |
| 0018068288 | GREENCASTLE | IN | | 03/07/2019 | 9.350 | 48,124 | | 54,000 |
| 0018072041 | WILLIMANTIC | CT | | 03/07/2019 | 9.650 | 155,180 | | 175,000 |
| 0018358077 | DAYTON | TX | | 03/07/2019 | 7.500 | 61,121 | | 110,000 |
| 0018363549 | SUMNER | WA | | 03/07/2019 | 4.750 | 51,346 | | 140,000 |
| 0019467232 | MUSKEGON | MI | | 03/07/2019 | 6.000 | 206,912 | | 176,000 |
| 0019472349 | WATERLOO | IN | | 03/07/2019 | 7.450 | 67,916 | | 115,000 |
| 0019616689 | WHITTIER | NC | | 03/07/2019 | 8.240 | 42,515 | | 105,000 |
| 0019758432 | TRACY | CA | | 03/07/2019 | 2.750 | 301,388 | | 369,000 |
| 0019759000 | GERMANTOWN | MD | | 03/07/2019 | 6.000 | 143,146 | | 195,000 |
| 0019850833 | PALM BEACH GARDENS | FL | | 03/07/2019 | 8.250 | 55,721 | | 250,000 |
| 0019937481 | MIAMI | FL | | 03/07/2019 | 6.000 | 102,634 | | 145,000 |
| 0020823050 | ROOSEVELT | NY | | 03/07/2019 | 7.950 | 173,856 | | 340,000 |
| 0021203443 | FORT WASHINGTON | MD | | 03/07/2019 | 8.000 | 55,352 | | 259,000 |
| 0021203906 | TULSA | OK | | 03/07/2019 | 9.500 | 59,767 | | 115,000 |
| 0021206909 | LEADVILLE | CO | | 03/07/2019 | 7.125 | 170,676 | | 295,000 |
| 0021208392 | ELMONT | NY | | 03/07/2019 | 5.750 | 315,864 | | 400,000 |
| 0021744982 | GALLATIN | TN | | 03/07/2019 | 5.125 | 198,263 | | 311,000 |
| 0021745294 | PHOENIX | AZ | | 03/07/2019 | 5.500 | 138,262 | | 200,000 |
| 0021748405 | NORTH MIAMI BEACH | FL | | 03/07/2019 | 5.875 | 183,795 | | 260,000 |
| 0021749221 | PROVO | UT | | 03/07/2019 | 5.500 | 132,109 | | 166,000 |
| 0021749296 | NASHVILLE | TN | | 03/07/2019 | 5.875 | 179,775 | | 255,000 |
| 0021880232 | COPIAGUE | NY | | 03/07/2019 | 4.000 | 228,408 | | 229,000 |
| 0021976667 | AURORA | CO | | 03/07/2019 | 6.990 | 140,139 | | 335,000 |
| 0022295604 | PENDLETON | IN | | 03/07/2019 | 3.000 | 442,657 | | 615,000 |
| 0022295695 | HEMPSTEAD | NY | | 03/07/2019 | 3.000 | 328,458 | | 440,000 |
| 0022295729 | BRONX | NY | | 03/07/2019 | 3.125 | 293,093 | | 385,000 |
| 0022295828 | EAST ELMHURST | NY | | 03/07/2019 | 4.750 | 570,708 | | 730,000 |
| 0022523245 | CLIFTON | NJ | | 03/07/2019 | 4.750 | 289,331 | | 325,000 |
| 0022531198 | ALLISON PARK | PA | | 03/07/2019 | 7.950 | 72,015 | | 140,000 |
| 0022531701 | STOCKTON | CA | | 03/07/2019 | 3.875 | 128,529 | | 295,000 |

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SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|-------------|---------------|------------|-----------|---------------|------------------|------------------------------------|--|-----------------------------|
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 0022532162 | OAKWOOD | OH | | 03/07/2019 | 4.500 | 172,255 | | 230,000 |
| 0022533368 | HUTTO | TX | | 03/07/2019 | 4.125 | 111,463 | | 223,000 |
| 0022534457 | GIG HARBOR | WA | | 03/07/2019 | 5.250 | 248,318 | | 430,000 |
| 0022534754 | ACCOKEEK | MD | | 03/07/2019 | 2.000 | 190,442 | | 294,000 |
| 0022534796 | GALT | CA | | 03/07/2019 | 4.625 | 250,981 | | 380,000 |
| 0022536783 | CHICO | CA | | 03/07/2019 | 3.500 | 849,220 | | 1,028,700 |
| 0022628002 | CONCORD | CA | | 03/07/2019 | 4.625 | 334,453 | | 470,000 |
| 0022629471 | WORCESTER | MA | | 03/07/2019 | 4.500 | 275,159 | | 356,000 |
| 0022629570 | WHITTIER | CA | | 03/07/2019 | 2.000 | 313,284 | | 430,000 |
| 0022629653 | ORLANDO | FL | | 03/07/2019 | 4.000 | 248,497 | | 363,000 |
| 0022629711 | VINELAND | NJ | | 03/07/2019 | 3.625 | 130,471 | | 185,000 |
| 0022629802 | LAS VEGAS | NV | | 03/07/2019 | 3.625 | 352,803 | | 475,000 |
| 0022630305 | BRISTOL | CT | | 03/07/2019 | 5.125 | 210,007 | | 285,000 |
| 0022630438 | SARASOTA | FL | | 03/07/2019 | 3.500 | 243,918 | | 306,000 |
| 0022630529 | TIGARD | OR | | 03/07/2019 | 2.000 | 240,732 | | 340,000 |
| 0022630800 | BRADENTON | FL | | 03/07/2019 | 5.625 | 235,452 | | 325,000 |
| 0022631030 | GARDENA | CA | | 03/07/2019 | 4.500 | 520,959 | | 629,000 |
| 0022631246 | HUNTINGTON | IN | | 03/07/2019 | 4.125 | 73,418 | | 96,000 |
| 0022698880 | RADFORD | VA | | 03/07/2019 | 4.375 | 85,660 | | 122,000 |
| 0023504863 | TUCSON | AZ | | 03/07/2019 | 4.000 | 167,108 | | 230,000 |
| 0023505050 | HUMBLE | TX | | 03/07/2019 | 5.000 | 89,209 | | 127,000 |
| 0023505563 | MESA | AZ | | 03/07/2019 | 3.128 | 214,348 | | 285,000 |
| 0023505605 | WOODHAVEN | NY | | 03/07/2019 | 4.000 | 435,257 | | 590,000 |
| 0023505753 | SALEM | OR | | 03/07/2019 | 4.000 | 296,717 | | 455,000 |
| 0023506033 | RANDOLPH | MA | | 03/07/2019 | 5.000 | 237,654 | | 315,000 |
| 0023506470 | STANWOOD | WA | | 03/07/2019 | 6.000 | 224,835 | | 305,000 |
| 0023507098 | LOTUS | CA | | 03/07/2019 | 6.250 | 174,884 | | 325,000 |
| 0023507213 | EAST MEADOW | NY | | 03/07/2019 | 2.000 | 366,277 | | 490,000 |
| 0023507544 | HIGHLAND | MD | | 03/07/2019 | 4.000 | 468,901 | | 750,000 |
| 0023508021 | PLANT CITY | FL | | 03/07/2019 | 4.250 | 85,497 | | 144,500 |
| 0023508039 | ROYERSFORD | PA | | 03/07/2019 | 5.000 | 259,749 | | 335,000 |
| 0023508427 | JACKSONVILLE | FL | | 03/07/2019 | 5.500 | 121,226 | | 180,000 |
| 0023509227 | KISSIMMEE | FL | | 03/07/2019 | 6.000 | 126,586 | | 150,000 |
| 0023509623 | BEDFORD | TX | | 03/07/2019 | 5.000 | 105,849 | | 145,000 |
| 0023509680 | INDIANAPOLIS | IN | | 03/07/2019 | 5.000 | 88,908 | | 120,000 |
| 0023511751 | MESQUITE | TX | | 03/07/2019 | 6.000 | 76,862 | | 105,000 |
| 0023511868 | SANTA FE SPGS | CA | | 03/07/2019 | 5.000 | 463,421 | | 665,000 |
| 0023512072 | MURRIETA | CA | | 03/07/2019 | 5.000 | 335,432 | | 436,000 |
| 0023512247 | LLOYD HARBOR | NY | | 03/07/2019 | 4.250 | 623,148 | | 925,000 |
| 0023512346 | LAKEWOOD | CA | | 03/07/2019 | 5.000 | 449,036 | | 655,000 |
| 0023512593 | FELTON | CA | | 03/07/2019 | 4.750 | 341,199 | | 516,100 |
| 0023512635 | NATICK | MA | | 03/07/2019 | 4.125 | 360,122 | | 610,000 |
| 0023513005 | RAINIER | WA | | 03/07/2019 | 4.000 | 158,930 | | 254,000 |
| 0023513070 | RIVERSIDE | CA | | 03/07/2019 | 6.000 | 158,635 | | 315,000 |
| 0023513104 | CLEARWATER | FL | | 03/07/2019 | 3.875 | 179,919 | | 249,000 |

QE02.9

SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|----------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | 2 City | 3 State | | | | | | |
| 0023513906 | DANVERS | MA | | 03/07/2019 | 4.000 | 397,111 | | 460,000 |
| 0023513922 | YAKIMA | WA | | 03/07/2019 | 3.750 | 204,769 | | 367,000 |
| 0023513930 | SOUTH GATE | CA | | 03/07/2019 | 3.625 | 194,328 | | 530,000 |
| 0023513963 | ROSEVILLE | MI | | 03/07/2019 | 4.000 | 66,027 | | 93,000 |
| 0023514029 | STATEN ISLAND | NY | | 03/07/2019 | 4.000 | 538,437 | | 795,000 |
| 0023514060 | LOS ANGELES | CA | | 03/07/2019 | 5.500 | 330,295 | | 432,500 |
| 0023514128 | MANHEIM | PA | | 03/07/2019 | 5.500 | 143,442 | | 195,000 |
| 0023514250 | JAMAICA | NY | | 03/07/2019 | 5.000 | 333,303 | | 425,000 |
| 0023514854 | FLUSHING | NY | | 03/07/2019 | 2.000 | 672,503 | | 1,100,000 |
| 0023514920 | LONG BEACH | CA | | 03/07/2019 | 5.000 | 313,620 | | 400,000 |
| 0023515455 | MONROE | NC | | 03/07/2019 | 3.875 | 103,855 | | 182,000 |
| 0023515778 | RALEIGH | NC | | 03/07/2019 | 4.750 | 153,096 | | 190,700 |
| 0023516461 | MIAMI GARDENS | FL | | 03/07/2019 | 5.500 | 135,882 | | 225,000 |
| 0023516511 | OKANOGAN | WA | | 03/07/2019 | 7.875 | 29,147 | | 79,000 |
| 0023516610 | MIAMI | FL | | 03/07/2019 | 6.125 | 250,043 | | 518,000 |
| 0023518293 | CHICAGO | IL | | 03/07/2019 | 5.000 | 142,568 | | 175,000 |
| 0023520232 | BEAR | DE | | 03/07/2019 | 5.000 | 125,403 | | 157,000 |
| 0023521016 | WHITESTONE | NY | | 03/07/2019 | 4.750 | 558,245 | | 860,000 |
| 0023521495 | RENO | NV | | 03/07/2019 | 4.625 | 208,621 | | 295,000 |
| 0023522600 | MERCED | CA | | 03/07/2019 | 5.615 | 286,855 | | 264,500 |
| 0024053563 | PEMBROKE PINES | FL | | 03/07/2019 | 5.625 | 66,307 | | 127,000 |
| 0024054090 | BOCA RATON | FL | | 03/07/2019 | 3.000 | 495,200 | | 625,000 |
| 0024054181 | UPPER MARLBORO | MD | | 03/07/2019 | 3.250 | 214,480 | | 380,000 |
| 0024054520 | MIAMI | FL | | 03/07/2019 | 5.000 | 256,259 | | 365,500 |
| 0024055196 | RICHMOND HILL | NY | | 03/07/2019 | 3.000 | 467,515 | | 687,000 |
| 0024055519 | LAKE PARK | FL | | 03/07/2019 | 5.125 | 154,373 | | 230,000 |
| 0024055576 | PHOENIX | AZ | | 03/07/2019 | 5.375 | 145,415 | | 214,000 |
| 0024055832 | GOLD CANYON | AZ | | 03/07/2019 | 3.125 | 235,268 | | 380,000 |
| 0024055840 | BELL | CA | | 03/07/2019 | 4.625 | 273,167 | | 419,900 |
| 0024056350 | MIAMI | FL | | 03/07/2019 | 5.000 | 271,599 | | 340,000 |
| 0024056376 | NORTH PORT | FL | | 03/07/2019 | 4.750 | 118,930 | | 210,000 |
| 0024056475 | SALINAS | CA | | 03/07/2019 | 5.625 | 221,713 | | 365,000 |
| 0024056566 | HOLLYWOOD | FL | | 03/07/2019 | 5.125 | 207,882 | | 230,000 |
| 0024056632 | MIAMI | FL | | 03/07/2019 | 2.000 | 71,222 | | 152,900 |
| 0024069163 | MADERA | CA | | 02/15/2019 | 5.000 | 141,714 | | 259,900 |
| 0024070336 | PHILADELPHIA | PA | | 02/15/2019 | 4.750 | 203,617 | | 370,000 |
| 0024070468 | BRODHEADSVILLE | PA | | 02/15/2019 | 4.000 | 229,611 | | 220,000 |
| 0024070625 | KISSIMMEE | FL | | 02/15/2019 | 5.000 | 98,402 | | 200,000 |
| 0024073819 | DANIA BEACH | FL | | 02/15/2019 | 4.625 | 224,402 | | 420,000 |
| 0024074254 | INDIALANTIC | FL | | 02/15/2019 | 3.625 | 298,582 | | 515,000 |
| 0024074353 | BRONX | NY | | 02/15/2019 | 5.000 | 341,103 | | 545,000 |
| 0024074593 | CHARLOTTE | NC | | 02/15/2019 | 5.000 | 87,781 | | 155,000 |
| 0024074643 | CLIFTON | NJ | | 02/15/2019 | 3.000 | 274,173 | | 295,000 |
| 0024074692 | CLEARWATER | FL | | 02/15/2019 | 5.000 | 79,488 | | 154,000 |
| 0024075319 | HICKSVILLE | NY | | 02/15/2019 | 4.000 | 374,440 | | 361,000 |

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SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|----------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | 3 State | | | | | | |
| 0024075368..... | GREEN VALLEY..... | CA..... | | 02/15/2019..... | 4.875..... | 149,140..... | | 295,000..... |
| 0024075491..... | HERCULES..... | CA..... | | 02/15/2019..... | 2.000..... | 163,311..... | | 315,000..... |
| 0024075533..... | LAKEWORTH..... | FL..... | | 02/15/2019..... | 4.000..... | 151,108..... | | 180,000..... |
| 0024075566..... | CASTAIC..... | CA..... | | 02/15/2019..... | 5.000..... | 257,464..... | | 450,000..... |
| 0024075632..... | MODESTO..... | CA..... | | 02/15/2019..... | 5.000..... | 151,746..... | | 275,000..... |
| 0024075640..... | STERLING HEIG..... | MI..... | | 02/15/2019..... | 3.625..... | 102,190..... | | 222,000..... |
| 0024075756..... | MIAMI..... | FL..... | | 02/15/2019..... | 3.750..... | 344,923..... | | 350,000..... |
| 0024075822..... | HIALEAH..... | FL..... | | 02/15/2019..... | 4.625..... | 224,092..... | | 218,000..... |
| 0024075855..... | LOS ANGELES..... | CA..... | | 02/15/2019..... | 4.375..... | 252,085..... | | 435,000..... |
| 0024075970..... | STERLING HEIG..... | MI..... | | 02/15/2019..... | 5.125..... | 299,815..... | | 550,000..... |
| 0024076028..... | SPRING VALLEY..... | NY..... | | 02/15/2019..... | 4.625..... | 167,705..... | | 175,000..... |
| 0024076697..... | STREAMWOOD..... | IL..... | | 02/15/2019..... | 2.000..... | 84,778..... | | 165,000..... |
| 0024076887..... | PUYALLUP..... | WA..... | | 02/15/2019..... | 3.500..... | 152,709..... | | 340,000..... |
| 0024076937..... | LAS VEGAS..... | NV..... | | 02/15/2019..... | 4.250..... | 74,099..... | | 155,000..... |
| 0024077521..... | LONGWOOD..... | FL..... | | 02/15/2019..... | 3.625..... | 244,568..... | | 432,000..... |
| 0024077554..... | MASSAPEQUA PARK..... | NY..... | | 02/15/2019..... | 3.500..... | 394,750..... | | 429,000..... |
| 0024077562..... | NEVADA CITY..... | CA..... | | 02/15/2019..... | 4.625..... | 138,291..... | | 259,000..... |
| 0024077703..... | SOUTHFIELD..... | MI..... | | 02/15/2019..... | 6.000..... | 172,000..... | | 228,000..... |
| 0024077778..... | CHICAGO RIDGE..... | IL..... | | 02/15/2019..... | 2.000..... | 154,075..... | | 185,000..... |
| 0024077802..... | LAS VEGAS..... | NV..... | | 02/15/2019..... | 4.000..... | 151,718..... | | 275,000..... |
| 0024077877..... | LA MESA..... | CA..... | | 02/15/2019..... | 4.750..... | 257,144..... | | 535,000..... |
| 0024078123..... | SUN CITY..... | CA..... | | 02/15/2019..... | 4.125..... | 124,107..... | | 240,000..... |
| 0024078172..... | PALMDALE..... | CA..... | | 02/15/2019..... | 4.000..... | 122,156..... | | 252,000..... |
| 0024078438..... | CRYSTAL LAKE..... | IL..... | | 02/15/2019..... | 4.250..... | 266,688..... | | 305,000..... |
| 0024078529..... | MIAMI..... | FL..... | | 02/15/2019..... | 5.000..... | 98,891..... | | 263,000..... |
| 0024078636..... | PENSACOLA..... | FL..... | | 02/15/2019..... | 4.250..... | 112,147..... | | 119,900..... |
| 0024078693..... | MIAMI..... | FL..... | | 02/15/2019..... | 3.000..... | 186,918..... | | 369,000..... |
| 0024078800..... | SOUTH EUCLID..... | OH..... | | 02/15/2019..... | 4.625..... | 76,490..... | | 72,000..... |
| 0024079006..... | SALIDA..... | CA..... | | 02/15/2019..... | 4.375..... | 189,608..... | | 350,000..... |
| 0024079170..... | CAPITOL HEIGHTS..... | MD..... | | 02/15/2019..... | 4.000..... | 101,085..... | | 205,000..... |
| 0024079279..... | ASHBURN..... | VA..... | | 02/15/2019..... | 5.000..... | 259,698..... | | 415,000..... |
| 0024083024..... | RIFLE..... | CO..... | | 02/15/2019..... | 4.500..... | 179,023..... | | 179,000..... |
| 0024083297..... | BUCKEYE..... | AZ..... | | 02/15/2019..... | 5.125..... | 187,884..... | | 320,000..... |
| 0024084253..... | NEW OXFORD..... | PA..... | | 02/15/2019..... | 4.125..... | 254,517..... | | 266,000..... |
| 0024084279..... | KING CITY..... | CA..... | | 02/15/2019..... | 4.625..... | 182,363..... | | 200,000..... |
| 0024084360..... | LAS VEGAS..... | NV..... | | 02/15/2019..... | 5.000..... | 192,115..... | | 196,000..... |
| 0024084543..... | WATERFORD WORKS..... | NJ..... | | 02/15/2019..... | 3.625..... | 121,540..... | | 304,000..... |
| 0024084634..... | BURBANK..... | CA..... | | 02/15/2019..... | 4.875..... | 329,489..... | | 525,000..... |
| 0024085052..... | MISSION VIEJO..... | CA..... | | 02/15/2019..... | 4.625..... | 296,325..... | | 490,000..... |
| 0024085318..... | BALTIMORE..... | MD..... | | 02/15/2019..... | 4.000..... | 209,799..... | | 240,000..... |
| 0024085409..... | GLENDALE..... | AZ..... | | 02/15/2019..... | 4.625..... | 88,233..... | | 210,000..... |
| 0024085458..... | LANCASTER..... | CA..... | | 02/15/2019..... | 4.000..... | 185,129..... | | 328,000..... |
| 0024085516..... | APACHE JUNCTION..... | AZ..... | | 02/15/2019..... | 4.625..... | 213,867..... | | 235,000..... |
| 0024085565..... | WALDORF..... | MD..... | | 02/15/2019..... | 4.000..... | 257,328..... | | 270,000..... |
| 0024085664..... | GWYNN OAK..... | MD..... | | 02/15/2019..... | 4.625..... | 162,790..... | | 150,000..... |

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SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|-----------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | 3 State | | | | | | |
| 0024085789 | OXNARD | CA | | 02/15/2019 | 5.125 | 303,406 | | 504,900 |
| 0024086050 | SUNNY ISLES | FL | | 02/15/2019 | 4.375 | 184,553 | | 330,000 |
| 0024086233 | BROOKLYN | NY | | 02/15/2019 | 4.000 | 533,107 | | 1,470,000 |
| 0024086282 | RONKONKOMA | NY | | 02/15/2019 | 4.250 | 269,283 | | 265,000 |
| 0024086423 | ROCKY POINT | NY | | 02/15/2019 | 3.250 | 253,606 | | 305,000 |
| 0024086449 | PLEASANT HILL | CA | | 02/15/2019 | 4.000 | 325,035 | | 635,000 |
| 0024086597 | MIAMI | FL | | 02/15/2019 | 5.000 | 139,586 | | 250,000 |
| 0024086845 | COLLEGE PARK | MD | | 02/15/2019 | 3.000 | 284,687 | | 345,000 |
| 0024086951 | CHULA VISTA | CA | | 02/15/2019 | 4.625 | 258,108 | | 440,000 |
| 0024087215 | ROHNERT PARK | CA | | 02/15/2019 | 3.875 | 351,245 | | 620,000 |
| 0024087371 | CHANDLER | AZ | | 02/15/2019 | 4.625 | 216,993 | | 250,000 |
| 0024087660 | BERGENFIELD | NJ | | 02/15/2019 | 4.000 | 288,460 | | 290,000 |
| 0024087678 | BEEKMAN | NY | | 02/15/2019 | 4.625 | 182,684 | | 176,000 |
| 0024088189 | SAN JOSE | CA | | 02/15/2019 | 4.000 | 289,228 | | 570,000 |
| 0024088288 | LAKEMOOR | IL | | 02/15/2019 | 4.625 | 154,437 | | 145,000 |
| 0024088320 | NEW CASTLE | CO | | 02/15/2019 | 4.625 | 183,284 | | 204,000 |
| 0024088395 | LOMA LINDA | CA | | 02/15/2019 | 4.750 | 341,013 | | 542,500 |
| 0024088478 | CLINTON | MD | | 02/15/2019 | 4.500 | 229,951 | | 245,000 |
| 0024088577 | CORONA | NY | | 02/15/2019 | 5.000 | 437,302 | | 790,000 |
| 0024088692 | HAMDEN | CT | | 02/15/2019 | 4.250 | 180,854 | | 164,000 |
| 0024088767 | NEW CASTLE | CO | | 02/15/2019 | 4.750 | 317,988 | | 565,000 |
| 0024088841 | SPARKS | NV | | 02/15/2019 | 4.625 | 219,542 | | 410,000 |
| 0024088874 | CONCORD | CA | | 02/15/2019 | 4.000 | 346,758 | | 610,000 |
| 0024088890 | ORLANDO | FL | | 02/15/2019 | 4.625 | 171,936 | | 395,000 |
| 0024088981 | RIVERSIDE | CA | | 02/15/2019 | 4.000 | 313,629 | | 560,000 |
| 0024089641 | KENT | WA | | 02/15/2019 | 3.625 | 228,829 | | 409,000 |
| 0024089666 | NORTH LAS VEGAS | NV | | 02/15/2019 | 5.000 | 153,027 | | 265,000 |
| 0024089682 | RAHWAY | NJ | | 02/15/2019 | 4.625 | 183,993 | | 169,000 |
| 0024089849 | MANTECA | CA | | 02/15/2019 | 4.250 | 176,235 | | 395,000 |
| 0024090128 | MIRAMAR | FL | | 02/15/2019 | 4.000 | 233,092 | | 412,000 |
| 0024090219 | MIAMI | FL | | 02/15/2019 | 4.000 | 449,882 | | 530,000 |
| 0024090227 | PHOENIX | AZ | | 02/15/2019 | 4.250 | 165,030 | | 298,000 |
| 0024090425 | SAN JOSE | CA | | 02/15/2019 | 5.125 | 310,393 | | 755,000 |
| 0024090458 | ALLENTOWN | PA | | 02/15/2019 | 4.625 | 127,295 | | 120,000 |
| 0024092546 | STILLWATER | MN | | 02/15/2019 | 4.000 | 268,560 | | 470,000 |
| 0024092660 | CHARLOTTE | NC | | 02/15/2019 | 3.875 | 94,298 | | 210,000 |
| 0024092694 | MODESTO | CA | | 02/15/2019 | 4.375 | 126,629 | | 240,000 |
| 0024092827 | MESA | AZ | | 02/15/2019 | 4.625 | 92,632 | | 190,000 |
| 0024092876 | TAMPA | FL | | 02/15/2019 | 3.500 | 69,524 | | 136,000 |
| 0024092975 | SAN PABLO | CA | | 02/15/2019 | 5.000 | 180,650 | | 360,000 |
| 0024092983 | PHOENIX | AZ | | 02/15/2019 | 4.625 | 92,107 | | 212,000 |
| 0024093197 | CHATSWORTH | CA | | 02/15/2019 | 4.000 | 290,746 | | 550,000 |
| 0024098535 | APACHE JUNCTION | AZ | | 02/15/2019 | 5.000 | 136,983 | | 260,000 |
| 0024098865 | SPARKS | NV | | 02/15/2019 | 4.625 | 124,907 | | 235,000 |
| 0024098956 | BRONX | NY | | 02/15/2019 | 4.125 | 354,613 | | 590,000 |

QE02.12

SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | 2 City | 3 State | | | | | | |
| 0024099368 | KAHULUI | HI | | 02/15/2019 | 3.875 | 396,679 | | 660,000 |
| 0024100240 | BROOKLYN | NY | | 02/15/2019 | 5.000 | 367,133 | | 600,000 |
| 0024100406 | GAINESVILLE | FL | | 02/15/2019 | 5.000 | 130,966 | | 130,000 |
| 0024100422 | NORTH HIGHLANDS | CA | | 02/15/2019 | 4.625 | 124,552 | | 230,000 |
| 0024100463 | FONTANA | CA | | 02/15/2019 | 4.375 | 219,065 | | 410,000 |
| 0024100471 | BRONX | NY | | 02/15/2019 | 4.000 | 331,244 | | 635,000 |
| 0024100596 | JOLIET | IL | | 02/15/2019 | 4.625 | 114,220 | | 115,000 |
| 0024100604 | FRESNO | CA | | 02/15/2019 | 4.625 | 166,651 | | 165,000 |
| 0024101255 | HICKSVILLE | NY | | 02/15/2019 | 3.500 | 293,141 | | 550,000 |
| 0024101396 | EAST STROUDSBURG | PA | | 02/15/2019 | 4.250 | 122,952 | | 150,000 |
| 0024101859 | ZION | IL | | 02/15/2019 | 4.125 | 129,460 | | 110,000 |
| 0024101875 | YORBA LINDA | CA | | 02/15/2019 | 4.000 | 305,592 | | 540,000 |
| 0024102089 | HALEDON | NJ | | 02/15/2019 | 4.000 | 292,890 | | 270,000 |
| 0024102105 | GERMANTOWN | MD | | 02/15/2019 | 4.500 | 221,760 | | 225,000 |
| 0024102188 | WILLOWS | CA | | 02/15/2019 | 4.000 | 166,527 | | 170,000 |
| 0024102345 | MARICOPA | AZ | | 02/15/2019 | 4.125 | 246,768 | | 304,000 |
| 0024102477 | LOXAHATCHEE | FL | | 02/15/2019 | 4.875 | 192,796 | | 330,000 |
| 0024102741 | PALMDALE | CA | | 02/15/2019 | 3.875 | 136,339 | | 318,000 |
| 0024102824 | ELIZABETH | NJ | | 02/15/2019 | 4.625 | 385,685 | | 369,000 |
| 0024102964 | FORESTVILLE | MD | | 02/15/2019 | 3.750 | 206,148 | | 200,000 |
| 0024103350 | BROOKLYN | NY | | 02/15/2019 | 4.000 | 436,749 | | 984,000 |
| 0024103541 | FEDERAL WAY | WA | | 02/15/2019 | 3.500 | 325,804 | | 600,000 |
| 0024103616 | HAYWARD | CA | | 02/15/2019 | 5.125 | 323,119 | | 650,000 |
| 0024103640 | WASHINGTON | DC | | 02/15/2019 | 3.625 | 356,408 | | 635,000 |
| 0024103681 | SANTA ANA | CA | | 02/15/2019 | 4.875 | 283,803 | | 525,000 |
| 0024103764 | TUSTIN | CA | | 02/15/2019 | 4.500 | 351,322 | | 605,000 |
| 0024104002 | ELK GROVE | CA | | 02/15/2019 | 4.750 | 266,466 | | 465,000 |
| 0024104119 | NORTH BERGEN | NJ | | 02/15/2019 | 5.000 | 119,366 | | 200,000 |
| 0024104374 | FRANKLIN PARK | IL | | 02/15/2019 | 4.250 | 191,982 | | 182,900 |
| 0024104382 | GALT | CA | | 02/15/2019 | 4.500 | 181,860 | | 330,000 |
| 0024104598 | MILILANI | HI | | 02/15/2019 | 4.000 | 215,079 | | 380,000 |
| 0024104648 | RICHMOND | VA | | 02/15/2019 | 4.625 | 105,615 | | 87,000 |
| 0024104754 | SIMI VALLEY | CA | | 02/15/2019 | 4.500 | 322,484 | | 555,000 |
| 0024104812 | IRVINE | CA | | 02/15/2019 | 4.250 | 281,274 | | 640,000 |
| 0024104838 | NORTH LAS VEGAS | NV | | 02/15/2019 | 4.000 | 118,158 | | 295,000 |
| 0024104895 | HOUSTON | TX | | 02/15/2019 | 4.625 | 94,308 | | 165,000 |
| 0024104937 | IRVINGTON | NJ | | 02/15/2019 | 4.000 | 225,471 | | 220,000 |
| 0024104960 | BRONX | NY | | 02/15/2019 | 4.375 | 397,380 | | 644,900 |
| 0024105140 | WILLIAMS | CA | | 02/15/2019 | 4.750 | 104,155 | | 250,000 |
| 0024105256 | LOS ANGELES | CA | | 02/15/2019 | 3.625 | 306,119 | | 519,000 |
| 0024105561 | MIDDLETOWN | VA | | 02/15/2019 | 4.625 | 456,897 | | 465,900 |
| 0024106023 | GREENWOOD | IN | | 02/15/2019 | 4.375 | 238,563 | | 220,000 |
| 0024106213 | DENVER | CO | | 02/15/2019 | 4.250 | 144,729 | | 409,000 |
| 0024106247 | PHOENIX | AZ | | 02/15/2019 | 4.250 | 89,998 | | 180,000 |
| 0024106262 | CHICAGO | IL | | 02/15/2019 | 4.250 | 106,336 | | 220,000 |
| 0024106304 | LIVERMORE | CO | | 02/15/2019 | 3.500 | 139,155 | | 375,000 |

QE02.13

SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|-----------------|---------------------------|------------|-----------|-----------------|------------------|------------------------------------|--|-----------------------------|
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 0024106353..... | IPSWICH..... | MA..... | | 02/15/2019..... | 5.125..... | 250,082..... | | 445,000..... |
| 0024106361..... | LYNWOOD..... | IL..... | | 02/15/2019..... | 5.125..... | 116,749..... | | 88,000..... |
| 0024106643..... | PHOENIX..... | AZ..... | | 02/15/2019..... | 3.500..... | 189,365..... | | 450,000..... |
| 0024106726..... | BATTLE GROUND..... | WA..... | | 02/15/2019..... | 4.625..... | 197,574..... | | 350,000..... |
| 0024106734..... | BRIGHTON..... | CO..... | | 02/15/2019..... | 3.625..... | 131,801..... | | 334,000..... |
| 0024106908..... | MONTGOMERY VILLAGE..... | MD..... | | 02/15/2019..... | 5.750..... | 250,569..... | | 415,000..... |
| 0024106924..... | ORANGE..... | NJ..... | | 02/15/2019..... | 2.000..... | 137,724..... | | 125,000..... |
| 0024106999..... | KINGSTON..... | IL..... | | 02/15/2019..... | 4.250..... | 86,880..... | | 80,000..... |
| 0024107096..... | STRATFORD..... | CT..... | | 02/15/2019..... | 4.000..... | 237,843..... | | 271,000..... |
| 0024107351..... | CAPE CORAL..... | FL..... | | 02/15/2019..... | 4.625..... | 89,727..... | | 187,900..... |
| 0024107393..... | PARSIPPANY..... | NJ..... | | 02/15/2019..... | 3.500..... | 259,177..... | | 460,000..... |
| 0024107641..... | ORLANDO..... | FL..... | | 02/15/2019..... | 3.500..... | 80,233..... | | 175,000..... |
| 0024115719..... | BETHEL..... | CT..... | | 02/15/2019..... | 5.000..... | 242,135..... | | 200,000..... |
| 0024115834..... | MIAMI GARDENS..... | FL..... | | 02/15/2019..... | 4.250..... | 196,543..... | | 220,000..... |
| 0024116014..... | CAPITOL HEIGHTS..... | MD..... | | 02/15/2019..... | 4.625..... | 238,413..... | | 215,000..... |
| 0024116600..... | ORLANDO..... | FL..... | | 02/15/2019..... | 4.000..... | 133,489..... | | 136,000..... |
| 0024116618..... | LAS VEGAS..... | NV..... | | 02/15/2019..... | 5.000..... | 334,183..... | | 280,100..... |
| 0024116626..... | PORTERVILLE..... | CA..... | | 02/15/2019..... | 5.000..... | 215,722..... | | 232,900..... |
| 0024116709..... | VICTORVILLE..... | CA..... | | 02/15/2019..... | 5.000..... | 274,496..... | | 260,000..... |
| 0024117012..... | INDIAN HEAD..... | MD..... | | 02/15/2019..... | 3.875..... | 256,759..... | | 250,000..... |
| 0024117079..... | LUSBY..... | MD..... | | 02/15/2019..... | 3.750..... | 196,404..... | | 218,000..... |
| 0024117244..... | PORTLAND..... | OR..... | | 02/15/2019..... | 4.000..... | 218,339..... | | 380,000..... |
| 0024117376..... | NAPLES..... | FL..... | | 02/15/2019..... | 3.625..... | 319,930..... | | 315,000..... |
| 0024117434..... | MEDFORD..... | OR..... | | 02/15/2019..... | 4.625..... | 118,798..... | | 140,000..... |
| 0024117590..... | LOS ANGELES..... | CA..... | | 02/15/2019..... | 4.000..... | 278,386..... | | 550,000..... |
| 0024117871..... | NORTH RICHLAND HILLS..... | TX..... | | 02/15/2019..... | 3.500..... | 158,774..... | | 353,500..... |
| 0024117897..... | MIAMI..... | FL..... | | 02/15/2019..... | 5.125..... | 84,445..... | | 120,000..... |
| 0024118010..... | PEARLAND..... | TX..... | | 02/15/2019..... | 3.875..... | 96,038..... | | 168,000..... |
| 0024118143..... | LAKE IN THE HILLS..... | IL..... | | 02/15/2019..... | 4.250..... | 157,860..... | | 163,900..... |
| 0024118242..... | NAPLES..... | FL..... | | 02/15/2019..... | 4.750..... | 109,012..... | | 240,000..... |
| 0024118382..... | ELLENTON..... | FL..... | | 02/15/2019..... | 3.875..... | 145,360..... | | 262,000..... |
| 0024118390..... | BEND..... | OR..... | | 02/15/2019..... | 4.500..... | 266,423..... | | 475,000..... |
| 0024118432..... | HESPERIA..... | CA..... | | 02/15/2019..... | 4.625..... | 165,267..... | | 270,000..... |
| 0024118507..... | MIAMI..... | FL..... | | 02/15/2019..... | 3.625..... | 325,673..... | | 377,900..... |
| 0024118713..... | BLYTHEWOOD..... | SC..... | | 02/15/2019..... | 5.375..... | 263,394..... | | 297,000..... |
| 0024118960..... | EUGENE..... | OR..... | | 02/15/2019..... | 4.625..... | 161,217..... | | 375,000..... |
| 0024119315..... | ARCO..... | ID..... | | 02/15/2019..... | 5.125..... | 74,854..... | | 160,000..... |
| 0024119323..... | LOS BANOS..... | CA..... | | 02/15/2019..... | 5.000..... | 140,491..... | | 248,650..... |
| 0024119372..... | PORT SAINT LUCIE..... | FL..... | | 02/15/2019..... | 4.250..... | 88,748..... | | 167,000..... |
| 0024119422..... | PLUMAS LAKE..... | CA..... | | 02/15/2019..... | 5.000..... | 209,579..... | | 350,500..... |
| 0024119521..... | TUCSON..... | AZ..... | | 02/15/2019..... | 5.125..... | 88,002..... | | 83,000..... |
| 0024119851..... | RIO RANCHO..... | NM..... | | 02/15/2019..... | 4.625..... | 135,492..... | | 140,000..... |
| 0024119869..... | EWA BEACH..... | HI..... | | 02/15/2019..... | 3.875..... | 400,904..... | | 680,000..... |
| 0024120008..... | DOVER..... | FL..... | | 02/15/2019..... | 4.625..... | 274,624..... | | 300,000..... |
| 0024120172..... | CITY OF COMMERCE..... | CA..... | | 02/15/2019..... | 3.750..... | 274,511..... | | 500,000..... |

QE02.14

SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|----------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | 3 State | | | | | | |
| 0024120198..... | BLUFFTON..... | SC..... | | 02/15/2019..... | 4.000..... | 226,149..... | | 410,000..... |
| 0024120206..... | SAINT ALBANS..... | NY..... | | 02/15/2019..... | 4.750..... | 316,136..... | | 570,000..... |
| 0024120560..... | DES MOINES..... | WA..... | | 02/15/2019..... | 5.000..... | 334,604..... | | 577,000..... |
| 0024120586..... | BRONX..... | NY..... | | 02/15/2019..... | 4.000..... | 357,909..... | | 340,000..... |
| 0024120644..... | SAN FERNANDO..... | CA..... | | 02/15/2019..... | 4.500..... | 245,196..... | | 455,000..... |
| 0024120685..... | MOUNTAIN HOUSE..... | CA..... | | 02/15/2019..... | 4.875..... | 316,816..... | | 560,000..... |
| 0024120727..... | FLORENCE..... | SC..... | | 02/15/2019..... | 4.000..... | 73,176..... | | 92,000..... |
| 0024120826..... | FISHKILL..... | NY..... | | 02/15/2019..... | 3.750..... | 237,573..... | | 435,000..... |
| 0024120891..... | MCMINNVILLE..... | OR..... | | 02/15/2019..... | 5.250..... | 315,424..... | | 495,000..... |
| 0024120909..... | MONTGOMERY..... | TX..... | | 02/15/2019..... | 5.125..... | 373,123..... | | 605,000..... |
| 0024120941..... | DAMASCUS..... | OR..... | | 02/15/2019..... | 3.750..... | 306,672..... | | 595,000..... |
| 0024121170..... | WOODBIDGE..... | VA..... | | 02/15/2019..... | 4.000..... | 132,482..... | | 145,000..... |
| 0024121253..... | SHOKAN..... | NY..... | | 02/15/2019..... | 4.375..... | 219,813..... | | 210,000..... |
| 0024121287..... | FORT MYERS..... | FL..... | | 02/15/2019..... | 4.625..... | 124,943..... | | 137,000..... |
| 0024121527..... | PHOENIX..... | AZ..... | | 02/15/2019..... | 5.000..... | 96,500..... | | 170,000..... |
| 0024121808..... | FLINTSTONE..... | MD..... | | 02/15/2019..... | 4.750..... | 89,360..... | | 90,000..... |
| 0024121931..... | MESA..... | AZ..... | | 02/15/2019..... | 3.500..... | 100,515..... | | 208,700..... |
| 0024122038..... | MONCKS CORNER..... | SC..... | | 02/15/2019..... | 5.000..... | 329,496..... | | 300,000..... |
| 0024122830..... | BUNKERVILLE..... | NV..... | | 02/15/2019..... | 4.000..... | 187,576..... | | 385,000..... |
| 0024122889..... | SEAGOVILLE..... | TX..... | | 02/15/2019..... | 4.750..... | 93,245..... | | 153,000..... |
| 0024123184..... | MASSAPEQUA PARK..... | NY..... | | 02/15/2019..... | 3.375..... | 173,542..... | | 445,000..... |
| 0024123341..... | CHICAGO..... | IL..... | | 02/15/2019..... | 3.500..... | 153,709..... | | 365,000..... |
| 0024123424..... | CHESAPEAKE..... | VA..... | | 02/15/2019..... | 3.625..... | 224,396..... | | 427,000..... |
| 0024123457..... | SCHILLER PARK..... | IL..... | | 02/15/2019..... | 5.000..... | 124,527..... | | 115,000..... |
| 0024125312..... | SAN DIEGO..... | CA..... | | 02/15/2019..... | 5.000..... | 276,823..... | | 480,000..... |
| 0024125460..... | PAINESVILLE..... | OH..... | | 02/15/2019..... | 5.125..... | 107,674..... | | 105,000..... |
| 0024125494..... | ELK GROVE..... | CA..... | | 02/15/2019..... | 3.000..... | 183,941..... | | 425,000..... |
| 0024125569..... | MIAMI..... | FL..... | | 02/15/2019..... | 3.000..... | 145,356..... | | 345,000..... |
| 0024125866..... | OVIEDO..... | FL..... | | 02/15/2019..... | 3.250..... | 235,225..... | | 421,000..... |
| 0024126187..... | CHICAGO..... | IL..... | | 02/15/2019..... | 4.125..... | 134,738..... | | 250,000..... |
| 0024130684..... | WILLIAMSPORT..... | PA..... | | 02/15/2019..... | 4.625..... | 109,655..... | | 122,000..... |
| 0024130718..... | PHOENIX..... | AZ..... | | 02/15/2019..... | 4.250..... | 136,720..... | | 289,900..... |
| 0024134819..... | FONTANA..... | CA..... | | 02/15/2019..... | 4.000..... | 192,797..... | | 375,000..... |
| 0024134827..... | EAST SANDWICH..... | MA..... | | 02/15/2019..... | 3.625..... | 199,162..... | | 340,000..... |
| 0024136368..... | MEMPHIS..... | TN..... | | 02/15/2019..... | 4.625..... | 107,080..... | | 112,000..... |
| 0024136525..... | HAMMOND..... | IN..... | | 02/15/2019..... | 4.000..... | 69,180..... | | 75,000..... |
| 0024136806..... | PHOENIX..... | AZ..... | | 02/15/2019..... | 4.875..... | 121,042..... | | 110,000..... |
| 0024136905..... | SOUTH AMBOY..... | NJ..... | | 02/15/2019..... | 4.000..... | 277,196..... | | 279,000..... |
| 0024137101..... | PHILADELPHIA..... | PA..... | | 02/15/2019..... | 4.250..... | 490,254..... | | 500,000..... |
| 0024137176..... | MIAMI..... | FL..... | | 02/15/2019..... | 4.750..... | 267,356..... | | 643,000..... |
| 0024137259..... | WARETOWN..... | NJ..... | | 02/15/2019..... | 4.000..... | 227,091..... | | 210,000..... |
| 0024137333..... | MIRAMAR..... | FL..... | | 02/15/2019..... | 4.875..... | 126,137..... | | 250,000..... |
| 0024137523..... | DURYEA..... | PA..... | | 02/15/2019..... | 5.875..... | 105,867..... | | 84,900..... |
| 0024137622..... | NORWICH..... | CT..... | | 02/15/2019..... | 4.000..... | 166,209..... | | 175,000..... |
| 0024137721..... | DENVER..... | CO..... | | 02/15/2019..... | 5.000..... | 144,774..... | | 320,000..... |

QE02.15

SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|--------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | 3 State | | | | | | |
| 0024138133 | ABERDEEN | MD | | 02/15/2019 | 3.750 | 131,384 | | 120,000 |
| 0024138315 | JOLIET | IL | | 02/15/2019 | 4.000 | 83,157 | | 101,000 |
| 0024139008 | LIVONIA | MI | | 02/15/2019 | 4.000 | 129,783 | | 141,900 |
| 0024139495 | BENICIA | CA | | 02/15/2019 | 5.000 | 170,140 | | 310,000 |
| 0024139719 | OAKLAND PARK | FL | | 02/15/2019 | 5.125 | 241,051 | | 420,000 |
| 0024140097 | ONTARIO | CA | | 02/15/2019 | 5.290 | 328,656 | | 475,000 |
| 0024140337 | HOFFMAN ESTATES | IL | | 02/15/2019 | 4.000 | 379,396 | | 370,000 |
| 0024140444 | ROANOKE | VA | | 02/15/2019 | 4.250 | 153,890 | | 150,000 |
| 0024140543 | CARDIFF BY THE SEA | CA | | 02/15/2019 | 3.875 | 353,682 | | 850,000 |
| 0024141723 | MIAMI | FL | | 02/15/2019 | 4.875 | 129,065 | | 250,000 |
| 0024142366 | ORLANDO | FL | | 02/15/2019 | 2.070 | 126,715 | | 250,000 |
| 0024145138 | SAN DIEGO | CA | | 02/15/2019 | 5.625 | 257,289 | | 480,000 |
| 0024146623 | HYDE PARK | MA | | 02/15/2019 | 4.625 | 277,425 | | 520,000 |
| 0024146763 | KANNAPOLIS | NC | | 02/15/2019 | 4.250 | 167,487 | | 182,900 |
| 0024146839 | BAY SHORE | NY | | 02/15/2019 | 3.875 | 321,419 | | 345,000 |
| 0024147183 | BLOOMFIELD | NJ | | 02/15/2019 | 4.000 | 454,596 | | 495,000 |
| 0024147613 | EVERETT | MA | | 02/15/2019 | 4.625 | 198,574 | | 527,000 |
| 0024148009 | ROCKVILLE | IN | | 02/15/2019 | 4.625 | 81,887 | | 81,900 |
| 0024148264 | CONCORD | OH | | 02/15/2019 | 3.625 | 64,948 | | 115,000 |
| 0024148488 | BERWYN | IL | | 02/15/2019 | 4.000 | 115,897 | | 140,000 |
| 0024148652 | PLANO | IL | | 02/15/2019 | 4.000 | 126,912 | | 240,000 |
| 0024148678 | MIAMI | FL | | 02/15/2019 | 5.125 | 69,667 | | 143,000 |
| 0024148710 | NEW ROCHELLE | NY | | 02/15/2019 | 3.375 | 264,186 | | 630,000 |
| 0024148926 | PALMBAY | FL | | 02/15/2019 | 3.500 | 108,442 | | 204,000 |
| 0024148991 | RICHMOND HILL | NY | | 02/15/2019 | 4.750 | 316,642 | | 700,000 |
| 0024149114 | WASHINGTON TWP | MI | | 02/15/2019 | 5.000 | 265,250 | | 445,000 |
| 0024149239 | BAY CITY | MI | | 02/15/2019 | 4.625 | 112,555 | | 122,000 |
| 0024149320 | CITY OF PATERSON | NJ | | 02/15/2019 | 5.000 | 265,747 | | 250,000 |
| 0024149825 | BROOKSTON | MN | | 02/15/2019 | 4.625 | 57,827 | | 66,000 |
| 0024149965 | GRANADA HILLS | CA | | 02/15/2019 | 3.875 | 233,122 | | 580,000 |
| 0024150120 | CHICAGO | IL | | 02/15/2019 | 4.625 | 114,716 | | 120,000 |
| 0024150146 | HOWELL | NJ | | 02/15/2019 | 4.625 | 333,828 | | 330,000 |
| 0024150161 | BELFAIR | WA | | 02/15/2019 | 4.625 | 97,613 | | 240,000 |
| 0024150344 | NORWELL | MA | | 02/15/2019 | 3.500 | 107,820 | | 666,000 |
| 0024150369 | NORWALK | CT | | 02/15/2019 | 4.125 | 159,679 | | 325,000 |
| 0024150948 | CHICAGO | IL | | 02/15/2019 | 2.000 | 98,337 | | 125,000 |
| 0024151011 | CHICAGO | IL | | 02/15/2019 | 4.375 | 113,657 | | 220,000 |
| 0024151037 | ELGIN | IL | | 02/15/2019 | 4.625 | 197,629 | | 215,000 |
| 0024151060 | CAMBRIDGE | MN | | 02/15/2019 | 4.000 | 106,148 | | 188,000 |
| 0024151136 | LAS VEGAS | NV | | 02/15/2019 | 4.625 | 126,365 | | 235,000 |
| 0024151367 | HARDEEVILLE | SC | | 02/15/2019 | 4.500 | 107,948 | | 175,000 |
| 0024545253 | SAN PABLO | CA | | 03/07/2019 | 3.625 | 269,789 | | 678,000 |
| 0024545774 | MODESTO | CA | | 03/07/2019 | 5.509 | 304,802 | | 450,000 |
| 0024547697 | KISSIMMEE | FL | | 03/07/2019 | 5.850 | 155,428 | | 189,000 |
| 0024548281 | SALINAS | CA | | 03/07/2019 | 5.750 | 561,820 | | 689,000 |

QE02.16

SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | 3 State | | | | | | |
| 0024549065 | MODESTO | CA | | 03/07/2019 | 6.650 | 174,220 | | 345,000 |
| 0024561987 | BAY POINT | CA | | 03/07/2019 | 5.750 | 277,894 | | 365,000 |
| 0024562191 | PLAYA VISTA | CA | | 03/07/2019 | 5.949 | 750,247 | | 1,600,000 |
| 0024563835 | PALMDALE | CA | | 03/07/2019 | 5.250 | 369,024 | | 465,000 |
| 0024565871 | ARLETA | CA | | 03/07/2019 | 5.322 | 351,960 | | 485,000 |
| 0024580920 | CHESAPEAKE | VA | | 03/07/2019 | 6.500 | 446,318 | | 419,000 |
| 0024593964 | SUISUN CITY | CA | | 03/07/2019 | 6.000 | 269,073 | | 400,000 |
| 0024598849 | GLENDALE | AZ | | 03/07/2019 | 6.000 | 121,803 | | 183,000 |
| 0024601544 | RICHMOND | CA | | 03/07/2019 | 5.500 | 202,341 | | 595,000 |
| 0024625006 | INDIANAPOLIS | IN | | 03/07/2019 | 5.172 | 95,945 | | 146,000 |
| 0024628398 | LYNN | MA | | 03/07/2019 | 5.625 | 212,331 | | 340,000 |
| 0024629230 | DOWNEY | CA | | 03/07/2019 | 5.625 | 396,944 | | 565,000 |
| 0024629958 | DISCOVERY BAY | CA | | 03/07/2019 | 5.700 | 318,153 | | 674,900 |
| 0025623604 | STOCKTON | CA | | 03/07/2019 | 4.125 | 266,503 | | 395,000 |
| 0025624073 | LAWNDALE | CA | | 03/07/2019 | 4.125 | 162,468 | | 270,000 |
| 0025624396 | PLAINFIELD | IL | | 03/07/2019 | 4.125 | 174,431 | | 230,000 |
| 0025624966 | WOODSTOCK | IL | | 03/07/2019 | 5.000 | 87,305 | | 125,000 |
| 0025625922 | BURNSVILLE | MN | | 03/07/2019 | 4.625 | 153,121 | | 202,000 |
| 0025627852 | FONTANA | CA | | 03/07/2019 | 4.250 | 232,138 | | 375,000 |
| 0025628504 | COLFAX | CA | | 03/07/2019 | 4.125 | 183,063 | | 290,000 |
| 0025629189 | HOUSTON | TX | | 03/07/2019 | 4.000 | 146,058 | | 205,000 |
| 0025629197 | SEFFNER | FL | | 03/07/2019 | 4.125 | 157,768 | | 205,000 |
| 0025630351 | STERLING HEIGHTS | MI | | 03/07/2019 | 4.125 | 125,076 | | 170,000 |
| 0025631805 | FALL RIVER | MA | | 03/07/2019 | 4.000 | 171,028 | | 205,000 |
| 0025632209 | DAVIE | FL | | 03/07/2019 | 4.500 | 303,068 | | 418,000 |
| 0025633967 | JERSEY CITY | NJ | | 03/07/2019 | 2.000 | 325,706 | | 535,000 |
| 0025634254 | ONTARIO | CA | | 03/07/2019 | 4.875 | 211,620 | | 300,000 |
| 0025634296 | THOUSAND OAKS | CA | | 03/07/2019 | 4.875 | 397,999 | | 619,000 |
| 0025637679 | MILTON | FL | | 03/07/2019 | 4.125 | 90,817 | | 102,500 |
| 0025638586 | UNION CITY | NJ | | 03/07/2019 | 4.000 | 293,098 | | 480,000 |
| 0025639170 | MIAMI | FL | | 03/07/2019 | 4.000 | 262,035 | | 445,000 |
| 0025640814 | TACOMA | WA | | 03/07/2019 | 4.500 | 375,632 | | 500,000 |
| 0025641344 | WESLEY CHAPEL | FL | | 03/22/2019 | 3.710 | 172,268 | | 230,000 |
| 0025642117 | WINTER GARDEN | FL | | 03/07/2019 | 4.500 | 277,382 | | 295,000 |
| 0025642414 | CHULA VISTA | CA | | 03/07/2019 | 4.625 | 320,100 | | 370,000 |
| 0025642869 | SHOW LOW | AZ | | 03/07/2019 | 4.000 | 98,416 | | 121,000 |
| 0025642992 | LAWRENCE TWP | NJ | | 03/07/2019 | 4.500 | 136,848 | | 220,000 |
| 0025643461 | MISSION HILLS | CA | | 03/07/2019 | 4.000 | 326,719 | | 535,000 |
| 0025643727 | DELRAY BEACH | FL | | 03/22/2019 | 2.000 | 276,058 | | 370,000 |
| 0025643787 | LOS GATOS | CA | | 03/22/2019 | 4.300 | 526,076 | | 1,299,000 |
| 0025643941 | SALIDA | CA | | 03/07/2019 | 4.125 | 267,280 | | 355,000 |
| 0025644374 | RANCHO CUCAMONGA | CA | | 03/22/2019 | 3.375 | 453,716 | | 632,000 |
| 0025645135 | LOS ANGELES | CA | | 03/22/2019 | 3.250 | 268,132 | | 520,000 |
| 0025645174 | GLENDORA | CA | | 03/22/2019 | 3.250 | 277,669 | | 600,000 |
| 0025645179 | COSTA MESA | CA | | 03/22/2019 | 4.375 | 479,955 | | 895,000 |

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SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|------------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | 3 State | | | | | | |
| 0025645190..... | OAKLAND..... | CA..... | | 03/22/2019..... | 3.000..... | 292,951..... | | 760,000..... |
| 0025645194..... | PITTSBURG..... | CA..... | | 03/22/2019..... | 3.500..... | 89,872..... | | 370,000..... |
| 0025645213..... | BOULDER CREEK..... | CA..... | | 03/22/2019..... | 4.125..... | 161,664..... | | 425,000..... |
| 0025645230..... | ANAHEIM..... | CA..... | | 03/22/2019..... | 4.125..... | 372,864..... | | 550,000..... |
| 0025645238..... | PACIFICA..... | CA..... | | 03/22/2019..... | 3.375..... | 324,501..... | | 950,000..... |
| 0025645283..... | LYNWOOD..... | CA..... | | 03/22/2019..... | 4.375..... | 212,332..... | | 450,000..... |
| 0025645284..... | SAN JOSE..... | CA..... | | 03/22/2019..... | 3.500..... | 358,436..... | | 844,000..... |
| 0025645287..... | WESTMINSTER..... | CA..... | | 03/22/2019..... | 3.000..... | 410,968..... | | 775,000..... |
| 0025645289..... | EAST PALO ALTO..... | CA..... | | 03/22/2019..... | 4.000..... | 181,472..... | | 880,000..... |
| 0025645347..... | ORLANDO..... | FL..... | | 03/22/2019..... | 2.000..... | 107,021..... | | 197,000..... |
| 0025645389..... | LOS ANGELES..... | CA..... | | 03/22/2019..... | 3.000..... | 240,415..... | | 760,000..... |
| 0025645393..... | SANTA ANA..... | CA..... | | 03/22/2019..... | 3.000..... | 237,374..... | | 475,000..... |
| 0025645406..... | MODESTO..... | CA..... | | 03/22/2019..... | 2.250..... | 110,700..... | | 245,000..... |
| 0025645420..... | FOUNTAIN VALLEY..... | CA..... | | 03/22/2019..... | 3.675..... | 279,392..... | | 565,000..... |
| 0025645434..... | TURLOCK..... | CA..... | | 03/22/2019..... | 4.125..... | 210,661..... | | 343,000..... |
| 0025645467..... | CHINO..... | CA..... | | 03/22/2019..... | 4.000..... | 416,839..... | | 890,000..... |
| 0025645469..... | NORTH LAS VEGAS..... | NV..... | | 03/22/2019..... | 3.875..... | 129,745..... | | 265,000..... |
| 0025645508..... | NORTH MIAMI BEACH..... | FL..... | | 03/22/2019..... | 3.000..... | 119,373..... | | 330,000..... |
| 0025645557..... | RIVERSIDE..... | CA..... | | 03/22/2019..... | 4.000..... | 121,354..... | | 356,280..... |
| 0025645594..... | SANTA ROSA..... | CA..... | | 03/22/2019..... | 4.000..... | 216,029..... | | 537,500..... |
| 0025645599..... | POMONA..... | CA..... | | 03/22/2019..... | 4.375..... | 170,485..... | | 430,000..... |
| 0025645624..... | REDWOOD CITY..... | CA..... | | 03/22/2019..... | 3.875..... | 360,727..... | | 1,275,000..... |
| 0025645674..... | LAKE WORTH..... | FL..... | | 03/22/2019..... | 3.875..... | 190,333..... | | 370,000..... |
| 0025645679..... | MESA..... | AZ..... | | 03/22/2019..... | 3.015..... | 126,321..... | | 220,000..... |
| 0025645681..... | SAN DIEGO..... | CA..... | | 03/22/2019..... | 4.375..... | 316,289..... | | 490,000..... |
| 0025645698..... | BONITA..... | CA..... | | 03/22/2019..... | 3.625..... | 170,159..... | | 430,000..... |
| 0025645714..... | GILROY..... | CA..... | | 03/22/2019..... | 4.000..... | 384,377..... | | 660,000..... |
| 0025645746..... | ORLANDO..... | FL..... | | 03/22/2019..... | 3.825..... | 146,048..... | | 289,000..... |
| 0025645765..... | LOS ANGELES..... | CA..... | | 03/22/2019..... | 3.625..... | 179,718..... | | 745,000..... |
| 0025645771..... | SAN JOSE..... | CA..... | | 03/22/2019..... | 4.375..... | 336,069..... | | 932,458..... |
| 0025645786..... | VALLEJO..... | CA..... | | 03/22/2019..... | 4.390..... | 107,766..... | | 255,000..... |
| 0025645832..... | RENO..... | NV..... | | 03/22/2019..... | 3.250..... | 468,791..... | | 975,000..... |
| 0025645834..... | RIVERSIDE..... | CA..... | | 03/22/2019..... | 4.375..... | 174,238..... | | 339,800..... |
| 0025645842..... | VALLEJO..... | CA..... | | 03/22/2019..... | 3.375..... | 294,099..... | | 455,000..... |
| 0025645843..... | DIAMOND BAR..... | CA..... | | 03/22/2019..... | 4.475..... | 205,112..... | | 386,000..... |
| 0025645849..... | SAN BRUNO..... | CA..... | | 03/22/2019..... | 4.375..... | 456,536..... | | 860,000..... |
| 0025645877..... | MORENO VALLEY..... | CA..... | | 03/22/2019..... | 3.375..... | 113,137..... | | 324,000..... |
| 0025645889..... | FORT LAUDERDALE..... | FL..... | | 03/22/2019..... | 4.375..... | 201,725..... | | 530,000..... |
| 0025645894..... | LOS ANGELES..... | CA..... | | 03/22/2019..... | 3.875..... | 187,031..... | | 550,000..... |
| 0025645896..... | SACRAMENTO..... | CA..... | | 03/22/2019..... | 3.625..... | 143,827..... | | 205,000..... |
| 0025645907..... | LOS ANGELES..... | CA..... | | 03/22/2019..... | 3.500..... | 148,805..... | | 450,000..... |
| 0025645910..... | SAN FRANCISCO..... | CA..... | | 03/22/2019..... | 4.000..... | 340,102..... | | 910,000..... |
| 0025645926..... | FREMONT..... | CA..... | | 03/22/2019..... | 3.625..... | 253,161..... | | 801,000..... |
| 0025645927..... | GILBERT..... | AZ..... | | 03/22/2019..... | 3.625..... | 277,574..... | | 555,000..... |
| 0025645930..... | SAN BERNARDINO..... | CA..... | | 03/22/2019..... | 3.875..... | 120,536..... | | 268,000..... |
| 0025645941..... | LOS ANGELES..... | CA..... | | 03/22/2019..... | 3.000..... | 189,771..... | | 420,000..... |

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SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|-----------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | 2 City | 3 State | | | | | | |
| 0025645995 | HAYWARD | CA | | 03/22/2019 | 3.875 | 309,408 | | 800,000 |
| 0025646020 | NAPA | CA | | 03/22/2019 | 3.000 | 316,798 | | 535,000 |
| 0025646031 | DALY CITY | CA | | 03/22/2019 | 3.625 | 430,241 | | 920,000 |
| 0025646035 | PARLIER | CA | | 03/22/2019 | 3.580 | 107,395 | | 190,000 |
| 0025646059 | STEVENSON RANCH | CA | | 03/22/2019 | 4.375 | 492,525 | | 770,000 |
| 0025646068 | LOS ANGELES | CA | | 03/22/2019 | 4.250 | 395,247 | | 968,000 |
| 0025646077 | VENTURA | CA | | 03/22/2019 | 3.375 | 383,120 | | 825,000 |
| 0025646080 | LOS ANGELES | CA | | 03/22/2019 | 3.000 | 248,216 | | 530,000 |
| 0025646085 | HYATTSVILLE | MD | | 03/22/2019 | 3.000 | 148,530 | | 290,000 |
| 0025646086 | SAN DIEGO | CA | | 03/22/2019 | 3.500 | 272,311 | | 420,000 |
| 0025646117 | POMONA | CA | | 03/22/2019 | 3.875 | 223,789 | | 410,000 |
| 0025646134 | WEST PARK | FL | | 03/22/2019 | 2.000 | 106,823 | | 238,000 |
| 0025646159 | FRANKLIN PARK | IL | | 03/22/2019 | 2.100 | 137,173 | | 220,000 |
| 0025646206 | SACRAMENTO | CA | | 03/22/2019 | 3.500 | 153,137 | | 380,000 |
| 0025646207 | ONTARIO | CA | | 03/22/2019 | 3.000 | 266,729 | | 419,000 |
| 0025646219 | FREMONT | CA | | 03/22/2019 | 4.300 | 224,661 | | 800,900 |
| 0025646235 | HAWTHORNE | CA | | 03/22/2019 | 3.500 | 234,871 | | 520,000 |
| 0025646236 | SALINAS | CA | | 03/22/2019 | 3.750 | 202,485 | | 445,000 |
| 0025646273 | POMONA | CA | | 03/22/2019 | 3.500 | 217,855 | | 475,000 |
| 0025646352 | MOUNT ARLINGTON | NJ | | 03/22/2019 | 2.000 | 334,569 | | 399,000 |
| 0025646358 | OCEANPORT | NJ | | 03/22/2019 | 3.875 | 391,061 | | 519,000 |
| 0025646359 | AMERICAN CANYON | CA | | 03/22/2019 | 3.375 | 267,913 | | 640,000 |
| 0025646377 | SAN JOSE | CA | | 03/22/2019 | 4.000 | 262,334 | | 825,000 |
| 0025646380 | DIAMOND BAR | CA | | 03/22/2019 | 4.115 | 311,563 | | 646,500 |
| 0025646392 | TAMPA | FL | | 03/22/2019 | 2.000 | 109,258 | | 171,000 |
| 0025646395 | POMPANO BEACH | FL | | 03/22/2019 | 4.350 | 119,854 | | 310,000 |
| 0025646420 | FAIRFIELD | CA | | 03/22/2019 | 3.875 | 176,915 | | 450,000 |
| 0025646448 | PALMDALE | CA | | 03/22/2019 | 3.000 | 180,954 | | 565,000 |
| 0025646458 | BURKE | VA | | 03/22/2019 | 3.410 | 306,686 | | 510,000 |
| 0025646489 | MANASSAS | VA | | 03/22/2019 | 2.897 | 115,599 | | 182,000 |
| 0025646502 | LOMA LINDA | CA | | 03/22/2019 | 4.250 | 184,442 | | 455,000 |
| 0025646534 | BAKERSFIELD | CA | | 03/22/2019 | 2.350 | 109,675 | | 177,000 |
| 0025646579 | LOS ANGELES | CA | | 03/22/2019 | 3.875 | 200,272 | | 500,000 |
| 0025646609 | LONG BEACH | CA | | 03/22/2019 | 3.375 | 338,057 | | 699,900 |
| 0025646796 | ALBUQUERQUE | NM | | 03/22/2019 | 3.000 | 164,545 | | 225,000 |
| 0025646820 | CHULA VISTA | CA | | 03/22/2019 | 3.625 | 213,639 | | 510,000 |
| 0025646951 | LAS VEGAS | NV | | 03/07/2019 | 4.625 | 131,799 | | 180,000 |
| 0025649021 | HAZLET | NJ | | 03/07/2019 | 4.125 | 259,052 | | 329,000 |
| 0025650953 | WINTER GARDEN | FL | | 03/07/2019 | 2.000 | 404,431 | | 498,000 |
| 0025652793 | SUMMERVILLE | SC | | 03/07/2019 | 4.375 | 162,160 | | 205,000 |
| 0025653759 | SELDEN | NY | | 03/07/2019 | 4.750 | 353,683 | | 442,000 |
| 0025655887 | SUFFOLK | VA | | 03/07/2019 | 4.125 | 183,891 | | 212,000 |
| 0030792142 | SUGAR LAND | TX | | 02/12/2019 | 5.500 | 91,505 | | 140,000 |
| 0030792145 | ROSEVILLE | MI | | 02/12/2019 | 5.375 | 76,224 | | 100,000 |
| 0030792146 | SANTA BARBARA | CA | | 02/12/2019 | 5.500 | 636,449 | | 870,000 |

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SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|------------------|-----------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | 3 State | | | | | | |
| 0030792148..... | CHULA VISTA..... | CA..... | | 02/12/2019..... | 5.500..... | 592,438..... | | 825,000..... |
| 0030792149..... | POWAY..... | CA..... | | 02/12/2019..... | 5.625..... | 583,022..... | | 820,000..... |
| 0030792150..... | SAN LEANDRO..... | CA..... | | 02/12/2019..... | 5.250..... | 552,876..... | | 725,000..... |
| 0030792151..... | SAN RAFAEL..... | CA..... | | 02/12/2019..... | 5.500..... | 549,433..... | | 1,450,000..... |
| 0030792153..... | SANTA ANA..... | CA..... | | 02/12/2019..... | 5.375..... | 471,344..... | | 1,450,000..... |
| 0030792159..... | RIVERSIDE..... | CA..... | | 02/12/2019..... | 5.625..... | 442,716..... | | 575,000..... |
| 0030792160..... | SIMI VALLEY..... | CA..... | | 02/12/2019..... | 5.125..... | 435,004..... | | 575,000..... |
| 0030792161..... | EVERETT..... | WA..... | | 02/12/2019..... | 4.750..... | 417,841..... | | 570,000..... |
| 0030792162..... | GARDENA..... | CA..... | | 02/12/2019..... | 5.850..... | 442,917..... | | 665,000..... |
| 0030792164..... | SAN LEANDRO..... | CA..... | | 02/12/2019..... | 4.875..... | 423,578..... | | 762,000..... |
| 0030792165..... | SOUTH JORDAN..... | UT..... | | 02/12/2019..... | 5.500..... | 421,807..... | | 550,000..... |
| 0030792166..... | MARYSVILLE..... | WA..... | | 02/12/2019..... | 5.750..... | 408,793..... | | 530,000..... |
| 0030792176..... | MIAMI..... | FL..... | | 02/12/2019..... | 5.500..... | 350,688..... | | 700,000..... |
| 0030792179..... | LOS ANGELES..... | CA..... | | 02/12/2019..... | 5.125..... | 330,468..... | | 460,000..... |
| 0030792181..... | BAILEY..... | CO..... | | 02/12/2019..... | 5.375..... | 325,221..... | | 425,000..... |
| 0030792184..... | MIRA LOMA..... | CA..... | | 02/12/2019..... | 4.990..... | 312,748..... | | 595,000..... |
| 0030792185..... | DALLAS..... | TX..... | | 02/12/2019..... | 5.500..... | 318,406..... | | 416,000..... |
| 0030792186..... | AUSTIN..... | TX..... | | 02/12/2019..... | 5.125..... | 315,553..... | | 415,000..... |
| 0030792188..... | SARATOGA SPRINGS..... | UT..... | | 02/12/2019..... | 5.875..... | 302,695..... | | 367,000..... |
| 0030792189..... | PONCHA SPRINGS..... | CO..... | | 02/12/2019..... | 5.375..... | 292,519..... | | 383,150..... |
| 0030792190..... | SEATTLE..... | WA..... | | 02/12/2019..... | 5.500..... | 293,224..... | | 590,000..... |
| 0030792194..... | ANTIOCH..... | CA..... | | 02/12/2019..... | 5.625..... | 286,879..... | | 385,000..... |
| 0030792195..... | SEATTLE..... | WA..... | | 02/12/2019..... | 5.250..... | 285,440..... | | 420,000..... |
| 0030792197..... | NEWARK..... | CA..... | | 02/12/2019..... | 4.990..... | 275,338..... | | 490,000..... |
| 0030792203..... | DENVER..... | CO..... | | 02/12/2019..... | 5.250..... | 259,642..... | | 340,000..... |
| 0030792205..... | POMONA..... | CA..... | | 02/12/2019..... | 5.375..... | 259,518..... | | 395,000..... |
| 0030792207..... | LOVELAND..... | CO..... | | 02/12/2019..... | 5.375..... | 256,600..... | | 335,000..... |
| 0030792209..... | PASADENA..... | CA..... | | 02/12/2019..... | 5.500..... | 256,271..... | | 470,000..... |
| 0030792210..... | PORT ORCHARD..... | WA..... | | 02/12/2019..... | 5.375..... | 254,477..... | | 365,000..... |
| 0030792211..... | MIAMI..... | FL..... | | 02/12/2019..... | 5.875..... | 257,841..... | | 330,000..... |
| 0030792212..... | MARGATE..... | FL..... | | 02/12/2019..... | 5.200..... | 249,912..... | | 325,000..... |
| 0030792216..... | MISSOURI CITY..... | TX..... | | 02/12/2019..... | 5.625..... | 246,310..... | | 307,290..... |
| 0030792217..... | RENTON..... | WA..... | | 02/12/2019..... | 5.375..... | 243,193..... | | 315,000..... |
| 0030792219..... | MISSION VIEJO..... | CA..... | | 02/12/2019..... | 5.500..... | 241,522..... | | 375,000..... |
| 0030792221..... | AURORA..... | CO..... | | 02/12/2019..... | 5.375..... | 236,927..... | | 327,500..... |
| 0030792223..... | OREGON CITY..... | OR..... | | 02/12/2019..... | 5.375..... | 234,608..... | | 465,000..... |
| 0030792229..... | ROSEVILLE..... | CA..... | | 02/12/2019..... | 5.375..... | 218,306..... | | 315,000..... |
| 0030792230..... | PHILADELPHIA..... | PA..... | | 02/12/2019..... | 5.875..... | 218,323..... | | 280,000..... |
| 0030792231..... | WOODBIDGE..... | VA..... | | 02/12/2019..... | 5.500..... | 214,420..... | | 300,000..... |
| 0030792232..... | CARSON..... | CA..... | | 02/12/2019..... | 5.500..... | 215,270..... | | 360,000..... |
| 0030792233..... | VACAVILLE..... | CA..... | | 02/12/2019..... | 5.375..... | 210,510..... | | 538,000..... |
| 0030792234..... | NORTH LAS VEGAS..... | NV..... | | 02/12/2019..... | 5.500..... | 207,307..... | | 270,000..... |
| 0030792236..... | SALEM..... | UT..... | | 02/12/2019..... | 5.750..... | 207,150..... | | 250,000..... |
| 0030792237..... | SACHSE..... | TX..... | | 02/12/2019..... | 5.500..... | 205,944..... | | 325,000..... |
| 0030792239..... | CLINTON..... | MA..... | | 02/12/2019..... | 5.900..... | 208,629..... | | 266,500..... |

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SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|-------------|---------------------|------------|-----------|---------------|------------------|------------------------------------|--|-----------------------------|
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 0030792240 | PORTLAND | OR | | 02/12/2019 | 5.500 | 203,867 | | 285,000 |
| 0030792241 | ALBANY | OR | | 02/12/2019 | 5.500 | 201,703 | | 301,000 |
| 0030792242 | LOMA LINDA | CA | | 02/12/2019 | 5.125 | 197,775 | | 260,000 |
| 0030792244 | LAS VEGAS | NV | | 02/12/2019 | 5.375 | 197,336 | | 258,000 |
| 0030792245 | ROUND ROCK | TX | | 02/12/2019 | 5.000 | 194,546 | | 257,000 |
| 0030792246 | SPRINGFIELD | OR | | 02/12/2019 | 5.500 | 199,751 | | 257,500 |
| 0030792248 | WORCESTER | MA | | 02/12/2019 | 5.375 | 195,564 | | 255,000 |
| 0030792250 | SALEM | OR | | 02/12/2019 | 5.300 | 192,770 | | 279,400 |
| 0030792252 | TAMPA | FL | | 02/12/2019 | 5.250 | 190,505 | | 250,000 |
| 0030792253 | LACEY | WA | | 02/12/2019 | 5.000 | 186,922 | | 248,000 |
| 0030792254 | WEST JORDAN | UT | | 02/12/2019 | 4.875 | 184,523 | | 246,000 |
| 0030792256 | MANTECA | CA | | 02/12/2019 | 5.750 | 181,417 | | 273,000 |
| 0030792257 | LAS VEGAS | NV | | 02/12/2019 | 5.375 | 175,922 | | 230,000 |
| 0030792260 | LAS VEGAS | NV | | 02/12/2019 | 5.500 | 165,566 | | 225,000 |
| 0030792261 | LAS VEGAS | NV | | 02/12/2019 | 5.375 | 151,431 | | 234,000 |
| 0030792263 | STERLING HEIGHTS | MI | | 02/12/2019 | 5.375 | 141,386 | | 185,000 |
| 0030792264 | STERLING HEIGHTS | MI | | 02/12/2019 | 5.375 | 126,768 | | 166,000 |
| 0030792265 | SAN ANTONIO | TX | | 02/12/2019 | 5.500 | 123,398 | | 165,000 |
| 0030792266 | CORAL SPRINGS | FL | | 02/12/2019 | 5.500 | 114,301 | | 152,000 |
| 0030792267 | SAINT CLAIR SHORES | MI | | 02/12/2019 | 4.990 | 107,507 | | 144,000 |
| 0030792268 | SACRAMENTO | CA | | 02/12/2019 | 5.375 | 305,482 | | 489,000 |
| 0030792270 | RIVERSIDE | CA | | 02/12/2019 | 4.875 | 245,256 | | 350,000 |
| 0030792273 | VENTURA | CA | | 02/12/2019 | 5.500 | 262,994 | | 395,000 |
| 0030792284 | LAS VEGAS | NV | | 02/12/2019 | 5.375 | 198,001 | | 259,000 |
| 0030792300 | BELLEROSE | NY | | 02/12/2019 | 5.125 | 289,980 | | 589,000 |
| 0030792302 | SAN FRANCISCO | CA | | 02/12/2019 | 5.375 | 354,113 | | 1,280,000 |
| 0030792312 | RALEIGH | NC | | 02/12/2019 | 5.250 | 401,807 | | 530,000 |
| 0030792319 | LAS VEGAS | NV | | 02/12/2019 | 5.125 | 313,292 | | 415,000 |
| 0030792329 | CINCINNATI | OH | | 01/17/2019 | 5.125 | 252,167 | | 400,000 |
| 0030792336 | LAS VEGAS | NV | | 02/12/2019 | 5.375 | 302,908 | | 405,000 |
| 0030792339 | AUSTIN | TX | | 02/12/2019 | 4.875 | 222,950 | | 545,000 |
| 0030792344 | NEWARK | NJ | | 02/12/2019 | 5.250 | 218,683 | | 303,000 |
| 0030792345 | SUNNYVALE | CA | | 01/17/2019 | 4.750 | 508,607 | | 740,000 |
| 0030792346 | UPPER ARLINGTON | OH | | 02/12/2019 | 5.125 | 206,646 | | 310,000 |
| 0030792349 | ENGLEWOOD | NJ | | 02/12/2019 | 5.375 | 274,635 | | 360,000 |
| 0030792369 | BROOKLYN | NY | | 01/17/2019 | 4.875 | 505,405 | | 860,000 |
| 0030792371 | SOUTH RICHMOND HILL | NY | | 01/17/2019 | 5.375 | 543,627 | | 710,000 |
| 0030792373 | CORVALLIS | OR | | 01/17/2019 | 5.375 | 372,847 | | 488,000 |
| 0030792374 | AURORA | IL | | 02/12/2019 | 5.500 | 122,481 | | 160,000 |
| 0030792375 | PASSAIC | NJ | | 02/12/2019 | 5.375 | 153,385 | | 200,000 |
| 0030792378 | PHILADELPHIA | PA | | 02/12/2019 | 5.625 | 242,023 | | 335,000 |
| 0030792381 | SEWICKLEY | PA | | 02/12/2019 | 5.750 | 101,040 | | 142,000 |
| 0030792384 | PITTSBURGH | PA | | 02/12/2019 | 5.250 | 113,971 | | 150,000 |
| 0418287425 | SHARON HILL | PA | | 03/07/2019 | 3.625 | 79,076 | | 100,000 |
| 0419690464 | AUSTIN | TX | | 01/10/2019 | 5.000 | 417,407 | | 600,000 |

QE02.21

SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|-------------|-------------------|------------|-----------|---------------|------------------|------------------------------------|--|-----------------------------|
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 0419690465 | MIAMI | FL | | 01/10/2019 | 5.000 | 416,133 | | 402,000 |
| 0419690466 | BALTIMORE | MD | | 01/10/2019 | 4.250 | 210,212 | | 251,000 |
| 0419690468 | ALBUQUERQUE | NM | | 01/10/2019 | 4.375 | 56,784 | | 115,000 |
| 0419690473 | PANAMA CITY BEACH | FL | | 01/10/2019 | 4.625 | 165,969 | | 191,900 |
| 0419690475 | CALDWELL | ID | | 01/10/2019 | 4.375 | 124,266 | | 215,000 |
| 0419690477 | MIRAMAR | FL | | 01/10/2019 | 4.375 | 206,604 | | 255,000 |
| 0419690479 | MOUNTLAKE TERRACE | WA | | 01/10/2019 | 4.125 | 287,815 | | 456,900 |
| 0419690486 | BRADENTON | FL | | 01/10/2019 | 4.500 | 48,941 | | 60,000 |
| 0419690488 | CHARLOTTE | NC | | 01/10/2019 | 4.375 | 65,662 | | 160,000 |
| 0419690491 | MERRILLVILLE | IN | | 01/10/2019 | 4.000 | 119,199 | | 170,000 |
| 0419690492 | TULSA | OK | | 01/10/2019 | 4.375 | 61,560 | | 67,000 |
| 0419690501 | FRESNO | CA | | 01/10/2019 | 4.400 | 161,635 | | 227,500 |
| 0419690505 | BOYNTON BEACH | FL | | 01/10/2019 | 6.000 | 103,851 | | 245,000 |
| 0419690511 | SILVER CITY | NM | | 01/10/2019 | 4.500 | 137,071 | | 169,000 |
| 0419690512 | SILVER CITY | NM | | 01/10/2019 | 4.500 | 137,251 | | 162,000 |
| 0419690514 | SILVER CITY | NM | | 01/10/2019 | 4.500 | 138,221 | | 166,000 |
| 0419690515 | SILVER CITY | NM | | 01/10/2019 | 4.500 | 138,081 | | 163,000 |
| 0419690518 | JEFFERSONVILLE | IN | | 01/10/2019 | 4.375 | 81,643 | | 107,000 |
| 0419690519 | INWOOD | NY | | 01/10/2019 | 6.500 | 38,185 | | 674,000 |
| 0419690521 | PORTLAND | OR | | 01/10/2019 | 4.500 | 175,953 | | 510,000 |
| 0419690522 | SOUTH LYON | MI | | 01/10/2019 | 4.250 | 121,271 | | 155,000 |
| 0419690534 | EAST ORANGE | NJ | | 01/10/2019 | 4.500 | 198,167 | | 245,000 |
| 0419690535 | WASHINGTON | DC | | 01/10/2019 | 4.125 | 396,540 | | 545,000 |
| 0419690536 | FORT MILL | SC | | 01/10/2019 | 5.750 | 108,289 | | 167,000 |
| 0419690540 | RIVERSIDE | CA | | 01/10/2019 | 3.250 | 149,740 | | 340,000 |
| 0419690542 | BELLINGHAM | MA | | 01/10/2019 | 4.500 | 280,607 | | 350,000 |
| 0419690543 | DORCHESTER | MA | | 01/10/2019 | 4.525 | 175,558 | | 565,000 |
| 0419690545 | LOS ANGELES | CA | | 01/10/2019 | 4.500 | 799,893 | | 1,280,000 |
| 0419690546 | SCHAUMBURG | IL | | 01/10/2019 | 4.250 | 337,137 | | 435,000 |
| 0419690550 | MILWAUKIE | OR | | 01/10/2019 | 4.625 | 372,107 | | 423,000 |
| 0419690556 | WORCESTER | MA | | 01/10/2019 | 4.500 | 150,947 | | 210,000 |
| 0419690560 | MILILANI | HI | | 01/10/2019 | 6.875 | 155,807 | | 295,000 |
| 0419690561 | BRYANS ROAD | MD | | 01/10/2019 | 4.375 | 230,545 | | 250,900 |
| 0419690566 | LOUISVILLE | KY | | 01/10/2019 | 4.500 | 61,605 | | 58,000 |
| 0419690567 | WORCESTER | MA | | 01/10/2019 | 5.000 | 84,522 | | 225,000 |
| 0419690568 | GILBERT | AZ | | 01/10/2019 | 5.375 | 154,959 | | 410,000 |
| 0419690569 | WALDWICK | NJ | | 01/10/2019 | 5.240 | 153,671 | | 450,000 |
| 0419690572 | PALMDALE | CA | | 01/10/2019 | 4.625 | 310,504 | | 325,000 |
| 0419690574 | SAN JOSE | CA | | 01/10/2019 | 4.500 | 29,425 | | 1,055,000 |
| 0419690576 | SIMI VALLEY | CA | | 01/10/2019 | 6.750 | 443,177 | | 675,000 |
| 0419690577 | RANCHO CUCAMONGA | CA | | 01/10/2019 | 5.000 | 252,456 | | 450,000 |
| 0419690578 | BAYONNE | NJ | | 01/10/2019 | 6.875 | 83,812 | | 110,000 |
| 0419690579 | AUBURN | WA | | 01/10/2019 | 4.000 | 211,920 | | 394,900 |
| 0419690584 | WASHINGTON | DC | | 01/10/2019 | 4.500 | 228,759 | | 265,000 |
| 0419690585 | CASSELBERRY | FL | | 01/10/2019 | 3.000 | 69,718 | | 125,000 |
| 0419690586 | CHICAGO | IL | | 01/10/2019 | 4.000 | 169,258 | | 228,000 |

QE02.22

SCHEDULE B - PART 2

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

| 1 Loan Number | 2 Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|--|--|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | City | 3 State | | | | | | |
| 0419690591 | GLENDAL | AZ | | 01/10/2019 | 4.250 | 152,951 | | 199,000 |
| 0419690592 | SAN ANTONIO | TX | | 01/10/2019 | 4.125 | 40,999 | | 69,000 |
| 0419690594 | EL PASO | TX | | 01/10/2019 | 4.000 | 194,117 | | 295,000 |
| 0419690595 | AVON | NC | | 01/10/2019 | 5.000 | 627,201 | | 1,800,000 |
| 0419690600 | MESA | AZ | | 01/10/2019 | 4.500 | 167,132 | | 180,000 |
| 0419690601 | MEMPHIS | TN | | 01/10/2019 | 3.500 | 37,397 | | 57,500 |
| 0419690607 | AUGUSTA | MI | | 01/10/2019 | 9.350 | 48,670 | | 74,900 |
| 0419690620 | NEW RIVER | AZ | | 01/10/2019 | 3.750 | 516,012 | | 670,000 |
| 0419690621 | WOODHAVEN | NY | | 01/10/2019 | 3.375 | 66,162 | | 1,056,000 |
| 0419690624 | DALY CITY | CA | | 01/10/2019 | 5.000 | 363,217 | | 868,300 |
| 0419690625 | LONGMONT | CO | | 01/10/2019 | 3.125 | 275,981 | | 463,000 |
| 0419690627 | PHILADELPHIA | PA | | 01/10/2019 | 5.375 | 107,737 | | 124,000 |
| 0419690629 | MOUNT JULIET | TN | | 01/10/2019 | 2.000 | 181,300 | | 399,000 |
| 0419690633 | FRESNO | CA | | 01/10/2019 | 4.625 | 212,575 | | 319,000 |
| 0419690636 | GLENDAL | CA | | 01/10/2019 | 4.500 | 718,832 | | 875,000 |
| 0419690639 | ANNAPOLIS | MD | | 01/10/2019 | 4.000 | 295,729 | | 580,000 |
| 0419690645 | CHARLOTTE | NC | | 01/10/2019 | 3.375 | 108,994 | | 195,000 |
| 0419690647 | RICHMOND | VA | | 01/10/2019 | 4.500 | 81,048 | | 100,000 |
| 0419690649 | BLOOMINGDALE | IL | | 01/10/2019 | 2.000 | 464,382 | | 620,000 |
| 0419690650 | FONTANA | CA | | 01/10/2019 | 2.000 | 287,960 | | 340,000 |
| 0419690653 | STURBRIDGE | MA | | 01/10/2019 | 4.125 | 280,131 | | 315,000 |
| 0419690654 | BRUNSWICK | OH | | 01/10/2019 | 3.500 | 85,100 | | 165,000 |
| 0419690656 | ARLETA | CA | | 01/10/2019 | 4.625 | 167,672 | | 515,000 |
| 0419690657 | COACHELLA | CA | | 01/10/2019 | 4.375 | 82,159 | | 220,000 |
| 0578253616 | CALABASAS | CA | | 05/08/2018 | 3.875 | | 496,880 | 3,135,000 |
| 0024076168 | NORTH BERGEN | NJ | | 02/15/2019 | 4.000 | 273,435 | | 498,000 |
| 0024077307 | LA MESA | CA | | 02/15/2019 | 4.750 | 284,678 | | 525,000 |
| 0024078305 | CAVE CREEK | AZ | | 02/15/2019 | 5.125 | 256,675 | | 620,000 |
| 0024102568 | FLAGSTAFF | AZ | | 02/15/2019 | 5.375 | 312,279 | | 468,000 |
| 0024107179 | SURPRISE | AZ | | 02/15/2019 | 4.000 | 103,044 | | 276,000 |
| 0030792222 | WILLOWBROOK | IL | | 02/12/2019 | 5.750 | 236,297 | | 305,000 |
| 0419690564 | GRAND RAPIDS | OH | | 01/10/2019 | 5.000 | 116,100 | | 185,000 |
| 0419690630 | FAYETTEVILLE | NC | | 01/10/2019 | 4.250 | 109,276 | | 123,500 |
| 0399999 | Total - Mortgages in Good Standing - Residential Mortgages - All Other | | | XXX | XXX | 266,608,593 | 496,880 | 434,752,958 |
| Mortgages in Good Standing - Commercial Mortgages - All Other | | | | | | | | |
| 0000520145 | CABOS SAN LUCAS | MEX | | 03/05/2019 | 6.000 | 50,000,000 | | 115,180,834 |
| 0000702974 | FORT LAUDERDALE | FL | | 10/25/2017 | 4.105 | | 52,348 | 16,481,393 |
| 0000703021 | PLANO | TX | | 04/02/2018 | 3.800 | | 1,776,316 | 17,136,247 |
| 0000703135 | LOS ANGELES | CA | | 01/10/2019 | 4.400 | 22,631,579 | | 38,879,194 |
| 0000703137 | ROSEMONT | IL | | 01/10/2019 | 4.580 | 7,100,001 | | 13,063,479 |
| 0000703145 | SCOTTSDALE | AZ | | 02/13/2019 | 4.250 | 43,500,000 | | 68,000,625 |
| 0000703146 | SALT LAKE CITY | UT | | 03/20/2019 | 4.220 | 41,000,000 | | 82,000,000 |
| 0599999 | Total - Mortgages in Good Standing - Commercial Mortgages - All Other | | | XXX | XXX | 164,231,580 | 1,828,664 | 350,741,772 |
| 0899999 | Total - Mortgages in Good Standing | | | XXX | XXX | 546,076,246 | 18,410,044 | 1,095,104,347 |
| Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other | | | | | | | | |

QE02.23

SCHEDULE B - PART 2

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Actual Cost at Time of Acquisition | 8 Additional Investment Made After Acquisition | 9 Value of Land and Buildings |
|---|----------------------|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
| | 2 City | 3 State | | | | | | |
| 0000994708..... | EGG HARBOR CITY..... | | | 11/17/2016..... | 4.630..... | | | 158,000 |
| 1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other..... | | | | | | | | |
| | | | | XXX..... | XXX..... | 0..... | 0..... | 158,000 |
| 2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure..... | | | | | | | | |
| | | | | XXX..... | XXX..... | 0..... | 0..... | 158,000 |
| 3399999. Total Mortgages..... | | | | | | | | |
| | | | | XXX..... | XXX..... | 546,076,246..... | 18,410,044..... | 1,095,262,347 |

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|------------------|-----------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) |  |  |  |  |  | 13 Total Foreign Exchange Change in Book Value |

Mortgages Closed by Repayment

QE02.24

| | | | | | | | | | | | | | | | | | |
|-----------------|-----------------------|---------|--|-----------------|-----------------|-----------------|--|---------------|--|--|---------------|--|-----------------|-----------------|--|--|--------|
| 0000034131..... | UNIVERSITY PARK..... | TX..... | | 04/22/2016..... | 02/28/2019..... | 681,397..... | | 19,407..... | | | 19,407..... | | 700,804..... | 700,804..... | | | 0..... |
| 0000042846..... | RENO..... | NV..... | | 03/24/2017..... | 02/28/2019..... | 68,619..... | | (5,027)..... | | | (5,027)..... | | 63,592..... | 63,592..... | | | 0..... |
| 0000045625..... | PALMYRA..... | IN..... | | 03/24/2017..... | 02/28/2019..... | 53,401..... | | (4,452)..... | | | (4,452)..... | | 48,949..... | 48,949..... | | | 0..... |
| 0000054732..... | SMITH TOWNSHIP..... | OH..... | | 04/22/2016..... | 02/28/2019..... | 620..... |  | ..... |  |  | 0..... | | 620..... | 620..... | | | 0..... |
| 0000055681..... | WESTLAKE VILLAGE..... | CA..... | | 04/22/2016..... | 01/31/2019..... | 306,926..... | | 23,573..... | | | 23,573..... | | 330,499..... | 330,499..... | | | 0..... |
| 0000056022..... | LOS ANGELES..... | CA..... | | 06/24/2016..... | 01/31/2019..... | 699,384..... | | (18,989)..... | | | (18,989)..... | | 680,395..... | 680,395..... | | | 0..... |
| 0000106675..... | DARIEN..... | CT..... | | 06/19/2015..... | 02/28/2019..... | 393,385..... | | 153,326..... | | | 153,326..... | | 546,710..... | 546,710..... | | | 0..... |
| 0000117580..... | PEPPERELL..... | MA..... | | 10/12/2018..... | 01/31/2019..... | 154,649..... | | 3,345..... | | | 3,345..... | | 157,994..... | 157,994..... | | | 0..... |
| 0000128929..... | E GREENWICH..... | RI..... | | 06/24/2016..... | 03/29/2019..... | 160,549..... | | (1,071)..... | | | (1,071)..... | | 159,478..... | 159,478..... | | | 0..... |
| 0000137068..... | HUDSON..... | NC..... | | 12/09/2016..... | 03/29/2019..... | 73,115..... | | (3,101)..... | | | (3,101)..... | | 70,014..... | 70,014..... | | | 0..... |
| 0000137226..... | PALMDALE..... | CA..... | | 12/09/2016..... | 01/31/2019..... | 129,027..... | | (1,386)..... | | | (1,386)..... | | 127,641..... | 127,641..... | | | 0..... |
| 0000137500..... | NORTH VERNON..... | IN..... | | 12/09/2016..... | 01/31/2019..... | 87,182..... | | 13,835..... | | | 13,835..... | | 101,017..... | 101,017..... | | | 0..... |
| 0000137823..... | N HUNTINGDON..... | PA..... | | 12/09/2016..... | 01/31/2019..... | 98,717..... | | (4,657)..... | | | (4,657)..... | | 94,059..... | 94,059..... | | | 0..... |
| 0000185044..... | FRESNO..... | CA..... | | 02/19/2004..... | 02/19/2019..... | 310,964..... |  | ..... |  |  | 0..... | | 310,964..... | 310,964..... | | | 0..... |
| 0000190959..... | MONTEREY..... | CA..... | | 04/05/2007..... | 02/28/2019..... | 10,253,940..... | | 6,963..... | | | 6,963..... | | 10,260,903..... | 10,260,903..... | | | 0..... |
| 0000193464..... | WORTH..... | GA..... | | 09/28/2009..... | 03/31/2019..... | 170,856..... |  | ..... |  |  | 0..... | | 170,856..... | 170,856..... | | | 0..... |
| 0000195584..... | CALHOUN..... | GA..... | | 07/17/2012..... | 02/28/2019..... | 1,291,725..... | | 3,543..... | | | 3,543..... | | 1,295,268..... | 1,295,268..... | | | 0..... |
| 0000197226..... | NAPA..... | CA..... | | 11/25/2014..... | 02/28/2019..... | 19,747,612..... |  | ..... |  |  | 0..... | | 19,747,612..... | 19,747,612..... | | | 0..... |
| 0000197384..... | LEWIS..... | WA..... | | 03/12/2015..... | 01/31/2019..... | 2,708,149..... | | 187..... | | | 187..... | | 2,708,336..... | 2,708,336..... | | | 0..... |
| 0000199707..... | POPE..... | AR..... | | 10/11/2018..... | 03/31/2019..... | 15,000,000..... |  | ..... |  |  | 0..... | | 15,000,000..... | 15,000,000..... | | | 0..... |
| 0000411380..... | LOS ANGELES..... | CA..... | | 10/31/2016..... | 02/28/2019..... | 96,445..... | | 13,628..... | | | 13,628..... | | 110,073..... | 110,073..... | | | 0..... |
| 0000486397..... | MESQUITE..... | TX..... | | 11/17/2016..... | 02/28/2019..... | 97,972..... | | (22,577)..... | | | (22,577)..... | | 75,394..... | 75,394..... | | | 0..... |
| 0000489431..... | HOUSTON..... | TX..... | | 07/15/2015..... | 01/31/2019..... | 92,157..... | | 2,723..... | | | 2,723..... | | 94,880..... | 94,880..... | | | 0..... |
| 0000497022..... | FORT LAUDERDALE..... | FL..... | | 06/24/2016..... | 01/31/2019..... | 351,138..... | | (16,469)..... | | | (16,469)..... | | 334,669..... | 334,669..... | | | 0..... |
| 0000594117..... | GOODYEAR..... | AZ..... | | 10/30/2015..... | 03/29/2019..... | 399,156..... | | (449)..... | | | (449)..... | | 398,707..... | 398,707..... | | | 0..... |
| 0000645985..... | LAKEVIEW..... | NC..... | | 07/29/2016..... | 03/29/2019..... | 81,818..... | | 3,668..... | | | 3,668..... | | 85,487..... | 85,487..... | | | 0..... |
| 0000646507..... | MARRERO..... | LA..... | | 11/17/2016..... | 02/28/2019..... | 130,504..... | | (13,403)..... | | | (13,403)..... | | 117,100..... | 117,100..... | | | 0..... |

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | | |
|------------------|--------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|---|----|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) | | | | | | 13 Total Foreign Exchange Change in Book Value | |
| 0000648636 | ALBUQUERQUE | NM | | 11/17/2016 | 02/28/2019 | 95,136 | | 15,316 | | | | 15,316 | | 110,451 | 110,451 | | | .0 |
| 0000650458 | HARTFORD | CT | | 11/17/2016 | 02/28/2019 | 133,207 | | 34,665 | | | | 34,665 | | 167,872 | 167,872 | | | .0 |
| 0000702507 | SAN FRANCISCO | CA | | 12/10/2012 | 02/28/2019 | 57,532,358 | | | | | | .0 | | 57,532,358 | 57,532,358 | | | .0 |
| 0000934686 | MIDDLETOWN | RI | | 08/31/2015 | 02/28/2019 | 272,185 | | 8,779 | | | | 8,779 | | 280,964 | 280,964 | | | .0 |
| 0000937785 | SEDRO WOOLLEY | WA | | 05/29/2015 | 02/28/2019 | 4,093 | | 79 | | | | 79 | | 4,172 | 4,172 | | | .0 |
| 0000938412 | GARLAND | TX | | 05/29/2015 | 02/28/2019 | 1,869 | | (49) | | | | (49) | | 1,820 | 1,820 | | | .0 |
| 0000939129 | DESERT HOT SPRINGS | CA | | 07/15/2015 | 03/29/2019 | 50,138 | | (4,055) | | | | (4,055) | | 46,083 | 46,083 | | | .0 |
| 0000957950 | SPOKANE | WA | | 06/24/2016 | 03/29/2019 | 101,390 | | (729) | | | | (729) | | 100,661 | 100,661 | | | .0 |
| 0000981715 | KATY | TX | | 07/29/2016 | 02/28/2019 | 39,424 | | (3,408) | | | | (3,408) | | 36,016 | 36,016 | | | .0 |
| 0000983536 | SAN MARCOS | CA | | 05/29/2015 | 03/29/2019 | 138,365 | | 19,411 | | | | 19,411 | | 157,776 | 157,776 | | | .0 |
| 0000992847 | CARPENTERSVILLE | IL | | 11/17/2016 | 02/28/2019 | 127,309 | | 34,190 | | | | 34,190 | | 161,499 | 161,499 | | | .0 |
| 0000994708 | EGG HARBOR CITY | NJ | | 11/17/2016 | 02/28/2019 | 108,911 | | 33,886 | | | | 33,886 | | 142,796 | 142,796 | | | .0 |
| 0001042549 | INDEPENDENCE | OR | | 11/17/2016 | 02/28/2019 | 96,953 | | 813 | | | | 813 | | 97,766 | 97,766 | | | .0 |
| 0001053493 | ORLANDO | FL | | 09/22/2016 | 03/29/2019 | 121,655 | | (4,881) | | | | (4,881) | | 116,774 | 116,774 | | | .0 |
| 0001053574 | HOUSTON | TX | | 11/17/2016 | 02/28/2019 | 92,403 | | 3,550 | | | | 3,550 | | 95,953 | 95,953 | | | .0 |
| 0001053582 | VALENCIA | CA | | 05/29/2015 | 03/29/2019 | 298,428 | | 2,578 | | | | 2,578 | | 301,006 | 301,006 | | | .0 |
| 0001054138 | LAKE FOREST | CA | | 07/15/2015 | 01/31/2019 | 19,686 | | 667 | | | | 667 | | 20,353 | 20,353 | | | .0 |
| 0001054187 | LA CENTER | WA | | 05/31/2016 | 01/31/2019 | 205,398 | | 1,541 | | | | 1,541 | | 206,939 | 206,939 | | | .0 |
| 0001056526 | GALT | CA | | 05/29/2015 | 03/29/2019 | 2,638 | | 37 | | | | 37 | | 2,675 | 2,675 | | | .0 |
| 0001064660 | WAVERLY | NY | | 11/17/2016 | 02/28/2019 | 136,303 | | 17,971 | | | | 17,971 | | 154,274 | 154,274 | | | .0 |
| 0001065048 | THOMASVILLE | NC | | 08/31/2015 | 02/28/2019 | 62,599 | | 101 | | | | 101 | | 62,700 | 62,700 | | | .0 |
| 0001066944 | MINNEAPOLIS | MN | | 11/17/2016 | 02/28/2019 | 124,530 | | 5,670 | | | | 5,670 | | 130,200 | 130,200 | | | .0 |
| 0001067763 | MIAMI | FL | | 08/31/2015 | 03/29/2019 | 34,627 | | | | | | .0 | | 34,627 | 34,627 | | | .0 |
| 0001073617 | BELL | CA | | 08/31/2015 | 02/28/2019 | 162,309 | | (5,917) | | | | (5,917) | | 156,392 | 156,392 | | | .0 |
| 0001075339 | SOUTH BEND | IN | | 11/17/2016 | 02/28/2019 | 48,720 | | 28,047 | | | | 28,047 | | 76,766 | 76,766 | | | .0 |
| 0001076577 | ROARING BROOK | PA | | 11/17/2016 | 02/28/2019 | 112,204 | | (7,665) | | | | (7,665) | | 104,539 | 104,539 | | | .0 |
| 0001076712 | TAYLORS | SC | | 11/17/2016 | 01/31/2019 | 135,312 | | (16,314) | | | | (16,314) | | 118,998 | 118,998 | | | .0 |
| 0001081864 | MOCKSVILLE | NC | | 11/17/2016 | 02/28/2019 | 80,769 | | 5,601 | | | | 5,601 | | 86,370 | 86,370 | | | .0 |
| 0001081919 | LAS VEGAS | NV | | 11/17/2016 | 02/28/2019 | 141,489 | | (5,453) | | | | (5,453) | | 136,037 | 136,037 | | | .0 |
| 0001082515 | KENLY | NC | | 11/17/2016 | 02/28/2019 | 80,629 | | (20,682) | | | | (20,682) | | 59,947 | 59,947 | | | .0 |
| 0001083694 | OKLAHOMA CITY | OK | | 11/17/2016 | 02/28/2019 | 105,230 | | (17,101) | | | | (17,101) | | 88,129 | 88,129 | | | .0 |
| 0001089498 | PHILADELPHIA | PA | | 08/31/2015 | 03/29/2019 | 84,000 | | (5,327) | | | | (5,327) | | 78,673 | 78,673 | | | .0 |
| 0001101945 | ROMULUS | MI | | 11/17/2016 | 02/28/2019 | 109,957 | | (921) | | | | (921) | | 109,036 | 109,036 | | | .0 |
| 0001104400 | LOS LUNAS | NM | | 11/17/2016 | 02/28/2019 | 93,678 | | 17,917 | | | | 17,917 | | 111,594 | 111,594 | | | .0 |
| 0001110726 | TUCSON | AZ | | 08/31/2015 | 01/31/2019 | 17,443 | | (226) | | | | (226) | | 17,216 | 17,216 | | | .0 |
| 0001110837 | HUDSON | NY | | 11/17/2016 | 02/28/2019 | 123,522 | | 10,974 | | | | 10,974 | | 134,496 | 134,496 | | | .0 |
| 0001113156 | HOUSTON | TX | | 11/17/2016 | 02/28/2019 | 55,465 | | (846) | | | | (846) | | 54,619 | 54,619 | | | .0 |
| 0001187440 | BROOKHAVEN | PA | | 11/17/2016 | 02/28/2019 | 113,895 | | (4,442) | | | | (4,442) | | 109,453 | 109,453 | | | .0 |
| 0001202500 | STATESVILLE | NC | | 11/17/2016 | 02/28/2019 | 82,195 | | 5,177 | | | | 5,177 | | 87,372 | 87,372 | | | .0 |
| 0001203191 | CONCRETE | WA | | 11/17/2016 | 02/28/2019 | 65,527 | | 7,005 | | | | 7,005 | | 72,532 | 72,532 | | | .0 |
| 0001218657 | PLEASANTON | CA | | 10/01/2015 | 02/28/2019 | 738,900 | | 67,936 | | | | 67,936 | | 806,836 | 806,836 | | | .0 |

QE02.25

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | | |
|------------------|---------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|---|----|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) | | | | | | 13 Total Foreign Exchange Change in Book Value | |
| 0001219211 | SWAMPSCOTT | MA | | 10/01/2015 | 01/31/2019 | 315,129 | | (8,329) | | | | (8,329) | | 306,800 | 306,800 | | | .0 |
| 0001219678 | PALM BEACH GARDENS | FL | | 10/01/2015 | 03/29/2019 | 70,193 | | 2,373 | | | | 2,373 | | 72,566 | 72,566 | | | .0 |
| 0001219917 | PORTLAND | OR | | 10/01/2015 | 01/31/2019 | 127,227 | | (3,336) | | | | (3,336) | | 123,891 | 123,891 | | | .0 |
| 0001220021 | DANSVILLE | MI | | 10/01/2015 | 01/31/2019 | 107,527 | | (1,988) | | | | (1,988) | | 105,539 | 105,539 | | | .0 |
| 0001220499 | SALISBURY | NC | | 10/01/2015 | 03/29/2019 | 16,834 | | (43) | | | | (43) | | 16,792 | 16,792 | | | .0 |
| 0001223815 | IDAHO FALLS | ID | | 11/17/2016 | 01/31/2019 | 39,897 | | 8,824 | | | | 8,824 | | 48,721 | 48,721 | | | .0 |
| 0001224197 | LYNHURST | VA | | 11/17/2016 | 02/28/2019 | 29,565 | | 4,279 | | | | 4,279 | | 33,843 | 33,843 | | | .0 |
| 0001224483 | PHILA | PA | | 11/17/2016 | 02/28/2019 | 152,920 | | 5,549 | | | | 5,549 | | 158,469 | 158,469 | | | .0 |
| 0001225019 | FAYETTEVILLE | PA | | 11/17/2016 | 02/28/2019 | 54,182 | | (194) | | | | (194) | | 53,988 | 53,988 | | | .0 |
| 0001226152 | NEW BERN | NC | | 11/17/2016 | 02/28/2019 | 141,394 | | 8,329 | | | | 8,329 | | 149,723 | 149,723 | | | .0 |
| 0001234839 | STREAMWOOD | IL | | 11/13/2016 | 01/31/2019 | 116,467 | | (1,715) | | | | (1,715) | | 114,753 | 114,753 | | | .0 |
| 0001366972 | CLEARLAKE | CA | | 04/28/2016 | 02/28/2019 | 37,697 | | 297 | | | | 297 | | 37,994 | 37,994 | | | .0 |
| 0001369128 | AUDUBON | PA | | 07/19/2016 | 02/28/2019 | 16,518 | | 151 | | | | 151 | | 16,668 | 16,668 | | | .0 |
| 0001369268 | WEST WARWICK | RI | | 08/04/2016 | 02/28/2019 | 166,391 | | 21,194 | | | | 21,194 | | 187,585 | 187,585 | | | .0 |
| 0001369346 | NORTHVILLE TOWNSHIP | MI | | 08/18/2016 | 03/29/2019 | 578,410 | | 11,227 | | | | 11,227 | | 589,638 | 589,638 | | | .0 |
| 0001369887 | RIVERSIDE | RI | | 07/19/2016 | 03/29/2019 | 26,140 | | 73 | | | | 73 | | 26,213 | 26,213 | | | .0 |
| 0001370488 | MASSILLON | OH | | 07/19/2016 | 03/29/2019 | 9,292 | | 126 | | | | 126 | | 9,417 | 9,417 | | | .0 |
| 0001370596 | PROVIDENCE | RI | | 03/05/2016 | 03/29/2019 | 135,881 | | 8,360 | | | | 8,360 | | 144,241 | 144,241 | | | .0 |
| 0001604098 | SAN FRANCISCO | CA | | 03/10/2017 | 01/31/2019 | 898,584 | | (4,586) | | | | (4,586) | | 893,998 | 893,998 | | | .0 |
| 0002538029 | ANTIOCH | CA | | 10/03/2018 | 03/29/2019 | 399,386 | | (10,703) | | | | (10,703) | | 388,683 | 388,683 | | | .0 |
| 0002538910 | SAN FRANCISCO | CA | | 10/25/2018 | 03/29/2019 | 548,322 | | (25,530) | | | | (25,530) | | 522,792 | 522,792 | | | .0 |
| 0002539349 | CORONA | CA | | 10/03/2018 | 01/31/2019 | 542,076 | | (13,313) | | | | (13,313) | | 528,764 | 528,764 | | | .0 |
| 0002539991 | SAN LEANDRO | CA | | 10/03/2018 | 03/29/2019 | 463,694 | | (12,260) | | | | (12,260) | | 451,434 | 451,434 | | | .0 |
| 0002540213 | LOLO | MT | | 10/03/2018 | 02/28/2019 | 366,452 | | (10,630) | | | | (10,630) | | 355,822 | 355,822 | | | .0 |
| 0002541568 | ANTIOCH | CA | | 10/03/2018 | 03/29/2019 | 363,203 | | (7,024) | | | | (7,024) | | 356,179 | 356,179 | | | .0 |
| 0004001389 | VALRICO | FL | | 10/16/2015 | 03/29/2019 | 101,533 | | 1,104 | | | | 1,104 | | 102,636 | 102,636 | | | .0 |
| 0004001605 | DELRAY BEACH | FL | | 10/16/2015 | 01/31/2019 | 243,741 | | 1,633 | | | | 1,633 | | 245,374 | 245,374 | | | .0 |
| 0004001612 | MOUNT DORA | FL | | 10/16/2015 | 01/31/2019 | 156,167 | | 4,503 | | | | 4,503 | | 160,670 | 160,670 | | | .0 |
| 0013038880 | HILLIARD | FL | | 02/17/2017 | 01/31/2019 | 106,193 | | (3,454) | | | | (3,454) | | 102,739 | 102,739 | | | .0 |
| 0013077466 | SANTA ROSA | CA | | 10/27/2016 | 03/29/2019 | 554,003 | | (47,131) | | | | (47,131) | | 506,872 | 506,872 | | | .0 |
| 0013724695 | ROSAMOND | CA | | 02/17/2017 | 03/29/2019 | 153,213 | | (10,581) | | | | (10,581) | | 142,632 | 142,632 | | | .0 |
| 0016331308 | BALDWIN PARK | CA | | 02/17/2017 | 03/29/2019 | 42,681 | | (1,573) | | | | (1,573) | | 41,108 | 41,108 | | | .0 |
| 0016544884 | MESA | AZ | | 02/17/2017 | 03/29/2019 | 22,469 | | (271) | | | | (271) | | 22,199 | 22,199 | | | .0 |
| 0017273236 | BOONVILLE | NY | | 02/17/2017 | 01/31/2019 | 31,813 | | (1,248) | | | | (1,248) | | 30,565 | 30,565 | | | .0 |
| 0017947805 | WILLOW CREEK | CA | | 10/27/2016 | 01/31/2019 | 266,094 | | (19,054) | | | | (19,054) | | 247,040 | 247,040 | | | .0 |
| 0021003868 | HILLSBORO | OR | | 05/26/2017 | 03/29/2019 | 141,247 | | 8,731 | | | | 8,731 | | 149,979 | 149,979 | | | .0 |
| 0021006259 | COLUMBIA HEIGHTS | MN | | 05/26/2017 | 03/29/2019 | 142,741 | | 4,156 | | | | 4,156 | | 146,897 | 146,897 | | | .0 |
| 0021013693 | PHOENIX | AZ | | 05/26/2017 | 01/31/2019 | 280,024 | | 15,397 | | | | 15,397 | | 295,421 | 295,421 | | | .0 |
| 0021018676 | PACOIMA | CA | | 05/26/2017 | 01/31/2019 | 306,004 | | (759) | | | | (759) | | 305,245 | 305,245 | | | .0 |
| 0021213178 | GREENWOOD | IN | | 07/06/2017 | 02/28/2019 | 172,959 | | (8,000) | | | | (8,000) | | 164,958 | 164,958 | | | .0 |
| 0024076168 | NORTH BERGEN | NJ | | 02/15/2019 | 03/29/2019 | | | 39,313 | | | | 39,313 | | 312,748 | 312,748 | | | .0 |

QE02.26

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal | |
|------------------|----------------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|---|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) | | | | | | 13 Total Foreign Exchange Change in Book Value |
| 0024077307 | LA MESA | CA | | 02/15/2019 | 03/29/2019 | | | 8,803 | | | | 8,803 | | 293,481 | 293,481 | | .0 |
| 0024078305 | CAVE CREEK | AZ | | 02/15/2019 | 03/29/2019 | | | 3,676 | | | | 3,676 | | 260,351 | 260,351 | | .0 |
| 0024102568 | FLAGSTAFF | AZ | | 02/15/2019 | 03/29/2019 | | | 219 | | | | 219 | | 312,498 | 312,498 | | .0 |
| 0024107179 | SURPRISE | AZ | | 02/15/2019 | 03/29/2019 | | | 10,791 | | | | 10,791 | | 113,836 | 113,836 | | .0 |
| 0030792222 | WILLOWBROOK | IL | | 02/12/2019 | 03/29/2019 | | | (8,267) | | | | (8,267) | | 228,030 | 228,030 | | .0 |
| 0061018672 | WILMINGTON | DE | | 09/21/2016 | 02/28/2019 | 67,749 | | (3,899) | | | | (3,899) | | 63,851 | 63,851 | | .0 |
| 0063663353 | CARLSBAD | CA | | 09/21/2016 | 03/29/2019 | 467,928 | | 19,105 | | | | 19,105 | | 487,032 | 487,032 | | .0 |
| 0072388611 | WINDSOR | CA | | 09/21/2016 | 03/29/2019 | 317,440 | | 38,710 | | | | 38,710 | | 356,150 | 356,150 | | .0 |
| 0082775958 | SEATTLE | WA | | 11/17/2016 | 01/31/2019 | 569,245 | | (9,416) | | | | (9,416) | | 559,829 | 559,829 | | .0 |
| 0082776790 | BURBANK | CA | | 11/17/2016 | 01/31/2019 | 699,571 | | (18,347) | | | | (18,347) | | 681,224 | 681,224 | | .0 |
| 0100047968 | TACOMA | WA | | 04/22/2016 | 03/29/2019 | 146,233 | | (12,167) | | | | (12,167) | | 134,067 | 134,067 | | .0 |
| 0101118618 | LA PUENTE | CA | | 10/14/2016 | 02/28/2019 | 108,433 | | 2,242 | | | | 2,242 | | 110,675 | 110,675 | | .0 |
| 0225179112 | LONGWOOD | FL | | 09/16/2015 | 02/28/2019 | 128,437 | | 7,565 | | | | 7,565 | | 136,003 | 136,003 | | .0 |
| 0225536501 | CHICAGO | IL | | 09/16/2015 | 01/31/2019 | 1,039,451 | | 15,602 | | | | 15,602 | | 1,055,054 | 1,055,054 | | .0 |
| 0227290266 | SAN DIEGO | CA | | 09/16/2015 | 03/29/2019 | 448,711 | | 6,527 | | | | 6,527 | | 455,238 | 455,238 | | .0 |
| 0227316234 | SACRAMENTO | CA | | 07/30/2015 | 03/29/2019 | 23,733 | | (408) | | | | (408) | | 23,325 | 23,325 | | .0 |
| 0227316417 | CORAL GABLES | FL | | 07/30/2015 | 01/31/2019 | 81,112 | | (327) | | | | (327) | | 80,785 | 80,785 | | .0 |
| 0227316591 | CROTON ON THE HUDSON | NY | | 07/30/2015 | 03/29/2019 | 37,405 | | 116 | | | | 116 | | 37,520 | 37,520 | | .0 |
| 0227316904 | FOWLER | CA | | 07/30/2015 | 03/29/2019 | 79,590 | | 1,112 | | | | 1,112 | | 80,703 | 80,703 | | .0 |
| 0227317056 | IRWIN | PA | | 07/30/2015 | 03/29/2019 | 57,953 | | 1,679 | | | | 1,679 | | 59,633 | 59,633 | | .0 |
| 0416247096 | CHICAGO | IL | | 06/23/2015 | 01/31/2019 | 277,446 | | (736) | | | | (736) | | 276,710 | 276,710 | | .0 |
| 0416366487 | BALTIMORE | MD | | 03/08/2017 | 01/31/2019 | 132,626 | | 1,294 | | | | 1,294 | | 133,920 | 133,920 | | .0 |
| 0417330316 | PORT ST LUCIE | FL | | 01/30/2018 | 01/31/2019 | 85,548 | | 362 | | | | 362 | | 85,910 | 85,910 | | .0 |
| 0417412741 | FOX RIVER GROVE | IL | | 10/26/2015 | 03/29/2019 | 44,431 | | 1,049 | | | | 1,049 | | 45,480 | 45,480 | | .0 |
| 0417412920 | NEW LENOX | IL | | 10/26/2015 | 01/31/2019 | 44,956 | | 1,520 | | | | 1,520 | | 46,476 | 46,476 | | .0 |
| 0417412943 | SCOTTSDALE | AZ | | 10/26/2015 | 01/31/2019 | 440,820 | | 26,948 | | | | 26,948 | | 467,769 | 467,769 | | .0 |
| 0417413227 | AURORA | IL | | 10/26/2015 | 03/29/2019 | 31,682 | | 1,211 | | | | 1,211 | | 32,893 | 32,893 | | .0 |
| 0417413501 | BUFFALO GROVE | IL | | 10/26/2015 | 02/28/2019 | 96,064 | | 2,961 | | | | 2,961 | | 99,025 | 99,025 | | .0 |
| 0417949927 | PANAMA CITY BEACH | FL | | 10/04/2016 | 03/29/2019 | 212,409 | | 4,610 | | | | 4,610 | | 217,019 | 217,019 | | .0 |
| 0419690564 | GRAND RAPIDS | OH | | 01/10/2019 | 02/28/2019 | | | 2,983 | | | | 2,983 | | 119,083 | 119,083 | | .0 |
| 0419690630 | FAYETTEVILLE | NC | | 01/10/2019 | 02/28/2019 | | | 12,941 | | | | 12,941 | | 122,217 | 122,217 | | .0 |
| 0500554703 | MONUMENT | CO | | 10/16/2015 | 03/29/2019 | 130,889 | | (957) | | | | (957) | | 129,931 | 129,931 | | .0 |
| 0500642629 | CHICAGO | IL | | 10/16/2015 | 02/28/2019 | 145,170 | | 411 | | | | 411 | | 145,581 | 145,581 | | .0 |
| 0500716414 | CENTENNIAL | CO | | 10/16/2015 | 03/29/2019 | 117,659 | | 842 | | | | 842 | | 118,501 | 118,501 | | .0 |
| 0500792084 | SHERWOOD | OR | | 10/16/2015 | 03/29/2019 | 252,363 | | (1,794) | | | | (1,794) | | 250,569 | 250,569 | | .0 |
| 0568486193 | SAINT CLAIR SHORES | MI | | 03/26/2018 | 02/28/2019 | 95,864 | | (627) | | | | (627) | | 95,237 | 95,237 | | .0 |
| 0571614123 | NAPA | CA | | 03/26/2018 | 03/29/2019 | 68,942 | | 573 | | | | 573 | | 69,515 | 69,515 | | .0 |
| 0578126439 | KNOXVILLE | MD | | 03/26/2018 | 02/28/2019 | 195,917 | | (11,092) | | | | (11,092) | | 184,824 | 184,824 | | .0 |
| 0578130727 | ELMONT | NY | | 04/30/2018 | 02/28/2019 | 401,733 | | 34,073 | | | | 34,073 | | 435,806 | 435,806 | | .0 |
| 0578244123 | KITTY HAWK | NC | | 06/01/2018 | 03/29/2019 | 746,131 | | (8,542) | | | | (8,542) | | 737,589 | 737,589 | | .0 |
| 0578257755 | LANGHORNE | PA | | 06/08/2018 | 03/29/2019 | 238,040 | | 10,588 | | | | 10,588 | | 248,628 | 248,628 | | .0 |

QE02.27

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|---|---|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) |  |  |  |  |  | 13 Total Foreign Exchange Change in Book Value |
| 0578258124 | POMONA | CA | | 05/29/2018 | 03/29/2019 | 741,683 | | (21,755) | | | (21,755) | 719,928 | 719,928 | | | .0 |
| 0578273932 | REDMOND | WA | | 06/08/2018 | 03/29/2019 | 507,559 | | 231 | | | 231 | 507,791 | 507,791 | | | .0 |
| 0578293896 | SANTA MONICA | CA | | 12/14/2018 | 03/29/2019 | 763,881 | | (13,071) | | | (13,071) | 750,810 | 750,810 | | | .0 |
| 0578295138 | REDWOOD CITY | CA | | 12/14/2018 | 02/28/2019 | 964,019 | | (13,013) | | | (13,013) | 951,006 | 951,006 | | | .0 |
| 0578317148 | BLOOMINGTON | IL | | 03/26/2018 | 03/29/2019 | 133,538 | | (4,130) | | | (4,130) | 129,408 | 129,408 | | | .0 |
| 0578317187 | DES MOINES | IA | | 03/26/2018 | 02/28/2019 | 71,392 | | (5,016) | | | (5,016) | 66,375 | 66,375 | | | .0 |
| 0578317230 | SAN FRANCISCO | CA | | 03/26/2018 | 01/31/2019 | 83,865 | | (17,329) | | | (17,329) | 66,536 | 66,536 | | | .0 |
| 0578318839 | SAN JUAN CAPISTRANO | CA | | 06/21/2018 | 02/28/2019 | 1,340,185 | | (36,494) | | | (36,494) | 1,303,690 | 1,303,690 | | | .0 |
| 0578362783 | TRACY | CA | | 06/21/2018 | 01/31/2019 | 687,302 | | (14,241) | | | (14,241) | 673,060 | 673,060 | | | .0 |
| 0578371445 | MEDFIELD | MA | | 04/23/2018 | 02/28/2019 | 739,231 | | 10,562 | | | 10,562 | 749,793 | 749,793 | | | .0 |
| 0578371451 | SAN JOSE | CA | | 04/23/2018 | 03/29/2019 | 1,203,143 | | (18,235) | | | (18,235) | 1,184,908 | 1,184,908 | | | .0 |
| 0578371981 | SAN JOSE | CA | | 09/10/2018 | 03/29/2019 | 696,625 | | (5,429) | | | (5,429) | 691,197 | 691,197 | | | .0 |
| 0578373187 | KAPOLEI | HI | | 04/30/2018 | 03/29/2019 | 430,487 | | 21,646 | | | 21,646 | 452,133 | 452,133 | | | .0 |
| 0578397775 | PROSPER | TX | | 06/21/2018 | 01/31/2019 | 734,698 | | (21,158) | | | (21,158) | 713,539 | 713,539 | | | .0 |
| 0578403157 | ERIE | CO | | 09/10/2018 | 01/31/2019 | 541,315 | | (11,241) | | | (11,241) | 530,074 | 530,074 | | | .0 |
| 0578406075 | SAN JOSE | CA | | 09/10/2018 | 03/29/2019 | 690,177 | | (15,233) | | | (15,233) | 674,944 | 674,944 | | | .0 |
| 0578406661 | BOSTON | MA | | 06/05/2018 | 03/29/2019 | 772,535 | | (1,558) | | | (1,558) | 770,977 | 770,977 | | | .0 |
| 0578432026 | STOCKTON | CA | | 06/08/2018 | 02/28/2019 | 158,298 | | 5,211 | | | 5,211 | 163,509 | 163,509 | | | .0 |
| 0578432051 | COSTA MESA | CA | | 06/08/2018 | 02/28/2019 | 806,120 | | 4,997 | | | 4,997 | 811,117 | 811,117 | | | .0 |
| 0578432225 | CHULA VISTA | CA | | 06/08/2018 | 01/31/2019 | 504,882 | | (1,472) | | | (1,472) | 503,410 | 503,410 | | | .0 |
| 0578484916 | DENVER | CO | | 11/15/2018 | 01/31/2019 | 534,188 | | (10,575) | | | (10,575) | 523,613 | 523,613 | | | .0 |
| 0578497699 | CHARLOTTE | NC | | 08/02/2018 | 02/28/2019 | 86,360 | | (791) | | | (791) | 85,569 | 85,569 | | | .0 |
| 0578497773 | TAMPA | FL | | 08/02/2018 | 01/31/2019 | 130,538 | | 471 | | | 471 | 131,009 | 131,009 | | | .0 |
| 0578580453 | NEW CASTLE | PA | | 10/12/2018 | 02/28/2019 | 65,839 | | (1,918) | | | (1,918) | 63,921 | 63,921 | | | .0 |
| 0578606435 | LOS ANGELES | CA | | 10/19/2018 | 03/29/2019 | 978,979 | | (21,085) | | | (21,085) | 957,894 | 957,894 | | | .0 |
| 0578623261 | MONTICELLO | IN | | 12/10/2018 | 02/28/2019 | 98,912 | | 4,811 | | | 4,811 | 103,724 | 103,724 | | | .0 |
| 0597002000 | BEAUMONT | TX | | 01/13/2017 | 03/29/2019 | 64,239 | | (978) | | | (978) | 63,262 | 63,262 | | | .0 |
| 0597003140 | SARASOTA | FL | | 01/13/2017 | 01/31/2019 | 185,764 | | (588) | | | (588) | 185,176 | 185,176 | | | .0 |
| 0597003160 | TAMPA | FL | | 01/13/2017 | 01/31/2019 | 146,479 | | 138 | | | 138 | 146,618 | 146,618 | | | .0 |
| 0597003267 | TAMPA | FL | | 01/13/2017 | 03/29/2019 | 129,300 | | 151 | | | 151 | 129,451 | 129,451 | | | .0 |
| 0706395936 | MERRILLVILLE | IN | | 06/10/2016 | 02/28/2019 | 58,151 | | 4,722 | | | 4,722 | 62,874 | 62,874 | | | .0 |
| 0983808683 | MESQUITE | TX | | 08/02/2016 | 03/29/2019 | 50,782 | | 190 | | | 190 | 50,973 | 50,973 | | | .0 |
| 0983953604 | MOUNT MORRIS | MI | | 08/02/2016 | 03/29/2019 | 2,791 | | .0 | | | .0 | 2,791 | 2,791 | | | .0 |
| 0199999 | Total - Mortgages Closed by Repayment | | | | | 147,369,457 | 0 | 290,163 | 0 | 0 | 290,163 | 149,351,405 | 149,351,405 | 0 | 0 | 0 |
| Mortgages With Partial Repayments | | | | | | | | | | | | | | | | |
| Farm Mortgages with Partial Repayments | | | | | | | | | | | | | | | | |
| Residential Mortgages with Partial Repayments | | | | | | | | | | | | | | | | |
| Commercial Mortgages with Partial Repayments | | | | | | | | | | | | | | | | |
| 0299999 | Total - Mortgages With Partial Repayments | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 51,756,041 | 52,744,151 | 0 | 987,886 | 987,886 |
| Mortgages Transferred | | | | | | | | | | | | | | | | |
| 0001224858 | EASTON | MN | | 05/01/2017 | 03/31/2019 | 57,507 | | 4,887 | | | 4,887 | 62,384 | 33,335 | | (29,049) | (29,049) |

QE02.28

SCHEDULE B - PART 3

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

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Disposal Date | 7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | Change in Book Value/Recorded Investment | | | | | | 14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal | 15 Consideration | 16 Foreign Exchange Gain (Loss) on Disposal | 17 Realized Gain (Loss) on Disposal | 18 Total Gain (Loss) on Disposal |
|---|-----------------|------------|----------------|--------------------|--------------------|---|---|--|---|---|--|---|---|---------------------|--|--|-------------------------------------|
| | 2 City | 3 State | | | | | 8 Unrealized Valuation Increase (Decrease) | 9 Current Year's (Amortization) / Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8 + 9 - 10 + 11) | 13 Total Foreign Exchange Change in Book Value | | | | | |
| 0021005103..... | GUM SPRING..... | VA..... | ..... | 06/01/2017.... | 02/28/2019.... |146,658 | ..... | .....6,012 | ..... | ..... | .....6,012 | ..... | .....152,670 |46,669 | ..... | .....(106,001) |(106,001) |
| 0980289509..... | NAPLES..... | FL..... | ..... | 11/04/2016.... | 01/31/2019.... |249,891 | ..... | .....45,856 | ..... | ..... | .....45,856 | ..... | .....295,747 |135,340 | ..... | .....(160,407) |(160,407) |
| 0499999. Total - Mortgages Transferred..... | | | | | |454,056 |0 |56,755 |0 |0 |56,755 |0 |510,801 |215,344 |0 |(295,457) |(295,457) |
| 0599999. Total Mortgages..... | | | | | |147,823,513 |0 |346,918 |0 |0 |346,918 |0 |201,618,247 |202,310,900 |0 |692,429 |692,429 |

QE02.29

SCHEDULE BA - PART 2

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

| 1 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Vendor or General Partner | 6 NAIC Designation and Administrative Symbol/Market Indicator | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made after Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership |
|--|--|---------------------|------------|---|--|-------------------------------|------------------------|---|--|------------------------------|--|-------------------------------|
| | | 3 City | 4 State | | | | | | | | | |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | | | | | |
| 000000 00 0 | ACCEL INDIA V LP..... | Bangalore..... | IND.. | Accel..... | | 11/07/2016..... |1 | | 196,875 | | 730,625 | 0.373 |
| 000000 00 0 | ACCEL GROWTH V L.P. ACCEL GROWTH V L.P..... | Palo Alto..... | CA.. | Accel Growth Fund V Associates L.L.C..... | | 03/11/2019..... |1 | 1,012,500 | | 5,737,500 | 0.533 | |
| 000000 00 0 | ACCEL XIV LP..... | Palo Alto..... | CA.. | ACCEL XIV ASSOCIATES L.L.C..... | | 03/21/2019..... |1 | 180,000 | | 2,220,000 | 0.800 | |
| 000000 00 0 | AEA MEZZANINE FUND III LP..... | New York..... | NY.. | AEA..... | | 03/15/2013..... |2 | | 16,276 | 362,635 | 1.268 | |
| 000000 00 0 | AEA MEZZANINE FUND IV LP..... | New York..... | NY.. | AEA..... | | 07/23/2018..... |2 | | 2,268,617 | 22,881,309 | 5.330 | |
| 000000 00 0 | Affinity Asia Pac III No2 LP..... | George Town..... | CYM. | Affinity Asia Pacific..... | | 01/02/2007..... |3 | | 34,351 | 2,637,522 | 12.847 | |
| 000000 00 0 | AFFINITY ASIA PACIFIC FUND V L AFFINITY..... | Hong Kong..... | CHN. | AFFINITY FUND V GENERAL PARTNER..... | | 12/10/2018..... |3 | | 1,259,388 | 11,939,958 | 0.300 | |
| 000000 00 0 | American Industrial Cap V LP..... | New York..... | NY.. | AIP..... | | 12/19/2011..... |3 | | 56,088 | 318,214 | 1.914 | |
| 000000 00 0 | American Securities VII LP..... | New York..... | NY.. | American Securities..... | | 12/10/2014..... |3 | | 3,819,758 | 5,498,601 | 0.500 | |
| 000000 00 0 | American Securities Partners VIII, L.P..... | New York..... | NY.. | American Securities Associates VIII, LLC..... | | 03/15/2019..... |3 | 8,469 | | 24,991,531 | 0.333 | |
| 000000 00 0 | Andreessen Horowitz III LP..... | Menlo Park..... | CA.. | Andreessen Horowitz..... | | 01/31/2012..... |1 | | 231,778 | 159,064 | 0.452 | |
| 000000 00 0 | Arlington Capital IV LP..... | Chevy Chase..... | MD.. | Arlington..... | | 07/28/2016..... |3 | | 1,285,002 | 5,268,446 | 2.073 | |
| 000000 00 0 | ACCOMPLICE FUND II LP..... | Cambridge..... | MA.. | Atlas Ventures..... | | 03/28/2018..... |1 | | 801,453 | 4,190,464 | 3.934 | |
| 000000 00 0 | Audax Mezzanine Fund III LP..... | New York..... | NY.. | Audax..... | | 12/10/2009..... |2 | | 45,786 | 1,632,562 | 2.000 | |
| 000000 00 0 | AUDAX DIRECT LENDING SOLUTIONS..... | New York..... | NY.. | Audax Group, L.P..... | | 10/26/2018..... |1 | | 394,706 | 37,049,949 | 7.048 | |
| 000000 00 0 | Tower Square Capital III LP..... | Springfield..... | MA.. | Babson Capital Management..... | | 09/29/2008..... |2 | | 62,212 | 255,585 | 1.216 | |
| 000000 00 0 | BATTERY VENTURES XII LP..... | Boston..... | MA.. | Battery..... | | 03/26/2018..... |1 | | 1,214,100 | 6,138,900 | 1.187 | |
| 000000 00 0 | BATTERY VENTURES XII SIDE FUND..... | Boston..... | MA.. | Battery..... | | 03/26/2018..... |1 | | 968,550 | 3,150,950 | 1.222 | |
| 000000 00 0 | Battery Ventures X LP..... | Waltham..... | MA.. | Battery..... | | 02/07/2013..... |1 | | 55,200 | 510,000 | 0.848 | |
| 000000 00 0 | Bayview Opport Domestic V LP..... | New York..... | NY.. | Bayview Asset Management..... | | 02/01/2017..... |3 | | 992,090 | 14,393,728 | 0.882 | |
| 000000 00 0 | BC European Capital IX 1 LP..... | St. Peter Port..... | GBR. | BC Partners..... | | 11/23/2010..... |3 | | 53,976 | 291,386 | 0.176 | |
| 000000 00 0 | Bessemer Venture Partners X In BE VI LP..... | London..... | GBR. | BE VI GP LP..... | | 03/28/2019..... |3 | 1,050,502 | | 16,915,706 | 0.291 | |
| 000000 00 0 | BDCM OPPORTUNITY FUND IV LP..... | Greenwich..... | CT.. | Black Diamond Capital Management..... | | 02/04/2015..... |3 | | 343,222 | 1,112,061 | 0.322 | |
| 000000 00 0 | Blackstone Capital IV LP..... | New York..... | NY.. | Blackstone..... | | 12/21/2001..... |3 | | 3,200 | 201,857 | 0.103 | |
| 000000 00 0 | Blackstone Capital VII LP..... | New York..... | NY.. | Blackstone..... | | 04/07/2015..... |3 | | 2,796,137 | 8,714,713 | 0.097 | |
| 000000 00 0 | GSO Cap Opportunities II LP..... | New York..... | NY.. | Blackstone..... | | 05/09/2011..... |2 | | 105,356 | 9,477,648 | 0.780 | |
| 000000 00 0 | GSO Cap Opportunities III LP..... | New York..... | NY.. | Blackstone..... | | 04/26/2016..... |3 | | 1,088,774 | 15,166,146 | 1.670 | |
| 000000 00 0 | WIN 7 LP..... | New York..... | NY.. | Blackstone..... | | 03/30/2007..... |3 | | 11,144 | 972,409 | 21.595 | |
| 000000 00 0 | BLUE SEA CAPITAL FUND I LP..... | Palm Beach..... | FL.. | Blue Sea Capital..... | | 10/18/2013..... |3 | | 137,203 | 3,502,753 | 4.532 | |
| 000000 00 0 | Brentwood Associates PE V LP..... | Los Angeles..... | CA.. | Brentwood..... | | 06/12/2013..... |3 | | 62,757 | 1,000,064 | 1.445 | |
| 000000 00 0 | Bridgepoint Dev Cap III..... | London..... | GBR. | Bridgepoint..... | | 04/25/2016..... |3 | | 1,110,174 | 8,456,917 | 17.229 | |
| 000000 00 0 | Capital International PE V LP..... | Los Angeles..... | CA.. | Capital International..... | | 06/19/2007..... |3 | | 38,803 | 6,382,498 | 1.887 | |
| 000000 00 0 | Capital International PE VI LP..... | Los Angeles..... | CA.. | Capital International..... | | 03/24/2011..... |3 | | 53,927 | 2,338,544 | 0.684 | |
| 000000 00 0 | CARLYLE GLOBAL PARTNERS LP..... | Washington..... | DC.. | Carlyle..... | | 09/01/2016..... |3 | | 567,193 | 13,476,313 | 3.242 | |
| 000000 00 0 | CARLYLE PARTNERS VI LP..... | Washington..... | DC.. | Carlyle..... | | 02/19/2013..... |3 | | 11,057 | 63,938 | 0.006 | |
| 000000 00 0 | CCMP CAPITAL INVESTORS III LP..... | New York..... | NY.. | CCMP Capital Investors..... | | 07/02/2014..... |3 | | 74,217 | 2,112,754 | 0.297 | |
| 000000 00 0 | CRV XVII LP..... | Cambridge..... | MA.. | Charles River..... | | 03/28/2018..... |1 | | 150,000 | 7,675,000 | 1.639 | |
| 000000 00 0 | Charles River XIV LP..... | Menlo Park..... | CA.. | Charles River..... | | 02/20/2009..... |1 | | 70,000 | | 1.015 | |
| 000000 00 0 | Charles River XV LP..... | Menlo Park..... | CA.. | Charles River..... | | 02/15/2012..... |1 | | 50,000 | 375,000 | 1.090 | |

QE03

SCHEDULE BA - PART 2

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

| 1 CUSIP Identification | 2 Name or Description | 3 Location | | 5 Name of Vendor or General Partner | 6 NAIC Designation and Administrative Symbol/Market Indicator | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made after Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership |
|---------------------------|--|----------------------|----------|---|--|-------------------------------|------------------------|---|--|------------------------------|--|-------------------------------|
| | | City | State | | | | | | | | | |
| 000000 00 0 | CHRYSCAPITAL VII LLC..... | Mumbai..... | IND..... | ChrysCapital..... | | 06/10/2016..... |3 | | 1,050,000 | | 3,150,000 | 1.812 |
| 000000 00 0 | CIVC PARTNERS FUND V LP..... | Chicago..... | IL..... | CIVC..... | | 03/31/2017..... |3 | | 1,252,516 | | 10,357,785 | 4.855 |
| 000000 00 0 | Clearlake Capital V LP..... | Los Angeles..... | CA..... | Clearlake Capital..... | | 02/01/2018..... | | | 1,157,603 | | 7,556,742 | 0.372 |
| 000000 00 0 | Cortec Group Fund V LP..... | New York..... | NY..... | Cortec..... | | 12/15/2010..... |3 | | 14,850 | | 166,506 | 2.136 |
| 000000 00 0 | Court Square Capital III LP..... | New York..... | NY..... | Court Square..... | | 12/27/2011..... |3 | | 58,175 | | 1,779,152 | 0.910 |
| 000000 00 0 | Crescent Mezzanine VI LP..... | Los Angeles..... | CA..... | Crescent Capital Group..... | | 12/27/2011..... |2 | | 18,803 | | 2,813,253 | 1.621 |
| 000000 00 0 | Crescent Mezzanine VII LP..... | Los Angeles..... | CA..... | Crescent Capital Group..... | | 06/28/2016..... |2 | | 361,892 | | 14,347,367 | 2.782 |
| 000000 00 0 | CVC Cap Asia Pacific III LP..... | George Town..... | CYM..... | CVC..... | | 01/17/2008..... |3 | | 31,188 | | 4,601,063 | 0.664 |
| 000000 00 0 | CVC European Equity V C LP..... | Channel Islands..... | GBR..... | CVC..... | | 04/18/2008..... |3 | | 264 | | 1,071,227 | 1.573 |
| 000000 00 0 | Bessemer Venture Partners X In..... | Larchmont..... | NY..... | Deer X & Co. L.P..... | | 11/30/2018..... |1 | | 1,170,595 | | 8,140,655 | 1.079 |
| 000000 00 0 | DENHAM OIL & GAS FUND LP..... | Boston..... | MA..... | Denham..... | | 04/28/2017..... |3 | | 725,172 | | 8,585,522 | 2.102 |
| 000000 00 0 | DYAL CAPITAL PARTNERS III LP..... | New York..... | NY..... | Dyal Capital Partners..... | | 09/09/2016..... |3 | | 103,413 | | 16,386,522 | 1.333 |
| 000000 00 0 | ENCAP ENERGY CAPITAL FUND X LP..... | Houston..... | TX..... | EnCap..... | | 02/05/2015..... | | | 355,602 | | 4,454,377 | 0.280 |
| 000000 00 0 | EnCap Energy Capital XI LP..... | Houston..... | TX..... | EnCap..... | | 12/12/2016..... |2 | | 928,361 | | 21,391,302 | 0.359 |
| 000000 00 0 | EnCap Energy Capital IX..... | Houston..... | TX..... | EnCap..... | | 01/04/2013..... |2 | | 72,508 | | 788,624 | 0.213 |
| 000000 00 0 | Polish Enterprise Fund VII LP..... | Warsaw..... | POL..... | Enterprise Investors..... | | 05/17/2012..... |3 | | 19,157 | | 111,528 | 0.275 |
| 000000 00 0 | Polish Enterprise Fund VIII LP..... | Warsaw..... | POL..... | Enterprise Investors..... | | 09/08/2017..... |5 | | 178,050 | | 9,368,582 | 2.213 |
| 000000 00 0 | Falcon Strategic III LP..... | Boston..... | MA..... | Falcon..... | | 10/20/2008..... |2 | | 140,724 | | 132,053 | 1.131 |
| 000000 00 0 | Foundation Capital IX, L.P..... | San Francisco..... | CA..... | FOUNDATION CAPITAL MANAGEMENT CO. IX, L..... | | 01/30/2019..... |1 | 702,581 | 265,457 | | 9,031,962 | 2.667 |
| 000000 00 0 | FountainVest China Cap II LP..... | Shanghai..... | CHN..... | FountainVest..... | | 12/27/2012..... |3 | | 103,486 | | 1,161,255 | 1.090 |
| 000000 00 0 | FountainVest China Cap III LP..... | Shanghai..... | CHN..... | FountainVest..... | | 06/30/2016..... |3 | | 1,758,815 | | 3,785,687 | 0.490 |
| 000000 00 0 | FRANCISCO PARTNERS AGILITY LP..... | San Francisco..... | CA..... | Francisco Partners Management..... | | 09/08/2016..... |3 | | 1,743,750 | | 4,312,500 | 1.518 |
| 000000 00 0 | FRANCISCO PARTNERS V LP..... | San Francisco..... | CA..... | Francisco Partners Management..... | | 05/29/2018..... |3 | | 150,000 | | 8,430,000 | 0.496 |
| 000000 00 0 | Friedman Fleischer Lowe III LP..... | San Francisco..... | CA..... | Friedman Fleischer & Lowe..... | | 12/06/2007..... |3 | | 23,950 | | 1,010,391 | 1.548 |
| 000000 00 0 | Global Infrastructure II A LP..... | New York..... | NY..... | Global Infrastructure..... | | 09/15/2011..... |1 | | 58,349 | | 1,956,937 | 0.242 |
| 000000 00 0 | Global Infrastructure LP..... | New York..... | NY..... | Global Infrastructure..... | | 10/10/2007..... |1 | | 19,812 | | 1,209,176 | 0.424 |
| 000000 00 0 | GS Mezzanine Partners V LP..... | New York..... | NY..... | Goldman Sachs..... | | 09/26/2007..... |2 | | 2,122 | | 3,541,375 | 1.166 |
| 000000 00 0 | Great Hill Equity VI LP..... | Boston..... | MA..... | Great Hill Partners..... | | 01/15/2017..... |1 | | 592,800 | | 7,363,200 | 0.709 |
| 000000 00 0 | HG SATURN L.P..... | London..... | GBR..... | Hg..... | | 05/04/2018..... |3 | | 4,855,506 | | 11,899,522 | 1.111 |
| 000000 00 0 | HGCAPITAL 8 A LP..... | London..... | GBR..... | Hg..... | | 04/03/2018..... |3 | | 1,839,545 | | 8,295,810 | 0.372 |
| 000000 00 0 | Hony Capital VIII Cayman LP..... | Beijing..... | CHN..... | Hony Capital..... | | 09/24/2015..... |3 | | 20,272 | | 226,595 | 0.235 |
| 000000 00 0 | ICG North American Private Debt Fund II L.P..... | New York..... | NY..... | ICG North American Private Debt II GP LP..... | | 02/25/2019..... |2 | 2,268,840 | | | 37,731,160 | 3.478 |
| 000000 00 0 | INDEX VENTURES GROWTH IV..... | London..... | GBR..... | Index Growth Associates IV (IGP), LP..... | | 11/08/2018..... |1 | | 293,784 | | 8,626,971 | 1.200 |
| 000000 00 0 | Industrial Growth IV LP..... | San Francisco..... | CA..... | Industrial Growth..... | | 05/17/2011..... |3 | | 20,668 | | 1,949,822 | 1.679 |
| 000000 00 0 | Industrial Growth V LP..... | San Francisco..... | CA..... | Industrial Growth..... | | 04/08/2016..... |3 | | 1,991,789 | | 7,916,864 | 1.717 |
| 000000 00 0 | INFLEXION LP CAPITAL FUND II..... | London..... | GBR..... | Inflexion Partnership Cap Fund..... | | 06/18/2018..... |3 | | 142,878 | | 7,656,519 | 0.534 |
| 000000 00 0 | ICG North American Pvt Debt LP..... | New York..... | NY..... | Intermediate Capital Group plc..... | | 08/22/2014..... |2 | | 35,689 | | 5,862,918 | 2.571 |
| 000000 00 0 | KPCB Digital Growth III LLC..... | New York..... | NY..... | Kleiner Perkins Caufield & Byers..... | | 06/13/2016..... |1 | | 700,000 | | 2,850,000 | 0.983 |
| 000000 00 0 | KleinPerkCauf&Byers XVII LLC..... | New York..... | NY..... | Kleiner Perkins Caufield & Byers..... | | 06/13/2016..... |1 | | 75,000 | | 1,005,000 | 0.680 |
| 000000 00 0 | KOHLBERG INVESTORS VIII LP..... | Mount Kisco..... | NY..... | Kohlberg..... | | 07/25/2016..... |3 | | 752,814 | | 5,601,366 | 2.306 |

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SCHEDULE BA - PART 2

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

| 1 CUSIP Identification | 2 Name or Description | 3 Location | | 5 Name of Vendor or General Partner | 6 NAIC Designation and Administrative Symbol/Market Indicator | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made after Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership |
|---------------------------|--|---------------|-------|---|--|-------------------------------|------------------------|---|--|------------------------------|--|-------------------------------|
| | | City | State | | | | | | | | | |
| 000000 00 0 | LANDMARK EQUITY PARTNERS XVI, LANDMARKE | Simsbury | CT | LANDMARK PARTNERS XVI-GP, L.P. | | 12/07/2018 | 3 | | 2,930,237 | | 37,853,351 | 1.000 |
| 000000 00 0 | GREEN EQUITY INVESTORS VI LP | Los Angeles | CA | Leonard Green | | 10/18/2011 | 3 | 61,535 | | | 1,882,562 | 0.440 |
| 000000 00 0 | GREEN EQUITY INVESTORS VII LP | Los Angeles | CA | Leonard Green | | 02/16/2016 | 3 | 344,126 | | | 3,438,141 | 0.160 |
| 000000 00 0 | GRYPHON PARTNERS V L.P. | San Francisco | CA | Life Insurance Community | | 08/29/2018 | 1 | 4,078,855 | | | 14,035,075 | 2.943 |
| 000000 00 0 | METLIFE MIDDLE MARKET PRIVATE | Whippany | NJ | Life Insurance Community | | 07/24/2018 | 2 | 9,937,928 | | | 101,354,108 | 37.359 |
| 000000 00 0 | INDEXVENTURESIX | London | GBR | Life Insurance Community | | 08/30/2018 | 3 | 276,296 | | | 2,968,770 | 0.615 |
| 000000 00 0 | LIGHTSPEED VENTURE PARTNERS XII | Menlo Park | CA | Lightspeed | | 04/16/2018 | 1 | 360,000 | | | 2,970,000 | 0.598 |
| 000000 00 0 | LIGHTSPEEDVENTUREPARTNERS III | Menlo Park | CA | Lightspeed | | 06/25/2018 | 1 | 1,560,000 | | | 2,600,000 | 0.619 |
| 000000 00 0 | LINZOR CAPITAL PARTNERS II LP | Santiago | CHL | Linzor | | 07/23/2010 | 3 | 293,764 | | | 859,579 | 4.455 |
| 000000 00 0 | MARANON MEZZANINE FUND II LP | Chicago | IL | Maranon | | 04/30/2013 | 2 | 62,502 | | | 1,561,322 | 3.546 |
| 000000 00 0 | Meritech Capital VI LP | Palo Alto | CA | Meritech | | 06/07/2018 | 1 | 525,000 | | | 4,900,000 | 1.111 |
| 000000 00 0 | MID EUROPA FUND III LP | London | GBR | Mid Europa Partners LLP | | 08/17/2007 | 3 | 85,296 | | | 1,388,028 | 0.849 |
| 000000 00 0 | MID EUROPA FUND IV LP | London | GBR | Mid Europa Partners LLP | | 04/07/2014 | 3 | 363,485 | | | 438,733 | 0.587 |
| 000000 00 0 | NAVIS ASIA FUND VII LP | Kuala Lumpur | MYS | Navis Capital Partners | | 09/17/2014 | 3 | 9,049,106 | | | 4,062,000 | 1.326 |
| 000000 00 0 | New Enterprise Assoc 16 LP | Menlo Park | CA | New Enterprise Associates | | 04/05/2017 | 1 | 725,000 | | | 5,750,000 | 0.277 |
| 000000 00 0 | Oak Hill Capital III LP | Fort Worth | TX | Oak Hill | | 11/02/2007 | 3 | 1,620,083 | | | 317,893 | 0.249 |
| 000000 00 0 | Odyssey Investment IV LP | New York | NY | Odyssey Investment Partners | | 12/23/2008 | 3 | 3,581 | | | 810,077 | 0.156 |
| 000000 00 0 | Odyssey Investment V LP | New York | NY | Odyssey Investment Partners | | 06/24/2014 | 3 | 1,033,196 | | | 1,454,122 | 0.478 |
| 000000 00 0 | Olympus Growth Fund VII, L.P. | Stamford | CT | OGP VII, LLC | | 01/15/2019 | 3 | 10,760 | 3,199,951 | | 21,789,289 | 0.833 |
| 000000 00 0 | PAI EUROPE VI 1 | Paris | FRA | PAI | | 07/24/2013 | 3 | | 3,060,955 | | 1,007,091 | 0.635 |
| 000000 00 0 | Patria Brazilian PE IV LP | Sao Paulo | BRA | Patria | | 07/26/2011 | 3 | 242,851 | | | 1,549,287 | 0.767 |
| 000000 00 0 | Patria Brazilian PE V LP | Sao Paulo | BRA | Patria | | 05/19/2014 | 3 | 1,792,872 | | | 17,169,996 | 1.357 |
| 000000 00 0 | PATRIA - PRIVATE EQUITY FUND V PATRIA - | Sao Paulo | BRA | Patria - Private Equity General Partner | | 12/14/2018 | 3 | 4,910 | | | 9,980,448 | 0.396 |
| 000000 00 0 | PA Direct Credit Opport II LP | Darien | CT | Portfolio Advisors | | 10/04/2016 | 2 | | 1,290,223 | | 6,444,298 | 2.073 |
| 000000 00 0 | PRIMAVERA CAPITAL FUND II LP | Hong Kong | CHN | Primavera | | 10/14/2014 | 3 | | 4,612,479 | | 12,290,989 | 0.579 |
| 000000 00 0 | PUBLIC PENSION CAPITAL LLC | New York | NY | Public Pension Capital Management | | 07/10/2014 | 3 | | 18,874 | | 3,004,353 | 1.168 |
| 000000 00 0 | QUANTUM ENERGY PARTNERS VI LP | Houston | TX | Quantum | | 08/07/2014 | 3 | | 754,200 | | 4,882,734 | 0.626 |
| 000000 00 0 | Riverstone Glob Ener &Pwr V LP | New York | NY | Riverstone | | 01/12/2012 | 3 | | 854,637 | | 2,801,624 | 0.354 |
| 000000 00 0 | SCALE VENTURE PARTNERS VI L.P. | Foster | CA | Scale Venture Management VI, L.P. | | 09/21/2018 | 1 | | 372,488 | | 7,429,454 | 2.475 |
| 000000 00 0 | Sequoia Cap China Vent 2010 LP | Menlo Park | CA | Sequoia Capital | | 03/25/2010 | 1 | | 15,425 | | 61,695 | 0.793 |
| 000000 00 0 | SIGMA PRIME PARTNERS IX LP | Boston | MA | Sigma Prime | | 05/30/2011 | 1 | | 220,545 | | 697,350 | 6.064 |
| 000000 00 0 | SILVER LAKE PARTNERS III LP | Menlo Park | CA | Silver Lake | | 02/28/2007 | 3 | | 3,187 | | 2,428,637 | 0.213 |
| 000000 00 0 | SILVER LAKE PARTNERS IV LP | Menlo Park | CA | Silver Lake | | 09/07/2012 | 3 | | 167,317 | | 545,559 | 0.061 |
| 000000 00 0 | SILVER LAKE PARTNERS V LP | Menlo Park | CA | Silver Lake | | 06/12/2018 | 3 | | 3,719,982 | | 9,982,998 | 0.155 |
| 000000 00 0 | South Cross LatAm PEQ Fd IV LP | Toronto | CAN | Southern Cross | | 05/14/2010 | 3 | | 132,476 | | 502,237 | 1.202 |
| 000000 00 0 | Trident V LP | Greenwich | CT | Stone Point Capital | | 02/26/2010 | 3 | | 30,914 | | 1,080,619 | 0.683 |
| 000000 00 0 | CARLYLE PARTNERS VII L.P. CARLYLE PARTNE | Washington | DC | TC Group VII, L.P. | | 12/19/2018 | 3 | | 4,154,468 | | 34,528,252 | 0.265 |
| 000000 00 0 | Terra Firma Capital III LP | London | GBR | Terra Firma | | 11/16/2006 | 3 | | 21,040 | | 178,641 | 0.752 |
| 000000 00 0 | TowerBrook Inv IV Onshore LP | George Town | CYM | Towerbrook | | 02/05/2013 | 3 | | 4,986 | | 6,430,964 | 0.384 |
| 000000 00 0 | TPG ASIA VI LP | Fort Worth | TX | TPG - Asia | | 02/01/2013 | 3 | | 104,399 | | 2,823,098 | 0.417 |

QE03.2

SCHEDULE BA - PART 2

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

| 1 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Vendor or General Partner | 6 NAIC Designation and Administrative Symbol/Market Indicator | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made after Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership | |
|--|-------------------------------------|---------------------|------------|--|--|-------------------------------|------------------------|---|--|------------------------------|--|-------------------------------|---------------|
| | | 3 City | 4 State | | | | | | | | | | |
| 000000 00 0 | TRIVEST FUND V LP..... | Coral Gables..... | FL..... | Trivest..... | | 09/17/2012..... |3 | |44,379 | |217,093 |0.482 | |
| 000000 00 0 | Trivest Fund VI, L.P..... | Coral Gables..... | FL..... | TRIVEST VI, GP, LLC..... | | 02/08/2019..... |3 |261,258 | | |5,738,742 |2.180 | |
| 000000 00 0 | The Veritas Capital Fund VI LP..... | New York..... | NY..... | Veritas..... | | 12/08/2016..... |3 | |1,758,046 | |3,385,133 |0.329 | |
| 000000 00 0 | WCAS XIII, L.P..... | New York..... | NY..... | WCAS XIII Associates LLC..... | | 03/12/2019..... |3 |220,059 | | |29,779,941 |0.667 | |
| | SLA..... | | | | | | | |3,823,024 | | | | |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated..... | | | | | | | | |5,714,969 |107,229,347 |0 |880,304,823 |XXX..... |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | | | | | | |
| 000000 00 0 | Carlyle Europe Prtnr III 14000..... | Washington..... | GBR..... | CEREI III GP LLC..... | | 10/09/2007..... | | |7,039 | |277,885 |0.446 | |
| 000000 00 0 | MetLife Core Prop Fund LP..... | Morristown..... | NJ..... | MetLife Core Property Fund GP LLC..... | | 11/01/2013..... | | |2,245,687 | | |7.860 | |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated..... | | | | | | | | |0 |2,252,726 |0 |277,885 |XXX..... |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated | | | | | | | | | | | | | |
| 000000 00 0 | ML Commercial Mortgage Inc Fd..... | Morristown..... | NJ..... | MetLife Investment Advisors..... | | 10/02/2015..... | | |2,012,478 | | |10.840 | |
| 1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated..... | | | | | | | | |0 |2,012,478 |0 |0 |XXX..... |
| Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | | | | | |
| 000000 00 0 | Raymond James Tax Cr 39 LLC..... | St. Petersburg..... | FL..... | Raymond James..... | | 02/13/2013..... | | |12,687 | |633,205 |30.000 | |
| 3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated..... | | | | | | | | |0 |12,687 |0 |633,205 |XXX..... |
| 4499999. Subtotal - Unaffiliated..... | | | | | | | | |5,714,969 |111,507,238 |0 |881,215,913 |XXX..... |
| 4699999. Totals..... | | | | | | | | |5,714,969 |111,507,238 |0 |881,215,913 |XXX..... |

QE03.3

SCHEDULE BA - PART 3

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

| 1 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Purchaser or Nature of Disposal | 6 Date Originally Acquired | 7 Disposal Date | 8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Changes in Book/Adjusted Carrying Value | | | | | 15 Book/Adjusted Carrying Value Less Encumbrances on Disposal | 16 Consideration | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Investment Income | | |
|---|---|-------------------|------------|--|-------------------------------|--------------------|---|---|---|---|---|--|--|---------------------|--|--|-------------------------------------|-------------------------|--|--------|
| | | 3 City | 4 State | | | | | 9 Unrealized Valuation Increase (Decrease) | 10 Current Year's (Depreciation) or (Amortization) / Accretion | 11 Current Year's Other-Than-Temporary Impairment Recognized | 12 Capitalized Deferred Interest and Other | 13 Total Change in B./A.C.V. (9+10-11+12) | | | | | | | 14 Total Foreign Exchange Change in B./A.C.V. | |
| 000000 00 0 | Clarion Gables Multifamily Trust, L.P. - Preferred Equity | New York..... | NY.. | Sale..... | 02/18/2015 | 03/31/2019 |88,451,068 | |(3,782) | | |(3,782) |88,451,068 |20,000,000 | |0 |0 |0 | | |
| 000000 00 0 | Hillcrest Community Cooperativ..... | Clarks Grove..... | MN.. | Sale..... | 01/29/2016 | 03/31/2019 |603,202 | | | | |0 |603,202 |2,547 | |0 |0 |0 | | |
| 000000 00 0 | Oak Hill..... | Taunton..... | MA.. | Sale..... | 04/13/2016 | 03/31/2019 |3,838,086 | | | | |0 |3,838,086 |16,327 | |0 |0 |0 | | |
| 000000 00 0 | Colonial Estates Homeowners As..... | Taunton..... | MA.. | Sale..... | 09/27/2016 | 03/31/2019 |3,855,159 | | | | |0 |3,855,159 |17,053 | |0 |0 |0 | | |
| 000000 00 0 | Town & Country Kingston Estate..... | Plymouth..... | MA.. | Sale..... | 04/28/2017 | 03/31/2019 |2,573,060 | | | | |0 |2,573,060 |9,136 | |0 |0 |0 | | |
| 000000 00 0 | Park Place Cooperative Inc..... | Peabody..... | MA.. | Sale..... | 05/25/2017 | 03/31/2019 |958,948 | | | | |0 |958,948 |3,496 | |0 |0 |0 | | |
| 000000 00 0 | Zumbro Ridge Estates..... | Rochester..... | MN.. | Sale..... | 11/20/2017 | 03/31/2019 |865,591 | | | | |0 |865,591 |3,205 | |0 |0 |0 | | |
| 0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated..... | | | | | | | |101,145,114 |0 |(3,782) |0 |0 |(3,782) |0 |101,145,114 |20,051,764 |0 |0 |0 |0 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | | | | | | | | | | | | | |

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 | Changes 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 B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | 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 |
| 000000 00 0 | ACCEL GROWTH FUND II LP | Palo Alto | CA | Capital Distribution | 06/15/2011 | 01/25/2019 | 4,560,772 | | | | | 0 | | 4,560,772 | | | | 0 | 4,560,772 |
| 000000 00 0 | Accel Growth Fund III LP | Palo Alto | CA | Capital Distribution | 05/19/2014 | 01/25/2019 | 880,377 | | | | | 0 | | 880,377 | | | | 0 | 880,377 |
| 000000 00 0 | ACI CAPITAL AMERICA FUND LP | New York | NY | Liquidation | 11/12/1999 | 01/01/2019 | | 2,286 | | | | 2,286 | | | 2,287 | | | 0 | (2,287) |
| 000000 00 0 | Advent Intrnl GPE VI A LP | London | GBR | Capital Distribution | 06/13/2008 | 02/15/2019 | | | | | | 0 | | 995,625 | 561,279 | | | 0 | 434,346 |
| 000000 00 0 | Advent Intrnl GPE VII B LP | Wilmington | DE | Capital Distribution | 08/20/2012 | 03/08/2019 | 74,400 | | | | | 0 | | 74,400 | | | | 0 | 74,400 |
| 000000 00 0 | AEA MEZZANINE FUND III LP | New York | NY | Capital Distribution | 03/15/2013 | 01/07/2019 | 48,054 | | | | | 0 | | 48,054 | 48,054 | | | 0 | |
| 000000 00 0 | AEA MEZZANINE FUND IV LP | New York | NY | Capital Distribution | 07/23/2018 | 01/16/2019 | 258,868 | | | | | 0 | | 258,868 | 258,868 | | | 0 | |
| 000000 00 0 | AEA Mezzanine Unleveraged LP | New York | NY | Adjustment | 03/28/2005 | 03/31/2019 | | 361,691 | | | | 361,691 | | 89,029 | 361,691 | | | 0 | |
| 000000 00 0 | American Industrial Cap IV LP | San Francisco | CA | Adjustment | 04/25/2008 | 03/31/2019 | | 974,129 | | | | 974,129 | | 26,162,496 | 974,129 | | | 0 | |
| 000000 00 0 | Andreessen Horowitz III LP | Menlo Park | CA | Capital Distribution | 01/31/2012 | 01/07/2019 | 704,737 | | | | | 0 | | 704,737 | | | | 0 | 704,737 |
| 000000 00 0 | Arlington Capital III LP | Chevy Chase | MD | Capital Distribution | 02/02/2010 | 02/22/2019 | 8,915,790 | | | | | 0 | | 8,915,790 | 2,041,595 | | | 0 | 6,874,195 |
| 000000 00 0 | AUDAX DIRECT LENDING SOLUTIONS | New York | NY | Capital Distribution | 10/26/2018 | 02/14/2019 | 591,527 | | | | | 0 | | 591,527 | 558,910 | | | 0 | 32,617 |
| 000000 00 0 | Audax Mezzanine Fund III LP | New York | NY | Capital Distribution | 12/10/2009 | 01/10/2019 | 118,730 | | | | | 0 | | 118,730 | 118,730 | | | 0 | |
| 000000 00 0 | BATTERY VENTURES IX LP | Waltham | MA | Capital Distribution | 12/16/2009 | 02/20/2019 | 263,854 | | | | | 0 | | 263,854 | | | | 0 | 263,854 |
| 000000 00 0 | BC European Capital IX 1 LP | St. Peter Port | GBR | Capital Distribution | 11/23/2010 | 03/20/2019 | | | | | | 0 | 85,722 | 504,901 | 590,623 | (85,722) | | (85,722) | |
| 000000 00 0 | BDCM OPPORTUNITY FUND IV LP | Greenwich | CT | Capital Distribution | 02/04/2015 | 01/08/2019 | 324,847 | | | | | 0 | | 324,847 | | | | 0 | 324,847 |
| 000000 00 0 | Blackstone Capital IV LP | New York | NY | Capital Distribution | 12/21/2001 | 02/14/2019 | 367,036 | | | | | 0 | | 367,036 | 292,782 | | | 0 | 74,254 |
| 000000 00 0 | Blackstone Capital VI LP | New York | NY | Capital Distribution | 07/29/2008 | 01/24/2019 | 3,944,233 | | | | | 0 | | 3,944,233 | 2,619,786 | | | 0 | 1,324,447 |
| 000000 00 0 | Blackstone Capital VII LP | New York | NY | Capital Distribution | 04/07/2015 | 01/10/2019 | 825,328 | | | | | 0 | | 825,328 | 786,643 | | | 0 | 38,685 |
| 000000 00 0 | Blackstone Strat Allianc II LP | New York | NY | Capital Distribution | 11/23/2010 | 02/14/2019 | 83,330 | | | | | 0 | | 83,330 | 83,330 | | | 0 | |
| 000000 00 0 | BLUE SEA CAPITAL FUND I LP | Palm Beach | FL | Capital Distribution | 10/18/2013 | 03/27/2019 | 68,601 | | | | | 0 | | 68,601 | | | | 0 | 68,601 |
| 000000 00 0 | Brockway Moran & Part II LP | Boca Raton | FL | Capital Distribution | 09/13/2001 | 01/24/2019 | 33,844 | | | | | 0 | | 33,844 | | | | 0 | 33,844 |
| 000000 00 0 | CARLYLE GLOBAL PARTNERS LP | Washington | DC | Capital Distribution | 09/01/2016 | 01/04/2019 | 416,416 | | | | | 0 | | 416,416 | | | | 0 | 416,416 |
| 000000 00 0 | CARLYLE PARTNERS VI LP | Washington | DC | Capital Distribution | 02/19/2013 | 01/08/2019 | 17,854 | | | | | 0 | | 17,854 | 5,504 | | | 0 | 12,350 |
| 000000 00 0 | CCMP CAPITAL INVESTORS III LP | New York | NY | Capital Distribution | 07/02/2014 | 02/25/2019 | 28,642 | | | | | 0 | | 28,642 | | | | 0 | 28,642 |
| 000000 00 0 | Cerberus Institutional LP | New York | NY | Liquidation | 09/20/2001 | 01/01/2019 | | (3,531,649) | | | | (3,531,649) | | | (3,531,649) | | | | 3,531,649 |
| 000000 00 0 | Clearlake Capital V LP | Los Angeles | CA | Capital Distribution | 02/01/2018 | 02/04/2019 | 160,055 | | | | | 0 | | 160,055 | | | | 0 | 160,055 |
| 000000 00 0 | Clearlake Capital Partners III | Wilmington | DE | Capital Distribution | 11/08/2012 | 01/07/2019 | 3,246,283 | | | | | 0 | | 3,246,283 | 1,940,196 | | | 0 | 1,306,087 |
| 000000 00 0 | Columbia Cap Equity V QP LP | Alexandria | VA | Capital Distribution | 01/23/2009 | 03/28/2019 | 316,573 | | | | | 0 | | 316,573 | | | | 0 | 316,573 |
| 000000 00 0 | Cortec Group Fund V LP | New York | NY | Capital Distribution | 12/15/2010 | 03/06/2019 | 7,409,556 | | | | | 0 | | 7,409,556 | | | | 0 | 7,409,556 |
| 000000 00 0 | Court Square Capital III LP | New York | NY | Capital Distribution | 12/27/2011 | 01/02/2019 | 22,063 | | | | | 0 | | 22,063 | | | | 0 | 22,063 |
| 000000 00 0 | Crescent Mezzanine VI LP | Los Angeles | CA | Capital Distribution | 12/27/2011 | 02/22/2019 | 615,436 | | | | | 0 | | 615,436 | 383,342 | | | 0 | 232,094 |
| 000000 00 0 | Crescent Mezzanine VII LP | Los Angeles | CA | Capital Distribution | 06/28/2016 | 01/24/2019 | 176,214 | | | | | 0 | | 176,214 | 176,214 | | | 0 | |
| 000000 00 0 | CVC Cap Asia Pacific III LP | George Town | CYM | Capital Distribution | 01/17/2008 | 03/27/2019 | | | | | | 0 | | 204,721 | (2,689) | | | 0 | |
| 000000 00 0 | CVC Capital Partners VI A LP | London | GBR | Capital Distribution | 06/28/2013 | 01/03/2019 | | | | | | 0 | 55,833 | 494,534 | 46,676 | (55,833) | (55,833) | 503,691 | |
| 000000 00 0 | CVC CAPITAL PARTNERS VII L.P. | London | GBR | Capital Distribution | 12/05/2018 | 03/04/2019 | | | | | | 0 | 74 | 42,187 | (23) | (74) | (74) | 42,284 | |
| 000000 00 0 | CVC European Equity V C LP | Channel Islands | GBR | Capital Distribution | 04/18/2008 | 03/04/2019 | | | | | | 0 | 620,908 | 2,965,001 | 554,768 | (620,908) | (620,908) | 3,031,141 | |
| 000000 00 0 | DENHAM OIL & GAS FUND LP | Boston | MA | Capital Distribution | 04/28/2017 | 03/08/2019 | 5,153,423 | | | | | 0 | | 5,153,423 | 2,908,485 | | | 0 | 2,244,938 |
| 000000 00 0 | DYAL CAPITAL PARTNERS III LP | New York | NY | Capital Distribution | 09/09/2016 | 02/06/2019 | 294,806 | | | | | 0 | | 294,806 | | | | 0 | 294,806 |
| 000000 00 0 | DYAL CAPITAL PARTNERS IV LP | New York | NY | Capital Distribution | 06/11/2018 | 03/07/2019 | 600,147 | | | | | 0 | | 600,147 | 590,460 | | | 0 | 9,687 |
| 000000 00 0 | EIG ENERGY FUND XIV LP | Los Angeles | CA | Capital Distribution | 10/05/2007 | 01/11/2019 | 27,667 | | | | | 0 | | 27,667 | 27,667 | | | 0 | |
| 000000 00 0 | EIG ENERGY FUND XV LP | Los Angeles | CA | Capital Distribution | 11/30/2010 | 01/11/2019 | 170,061 | | | | | 0 | | 170,061 | 170,061 | | | 0 | |

QE03.4

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 | Changes 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 B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | 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 |
| 000000 00 0 | ENCAP ENERGY CAPITAL FUND X LP..... | Houston..... | TX.. | Capital Distribution..... | 02/05/2015 | 03/26/2019 | 58,647 | | | | | 0 | | 58,647 | | | | 0 | 58,647 |
| 000000 00 0 | EnCap Energy Capital IX..... | Houston..... | TX.. | Capital Distribution..... | 01/04/2013 | 01/14/2019 | 63,794 | | | | | 0 | | 63,794 | | | | 0 | 63,794 |
| 000000 00 0 | Equistone Europe IV LP..... | London..... | GBR | Capital Distribution..... | 11/14/2011 | 02/07/2019 | | | | | | 0 | 148,290 | 1,002,901 | 1,151,191 | (148,290) | | (148,290) | |
| 000000 00 0 | Falcon Strategic III LP..... | Boston..... | MA. | Capital Distribution..... | 10/20/2008 | 01/07/2019 | 1,115,641 | | | | | 0 | | 1,115,641 | 1,115,641 | | | 0 | |
| 000000 00 0 | FountainVest China Cap II LP..... | Shanghai..... | CHN | Capital Distribution..... | 12/27/2012 | 03/01/2019 | | | | | | 0 | | 506,294 | 111,442 | | | 0 | 394,852 |
| 000000 00 0 | FRANCISCO PARTNERS IV LP..... | San Francisco..... | CA. | Capital Distribution..... | 12/08/2014 | 03/28/2019 | 1,020,000 | | | | | 0 | | 1,020,000 | | | | 0 | 1,020,000 |
| 000000 00 0 | Friedman Fleischer Lowe III LP..... | San Francisco..... | CA. | Capital Distribution..... | 12/06/2007 | 03/14/2019 | 587,505 | | | | | 0 | | 587,505 | 587,505 | | | 0 | |
| 000000 00 0 | Global Infrastructure II A LP..... | New York..... | NY.. | Capital Distribution..... | 09/15/2011 | 01/17/2019 | 843,695 | | | | | 0 | | 843,695 | | | | 0 | 843,695 |
| 000000 00 0 | Global Infrastructure LP..... | New York..... | NY.. | Capital Distribution..... | 10/10/2007 | 02/01/2019 | 85,807 | | | | | 0 | | 85,807 | | | | 0 | 85,807 |
| 000000 00 0 | Great Hill Equity V LP..... | Boston..... | MA. | Capital Distribution..... | 06/18/2014 | 03/15/2019 | 1,690,000 | | | | | 0 | | 1,690,000 | | | | 0 | 1,690,000 |
| 000000 00 0 | Great Hill Equity VI LP..... | Boston..... | MA. | Capital Distribution..... | 01/15/2017 | 02/20/2019 | 3,172,055 | | | | | 0 | | 3,172,055 | 2,382,936 | | | 0 | 789,119 |
| 000000 00 0 | GREEN EQUITY INVESTORS V LP..... | Los Angeles..... | CA. | Capital Distribution..... | 01/30/2007 | 03/18/2019 | 2,518,376 | | | | | 0 | | 2,518,376 | | | | 0 | 2,518,376 |
| 000000 00 0 | GREEN EQUITY INVESTORS VI LP..... | Los Angeles..... | CA. | Capital Distribution..... | 10/18/2011 | 02/20/2019 | 490,408 | | | | | 0 | | 490,408 | | | | 0 | 490,408 |
| 000000 00 0 | GS Mezzanine Partners V LP..... | New York..... | NY.. | Capital Distribution..... | 09/26/2007 | 03/07/2019 | 2,122 | | | | | 0 | | 2,122 | 2,122 | | | 0 | |
| 000000 00 0 | GSO Cap Opportunities II LP..... | New York..... | NY.. | Capital Distribution..... | 05/09/2011 | 03/21/2019 | 1,894,518 | | | | | 0 | | 1,894,518 | 1,894,518 | | | 0 | |
| 000000 00 0 | GSO Cap Opportunities III LP..... | New York..... | NY.. | Capital Distribution..... | 04/26/2016 | 01/16/2019 | 666,891 | | | | | 0 | | 666,891 | 390,894 | | | 0 | 275,997 |
| 000000 00 0 | GSO Special Situations Fund LP..... | New York..... | NY.. | Capital Distribution..... | 09/01/2006 | 03/22/2019 | 139,000 | | | | | 0 | | 139,000 | 139,000 | | | 0 | |
| 000000 00 0 | HG Capital Mercury 2 LP..... | London..... | GBR | Adjustment..... | 04/03/2018 | 03/31/2019 | | (196,398) | | | | (196,398) | | 856,304 | (138,735) | | | 0 | |
| 000000 00 0 | HgCapital 7 A LP..... | Guernsey..... | GBR | Capital Distribution..... | 03/28/2013 | 02/26/2019 | | | | | | 0 | 28,307 | 244,204 | 25,771 | (28,307) | | (28,307) | 246,740 |
| 000000 00 0 | ICG North American Pvt Debt LP..... | New York..... | NY.. | Capital Distribution..... | 08/22/2014 | 02/12/2019 | 225,336 | | | | | 0 | | 225,336 | 225,336 | | | 0 | |
| 000000 00 0 | Ignition Venture II LP..... | Bellevue..... | WA. | Capital Distribution..... | 07/24/2001 | 01/15/2019 | 1,183,674 | | | | | 0 | | 1,183,674 | 481,048 | | | 0 | 539,901 |
| 000000 00 0 | Industri Kapital 2007 LP II..... | London..... | GBR | Capital Distribution..... | 05/03/2007 | 03/12/2019 | | | | | | 0 | 1,651 | 9,217 | 10,868 | (1,651) | | (1,651) | |
| 000000 00 0 | Industrial Growth IV LP..... | San Francisco..... | CA. | Capital Distribution..... | 05/17/2011 | 02/05/2019 | 69,207 | | | | | 0 | | 69,207 | | | | 0 | 69,207 |
| 000000 00 0 | Industrial Growth V LP..... | San Francisco..... | CA. | Capital Distribution..... | 04/08/2016 | 12/21/2018 | 2,285,987 | | | | | 0 | | 2,285,987 | 2,285,987 | | | 0 | |
| 000000 00 0 | King Street Capital LP..... | New York..... | NY.. | Capital Distribution..... | 06/01/2008 | 01/11/2019 | 385,522 | | | | | 0 | | 385,522 | 253,954 | | | 0 | 131,568 |
| 000000 00 0 | Landmark Equity XIV LP..... | Simsbury..... | CT.. | Capital Distribution..... | 12/19/2008 | 01/25/2019 | 240,347 | | | | | 0 | | 240,347 | 240,347 | | | 0 | |
| 000000 00 0 | Landmark Equity Partners XVI..... | Simsbury..... | CT.. | Capital Distribution..... | 12/07/2018 | 01/31/2019 | 1,001,134 | | | | | 0 | | 1,001,134 | 1,001,134 | | | 0 | |
| 000000 00 0 | Lansdowne Developed Markets LP..... | London..... | GBR | Liquidation..... | 06/01/2008 | 01/15/2019 | 28,290,404 | (437,394) | | | | (437,394) | | 28,290,404 | 27,853,010 | | | 0 | 437,394 |
| 000000 00 0 | LINZOR CAPITAL PARTNERS II LP..... | Santiago..... | CHL | Capital Distribution..... | 07/23/2010 | 02/06/2019 | | | | | | 0 | | 289,939 | | | | 0 | 289,939 |
| 000000 00 0 | Madison Dearborn Cap IV LP..... | Chicago..... | IL... | Adjustment..... | 01/31/2001 | 03/31/2019 | | 4,386 | | | | 4,386 | | 233,928 | 4,386 | | | 0 | |
| 000000 00 0 | MARANON MEZZANINE FUND II LP..... | Chicago..... | IL... | Capital Distribution..... | 04/30/2013 | 01/15/2019 | 615,683 | | | | | 0 | | 615,683 | 406,639 | | | 0 | 209,044 |
| 000000 00 0 | Meritech Capital IV LP..... | Palo Alto..... | CA. | Capital Distribution..... | 09/29/2010 | 01/28/2019 | 237,403 | | | | | 0 | | 237,403 | | | | 0 | 237,403 |
| 000000 00 0 | METLIFE MIDDLE MARKET PRIVATE..... | Whippany..... | NJ.. | Capital Distribution..... | 07/24/2018 | 01/24/2019 | 3,172,698 | | | | | 0 | | 3,172,698 | 2,937,854 | | | 0 | 234,844 |
| 000000 00 0 | MID EUROPA FUND III LP..... | London..... | GBR | Capital Distribution..... | 08/17/2007 | 01/18/2019 | | | | | | 0 | 179,805 | 965,693 | 1,145,498 | (179,805) | | (179,805) | |
| 000000 00 0 | NAVIS ASIA FUND VII LP..... | Kuala Lumpur..... | MYS | Capital Distribution..... | 09/17/2014 | 01/09/2019 | | | | | | 0 | | 5,409,106 | 3,671,381 | | | 0 | 1,737,725 |
| 000000 00 0 | New Enterprise Assoc 10 LP..... | Baltimore..... | MD. | Capital Distribution..... | 10/17/2000 | 02/27/2019 | 71,526 | | | | | 0 | | 71,526 | | | | 0 | 71,526 |
| 000000 00 0 | New Enterprise Assoc 13 LP..... | Menlo Park..... | CA. | Capital Distribution..... | 12/19/2008 | 01/30/2019 | 1,714,750 | | | | | 0 | | 1,714,750 | 1,714,750 | | | 0 | |
| 000000 00 0 | New Enterprise Assoc 14 LP..... | Menlo Park..... | CA. | Capital Distribution..... | 04/11/2012 | 03/05/2019 | 139,947 | | | | | 0 | | 139,947 | | | | 0 | 139,947 |
| 000000 00 0 | Oak Hill Capital III LP..... | Fort Worth..... | TX.. | Capital Distribution..... | 11/02/2007 | 01/14/2019 | 3,258,112 | | | | | 0 | | 3,258,112 | 3,067,549 | | | 0 | 190,563 |
| 000000 00 0 | Oak Investment X LP..... | Westport..... | CT.. | Capital Distribution..... | 12/01/2000 | 03/05/2019 | 129,760 | | | | | 0 | | 129,760 | 98,097 | | | 0 | 31,663 |
| 000000 00 0 | Oaktree Opportunities IX LP..... | Los Angeles..... | CA. | Capital Distribution..... | 05/16/2012 | 03/25/2019 | 500,000 | | | | | 0 | | 500,000 | 394,895 | | | 0 | 105,105 |
| 000000 00 0 | Oaktree Opportunities VIIIb LP..... | Los Angeles..... | CA. | Capital Distribution..... | 12/24/2009 | 02/14/2019 | 746,609 | | | | | 0 | | 746,609 | 274,733 | | | 0 | 471,876 |
| 000000 00 0 | Odyssey Investment IV LP..... | New York..... | NY.. | Capital Distribution..... | 12/23/2008 | 01/04/2019 | 706 | | | | | 0 | | 706 | | | | 0 | 706 |

QE03.5

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 | Changes 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 B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | 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 |
| 000000 00 0 | OZ DOMESTIC PARTNERS II LP | New York | NY | Capital Distribution | 07/31/2006 | 01/10/2019 | 4,991,664 | | | | | 0 | | 4,991,664 | 2,202,301 | | | 0 | 2,789,363 |
| 000000 00 0 | PA Direct Credit Opport II LP | Darien | CT | Capital Distribution | 10/04/2016 | 01/18/2019 | 320,333 | | | | | 0 | | 320,333 | 80,828 | | | 0 | 239,505 |
| 000000 00 0 | PAI EUROPE V 1 FCPR | Paris | FRA | Capital Distribution | 08/01/2007 | 02/07/2019 | | | | | | 0 | 2,410 | 19,018 | 1,322 | (2,410) | | (2,410) | 20,106 |
| 000000 00 0 | PAI EUROPE VI 1 | Paris | FRA | Capital Distribution | 07/24/2013 | 03/08/2019 | | | | | | 0 | 21,535 | 183,694 | 13,478 | (21,535) | | (21,535) | 191,751 |
| 000000 00 0 | Partners Grp Secondary 2006 LP | Guernsey | GBR | Capital Distribution | 03/10/2006 | 02/04/2019 | | | | | | 0 | 148,198 | 3,677,812 | 3,826,010 | (148,198) | | (148,198) | |
| 000000 00 0 | PERMIRA V LP | London | GBR | Capital Distribution | 04/24/2013 | 03/14/2019 | | | | | | 0 | 43,198 | 369,032 | 35,547 | (43,198) | | (43,198) | 376,683 |
| 000000 00 0 | PIMCO BRAVO FUND II LP | Newport Beach | CA | Adjustment | 04/16/2013 | 03/31/2019 | | (304,833) | | | | 0 | | 3,353,801 | (304,833) | | | 0 | |
| 000000 00 0 | PIMCO BRAVO FUND LP | Newport Beach | CA | Capital Distribution | 05/24/2011 | 03/29/2019 | 117,206 | | | | | 0 | | 117,206 | 115,694 | | | 0 | 1,512 |
| 000000 00 0 | Platinum Equity Capital II LP | Los Angeles | CA | Capital Distribution | 08/15/2007 | 03/31/2019 | | | | | | 0 | | 2,212 | (681,474) | | | 0 | |
| 000000 00 0 | Polish Enterprise Fund VII LP | Warsaw | POL | Capital Distribution | 05/17/2012 | 02/25/2019 | | | | | | 0 | 18,310 | 176,830 | 195,140 | (18,310) | | (18,310) | |
| 000000 00 0 | PUBLIC PENSION CAPITAL LLC | New York | NY | Capital Distribution | 07/10/2014 | 02/15/2019 | 145,017 | | | | | 0 | | 145,017 | | | | 0 | 145,017 |
| 000000 00 0 | QUANTUM ENERGY PARTNERS VI LP | Houston | TX | Capital Distribution | 08/07/2014 | 02/26/2019 | | | | | | 0 | | 127,109 | | | | 0 | 127,109 |
| 000000 00 0 | Riverstone Carlyle Ener&Pwr IV | New York | NY | Capital Distribution | 05/02/2008 | 02/22/2019 | | | | | | 0 | | 128,488 | 128,488 | | | 0 | |
| 000000 00 0 | Riverstone Glob Ener &Pwr V LP | New York | NY | Capital Distribution | 01/12/2012 | 03/04/2019 | | | | | | 0 | | 273,552 | 273,552 | | | 0 | |
| 000000 00 0 | RRE Ventures III A LP | New York | NY | Adjustment | 03/02/2001 | 03/31/2019 | | 3,364 | | | | 0 | | 192,772 | 3,364 | | | 0 | |
| 000000 00 0 | Sequoia Cap China 2010 LP | Menlo Park | CA | Capital Distribution | 03/25/2010 | 01/16/2019 | | | | | | 0 | | 262,955 | | | | 0 | 262,955 |
| 000000 00 0 | Sequoia Cap China Venture V LP | Menlo Park | CA | Capital Distribution | 09/16/2014 | 03/06/2019 | | | | | | 0 | | 289,606 | | | | 0 | 289,606 |
| 000000 00 0 | Sequoia Cap US Growth V LP | Menlo Park | CA | Capital Distribution | 10/06/2011 | 01/29/2019 | | | | | | 0 | | 2,498,220 | 2,245,848 | | | 0 | 252,372 |
| 000000 00 0 | Sequoia Cap US Growth VI LP | Palo Alto | CA | Capital Distribution | 04/03/2014 | 01/09/2019 | | | | | | 0 | | 1,053,063 | 381,584 | | | 0 | 671,479 |
| 000000 00 0 | Sequoia Cap US Vent 2010 Sd LP | Menlo Park | CA | Capital Distribution | 12/01/2012 | 03/01/2019 | | | | | | 0 | | 191,465 | | | | 0 | 191,465 |
| 000000 00 0 | Sequoia Cap US Venture 2010 LP | Menlo Park | CA | Capital Distribution | 03/25/2010 | 03/01/2019 | | | | | | 0 | | 2,423,552 | | | | 0 | 2,423,552 |
| 000000 00 0 | SILVER LAKE PARTNERS III LP | Menlo Park | CA | Capital Distribution | 02/28/2007 | 02/22/2019 | | | | | | 0 | | 4,278,147 | 968,420 | | | 0 | 3,309,727 |
| 000000 00 0 | SILVER LAKE PARTNERS IV LP | Menlo Park | CA | Capital Distribution | 09/07/2012 | 02/14/2019 | | | | | | 0 | | 942,742 | | | | 0 | 942,742 |
| 000000 00 0 | SJF VENTURES III LP | Durham | NC | Capital Distribution | 04/25/2013 | 03/28/2019 | | | | | | 0 | | 248,660 | | | | 0 | 248,660 |
| 000000 00 0 | South Cross LatAm PEQ Fd IV LP | Toronto | CAN | Capital Distribution | 05/14/2010 | 01/31/2019 | | | | | | 0 | | 90,427 | 90,427 | | | 0 | |
| 000000 00 0 | TCW/Crescent Mezzanine III LP | Los Angeles | CA | Liquidation | 12/06/2001 | 03/26/2019 | 8,738 | 2,248 | | | | 0 | 2,248 | 10,986 | 12,949 | | | 0 | 7,060 |
| 000000 00 0 | Terra Firma Capital III LP | London | GBR | Capital Distribution | 11/16/2006 | 02/08/2019 | | | | | | 0 | 590,137 | 5,238,898 | 5,829,035 | (590,137) | | (590,137) | |
| 000000 00 0 | The Resolute Fund II LP | New York | NY | Capital Distribution | 05/31/2007 | 01/08/2019 | | | | | | 0 | | 67,061 | 67,061 | | | 0 | |
| 000000 00 0 | THE RESOLUTE FUND III LP | New York | NY | Capital Distribution | 01/17/2014 | 01/10/2019 | | | | | | 0 | | 480,619 | | | | 0 | 480,619 |
| 000000 00 0 | The Veritas Capital Fund IV LP | New York | NY | Capital Distribution | 05/24/2010 | 01/15/2019 | | | | | | 0 | | 52,388 | | | | 0 | 52,388 |
| 000000 00 0 | Tower Square Capital III LP | Springfield | MA | Capital Distribution | 09/29/2008 | 01/29/2019 | | | | | | 0 | | 84,431 | 84,431 | | | 0 | |
| 000000 00 0 | TowerBrook Inv IV Onshore LP | George Town | CYM | Capital Distribution | 02/05/2013 | 03/15/2019 | | | | | | 0 | | 539,958 | | | | 0 | 539,958 |
| 000000 00 0 | TPG ASIA VI LP | Fort Worth | TX | Capital Distribution | 02/01/2013 | 03/06/2019 | | | | | | 0 | | 104,399 | | | | 0 | 104,399 |
| 000000 00 0 | Trident V LP | Greenwich | CT | Capital Distribution | 02/26/2010 | 01/11/2019 | | | | | | 0 | | 1,442,319 | 528,060 | | | 0 | 914,259 |
| 000000 00 0 | TrueBridge Kauffman Fellows II | Durham | NC | Capital Distribution | 06/12/2009 | 01/15/2019 | | | | | | 0 | | 493,850 | | | | 0 | 493,850 |
| 000000 00 0 | US VENTURE PARTNERS VIII LP | Menlo Park | CA | Capital Distribution | 12/01/2000 | 03/08/2019 | | | | | | 0 | | 31,489 | 31,489 | | | 0 | |
| 000000 00 0 | Wayzata Opportunities II LP | Wayzata | MN | Adjustment | 10/31/2007 | 03/31/2019 | | 30,009 | | | | 0 | | 481,673 | 30,009 | | | 0 | |
| 000000 00 0 | WIN 7 LP | New York | NY | Capital Distribution | 03/30/2007 | 03/27/2019 | | | | | | 0 | | 201,728 | | | | 0 | 201,728 |
| | SLA | | | | | | | | | | | 0 | | | | (1,639,778) | | (1,639,778) | |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | 104,919,746 | (3,092,161) | 0 | 0 | 0 | (3,092,161) | 1,944,378 | 175,900,044 | 82,456,200 | (3,584,156) | 0 | (3,584,156) | 63,903,432 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated | | | | | | | | | | | | | | | | | | | |
| 000000 00 0 | Brighthouse Renew Holding LLC | New York | NY | Capital Distribution | 02/05/2010 | 01/24/2019 | 84,255,801 | | | | | 0 | | 218,147 | | | | 0 | 218,147 |

QE03.6

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 | Changes 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 B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | 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 | | | | |
| 1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated..... | | | | | | | | | 84,255,801 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 218,147 | 0 | 0 | 0 | 0 | 218,147 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | | | | | | | | | | | | | | | | | |
| 000000 | 00 | 0 | Blackstone RE Partners VI LP..... | New York | NY.. | Capital Distribution..... | 06/27/2007 | 02/28/2019 | 1,153,795 | 0 | 0 | 0 | 0 | 0 | 178,306 | 178,306 | 0 | 0 | 0 | 0 | | | | |
| 000000 | 00 | 0 | Blackstone REPrt VI GLIC ROFR..... | New York | NY.. | Capital Distribution..... | 06/30/2010 | 02/28/2019 | 0 | 0 | 0 | 0 | 0 | 0 | 211,670 | (122,242) | 0 | 0 | 0 | 169,336 | | | | |
| 000000 | 00 | 0 | MetLife Core Prop Fund LP..... | Morristown | NJ.. | Capital Distribution..... | 11/01/2013 | 03/01/2019 | 227,418,952 | 0 | 0 | 0 | 0 | 0 | 2,245,687 | 0 | 0 | 0 | 0 | 2,245,687 | | | | |
| 000000 | 00 | 0 | Brookfield Brazil Timber Fd II..... | Rio de Janeiro | BRA | Capital Distribution..... | 12/13/2012 | 03/07/2019 | 3,616,816 | 0 | 0 | 0 | 203,627 | 301,250 | 163,244 | (203,627) | 0 | (203,627) | 0 | 341,633 | | | | |
| 000000 | 00 | 0 | Carlyle Europe Prtnr III 14000..... | Washington | GBR | Capital Distribution..... | 10/09/2007 | 03/29/2019 | 707,624 | 0 | 0 | 0 | 1,714 | 16,525 | 1,046 | (1,714) | 0 | (1,714) | 0 | 24,234 | | | | |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated..... | | | | | | | | | 232,897,187 | 0 | 0 | 0 | 0 | 0 | 2,953,438 | 220,354 | (205,341) | 0 | (205,341) | 0 | 2,780,890 | | | |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated | | | | | | | | | | | | | | | | | | | | | | | | |
| 000000 | 00 | 0 | ML 1065 Hotel LLC De..... | Atlanta | GA.. | Capital Distribution..... | 06/22/2015 | 01/31/2019 | 22,830,622 | 0 | 0 | 0 | 0 | 0 | 1,189,511 | 843,317 | 0 | 0 | 0 | 346,194 | | | | |
| 1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated..... | | | | | | | | | 22,830,622 | 0 | 0 | 0 | 0 | 0 | 1,189,511 | 843,317 | 0 | 0 | 0 | 0 | 346,194 | | | |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated | | | | | | | | | | | | | | | | | | | | | | | | |
| 000000 | 00 | 0 | ML Commercial Mortgage Inc Fd..... | Morristown | NJ.. | Capital Distribution..... | 10/02/2015 | 03/01/2019 | 136,054,993 | 0 | 0 | 0 | 0 | 0 | 2,012,478 | 0 | 0 | 0 | 0 | 2,012,478 | | | | |
| 1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated..... | | | | | | | | | 136,054,993 | 0 | 0 | 0 | 0 | 0 | 2,012,478 | 0 | 0 | 0 | 0 | 0 | 2,012,478 | | | |
| 4499999. Subtotal - Unaffiliated..... | | | | | | | | | 575,017,040 | (3,092,161) | (3,782) | 0 | 0 | 2,149,719 | 282,011,074 | 102,728,318 | (3,789,497) | 0 | (3,789,497) | 0 | 68,696,800 | | | |
| 4599999. Subtotal - Affiliated..... | | | | | | | | | 107,086,423 | 0 | 0 | 0 | 0 | 0 | 1,407,658 | 843,317 | 0 | 0 | 0 | 0 | 0 | 564,341 | | |
| 4699999. Totals..... | | | | | | | | | 682,103,463 | (3,092,161) | (3,782) | 0 | 0 | 2,149,719 | 283,418,732 | 103,571,635 | (3,789,497) | 0 | (3,789,497) | 0 | 69,261,141 | | | |

QE03.7

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|-------------------------------------|--|---------|---------------|--------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| Bonds - U.S. Government | | | | | | | | | |
| 38378P E7 9 | GNMA GNMA_14-12 3.000% 01/16/44 | | 03/01/2019 | Interest Capitalization | | 96,313 | 96,313 | | 1 |
| 38379E 2J 0 | GNMA GNMA_14-131 3.000% 09/16/44 | | 03/01/2019 | Interest Capitalization | | 41,845 | 41,845 | | 1 |
| 38379J NL 1 | GNMA GNMA_15-28 2.500% 02/20/45 | | 03/01/2019 | Interest Capitalization | | 29,996 | 29,996 | | 1 |
| 38379W D9 0 | GNMA GNMA_16-61 3.000% 05/20/46 | | 03/01/2019 | Interest Capitalization | | 12,308 | 12,308 | | 1 |
| 38379W HL 9 | GNMA GNMA_16-49 3.500% 04/20/46 | | 03/01/2019 | Interest Capitalization | | 27,425 | 27,425 | | 1 |
| 38380B EV 3 | GNMA GNMA_16-134 3.000% 10/20/46 | | 03/01/2019 | Interest Capitalization | | 47,769 | 47,769 | | 1 |
| 38380W F8 7 | GOVERNMENTNATIONALMORTGAGEA AGENCY CMO | | 03/01/2019 | Interest Capitalization | | 44,877 | 44,877 | | 1 |
| 38380X 2N 6 | GNMA_18-113A SENIORAGENCYCMO18-113A 3 | | 01/01/2019 | Interest Capitalization | | 26,451 | 26,451 | | 1 |
| 38380X 5T 0 | GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY | | 03/01/2019 | Interest Capitalization | | 61,538 | 61,538 | | 1 |
| 38380X DK 0 | GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY | | 01/01/2019 | Interest Capitalization | | 25,971 | 25,971 | | 1 |
| 38380X S5 7 | GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY | | 01/01/2019 | Interest Capitalization | | 29,509 | 29,509 | | 1 |
| 38380Y 5T 8 | GOVERNMENTNATIONALMORTGAGEA 3.500% 09/ | | 03/01/2019 | Interest Capitalization | | 177,051 | 177,051 | | 1 |
| 38380Y BB 0 | GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY | | 01/01/2019 | Interest Capitalization | | 26,125 | 26,125 | | 1 |
| 38380Y M3 6 | GOVERNMENTNATIONALMORTGAGEA AGENCY_CMO_G | | 03/01/2019 | Interest Capitalization | | 62,127 | 62,127 | | 1 |
| 38380Y R8 0 | FHLMC SENIORAGENCYCMO18-122 3.500% 09/ | | 03/01/2019 | Interest Capitalization | | 88,526 | 88,526 | | 1 |
| 38380Y RD 9 | GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY | | 03/01/2019 | Interest Capitalization | | 62,149 | 62,149 | | 1 |
| 38380Y W9 2 | GNMA SENIORAGENCYCMO18-124 3.500% 09/2 | | 03/01/2019 | Interest Capitalization | | 121,806 | 121,806 | | 1 |
| 38381A 3F 1 | GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 1 | | 03/01/2019 | Interest Capitalization | | 79,262 | 79,262 | | 1 |
| 38381A AF 3 | FHLMC SENIORAGENCYCMO18-128 3.500% 09/ | | 03/01/2019 | Interest Capitalization | | 101,855 | 101,855 | | 1 |
| 38381A FV 3 | GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 1 | | 03/01/2019 | Interest Capitalization | | 52,961 | 52,961 | | 1 |
| 38381A GL 4 | GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 1 | | 03/01/2019 | Interest Capitalization | | 220,670 | 220,670 | | 1 |
| 38381A HY 5 | GOVERNMENTNATIONALMORTGAGEA AGENCY CMO | | 03/01/2019 | Interest Capitalization | | 91,987 | 91,987 | | 1 |
| 38381A JU 1 | GOVERNMENTNATIONALMORTGAGEA AGENCY CMO | | 03/01/2019 | Interest Capitalization | | 114,085 | 114,085 | | 1 |
| 38381A QP 4 | GOVERNMENTNATIONALMORTGAGEA AGENCY CMO | | 03/01/2019 | Interest Capitalization | | 73,191 | 73,191 | | 1 |
| 38381A X5 0 | GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 5 | | 03/01/2019 | Interest Capitalization | | 52,807 | 52,807 | | 1 |
| 38381T PA 7 | GOVT NATNL MRTG AS GNMA_19-41 AGENCY CMO | | 03/13/2019 | BMO CAPITAL MARKETS | | 13,262,188 | 13,690,000 | 37,267 | 1 |
| 912810 SF 6 | UNITED STATES TREASURY SENIOR GOVT BND | | 03/19/2019 | Various | | 27,864,130 | 28,000,000 | 76,409 | 1 |
| 000000 00 0 | GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 1 | | 03/01/2019 | Interest Capitalization | | 27,824 | 27,824 | | 1 |
| 05999999 | Total - Bonds - U.S. Government | | | | | 42,922,746 | 43,486,428 | 113,676 | XXX |
| Bonds - All Other Government | | | | | | | | | |
| 035198 AB 6 | ANGOLA(REPUBLICOF) SENIORCORPBND144A 8 | D | 01/10/2019 | Various | | 2,973,750 | 3,000,000 | 19,938 | 4FE |
| 03846J W6 3 | EGYPT (ARAB REPUBLIC OF) SENIOR CORP BND | D | 03/19/2019 | Various | | 4,300,000 | 4,250,000 | 10,765 | 4FE |
| 03846J W7 1 | EGYPT (ARAB REPUBLIC OF) SENIOR CORP BND | D | 02/19/2019 | CITIGROUP GLOBAL MKT INC | | 4,250,000 | 4,250,000 | | 4FE |
| 195325 DQ 5 | COLOMBIA REPUBLIC OF SENIOR CORP BND 5 | D | 02/07/2019 | CITIGROUP GLOBAL MKT INC | | 5,150,000 | 5,000,000 | 9,389 | 2FE |
| 221625 AN 6 | IVORY COAST GOVERNMENT INTERNA SENIOR CO | D | 03/15/2019 | Tax Free Exchange | | 4,095,000 | 4,500,000 | 68,906 | 3FE |
| 26139P AB 9 | DP WORLD CRESCENT LTD SUKWAK CORP BND 14 | D | 02/26/2019 | Standard Charter Bank | | 5,150,000 | 5,000,000 | 102,347 | 2FE |
| 279158 AC 3 | ECOPETROL SA SENIOR CORP BND 5.875% 09 | D | 02/13/2019 | SANTANDER INVESTMENT | | 8,006,250 | 7,500,000 | 179,922 | 2FE |
| 59284M AB 0 | MEXICO CITY AIRPORT TRUST SECURED CORP B | D | 03/05/2019 | HSBC SECURITIES INC | | 1,932,188 | 2,250,000 | 45,031 | 2FE |
| 67091T AC 9 | OCP SA SENIOR CORP BND 144A 4.500% 10/ | D | 03/19/2019 | Standard Charter Bank | | 2,481,250 | 2,500,000 | 46,563 | 2FE |
| 71647N AZ 2 | PETROBRAS INT BRASPETRO BV SENIORCORPBND | D | 03/12/2019 | CITIGROUP GLOBAL MKT INC | | 1,970,300 | 2,000,000 | 15,333 | 3FE |
| 71647N BD 0 | PETROBRAS INT BRASPETRO BV SENIOR CORP B | D | 03/12/2019 | CITIGROUP GLOBAL MKT INC | | 1,000,000 | 1,000,000 | | 3FE |
| 71654Q CC 4 | PETROLEOS MEXICANOS SENIOR CORP BOND 6 | D | 03/18/2019 | GOLDMAN SACHS & CO | | 4,625,000 | 5,000,000 | 167,813 | 2FE |
| 74727P BA 8 | QATAR STATE OF SENIOR CORP BND 144A 4 | D | 03/06/2019 | DEUTSCHE BANK AG | | 6,975,430 | 7,000,000 | | 1FE |
| 74727P BB 6 | QATAR STATE OF SENIOR CORP BND 144A 4 | D | 03/06/2019 | DEUTSCHE BANK AG | | 7,000,000 | 7,000,000 | | 1FE |

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|---|---------|-----------------|-------------------------------------|---------------------------|-------------|-------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| 80413T AK 5 | SAUDI ARABIA SENIOR CORP BND 144A MTM..... | D..... | 01/09/2019..... | J.P. MORGAN SECURITIES INC..... | | 4,953,900 | 5,000,000 | | 1FE..... |
| 80413T AL 3 | SAUDI ARABIA SENIOR CORP BND 144A MTM..... | D..... | 01/09/2019..... | Various..... | | 7,889,120 | 8,000,000 | | 1FE..... |
| 81720T AC 9 | SENEGAL REPUBLIC OF SENIOR CORP BND 144A..... | D..... | 01/10/2019..... | Various..... | | 2,715,000 | 3,000,000 | 26,563 | 4FE..... |
| 89387Y AC 5 | TRANSPORTADORA DE GAS DEL INTE SENIORCOR..... | D..... | 02/26/2019..... | HSBC SECURITIES INC..... | | 5,287,500 | 5,000,000 | 94,813 | 2FE..... |
| 900123 AX 8 | REPUBLIC OF TURKEY GOVT BND 7.000% 06/..... | D..... | 03/27/2019..... | DEUTSCHE BANK AG..... | | 5,050,000 | 5,000,000 | 110,833 | 3FE..... |
| 900123 CT 5 | REPUBLIC OF TURKEY SENIOR CORP BND 7.6..... | D..... | 03/27/2019..... | JEFFRIES & CO. INC..... | | 2,422,960 | 2,480,000 | 38,345 | 3FE..... |
| 91086Q BB 3 | MEXICO(UNITEDMEXICANSTATES) SENIOR GOVT..... | D..... | 02/07/2019..... | DEUTSCHE BANK AG..... | | 9,465,000 | 10,000,000 | 201,875 | 2FE..... |
| BRSNQM 08 6 | ECUADOR (REP OF) SENIOR CORP BND 144A..... | D..... | 03/27/2019..... | GOLDMAN SACHS & CO..... | | 4,945,000 | 5,000,000 | 109,313 | 4Z..... |
| BRSYUH WG 5 | DOMINICAN REPUBLIC GOVERNMENT SENIOR COR..... | D..... | 03/27/2019..... | BARCLAYS CAPITAL..... | | 1,236,200 | 1,120,000 | 12,833 | 3FE..... |
| BRTRWA LY 5 | RUSSIAN FEDERATION SENIOR CORP BND 144A..... | D..... | 03/26/2019..... | BARCLAYS CAPITAL..... | | 2,244,000 | 2,200,000 | | 2Z..... |
| 1099999 | Total - Bonds - All Other Government..... | | | | | 106,117,848 | 107,050,000 | 1,260,582 | XXX..... |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | |
| 20772G F4 5 | CONNECTICUT STATE OF MUNITAX BND 5.85..... | | 03/27/2019..... | CITIGROUP GLOBAL MKT INC..... | | 603,305 | 500,000 | 1,138 | 1FE..... |
| 20772J 5Q 1 | CONNECTICUT STATE OF SENIOR MUNITAX BND..... | | 03/28/2019..... | MORGAN STANLEY & CO. INC..... | | 611,980 | 500,000 | 1,300 | 1Z..... |
| 1799999 | Total - Bonds - U.S. States, Territories & Possessions..... | | | | | 1,215,285 | 1,000,000 | 2,438 | XXX..... |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | |
| 20281P KG 6 | COMMONWEALTH FING AUTH PA MUNITAX BND RE..... | | 02/28/2019..... | GOLDMAN SACHS & CO..... | | 3,339,618 | 3,285,000 | 31,154 | 1FE..... |
| 20281P KQ 4 | COMMONWEALTH FING AUTH PA MUNITAX BND..... | | 03/19/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 5,849,532 | 5,800,000 | 64,349 | 1FE..... |
| 20281P KT 8 | COMMONWEALTH FING AUTH PA MUNITAXBNDREV..... | | 02/22/2019..... | CITIGROUP GLOBAL MKT INC..... | | 826,358 | 840,000 | 7,664 | 1FE..... |
| 30711X J2 1 | FANNIEMAECONNECTICUTAVENUE RMBS 3-1M1..... | | 02/06/2019..... | J.P. MORGAN SECURITIES INC..... | | 3,324,226 | 3,326,435 | 4,127 | 1..... |
| 30711X NS 9 | FANNIEMAECONNECTICUTAVENUE RMBS 5-1M1..... | | 02/06/2019..... | Various..... | | 9,737,987 | 9,744,513 | 11,596 | 1..... |
| 30711X X2 5 | FANNIEMAE-CASCAS_18-C05 RMBS 5-1M1 3.2..... | | 02/06/2019..... | J.P. MORGAN SECURITIES INC..... | | 952,304 | 952,527 | 1,196 | 1..... |
| 3128MJ 5C 0 | FREDDIE MAC GOLD 4.000% 10/01/48..... | | 03/28/2019..... | GOLDMAN SACHS & CO..... | | 24,924,004 | 24,183,388 | | 1..... |
| 3128MJ 5N 6 | FREDDIE MAC GOLD POOL#G08852 4.000% 12..... | | 03/05/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 3,997,896 | 3,916,207 | 2,611 | 1..... |
| 3128MJ 5T 3 | FREDDIE MAC GOLD 4.000% 01/01/49..... | | 03/29/2019..... | AMHERST PIERPONT SECU..... | | 50,701,072 | 49,224,342 | 5,469 | 1..... |
| 3128MJ 6H 8 | FREDDIE MAC GOLD POOL#G08871 3.500% 04..... | | 03/29/2019..... | Various..... | | 25,332,031 | 25,000,000 | 11,667 | 1..... |
| 31335B YA 8 | FREDDIE MAC GOLD MBS/POOL 4.000% 09/01..... | | 01/15/2019..... | J.P. MORGAN SECURITIES INC..... | | 24,999,304 | 24,459,476 | 43,484 | 1..... |
| 31335B ZJ 8 | FREDDIE MAC GOLD MBS/POOL 4.000% 10/01..... | | 01/04/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 25,122,271 | 24,591,066 | 19,126 | 1..... |
| 3136A7 CL 4 | FNMA AGENCY CMO 12-68 3.500% 07/25/42..... | | 03/01/2019..... | Interest Capitalization..... | | 96,359 | 96,359 | | 1..... |
| 3136AB YU 1 | FNMA AGENCY CMO 13-1 3.000% 02/25/43..... | | 03/01/2019..... | Interest Capitalization..... | | 97,864 | 97,864 | | 1..... |
| 3136AD S3 4 | FNMA FNMA_13-41 3.500% 05/25/43..... | | 03/01/2019..... | Interest Capitalization..... | | 212,427 | 212,427 | | 1..... |
| 3136AL D6 5 | FNMA FNMA_14-85 3.000% 12/25/44..... | | 03/01/2019..... | Interest Capitalization..... | | 33,223 | 33,223 | | 1..... |
| 3136AQ KE 9 | FNMA FNMA_15-83B 3.500% 11/25/45..... | | 03/01/2019..... | Interest Capitalization..... | | 184,356 | 184,356 | | 1..... |
| 3136AR 6T 0 | FHLMC FNMA_16-33F 3.000% 06/25/46..... | | 03/01/2019..... | Interest Capitalization..... | | 14,570 | 14,570 | | 1..... |
| 3136AS XB 7 | FN_16-43A FN_16-43A 3.000% 07/25/46..... | | 03/01/2019..... | Interest Capitalization..... | | 39,011 | 39,011 | | 1..... |
| 3136AT FN 9 | FNMA FNMA_16-54 3.000% 09/25/46..... | | 03/01/2019..... | Interest Capitalization..... | | 79,846 | 79,846 | | 1..... |
| 3136AT PS 7 | FNMA FNMA_16-59A 3.250% 09/25/46..... | | 03/01/2019..... | Interest Capitalization..... | | 128,716 | 128,716 | | 1..... |
| 3136AY EW 9 | FNMA CMO_17-83-CZ 3.000% 10/25/47..... | | 03/01/2019..... | Interest Capitalization..... | | 10,395 | 10,395 | | 1..... |
| 3136B0 YE 0 | FHLMC SENIORAGENCYCMO18-1 3.500% 02/25..... | | 03/01/2019..... | Interest Capitalization..... | | 88,463 | 88,463 | | 1..... |
| 3136B1 K6 0 | FANNIEMAEFNMA_18-30 SENIORAGENCYCMO18-30..... | | 03/01/2019..... | Interest Capitalization..... | | 63,687 | 63,687 | | 1..... |
| 3136B2 6H 0 | FNMA 3.500% 09/25/48..... | | 03/01/2019..... | Interest Capitalization..... | | 170,028 | 170,028 | | 1..... |
| 3136B2 7H 9 | FHLMC SENIORAGENCYCMO18-72 3.500% 10/2..... | | 01/01/2019..... | Interest Capitalization..... | | 117,788 | 117,788 | | 1..... |
| 3136B2 R9 5 | FANNIEMAEFNMA_18-67 3.500% 09/25/48..... | | 01/01/2019..... | Interest Capitalization..... | | 97,261 | 97,261 | | 1..... |
| 3136B2 T3 6 | FANNIEMAEFNMA_18-67 3.500% 09/25/48..... | | 03/01/2019..... | Interest Capitalization..... | | 155,484 | 155,484 | | 1..... |

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|--------------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| 3136B3 CZ 1 | FNMA SENIORAGENCYCMO18-75F 4.000% 10/2 | | 03/01/2019 | Interest Capitalization | | 217,276 | 217,276 | | 1 |
| 3136B3 DN 7 | FHLMC SENIORAGENCYCMO18-73 3.500% 10/2 | | 03/01/2019 | Interest Capitalization | | 45,948 | 45,948 | | 1 |
| 3136B3 DW 7 | FHLMC SENIORAGENCYCMO18-73 3.500% 10/2 | | 03/01/2019 | Interest Capitalization | | 145,037 | 145,037 | | 1 |
| 3136B3 ER 7 | FHLMC SENIORAGENCYCMO18-78 3.500% 10/2 | | 03/01/2019 | Interest Capitalization | | 201,259 | 201,259 | | 1 |
| 3136B3 RV 4 | FNMA AGENCY CMO 89C-CZ 4.000% 12/25/58 | | 03/01/2019 | Interest Capitalization | | 136,395 | 136,395 | | 1 |
| 3137A3 4X 4 | FHLMC FHLMC_37-63 4.000% 11/15/40 | | 03/01/2019 | Interest Capitalization | | 145,570 | 145,570 | | 1 |
| 3137AJ PJ 7 | FHLMC FHLMC_39-72 4.000% 12/15/41 | | 03/01/2019 | Interest Capitalization | | 75,438 | 75,438 | | 1 |
| 3137AL XC 8 | FHLMC FHLMC_39-96 3.500% 02/15/42 | | 03/01/2019 | Interest Capitalization | | 121,554 | 121,554 | | 1 |
| 3137AR M2 9 | FHLMC CMO_4057A ZB 3.500% 06/15/42 | | 03/01/2019 | Interest Capitalization | | 192,407 | 192,407 | | 1 |
| 3137BG GR 4 | FHLMC FHLMC_44-43 3.500% 02/15/45 | | 03/01/2019 | Interest Capitalization | | 105,453 | 105,453 | | 1 |
| 3137BM Z2 8 | FHLMC FHLMC_4526C 3.500% 11/15/45 | | 03/01/2019 | Interest Capitalization | | 79,025 | 79,025 | | 1 |
| 3137BM CT 1 | FHLMC FHLMC_45-41 3.500% 12/15/45 | | 03/01/2019 | Interest Capitalization | | 31,595 | 31,595 | | 1 |
| 3137BM T7 1 | FHLMC FHLMC_45-48 3.500% 01/15/46 | | 03/01/2019 | Interest Capitalization | | 172,035 | 172,035 | | 1 |
| 3137BM TN 6 | FREDDIE MAC FHLMC_4548 FHLMC_4548A 3.5 | | 03/01/2019 | Interest Capitalization | | 50,540 | 50,540 | | 1 |
| 3137BP 6P 9 | FHLMC FHLMC_4573A 3.000% 04/15/46 | | 03/01/2019 | Interest Capitalization | | 90,218 | 90,218 | | 1 |
| 3137BQ 6W 2 | FHLMC FHLMC_4590A 3.500% 06/15/46 | | 03/01/2019 | Interest Capitalization | | 101,785 | 101,785 | | 1 |
| 3137BQ MG 9 | FHLMC FHLMC_4594G 3.000% 06/15/46 | | 03/01/2019 | Interest Capitalization | | 18,512 | 18,512 | | 1 |
| 3137BQ PF 8 | FHLMC FHLMC_45-96 3.000% 06/15/46 | | 03/01/2019 | Interest Capitalization | | 25,759 | 25,759 | | 1 |
| 3137BR WC 5 | FHLMC FHLMC_46-14 3.000% 09/15/46 | | 03/01/2019 | Interest Capitalization | | 78,266 | 78,266 | | 1 |
| 3137BS CC 5 | FHLMC FHLMC_4619A 3.000% 10/15/46 | | 03/01/2019 | Interest Capitalization | | 39,608 | 39,608 | | 1 |
| 3137F4 XQ 0 | FEDERALHOMELoanMORTGAGECOR SENIORAGENCYC | | 03/01/2019 | Interest Capitalization | | 90,731 | 90,731 | | 1 |
| 3137FD NH 1 | FHLMC_4755A SENIORAGENCYCMO4755A 3.000 | | 01/01/2019 | Interest Capitalization | | 23,809 | 23,809 | | 1 |
| 3137FG S8 9 | FREDDIEMACFHLMC_4817 SENIORAGENCYCMO4817 | | 03/01/2019 | Interest Capitalization | | 70,583 | 70,583 | | 1 |
| 3137FH 7L 1 | FHLMC 4.000% 01/15/48 | | 03/01/2019 | Interest Capitalization | | 83,971 | 83,971 | | 1 |
| 3137FH 7M 9 | FHLMC 3.500% 09/15/48 | | 03/01/2019 | Interest Capitalization | | 97,106 | 97,106 | | 1 |
| 3137FH DN 0 | FREDDIE MAC FHLMC_4821 SENIORAGENCYCMO48 | | 03/01/2019 | Interest Capitalization | | 419,299 | 419,299 | | 1 |
| 3137FH G3 1 | FREDDIE MAC FHLMC_4821 CMO_4821-MZ 3.5 | | 03/01/2019 | Interest Capitalization | | 224,842 | 224,842 | | 1 |
| 3137FH GA 5 | FREDDIE MAC FHLMC_4821 4.000% 06/15/47 | | 03/01/2019 | Interest Capitalization | | 136,835 | 136,835 | | 1 |
| 3137FH HM 8 | FREDDIE MAC FHLMC_4821 4.000% 05/15/48 | | 03/01/2019 | Interest Capitalization | | 71,175 | 71,175 | | 1 |
| 3137FH QV 8 | FHLMC SENIORAGENCYCMO4834 3.500% 10/15 | | 01/01/2019 | Interest Capitalization | | 44,134 | 44,134 | | 1 |
| 3137FH RM 7 | FHLMCMULTIFAMILYSTRUCTURED SENIORAGENCY | | 03/01/2019 | Interest Capitalization | | 45,518 | 45,518 | | 1 |
| 3137FH T6 0 | FREDDIEMACFHLMC_4830 SENIORAGENCYCMO4830 | | 03/01/2019 | Interest Capitalization | | 29,481 | 29,481 | | 1 |
| 3137FJ DU 0 | FHLMC FHLMC_4837 4.000% 10/15/48 | | 01/01/2019 | Interest Capitalization | | 84,170 | 84,170 | | 1 |
| 3137FJ QY 8 | FREDDIEMACFHLMC_4841 AGENCY CMO 4841-ZP | | 03/01/2019 | Interest Capitalization | | 101,004 | 101,004 | | 1 |
| 3137FJ W8 8 | FHLMC AGENCY CMO 4838-GZ 4.000% 02/15/ | | 03/01/2019 | Interest Capitalization | | 142,340 | 142,340 | | 1 |
| 3137FK AE 6 | FEDERAL HOME LOAN MORTGAGE COR AGENCY CM | | 03/01/2019 | Interest Capitalization | | 130,646 | 130,646 | | 1 |
| 3137G0 NW 5 | FREDDIE MAC - STACR WHOLE CMO DNA2-M1 | | 01/08/2019 | BANC OF AMERICA SECURITIES LLC | | 2,365,113 | 2,352,523 | 3,391 | 1 |
| 3137GA MD 6 | FHLMC FHLMC_3736 4.000% 10/15/40 | | 03/01/2019 | Interest Capitalization | | 533,257 | 533,257 | | 1 |
| 3140GV Z3 2 | FANNIE MAE MBS/POOL 3.500% 12/01/47 | | 01/04/2019 | BARCLAYS CAPITAL | | 22,905,815 | 22,820,240 | 15,530 | 1 |
| 3140H9 NP 4 | FANNIE MAE POOL#BJ7597 4.000% 02/01/49 | | 02/26/2019 | J.P. MORGAN SECURITIES INC | | 24,679,564 | 23,897,301 | 71,692 | 1 |
| 3140JA JT 6 | FANNIE MAE 3.500% 11/01/48 | | 03/28/2019 | J.P. MORGAN SECURITIES INC | | 50,843,750 | 50,000,000 | | 1 |
| 3140Q7 LC 9 | FANNIE MAE MBS/POOL 4.000% 09/01/47 | | 01/15/2019 | GOLDMAN SACHS & CO | | 57,492,802 | 56,233,709 | 68,226 | 1 |
| 3140Q9 EZ 2 | FANNIE MAE POOL#CA1951 4.000% 07/01/48 | | 02/26/2019 | BARCLAYS CAPITAL | | 19,811,711 | 19,327,025 | 57,981 | 1 |
| 31418C 4W 1 | FANNIE MAE POOL#MA3536 4.000% 12/01/48 | | 03/29/2019 | BARCLAYS CAPITAL | | 14,149,336 | 13,741,389 | 1,527 | 1 |
| 31418C 5Z 3 | FANNIE MAE FNMA 30YR 4.000% 01/01/49 | | 03/28/2019 | CREDIT SUISSE FIRST BOSTON COR | | 25,389,974 | 24,650,461 | | 1 |

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|--------------------------------|---------------------------|-------------|-------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| 31418C XN 9 | FANNIE MAE POOL#MA3384 4.000% 06/01/48 | | 03/05/2019 | BARCLAYS CAPITAL | | 3,858,059 | 3,775,182 | 2,517 | 1 |
| 31418D AQ 5 | FANNIE MAE POOL#MA3614 3.500% 03/01/49 | | 03/19/2019 | MORGAN STANLEY & CO. INC | | 5,013,189 | 4,981,471 | 9,686 | 1 |
| 31418D AR 3 | FANNIE MAE POOL#MA3615 4.000% 03/01/49 | | 03/13/2019 | Various | | 45,814,671 | 44,862,511 | 7,754 | 1 |
| 31418D BF 8 | FANNIE MAE FNMA 30YR 3.500% 04/01/49 | | 03/29/2019 | Various | | 83,226,016 | 82,000,000 | 21,486 | 1 |
| 35563P DX 4 | FREDDIEMACFHLMC_18-1SC SENIORWHOLECMO18- | | 03/01/2019 | Interest Capitalization | | 26,765 | 26,765 | | 1 |
| 35563P EC 9 | SEASONEDCREDITRISKTRANSFER 3.000% 05/2 | | 03/01/2019 | Interest Capitalization | | 54,926 | 54,926 | | 1 |
| 35563P GE 3 | SEASONEDCREDITRISKTRANSFER 3.000% 08/2 | | 01/01/2019 | Interest Capitalization | | 35,396 | 35,396 | | 1 |
| 35563P GK 9 | SEASONEDCREDITRISKTRANSFER WHOLECMO18-3 | | 03/01/2019 | Interest Capitalization | | 133,564 | 133,564 | | 1 |
| 35563P HH 5 | SEASONEDCREDITRISKTRANSFER WHOLE CMO 8-4 | | 01/30/2019 | CITIGROUP GLOBAL MKT INC | | 8,045,151 | 8,143,445 | | 1 |
| 452252 FH 7 | ILLINOIS ST TOLL HWY AUTH MUNI BND REV | | 02/25/2019 | Various | | 13,345,012 | 10,675,000 | 69,759 | 1FE |
| 47770V AZ 3 | JOBSONHO BEVERAGE SYSTEM MUNITAX BND REV | | 02/28/2019 | Various | | 14,934,329 | 13,740,000 | 87,936 | 1FE |
| 544445 BD 0 | LOS ANGELES CALIF DEPT ARPTS A MUNITAX | | 01/15/2019 | MESIROW FINANCIAL INC | | 1,805,786 | 1,820,000 | 12,184 | 1FE |
| 574300 HZ 5 | MARYLAND ST TRANSN AUTH TRANSN MARYLAND | | 02/27/2019 | MORGAN STANLEY & CO. INC | | 1,138,997 | 905,000 | 8,881 | 1FE |
| 574300 JQ 3 | MARYLAND ST TRANSN AUTH TRANSN MUNITAX B | | 02/14/2019 | BARCLAYS CAPITAL | | 2,515,150 | 2,030,000 | 15,574 | 1FE |
| 59333P 2Q 0 | MIAMI DADE CNTY FLA MUNITAX BND 3.554 | | 03/19/2019 | WELLS FARGO SECURITIES | | 2,251,769 | 2,300,000 | 38,600 | 1FE |
| 594712 UF 6 | MICHIGAN ST UNIV MUNITAX BND 4.496% 0 | | 02/08/2019 | CITIGROUP GLOBAL MKT INC | | 7,500,000 | 7,500,000 | | 1FE |
| 626207 YS 7 | GEORGIA MUNICIPAL ELEC AUTH MUNITAXBNDRE | | 02/21/2019 | GOLDMAN SACHS & CO | | 195,699 | 175,000 | 4,939 | 2FE |
| 64971X JL 3 | NEW YORK NY CITY TRANSITIONAL SUB MUNITA | | 03/27/2019 | RBC DOMINION SECURITIES INC | | 2,500,000 | 2,500,000 | | 1FE |
| 64972F K8 8 | NEW YORK NY CITY MUN WTR FIN MUNI BND RE | | 01/03/2019 | MORGAN STANLEY & CO. INC | | 6,475,900 | 5,000,000 | 18,187 | 1FE |
| 64990G JY 9 | NEW YORK ST DORM AUTH MUNITAX BND 4.2 | | 02/13/2019 | GOLDMAN SACHS & CO | | 6,000,000 | 6,000,000 | | 1FE |
| 64990G JZ 6 | NEW YORK ST DORM AUTH MUNITAX BND 4.0 | | 02/13/2019 | GOLDMAN SACHS & CO | | 7,500,000 | 7,500,000 | | 1FE |
| 650035 8W 1 | NEW YORK ST URBAN DEV CORP REV MUNITAX | | 03/19/2019 | MORGAN STANLEY & CO. INC | | 5,091,350 | 5,000,000 | 35,208 | 1FE |
| 735389 ZE 1 | PORT SEATTLE WASH MUNITAX BND REV 3.75 | | 02/08/2019 | RAYMOND JAMES | | 740,685 | 750,000 | 7,901 | 1FE |
| 796253 Y3 0 | SAN ANTONIO TX SAN ANTONIO TEX ELEC & GA | | 02/05/2019 | GOLDMAN SACHS & CO | | 553,696 | 445,000 | 431 | 1FE |
| 79765R TK 5 | SAN FRANCISCO CALIF CITY & CNT SAN FRAN | | 02/05/2019 | RAYMOND JAMES | | 122,574 | 100,000 | 1,600 | 1FE |
| 798170 AN 6 | SAN JOSE CALIF REDEV AGY MUNITAXBNDREV | | 02/21/2019 | Various | | 1,761,505 | 1,860,000 | 20,478 | 1FE |
| 837151 RW 1 | SOUTH CAROLINA ST PUB SVC AUTH 2.388% | | 03/21/2019 | GOLDMAN SACHS & CO | | 2,410,925 | 2,500,000 | 18,905 | 1FE |
| 88213A NU 5 | TEXAS A & M UNIVERSITY MUNITAX BND 3 | | 01/09/2019 | MORGAN STANLEY & CO. INC | | 3,000,000 | 3,000,000 | | 1FE |
| 88213A NV 3 | TEXAS A & M UNIVERSITY MUNITAX BND 3 | | 01/09/2019 | MORGAN STANLEY & CO. INC | | 3,165,000 | 3,165,000 | | 1FE |
| 91412G XY 6 | UNIVERSITY CALIFORNIA UNIVERSITYCALIFREV | | 02/27/2019 | GOLDMAN SACHS & CO | | 1,000,340 | 1,000,000 | 12,164 | 1FE |
| 91412H FG 3 | UNIVERSITY CALIFORNIA MUNITAX BND 3.3 | | 03/13/2019 | UBS WARBURG LLC | | 18,000,000 | 18,000,000 | | 1FE |
| 91514A DE 2 | UNIVERSITY TEX UNIV REVS REF-F UNIVERSIT | | 01/11/2019 | BANC OF AMERICA SECURITIES LLC | | 1,982,800 | 2,000,000 | 32,100 | 1FE |
| 000000 00 0 | STRU_BNP-3848 SENIORAGENCYCMO 3.500% 1 | | 03/01/2019 | Interest Capitalization | | 74,933 | 74,933 | | 1 |
| 000000 00 0 | FANNIEMAEFNMA_18-76 SENIORAGENCYCMO 3 | | 03/01/2019 | Interest Capitalization | | 221,314 | 221,314 | | 1 |
| 000000 00 0 | FANNIEMAEFNMA_18-76 4.000% 10/25/58 | | 02/01/2019 | Interest Capitalization | | 178,319 | 178,319 | | 1 |
| 000000 00 0 | FANNIEMAEFNMA_18-76 STRU BA-1161 ZA 4 | | 03/01/2019 | Interest Capitalization | | 124,171 | 124,171 | | 1 |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 653,534,718 | 636,914,658 | 847,080 | .XXX |

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Bonds - Industrial and Miscellaneous

| | | | | | | | | | |
|-------------|--|--|------------|--------------------------------|--|------------|------------|--------|-----|
| 00108W AH 3 | CENTRAL & SOUTHWEST CORP SENIOR CORP BND | | 01/24/2019 | Tax Free Exchange | | 5,005,535 | 5,000,000 | 29,076 | 1FE |
| 00122# AB 5 | AEWCOREPROPERTYFUND SENIOR CORP BND 4 | | 03/06/2019 | DIRECT | | 30,400,000 | 30,400,000 | | 1Z |
| 00206R HK 1 | AT&T INC SENIOR CORP BND 4.850% 03/01/ | | 02/13/2019 | WELLS FARGO SECURITIES | | 9,529,100 | 10,000,000 | | 2FE |
| 00912X AN 4 | AIR LEASE CORPORATION SENIOR CORP BND | | 02/14/2019 | CREDIT SUISSE FIRST BOSTON COR | | 5,002,050 | 5,000,000 | 90,903 | 2FE |
| 019736 AF 4 | ALLISON TRANSMISSION INC SENIOR CORP BND | | 03/26/2019 | CITIGROUP GLOBAL MKT INC | | 4,145,000 | 4,145,000 | | 3FE |
| 02209S BB 8 | ALTRIA GROUP INC SENIOR CORP BND 3.800 | | 02/12/2019 | J.P. MORGAN SECURITIES INC | | 4,989,850 | 5,000,000 | | 2FE |

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|--------------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| 02209S BD 4 | ALTRIA GROUP INC SENIOR CORP BND 4.800 | | 02/12/2019 | J.P. MORGAN SECURITIES INC | | 13,960,380 | 14,000,000 | | 2FE |
| 02209S BE 2 | ALTRIA GROUP INC SENIOR CORP BND 5.800 | | 02/12/2019 | J.P. MORGAN SECURITIES INC | | 11,971,800 | 12,000,000 | | 2FE |
| 023135 BC 9 | AMAZON.COM INC SENIOR CORP BND 144A 3 | | 01/30/2019 | MORGAN STANLEY & CO. INC | | 6,904,660 | 7,000,000 | 97,388 | 1FE |
| 03065H AG 3 | AMERICREDIT AUTOMOBILE RECEIVA ABS 17-3 | | 02/08/2019 | Various | | 6,491,488 | 6,525,000 | 13,833 | 2FE |
| 031100 J@ 0 | AMETEK INC. SENIOR CORP BND 2.700% 11/ | | 02/06/2019 | Tax Free Exchange | | 6,115,291 | 6,222,720 | 34,069 | 2 |
| 031100 K@ 8 | AMETEK INC. CORP BND 4.680% 09/17/20 | | 02/11/2019 | Tax Free Exchange | | 25,456,512 | 24,443,500 | 457,582 | 2 |
| 032177 AF 4 | AMSTED IND INC SENIOR CORP BND 144A 5 | | 03/25/2019 | WELLS FARGO SECURITIES | | 1,817,000 | 1,840,000 | 3,297 | 3FE |
| 03523T BV 9 | ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO | | 01/10/2019 | BANC OF AMERICA SECURITIES LLC | | 9,966,700 | 10,000,000 | | 2FE |
| 035240 AQ 3 | ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO | | 01/10/2019 | DEUTSCHE BANK AG | | 9,968,500 | 10,000,000 | | 2FE |
| 03674X AJ 5 | ANTERO RESOURCES CORP SENIOR CORP BND | | 03/04/2019 | BARCLAYS CAPITAL | | 1,912,320 | 1,992,000 | 1,383 | 3FE |
| 03690A AD 8 | ANTERO MIDSTREAM PARTNERS LP / SENIOR CO | | 02/20/2019 | J.P. MORGAN SECURITIES INC | | 2,000,000 | 2,000,000 | | 3FE |
| 037735 CX 3 | APPALACHIAN POWER CO SENIOR CORP BND 4 | | 03/04/2019 | Mitsubishi Securities USA | | 9,931,600 | 10,000,000 | | 2FE |
| 040555 CY 8 | ARIZONA PUBLIC SERVICE CO SENIOR CORP BN | | 02/26/2019 | BARCLAYS CAPITAL | | 4,999,150 | 5,000,000 | | 1FE |
| 04317@ BH 0 | GALLAGHER ARTHUR J. & CO. SENIOR CORP BN | | 02/13/2019 | BANC OF AMERICA SECURITIES LLC | | 5,000,000 | 5,000,000 | | 2 |
| 04317@ BM 9 | GALLAGHER ARTHUR J. & CO. SENIOR CORP BN | | 03/13/2019 | BANC OF AMERICA SECURITIES LLC | | 6,000,000 | 6,000,000 | | 2Z |
| 04317@ BN 7 | GALLAGHER ARTHUR J. & CO. SENIOR CORP BN | | 03/13/2019 | BANC OF AMERICA SECURITIES LLC | | 8,600,000 | 8,600,000 | | 2Z |
| 049560 AQ 8 | ATMOS ENERGY CORP SENIOR CORP BND 4.12 | | 02/25/2019 | CANACCORD CAPITAL | | 9,960,600 | 10,000,000 | | 1FE |
| 05352A AA 8 | AVANTOR INC SECURED CORP BND 144A 6.00 | | 03/25/2019 | WELLS FARGO SECURITIES | | 2,170,315 | 2,102,000 | 61,659 | 4FE |
| 05377R CV 4 | AVISBUDGETRENTALCARFUNDING ABS 17-2A-B 1 | | 02/07/2019 | Various | | 1,475,586 | 1,500,000 | 2,914 | 1FE |
| 05377R DG 6 | AESOP ABS 19-1A-A 144A 3.450% 03/20/23 | | 02/04/2019 | BANC OF AMERICA SECURITIES LLC | | 7,998,882 | 8,000,000 | | 1FE |
| 05377R DH 4 | AVISBUDGETRENTALCARFUNDING ABS 19-1A-B 1 | | 02/04/2019 | BANC OF AMERICA SECURITIES LLC | | 9,399,642 | 9,400,000 | | 1FE |
| 05409Q AA 6 | AVON INTERNATIONAL OPERATIONS SECURED CO | | 03/04/2019 | JEFFRIES & CO. INC | | 2,061,720 | 1,992,000 | 9,151 | 3FE |
| 05491U BD 9 | BARCLAYS SENIOR CMBS 8-C2-A5 4.314% 12 | | 03/18/2019 | KEY BANK | | 6,373,372 | 5,980,000 | 13,615 | 1FM |
| 05707# AA 9 | BAIRD FINANCIAL CORP Bond Corp 4.580% | | 03/29/2019 | BANC OF AMERICA SECURITIES LLC | | 3,850,000 | 3,850,000 | | 2Z |
| 06036F BB 6 | BNK SENIOR CMBS 15-A3 4.138% 11/15/61 | | 03/27/2019 | BANC OF AMERICA SECURITIES LLC | | 14,374,805 | 13,500,000 | 35,173 | 1FM |
| 06036F BC 4 | BNK SENIOR CMBS 15-A4 4.407% 11/15/61 | | 03/27/2019 | Various | | 13,905,918 | 12,980,000 | 22,799 | 1FM |
| 06051G HQ 5 | BANK OF AMERICA CORP SENIOR CORP BND MT | | 02/04/2019 | BANC OF AMERICA SECURITIES LLC | | 3,000,000 | 3,000,000 | | 1FE |
| 06051G HS 1 | BANK OF AMERICA CORP SENIOR CORP BND MT | | 03/12/2019 | BANC OF AMERICA SECURITIES LLC | | 5,000,000 | 5,000,000 | | 1FE |
| 06539L BB 5 | BANK_18-BN13 LCFSENIORCMBS18-BNK13 4.2 | | 03/27/2019 | BANC OF AMERICA SECURITIES LLC | | 6,497,813 | 6,000,000 | 19,679 | 1FM |
| 065405 AE 2 | BANK_19-BNK16 BANK_19-BNK16 4.005% 02/ | | 02/01/2019 | WELLS FARGO SECURITIES | | 11,329,274 | 11,000,000 | 24,475 | 1FE |
| 06761H AE 8 | BABSONCLOLTDBABSN_19-2A ABS N_19-2A 144A | | 03/15/2019 | BANC OF AMERICA SECURITIES LLC | | 5,000,000 | 5,000,000 | | 2Z |
| 06761H AG 3 | BABSONCLOLTDBABSN_19-2A ABS N_19-2A 144A | | 03/15/2019 | BANC OF AMERICA SECURITIES LLC | | 8,250,000 | 8,250,000 | | 2FE |
| 06761J AA 2 | BABSONCLOLTDBABSN_19-2A ABS N_19-2A 144A | | 03/15/2019 | BANC OF AMERICA SECURITIES LLC | | 8,330,000 | 8,500,000 | | 2Z |
| 073685 AD 1 | BEACON ROOFING SENIOR CORP BND 144A 4 | | 03/25/2019 | J.P. MORGAN SECURITIES INC | | 1,489,238 | 1,578,000 | 31,198 | 4FE |
| 08160B AD 6 | BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMB | | 03/27/2019 | Various | | 19,647,450 | 18,360,000 | 47,967 | 1FM |
| 08160J AE 7 | BENCHMARKMORTGAGETRUSTBMARK SENIOR CMBS | | 03/19/2019 | Various | | 13,765,168 | 13,220,000 | 24,027 | 1FE |
| 08160J AH 0 | BMARK_19-B9 SENIOR CMBS 9-B9-AS 4.267% | | 02/01/2019 | CITIGROUP GLOBAL MKT INC | | 3,604,987 | 3,500,000 | 5,393 | 1FE |
| 08160J AK 3 | BMARK_19-B9 SUB CMBS 19-B9-C 4.971% 03 | | 02/01/2019 | CITIGROUP GLOBAL MKT INC | | 3,604,980 | 3,500,000 | 6,282 | 1FE |
| 08161B AY 9 | BENCHMARK MRTG TRUST BMARK18B3 LCFSENIOR | | 03/18/2019 | J.P. MORGAN SECURITIES INC | | 5,242,969 | 5,000,000 | 10,622 | 1FM |
| 08162T BA 0 | BMARK_2018-B7_B SENIOR CMBS 8-B7-A3 4 | | 02/11/2019 | CITIGROUP GLOBAL MKT INC | | 21,140,625 | 20,000,000 | 28,273 | 1FM |
| 08162T BB 8 | BENCHMARKMORTGAGETRUSTBMARK SENIOR CMBS | | 03/19/2019 | CITIGROUP GLOBAL MKT INC | | 5,597,030 | 5,143,000 | 12,886 | 1FM |
| 101137 AT 4 | BOSTON SCIENTIFIC CORPORATION SENIOR COR | | 02/21/2019 | BANC OF AMERICA SECURITIES LLC | | 9,944,000 | 10,000,000 | | 2FE |
| 101137 AX 5 | BOSTON SCIENTIFIC CORPORATION SENIOR COR | | 02/21/2019 | BARCLAYS CAPITAL | | 12,956,320 | 13,000,000 | | 2FE |
| 10373Q AE 0 | BP CAPITAL MARKETS AMERICA INC SENIOR CO | | 02/06/2019 | BANC OF AMERICA SECURITIES LLC | | 26,241,250 | 25,000,000 | 279,326 | 1FE |
| 1248EP BT 9 | CCO HOLDINGS LLC SENIOR CORP BND 144A | | 03/08/2019 | CITIGROUP GLOBAL MKT INC | | 1,945,000 | 2,000,000 | 37,299 | 3FE |

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|-----------------|-------------------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| 12508G AU 0 | CCUBS_17C1 CCUBS_17C1 3.544% 11/15/50..... | | 03/07/2019..... | MORGAN STANLEY & CO. INC..... | | 5,816,187 | 5,850,007 | 5,759 | 1FM..... |
| 12512J AW 4 | CDCOMMERCIALMORTGAGETRUSTC LCFSENIORCMBS..... | | 03/27/2019..... | SOCIETE GENERALE..... | | 2,781,400 | 2,560,000 | 8,520 | 1FM..... |
| 12543D BC 3 | CHS/COMMUNITY HEALTH SYSTEMS I SECURED C..... | | 02/28/2019..... | CREDIT SUISSE FIRST BOSTON COR..... | | 1,823,662 | 1,848,000 | | 4FE..... |
| 12596M AD 8 | CREDITSUISSECOMMERCIALMORTG RMBS PL1-M1..... | | 02/27/2019..... | CREDIT SUISSE FIRST BOSTON COR..... | | 2,801,005 | 2,750,000 | 8,626 | 1FE..... |
| 12596M AE 6 | CREDITSUISSECOMMERCIALMORTG RMBS PL1-M2..... | | 02/27/2019..... | CREDIT SUISSE FIRST BOSTON COR..... | | 2,437,639 | 2,467,000 | 7,739 | 1FE..... |
| 12596M AF 3 | CREDITSUISSECOMMERCIALMORTG RMBS PL1-M3..... | | 02/27/2019..... | CREDIT SUISSE FIRST BOSTON COR..... | | 1,827,765 | 1,927,000 | 6,045 | 2FE..... |
| 126307 AH 0 | CSC HOLDINGS LLC SENIOR CORP BND 5.250..... | | 03/13/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 2,015,000 | 2,000,000 | 30,333 | 4FE..... |
| 126307 AT 4 | CSC HOLDINGS LLC SECURED CORP BND 144A..... | | 01/09/2019..... | CREDIT SUISSE FIRST BOSTON COR..... | | 2,388,000 | 2,400,000 | 63,067 | 3FE..... |
| 126307 AU 1 | CSC HOLDINGS LLC ALTICE US FINANCE I COR..... | | 01/07/2019..... | DEUTSCHE BANK AG..... | | 1,940,000 | 2,000,000 | 16,500 | 3FE..... |
| 126307 AZ 0 | CSC HOLDINGS LLC SENIOR CORP BND 144A..... | | 03/04/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 2,736,500 | 2,600,000 | 16,900 | 3FE..... |
| 126408 HM 8 | CSX CORP SENIOR CORP BND 4.250% 03/15/..... | | 02/21/2019..... | J.P. MORGAN SECURITIES INC..... | | 5,145,200 | 5,000,000 | 60,799 | 2FE..... |
| 126408 HP 1 | CSX CORP SENIOR CORP BND 4.500% 03/15/..... | | 02/21/2019..... | J.P. MORGAN SECURITIES INC..... | | 4,982,750 | 5,000,000 | | 2FE..... |
| 12648W AE 2 | CSMC_14-7R CSMC_14-7R 3.000% 03/29/38..... | | 03/01/2019..... | Interest Capitalization..... | | 3,122 | 3,122 | | 1FM..... |
| 126673 BB 7 | COUNTRYWIDE ASSET-BACKED CTFS CWL_04-6..... | | 02/11/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 1,414,911 | 1,415,796 | 2,548 | 1FM..... |
| 12668A UU 7 | COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05..... | | 02/01/2019..... | Interest Capitalization..... | | 8,811 | 8,811 | | 1FM..... |
| 13123X AZ 5 | CALLON PETROLEUM COMPANY SENIOR CORP BND..... | | 03/04/2019..... | WELLS FARGO SECURITIES..... | | 1,289,600 | 1,280,000 | 14,733 | 4FE..... |
| 131347 CK 0 | CALPINE CORP CALPINE CORP 144A 5.250%..... | | 03/25/2019..... | CREDIT SUISSE FIRST BOSTON COR..... | | 1,458,510 | 1,464,000 | 24,766 | 3FE..... |
| 14313F AG 4 | CARMAXAUTOOWNERTRUSTCARMX_SUBABS18-3..... | | 02/08/2019..... | Various..... | | 1,933,752 | 1,925,000 | 5,183 | 1FE..... |
| 14314X AF 6 | CARMAXAUTOOWNERTRUSTCARMX_ABS_18-2-C..... | | 02/08/2019..... | RBC DOMINION SECURITIES INC..... | | 1,290,471 | 1,285,000 | 3,441 | 1FE..... |
| 15138A AC 4 | CENTENNIALRESOURCEPRODUCTION SENIOR CORP..... | | 03/12/2019..... | CITIGROUP GLOBAL MKT INC..... | | 1,396,236 | 1,407,000 | | 4FE..... |
| 16411Q AC 5 | CHENIERE ENERGY PARTNERS LP SENIORCORPBN..... | | 03/08/2019..... | WELLS FARGO SECURITIES..... | | 1,518,750 | 1,500,000 | 42,422 | 3FE..... |
| 165167 CL 9 | CHESAPEAKE ENERGY CORPORATION SENIOR COR..... | | 03/12/2019..... | Various..... | | 3,873,885 | 3,990,000 | 110,710 | 4FE..... |
| 171484 AG 3 | CHURCHILL DOWNS INC SENIOR CORP BND 144A..... | | 03/20/2019..... | J.P. MORGAN SECURITIES INC..... | | 2,590,000 | 2,590,000 | | 3FE..... |
| 172967 ME 8 | CITIGROUP INC SENIOR CORP BND 3.980% 0..... | | 03/13/2019..... | CITIGROUP GLOBAL MKT INC..... | | 10,000,000 | 10,000,000 | | 1FE..... |
| 17305C AE 9 | CITIUS FUNDING LTD CTIUS_06-1A CITIUS_06..... | | 02/05/2019..... | Interest Capitalization..... | | 12,543 | 12,543 | | 6FE..... |
| 17326F AD 9 | CITIGROUPCOMMERCIALMORTGAGE LCFSENIORCMB..... | | 01/11/2019..... | DEUTSCHE BANK AG..... | | 4,943,164 | 5,000,000 | 6,749 | 1FM..... |
| 17327G AX 2 | CGCMT_18-C6-B SENIOR CMBS 8-C6-A3 4.14..... | | 03/19/2019..... | CITIGROUP GLOBAL MKT INC..... | | 1,323,291 | 1,250,000 | 2,878 | 1FM..... |
| 18539U AA 3 | CLEARWAY ENERGY OPERATING LLC SENIORCORP..... | | 03/25/2019..... | NOMURA SECURITIES INTL. INC..... | | 1,424,218 | 1,426,000 | 40,086 | 3FE..... |
| 202795 JP 6 | COMMONWEALTH EDISON COMPANY SECURED CORP..... | | 02/11/2019..... | BARCLAYS CAPITAL..... | | 14,877,900 | 15,000,000 | | 1FE..... |
| 20338Q AD 5 | COMM SCOPE FINANCE LLC SECURED CORP BND..... | | 02/07/2019..... | J.P. MORGAN SECURITIES INC..... | | 2,100,000 | 2,100,000 | | 3FE..... |
| 20369E AC 6 | COMMUNITYHEALTH SENIOR CORP BND 4.790%..... | | 02/06/2019..... | JEFFRIES & CO. INC..... | | 1,943,150 | 2,000,000 | 25,680 | 1FE..... |
| 207597 EL 5 | CONNECTICUT LIGHT AND POWER CO SECURED CO..... | | 03/25/2019..... | MIZUHO INTERNATIONAL PLC..... | | 3,592,820 | 3,500,000 | | 1FE..... |
| 21872# AA 5 | CORECIVIC OF KANSAS LLC 4.430% 01/31/4..... | | 02/15/2019..... | J.P. MORGAN SECURITIES INC..... | | 2,225,846 | 2,225,846 | | 1PL..... |
| 22282E AH 5 | COVANTA HOLDING CORP SENIORCORPBND 6.0..... | | 03/26/2019..... | J.P. MORGAN SECURITIES INC..... | | 1,005,000 | 1,000,000 | 26,667 | 4FE..... |
| 225310 AL 5 | CREDIT ACCEP CORP SENIOR CORP BND 144A..... | | 03/05/2019..... | WELLS FARGO SECURITIES..... | | 1,637,000 | 1,637,000 | | 3FE..... |
| 228187 AB 6 | CROWN AMERICAS LLC SENIOR CORP BND 4.7..... | | 01/24/2019..... | Various..... | | 1,218,750 | 1,250,000 | 28,533 | 3FE..... |
| 233046 AK 7 | DBMASTERFINANCELLCDNKN_19- ABS A-A2II 14..... | | 03/20/2019..... | GUGGENHEIM..... | | 14,250,000 | 14,250,000 | | 2FE..... |
| 233046 AL 5 | DBMASTERFINANCELLCDNKN_19- ABS 1A-A23 14..... | | 03/20/2019..... | GUGGENHEIM..... | | 14,250,000 | 14,250,000 | | 2Z..... |
| 23386# AU 6 | DAIRY FARMERS OF AMERICA INC SENIOR CORP..... | | 01/03/2019..... | WELL FARGO BANK..... | | 7,600,000 | 7,600,000 | | 2FE..... |
| 23386# AV 4 | DAIRY FARMERS OF AMERICA INC SENIOR CORP..... | | 01/03/2019..... | WELL FARGO BANK..... | | 7,500,000 | 7,500,000 | | 2FE..... |
| 237266 AH 4 | DARLING INTL INC. Bond Corp 5.250% 04/..... | | 03/28/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 3,500,000 | 3,500,000 | | 1FE..... |
| 24422E UU 1 | JOHN DEERE CAPITAL CORP SENIOR CORP BND..... | | 03/04/2019..... | HSBC SECURITIES INC..... | | 4,984,500 | 5,000,000 | | 1FE..... |
| 24702J AD 1 | DELL EQUIPMENT FINANCE TRUST D ABS 7-2-A..... | | 03/21/2019..... | WELLS FARGO SECURITIES..... | | 19,171,797 | 19,250,000 | 3,513 | 1FE..... |
| 24702R AF 8 | DELL INC SENIOR CORP BND 6.500% 04/15/..... | | 03/14/2019..... | MORGAN STANLEY & CO. INC..... | | 1,418,725 | 1,474,000 | 40,719 | 3FE..... |

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|--------------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| 254687 CG 9 | WALT DISNEY CO SENIOR CORP BND 144A 5 | | 03/20/2019 | Taxable Exchange | | 3,045,198 | 2,939,000 | | 1FE |
| 254687 CW 4 | WALT DISNEY CO SENIOR CORP BND 144A 9 | | 03/20/2019 | Taxable Exchange | | 1,881,158 | 1,558,000 | | 1FE |
| 254687 DQ 6 | WALT DISNEY CO SENIOR CORP BND 144A 7 | | 03/20/2019 | Taxable Exchange | | 29,292,529 | 26,500,000 | | 1FE |
| 254687 DS 2 | WALT DISNEY CO SENIOR CORP BND 144A 7 | | 03/20/2019 | Taxable Exchange | | 8,866,638 | 10,000,000 | | 1FE |
| 254687 DY 9 | WALT DISNEY CO SENIOR CORP BND 144A 6 | | 03/20/2019 | Taxable Exchange | | 4,892,371 | 5,250,000 | | 1FE |
| 254687 EA 0 | WALT DISNEY CO SENIOR CORP BND 144A 6 | | 03/20/2019 | Taxable Exchange | | 22,054,880 | 22,765,000 | | 1FE |
| 254687 EE 2 | WALT DISNEY CO SENIOR CORP BND 144A 6 | | 03/20/2019 | Taxable Exchange | | 3,987,455 | 5,180,000 | | 1FE |
| 26208L AD 0 | DRIVENBRANDSFUNDINGLLCHONK ABS -1A-A2 14 | | 03/12/2019 | BARCLAYS CAPITAL | | 4,500,000 | 4,500,000 | | 2FE |
| 264416 AN 8 | DUKE UNIVERSITY CORP BND 5.850% 04/01 | | 01/15/2019 | RBC DOMINION SECURITIES INC | | 3,822,256 | 3,075,000 | 52,967 | 1FE |
| 26442E AF 7 | DUKE ENERGY OHIO INC SECURED CORP BND | | 01/03/2019 | CREDIT SUISSE FIRST BOSTON COR | | 10,995,160 | 11,000,000 | | 1FE |
| 26483E AJ 9 | DUN & BRADSTREET CORPORATION (SECURED C | | 03/12/2019 | CITIGROUP GLOBAL MKT INC | | 1,291,615 | 1,282,000 | 8,814 | 4FE |
| 280145 AA 1 | EDGEMOOR STAR-AMERICA JUDICAL SECURED CO | | 03/29/2019 | DIRECT | | 3,226,067 | 3,226,067 | | 2 |
| 28470R AG 7 | ELDORADO RESORTS INC SENIOR CORP BND 6 | | 03/21/2019 | Various | | 795,625 | 800,000 | 1,183 | 4FE |
| 29272W AA 7 | ENERGIZER SPINCO INC CORPBND144A 6.375 | | 01/15/2019 | Tax Free Exchange | | 2,356,250 | 2,500,000 | | 4FE |
| 29272W AB 5 | ENERGIZER SPINCO INC SENIOR CORP BND 144 | | 03/25/2019 | BANC OF AMERICA SECURITIES LLC | | 1,525,820 | 1,426,000 | 18,112 | 4FE |
| 29278N AN 3 | ENERGY TRANSFER PARTNERS LP SENIOR CORP | | 03/25/2019 | Tax Free Exchange | | 3,675,000 | 3,500,000 | 60,958 | 2FE |
| 29336U AF 4 | ENLINK MIDSTREAM PARTNERS LP SENIOR CORP | | 03/06/2019 | J.P. MORGAN SECURITIES INC | | 1,773,000 | 1,800,000 | 12,853 | 3FE |
| 29364W BC 1 | ENTERGY LOUISIANA LLC SECURED CORP BND | | 03/06/2019 | BANC OF AMERICA SECURITIES LLC | | 12,411,625 | 12,500,000 | | 1FE |
| 341081 FU 6 | FLORIDA POWER AND LIGHT CO SECURED CORP | | 02/21/2019 | MIZUHO INTERNATIONAL PLC | | 9,994,700 | 10,000,000 | | 1FE |
| 34960P AB 7 | FORTRESSTRANSPORTATIONANDIN SENIOR CORP | | 03/25/2019 | BARCLAYS CAPITAL | | 738,750 | 750,000 | 25,594 | 4FE |
| 35137L AA 3 | FOXCORP SENIOR CORP BND 144A 3.666% 01 | | 01/15/2019 | Various | | 10,513,000 | 10,500,000 | | 2FE |
| 35137L AC 9 | FOXCORP SENIOR CORP BND 144A 4.709% 01 | | 01/30/2019 | Various | | 18,315,600 | 18,000,000 | 7,848 | 2FE |
| 35671D BL 8 | FREEPORT-MCMORAN INC SENIOR CORP BND 4 | | 03/08/2019 | RBC DOMINION SECURITIES INC | | 2,910,000 | 3,000,000 | 44,742 | 3FE |
| 35906A BC 1 | FRONTIER COMMUNICATIONS CORP SECURED COR | | 03/12/2019 | J.P. MORGAN SECURITIES INC | | 962,000 | 962,000 | | 4FE |
| 36252S AS 6 | GSMS_19-GC38 GSMS_19-GC38 2.972% 02/10 | | 02/13/2019 | GOLDMAN SACHS & CO | | 999,991 | 1,000,000 | 2,146 | 1FE |
| 36252S AV 9 | GSMS_19-GC38 SENIOR CMBS C38-A4 3.968% | | 02/13/2019 | GOLDMAN SACHS & CO | | 20,599,920 | 20,000,000 | 57,316 | 1FE |
| 36254C AV 2 | GSMORTGAGESECURITIESTRUSTG GSMS_17-GS7 A | | 01/11/2019 | MORGAN STANLEY & CO. INC | | 9,857,031 | 10,000,000 | 13,339 | 1FM |
| 36254C AZ 3 | GSMORTGAGESECURITIESTRUSTG LCFSENIORCMBS | | 02/14/2019 | CITIGROUP GLOBAL MKT INC | | 2,983,594 | 3,000,000 | 5,495 | 1FM |
| 36255N AT 2 | GSMORTGAGESECURITIESTRUSTG LCFSENIORCMBS | | 03/05/2019 | CREDIT SUISSE FIRST BOSTON COR | | 7,773,118 | 7,545,000 | 5,020 | 1FM |
| 364725 BC 4 | TEGNA INC SENIOR CORP BND 144A 5.500% | | 03/13/2019 | J.P. MORGAN SECURITIES INC | | 2,005,000 | 2,000,000 | 36,667 | 3FE |
| 37310P AC 5 | GEORGETOWN UNIVERSITY DC SENIOR CORP BND | | 03/27/2019 | Various | | 13,773,302 | 13,265,000 | 46,068 | 1FE |
| 389375 AJ 5 | GRAY TELEVISION INC SENIORCORPBND144A | | 01/10/2019 | Various | | 2,415,000 | 2,500,000 | 72,050 | 4FE |
| 39807U AB 2 | GREYSTAR REAL ESTATE PARTNERS SECURED CO | | 03/25/2019 | JEFFRIES & CO. INC | | 1,622,070 | 1,614,000 | 29,904 | 4FE |
| 40471@ AA 2 | HA IPC FUNDING CORP BND 4.564% 06/06/4 | | 03/06/2019 | DIRECT | | 1,362,253 | 1,362,253 | | 2Z |
| 41283L AU 9 | HARLEY-DAVIDSON FINANCIAL SENIOR CORP BN | | 01/31/2019 | J.P. MORGAN SECURITIES INC | | 4,995,650 | 5,000,000 | | 1FE |
| 413875 AT 2 | HARRIS CORPORATION SENIOR CORP BND 5.0 | | 01/31/2019 | STIFEL NICOLAUS & CO INC | | 7,324,501 | 6,836,000 | 93,091 | 2FE |
| 413875 AW 5 | HARRIS CORPORATION SENIORCORPBND 4.400 | | 03/13/2019 | CITIGROUP GLOBAL MKT INC | | 10,342,500 | 10,000,000 | 110,000 | 2FE |
| 444859 BD 3 | HUMANA INC HUMANA INC 3.850% 10/01/24 | | 02/11/2019 | BANC OF AMERICA SECURITIES LLC | | 5,019,100 | 5,000,000 | 70,583 | 2FE |
| 45660L D9 7 | RESIDENTIAL ASSET SECURITIZATI RAST_05-A | | 03/01/2019 | Interest Capitalization | | 1,209 | 1,209 | | 1FM |
| 461070 AQ 7 | INTERSTATE POWER AND LIGHT CO SENIOR COR | | 03/25/2019 | J.P. MORGAN SECURITIES INC | | 7,989,360 | 8,000,000 | | 2FE |
| 46659* AE 7 | JM FAMILY ENTERPRISES INC SENIOR CORP BN | | 01/15/2019 | US BANCORP | | 14,100,000 | 14,100,000 | | 2 |
| 47009L AC 9 | JAGGEDPEAKENERGYLLC SENIOR CORP BND 5 | | 03/07/2019 | Tax Free Exchange | | 562,800 | 560,000 | 11,515 | 4FE |
| 476556 DC 6 | JERSEY CENTRAL POWER & LIGHT SENIOR CORP | | 02/05/2019 | MORGAN STANLEY & CO. INC | | 2,029,420 | 2,000,000 | 5,494 | 2FE |
| 48128Y AW 1 | JPMORGANCHASECOMMERCIALMORT SENIOR CMBS | | 02/15/2019 | J.P. MORGAN SECURITIES INC | | 10,299,990 | 10,000,000 | 30,218 | 1FE |
| 50171* AA 6 | LA GATEWAY PARTNERS LLC SECURED CORP BND | | 03/29/2019 | RBC DOMINION SECURITIES INC | | 2,122,561 | 2,122,561 | | 1Z |

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|--------------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| 512807 AT 5 | LAM RSRCH CORP SENIOR CORP BND 4.875% | | 02/25/2019 | BANC OF AMERICA SECURITIES LLC | | 4,997,550 | 5,000,000 | | 2FE |
| 512807 AU 2 | LAM RSRCH CORP SENIOR CORP BND 4.000% | | 02/25/2019 | GOLDMAN SACHS & CO | | 14,972,850 | 15,000,000 | | 2FE |
| 513272 AB 0 | LAMBWESTONHOLDINGSINC SENIOR CORP BND 14 | | 01/15/2019 | GOLDMAN SACHS & CO | | 2,303,000 | 2,350,000 | 24,185 | 3FE |
| 532457 BS 6 | ELI LILLY AND COMPANY SENIOR CORP BND | | 02/20/2019 | DEUTSCHE BANK AG | | 9,990,000 | 10,000,000 | | 1FE |
| 532457 BT 4 | ELI LILLY AND COMPANY SENIOR CORP BND | | 02/20/2019 | DEUTSCHE BANK AG | | 9,943,900 | 10,000,000 | | 1FE |
| 532457 BV 9 | ELI LILLY AND COMPANY SENIOR CORP BND | | 02/20/2019 | BANC OF AMERICA SECURITIES LLC | | 19,969,200 | 20,000,000 | | 1FE |
| 539830 BL 2 | LOCKHEED MARTIN CORPORATION SENIOR CORP | | 01/31/2019 | BANC OF AMERICA SECURITIES LLC | | 10,064,800 | 9,200,000 | 94,888 | 2FE |
| 552953 CF 6 | MGM RESORTS INTERNATIONAL SENIOR CORP BN | | 03/27/2019 | BANC OF AMERICA SECURITIES LLC | | 5,488,000 | 5,488,000 | | 3FE |
| 55303X AG 0 | MGM GROWTH PROPERTIES OPERATIN SENIOR CO | | 03/25/2019 | J.P. MORGAN SECURITIES INC | | 2,086,305 | 2,028,000 | 20,083 | 3FE |
| 559080 AN 6 | MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO | | 01/11/2019 | MIZUHO INTERNATIONAL PLC | | 2,981,130 | 3,000,000 | | 2FE |
| 571748 BG 6 | MARSH & MCLENNAN CO INC SENIOR CORP BND | | 01/08/2019 | GOLDMAN SACHS & CO | | 3,998,600 | 4,000,000 | | 1FE |
| 571748 BJ 0 | MARSH & MCLENNAN CO INC SENIOR CORP BND | | 01/08/2019 | GOLDMAN SACHS & CO | | 4,994,650 | 5,000,000 | | 1FE |
| 58502B AC 0 | PEDIATRIX MEDICAL GRP INC SENIOR CORP B | | 02/19/2019 | J.P. MORGAN SECURITIES INC | | 1,246,875 | 1,250,000 | 7,813 | 3FE |
| 58933Y AX 3 | MERCK & CO INC SENIOR CORP BND 3.400% | | 03/05/2019 | J.P. MORGAN SECURITIES INC | | 9,943,800 | 10,000,000 | | 1FE |
| 58942H AC 5 | BONSECOURS MERCY HEALTH SENIOR CORP BND | | 01/14/2019 | RBC DOMINION SECURITIES INC | | 2,062,360 | 2,000,000 | 6,931 | 1FE |
| 59523U AQ 0 | MID-AMER APT COMMUN INC SENIOR CORP BND | | 02/26/2019 | WELLS FARGO SECURITIES | | 9,972,000 | 10,000,000 | | 2FE |
| 61691Q AD 0 | MSC_18-L1 SENIOR CMBS L1-A3 4.139% 10/ | | 03/12/2019 | MORGAN STANLEY & CO. INC | | 14,406,406 | 13,700,000 | 20,477 | 1FM |
| 61691Q AE 8 | MORGANSTANLEYCAPITALTRUST MSC_18-L1 4 | | 03/07/2019 | MORGAN STANLEY & CO. INC | | 4,265,781 | 4,000,000 | 4,897 | 1FM |
| 61691R AE 6 | MORGANSTANLEYCAPITALTRUST SENIOR CMBS H | | 03/04/2019 | Various | | 10,011,641 | 9,500,000 | 5,088 | 1FM |
| 61768H AW 6 | MSC_19-L2 SENIOR CMBS L2-A4 4.071% 03/ | | 03/27/2019 | Various | | 12,441,296 | 12,000,000 | 18,772 | 1FE |
| 629568 BB 1 | NABORS INDUSTRIES INC SENIOR CORP BND | | 03/12/2019 | CREDIT SUISSE FIRST BOSTON COR | | 1,278,040 | 1,424,000 | 36,110 | 3FE |
| 637432 NS 0 | NATIONAL RURAL UTILITIES COOP SECURED CO | | 01/29/2019 | BANC OF AMERICA SECURITIES LLC | | 15,049,050 | 15,000,000 | | 1FE |
| 637432 NT 8 | NATIONAL RURAL UTILITIES COOP SECURED CO | | 03/28/2019 | MORGAN STANLEY & CO. INC | | 2,656,675 | 2,500,000 | 18,215 | 1FE |
| 63938C AE 8 | NAVIENT CORP SENIOR CORP BND 7.250% 09 | | 03/12/2019 | J.P. MORGAN SECURITIES INC | | 1,281,690 | 1,212,000 | 41,250 | 3FE |
| 63938C AF 5 | NAVIENT CORP SENIOR CORP BND 6.500% 06 | | 03/04/2019 | CITIGROUP GLOBAL MKT INC | | 2,583,375 | 2,490,000 | 36,416 | 3FE |
| 63941B AD 7 | NAVSL_19-A ABS_19-A-B 144A 3.900% 01/ | | 02/11/2019 | BARCLAYS CAPITAL | | 14,995,407 | 15,000,000 | | 1FE |
| 65339K AT 7 | NEXTERA ENERGY CAPITAL HOLDING SENIORCOR | | 03/07/2019 | Various | | 9,808,599 | 10,000,000 | 128,194 | 2FE |
| 65339K BJ 8 | NEXTERA ENERGY CAPITAL HOLDING 3.500% | | 03/28/2019 | BANC OF AMERICA SECURITIES LLC | | 9,961,600 | 10,000,000 | | 2Z |
| 65341X AA 6 | NEXSTAR BROADCASTING INC SENIOR CORP BND | | 02/07/2019 | WELLS FARGO SECURITIES | | 1,940,000 | 2,000,000 | 3,125 | 4FE |
| 666807 BP 6 | NORTHROP GRUMMAN CORP SENIOR CORP BND | | 02/05/2019 | CITIGROUP GLOBAL MKT INC | | 6,801,200 | 7,000,000 | 87,764 | 2FE |
| 674599 CJ 2 | OCCIDENTAL PETROLEUM CORPORATI SENIOR CO | | 03/12/2019 | CITIGROUP GLOBAL MKT INC | | 8,210,400 | 8,000,000 | 145,689 | 1FE |
| 68233J BG 8 | ONCOR ELECTRIC SECURED CORP BND 4.100% | | 01/30/2019 | Tax Free Exchange | | 14,995,590 | 15,000,000 | 128,125 | 1FE |
| 68233J BH 6 | ONCOR ELECTRIC SECURED CORP BND 3.700% | | 01/30/2019 | Tax Free Exchange | | 10,046,320 | 10,000,000 | 77,083 | 1FE |
| 68389X AV 7 | ORACLE CORPORATION SENIOR CORP BND 4.3 | | 02/06/2019 | DEUTSCHE BANK AG | | 10,476,600 | 10,000,000 | 35,833 | 1FE |
| 69394* AA 7 | PPM FINCO LP SECURED CORP BND 4.476% 0 | | 02/01/2019 | DIRECT | | 4,605,744 | 4,605,744 | | 2FE |
| 69888X AA 7 | PARPHARMACEUTICALINC SECURED CORP BND 14 | | 03/14/2019 | J.P. MORGAN SECURITIES INC | | 1,240,000 | 1,240,000 | | 3FE |
| 70462G AA 6 | PEACEHEALTHOBLIGATEDGROUP PEACEHEALTH OB | | 01/14/2019 | CITIGROUP GLOBAL MKT INC | | 3,163,440 | 3,000,000 | 30,318 | 1FE |
| 713448 EG 9 | PEPSICO INC SENIOR CORP BND 7.000% 03/ | | 01/04/2019 | Tax Free Exchange | | 13,064,320 | 10,000,000 | 239,167 | 1FE |
| 713448 EH 7 | PEPSICO INC SENIOR CORP BND 5.500% 05/ | | 01/04/2019 | Tax Free Exchange | | 8,225,055 | 6,900,000 | 51,654 | 1FE |
| 717081 ET 6 | PFIZER INC SENIOR CORP BND 3.450% 03/1 | | 03/04/2019 | BARCLAYS CAPITAL | | 19,953,000 | 20,000,000 | | 1FE |
| 717081 EU 3 | PFIZER INC SENIOR CORP BND 3.900% 03/1 | | 03/04/2019 | J.P. MORGAN SECURITIES INC | | 14,804,850 | 15,000,000 | | 1FE |
| 718172 CE 7 | PHILIP MORRIS INTL INC SENIORCORPBND 3 | | 03/27/2019 | CITIGROUP GLOBAL MKT INC | | 11,288,515 | 11,500,000 | 26,953 | 1FE |
| 74166M AC 0 | PRIME SECURITY SERVICES BORROW SECURED C | | 03/21/2019 | DEUTSCHE BANK AG | | 4,580,000 | 4,580,000 | | 3Z |
| 74264* AF 3 | PRISA LHC LLC SENIOR CORP BND 4.330% 0 | | 01/15/2019 | J.P. MORGAN SECURITIES INC | | 20,000,000 | 20,000,000 | | 1Z |

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|---|---------|-----------------|-------------------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| 74432Q CE 3 | PRUDENTIAL FINANCIAL INC SENIOR CORP BND..... | | 02/20/2019..... | MORGAN STANLEY & CO. INC..... | | 9,976,300 | 10,000,000 | | 1FE..... |
| 74736K AE 1 | QORVO INC SENIORCORPBND144A 5.500% 07/..... | | 02/28/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 2,419,760 | 2,384,000 | 18,211 | 3FE..... |
| 74834L BA 7 | QUEST DIAGNOSTICS INC SENIOR CORP BND..... | | 03/07/2019..... | MORGAN STANLEY & CO. INC..... | | 9,970,700 | 10,000,000 | | 2FE..... |
| 74840L AB 8 | QUICKEN LOANS INC SENIORCORPBND144A 5..... | | 03/21/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 2,182,500 | 2,328,000 | 23,765 | 3FE..... |
| 74949L AC 6 | REED ELSEVIER CAP INC SENIOR CORP BND..... | | 03/11/2019..... | WELLS FARGO SECURITIES..... | | 9,883,900 | 10,000,000 | | 2FE..... |
| 75884R AY 9 | REGENCY CENTERS LP SENIOR CORP BND 4.6..... | | 02/25/2019..... | WELLS FARGO SECURITIES..... | | 9,966,100 | 10,000,000 | | 2FE..... |
| 78413M AC 2 | SFAVE_15-SAVE SFAVE_15-SAVE 3.659% 01/..... | | 03/28/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 1,237,991 | 1,235,000 | | 1FM..... |
| 78442G RA 6 | SLMA ABS -9-A7A 3.371% 01/25/41..... | | 01/11/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 7,945,000 | 8,000,000 | 56,304 | 1FE..... |
| 78448P AD 2 | SMB_15-A ABS -A-A3 144A 3.984% 02/17/3..... | | 01/07/2019..... | J.P. MORGAN SECURITIES INC..... | | 1,864,884 | 1,830,000 | 4,624 | 1FE..... |
| 78449T AD 3 | SMBPRIVATEEDUCATIONLOANTRU ABS 9-A-B 144..... | | 03/05/2019..... | GOLDMAN SACHS & CO..... | | 9,929,811 | 10,000,000 | | 1FE..... |
| 78466C AC 0 | SS&C TECHNOLOGIES INC SENIOR CORP BND 14..... | | 03/14/2019..... | MORGAN STANLEY & CO. INC..... | | 6,000,000 | 6,000,000 | | 4FE..... |
| 798237 L@ 0 | SAN JOSE WATER CO SENIOR CORP BND 4.29..... | | 03/28/2019..... | J.P. MORGAN SECURITIES INC..... | | 13,300,000 | 13,300,000 | | 1Z..... |
| 80284R AF 6 | SANTANDERDRIVEAUTORECEIVABL ABS _16-3-C..... | | 03/21/2019..... | SOCIETE GENERALE..... | | 3,783,734 | 3,795,000 | 2,593 | 1FE..... |
| 810186 AP 1 | SCOTTS COMPANY THE SENIORCORPBND 5.250..... | | 03/08/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 1,935,000 | 2,000,000 | 25,375 | 4FE..... |
| 829259 AR 1 | SINCLAIR TELEVISION GROUP INC SENIOR COR..... | | 01/09/2019..... | CREDIT SUISSE FIRST BOSTON COR..... | | 2,400,000 | 2,500,000 | 62,500 | 4FE..... |
| 83405L AC 4 | SOFICONSUMERLOANPROGRAMTRU ABS 17-5-B 14..... | | 02/07/2019..... | BNP PARIBAS..... | | 3,747,656 | 3,750,000 | 6,150 | 1FE..... |
| 84762L AS 4 | SPECTRUM BRANDS HOLDINGS INC SENIOR CORP..... | | 03/04/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 2,048,520 | 2,064,000 | 28,445 | 4FE..... |
| 84858# AC 7 | ALABAMA GAS CORP SENIOR CORP BND 4.640..... | | 01/15/2019..... | MORGAN STANLEY & CO. INC..... | | 24,800,000 | 24,800,000 | | 1Z..... |
| 85172F AM 1 | AMERICAN GENERAL FINANCE CO SENIOR CORP..... | | 03/12/2019..... | GOLDMAN SACHS & CO..... | | 1,891,080 | 1,854,000 | 63,377 | 3FE..... |
| 85172F AN 9 | AMERICAN GENERAL FINANCE CO SENIOR CORP..... | | 03/04/2019..... | MORGAN STANLEY & CO. INC..... | | 2,530,463 | 2,490,000 | 84,271 | 3FE..... |
| 85172F AP 4 | AMERICAN GENERAL FINANCE CO SENIOR CORP..... | | 02/20/2019..... | BARCLAYS CAPITAL..... | | 2,500,000 | 2,500,000 | | 3FE..... |
| 85236K AA 0 | SIDC_19-1A ABS -1A-A2 4.540% 02/25/44..... | | 02/01/2019..... | GUGGENHEIM..... | | 9,995,691 | 10,000,000 | | 1FE..... |
| 85440K AB 0 | STANFORD UNIVERSITY UNSEC CORP BND 3.0..... | | 03/21/2019..... | J.P. MORGAN SECURITIES INC..... | | 6,000,000 | 6,000,000 | | 2Z..... |
| 855244 AR 0 | STARBUCKS CORP SENIOR CORP BND 4.000%..... | | 01/08/2019..... | STIFEL NICOLAUS & CO INC..... | | 3,213,893 | 3,250,000 | 19,861 | 2FE..... |
| 86765L AP 2 | SUNOCO LP / SUNOCO FINANCE COR SENIOR CO..... | | 03/11/2019..... | Various..... | | 5,414,263 | 5,408,000 | | 4FE..... |
| 87305Q CN 9 | TTX CO SENIOR CORP BND 144A MTM 4.600%..... | | 01/11/2019..... | CITIGROUP GLOBAL MKT INC..... | | 9,978,800 | 10,000,000 | | 1FE..... |
| 87612B BM 3 | TARGA RESOURCES PARTNERS LP SENIOR CORP..... | | 01/10/2019..... | Various..... | | 2,860,000 | 2,860,000 | | 3FE..... |
| 87612E BH 8 | TARGET CORPORATION SENIOR CORP BND 3.3..... | | 03/18/2019..... | BARCLAYS CAPITAL..... | | 4,999,500 | 5,000,000 | | 1FE..... |
| 88033G CS 7 | TENET HEALTHCARE CO SECURED CORP BND 144..... | | 02/11/2019..... | GOLDMAN SACHS & CO..... | | 2,947,500 | 3,000,000 | 10,792 | 3FE..... |
| 882508 BF 0 | TEXAS INSTRUMENTS INCORPORATED SENIOR CO..... | | 03/01/2019..... | BARCLAYS CAPITAL..... | | 9,910,600 | 10,000,000 | | 1FE..... |
| 882884 B# 5 | TEXAS-NEW MEXICO POWER CO Bond Corp 3..... | | 03/29/2019..... | CITIGROUP GLOBAL MKT INC..... | | 6,500,000 | 6,500,000 | | 2Z..... |
| 882884 C* 8 | TEXAS-NEW MEXICO POWER CO Bond Corp 4..... | | 03/29/2019..... | CITIGROUP GLOBAL MKT INC..... | | 6,500,000 | 6,500,000 | | 2Z..... |
| 89173U AA 5 | TOWD POINT MORTGAGE TRUST TPMT ABS 7-4-A..... | | 01/14/2019..... | MORGAN STANLEY & CO. INC..... | | 5,020,468 | 5,155,601 | 5,907 | 1FM..... |
| 893647 BE 6 | TRANSDIGM INC SECURED CORP BND 144A 6..... | | 03/25/2019..... | Various..... | | 5,786,000 | 5,656,000 | 26,400 | 4FE..... |
| 902494 BH 5 | TYSON FOODS INC SENIORCORPBND 5.100% 0..... | | 02/13/2019..... | MORGAN STANLEY & CO. INC..... | | 7,253,850 | 7,500,000 | 149,813 | 2FE..... |
| 902494 BK 8 | TYSON FOODS INC SENIOR CORP BND 4.350%..... | | 02/13/2019..... | MORGAN STANLEY & CO. INC..... | | 14,997,300 | 15,000,000 | | 2FE..... |
| 90370* AA 1 | ONE TOWN CENTER LLC 4.090% 03/15/35..... | | 01/15/2019..... | DIRECT..... | | 2,105,000 | 2,105,000 | | 1PL..... |
| 906548 CP 5 | UNION ELECTRIC CO SECURED CORP BND 3.5..... | | 03/04/2019..... | BARCLAYS CAPITAL..... | | 9,991,500 | 10,000,000 | | 1FE..... |
| 907818 FB 9 | UNION PACIFIC CORPORATION SENIOR CORP BN..... | | 02/11/2019..... | MORGAN STANLEY & CO. INC..... | | 14,993,550 | 15,000,000 | | 2FE..... |
| 907818 FC 7 | UNION PACIFIC CORPORATION SENIOR CORP BN..... | | 02/11/2019..... | J.P. MORGAN SECURITIES INC..... | | 19,859,400 | 20,000,000 | | 2FE..... |
| 91911X AV 6 | BAUSCHHEALTHCOMPANIESINC(D SENIORCORPBND..... | | 03/04/2019..... | CITIGROUP GLOBAL MKT INC..... | | 1,913,573 | 1,778,000 | 70,811 | 4FE..... |
| 92259B AA 8 | VELOCITY COMMERCIAL CAPITAL VCC_18-2 4..... | | 10/10/2018..... | BARCLAYS CAPITAL..... | | (37,061) | (37,067) | (20,308) | 1FE..... |
| 92552V AL 4 | VIASAT INC. SECURED CORP BND 144A 5.62..... | | 03/20/2019..... | J.P. MORGAN SECURITIES INC..... | | 8,265,414 | 8,252,000 | | 3FE..... |
| 92826C AH 5 | VISA INC SENIOR CORP BND 2.750% 09/15/..... | | 01/30/2019..... | GOLDMAN SACHS & CO..... | | 3,852,920 | 4,000,000 | 41,556 | 1FE..... |
| 92826C AJ 1 | VISA INC SENIORCORPBND 3.650% 09/15/47..... | | 02/14/2019..... | CITIGROUP GLOBAL MKT INC..... | | 9,695,500 | 10,000,000 | 156,139 | 1FE..... |

QE04.8

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|----------------------|--|---------|---------------|--------------------------------|---------------------------|-------------|------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| 931142 EB 5 | WALMART INC SENIOR CORP BND 3.950% 06/ | | 02/05/2019 | BANC OF AMERICA SECURITIES LLC | | 22,229,024 | 21,711,000 | 92,905 | 1FE |
| 931427 AH 1 | WALGREENS BOOTS ALLIANCE INC SENIOR CORP | | 02/11/2019 | GOLDMAN SACHS & CO | | 5,031,400 | 5,000,000 | 44,861 | 2FE |
| 95040Q AG 9 | HEALTH CARE REIT INC SENIOR CORP BND 3 | | 02/13/2019 | WELLS FARGO SECURITIES | | 4,982,850 | 5,000,000 | | 2FE |
| 95040Q AH 7 | HEALTH CARE REIT INC SENIOR CORP BND 4 | | 02/13/2019 | WELLS FARGO SECURITIES | | 9,955,500 | 10,000,000 | | 2FE |
| 96926G AE 3 | RICE UNIVERSITY SENIOR CORP BND 3.567% | | 01/11/2019 | Various | | 978,666 | 1,045,000 | 6,213 | 1FE |
| 983793 AF 7 | XPO LOGISTICS INC SENIOR CORP BND 144A | | 03/04/2019 | MORGAN STANLEY & CO. INC | | 1,926,805 | 1,922,000 | 1,635 | 3FE |
| BME2MG HY 0 | BROOKLYN NAVY YARD COGENERATIO SECURED C | | 02/14/2019 | BARCLAYS CAPITAL | | 22,400,000 | 22,400,000 | | 2Z |
| P4001# AA 8 | EOLICAMESALAPAZSDERLDE SECUREDCORPBND | | 02/28/2019 | J.P. MORGAN SECURITIES INC | | 2,004,029 | 2,004,029 | | 2PL |
| 071734 AC 1 | BAUSCH HEALTH COMPANIES INC SECURED CORP | A | 03/12/2019 | Various | | 4,382,058 | 4,346,000 | 1,844 | 3FE |
| 097751 BT 7 | BOMBARDIER INC SENIOR CORP BND 144A 7 | A | 02/28/2019 | CITIGROUP GLOBAL MKT INC | | 4,449,198 | 4,483,000 | | 4FE |
| 18914L AA 8 | CLOVER LIMITED PARTNERSHIP CLOVER LIMITE | | 10/24/2018 | CITIGROUP GLOBAL MKT INC | | 6,250 | 6,250 | | 2FE |
| 18914L AB 6 | CLOVER LIMITED PARTNERSHIP CLOVERLIMITED | | 10/24/2018 | CITIGROUP GLOBAL MKT INC | | 5,585 | 5,585 | | 2FE |
| 218493 AA 2 | CORDELIO AMALCO GP I SECURED CORP BND | | 12/10/2018 | NATIONAL BANK OF CANADA INTL | | 143,543 | 143,543 | | 2FE |
| 218493 AB 0 | CORDELIO AMALCO GP I SENIOR CORP BND 4 | | 12/10/2018 | NATIONAL BANK OF CANADA INTL | | 149,894 | 149,894 | | 2FE |
| 380081 EX 6 | GOLDEN CC TR ABS 9-1A A 144A 2.934% 12 | A | 01/11/2019 | RBC DOMINION SECURITIES INC | | 5,000,000 | 5,000,000 | | 1FE |
| 67077M AT 5 | NUTRIEN LTD SENIOR CORP BND 4.200% 04/ | A | 03/19/2019 | MORGAN STANLEY & CO. INC | | 19,935,400 | 20,000,000 | | 2FE |
| 68245X AC 3 | 1011778 BC UNLIMITED LIABILITY SECURED C | A | 03/26/2019 | J.P. MORGAN SECURITIES INC | | 2,483,500 | 2,500,000 | 21,545 | 4FE |
| 69867D AA 6 | PANTHERBFAGGREGATOR2LP SECURED CORP BND | A | 03/18/2019 | J.P. MORGAN SECURITIES INC | | 2,925,000 | 2,925,000 | | 3FE |
| 001746 AN 6 | AMERICAN MONEY MANAGEMENT CORP ABS16-18A | D | 01/30/2019 | RBC DOMINION SECURITIES INC | | 2,970,000 | 3,000,000 | 21,157 | 1FE |
| 002810 33 1 | ICL ISRAEL CHEMICALS LTD SENIORCORPBND14 | D | 02/27/2019 | BANC OF AMERICA SECURITIES LLC | | 2,642,500 | 2,500,000 | 41,615 | 2FE |
| 01609W AU 6 | ALIBABA GROUP HOLDING LTD SENIOR CORP BN | D | 03/05/2019 | HSBC SECURITIES INC | | 4,726,650 | 5,000,000 | 50,556 | 1FE |
| 02154C AE 3 | ALTICE FINANCING SA SECURED CORP BND 144 | D | 03/04/2019 | BANC OF AMERICA SECURITIES LLC | | 2,528,500 | 2,600,000 | 27,625 | 4FE |
| 02156L AA 9 | ALTICE FRANCE SA FRANCE SECURED CORP BND | D | 03/04/2019 | BANC OF AMERICA SECURITIES LLC | | 3,919,500 | 3,900,000 | 30,807 | 4FE |
| 046353 AT 5 | ASTRAZENECA PLC SENIOR CORP BND 4.000% | D | 01/30/2019 | WELLS FARGO SECURITIES | | 10,068,108 | 10,043,000 | 15,622 | 2FE |
| 04964K AN 1 | ATRIUM CDO CORP ATRM_9A SUB ABS ATRM 9A | D | 02/07/2019 | RBC DOMINION SECURITIES INC | | 3,500,735 | 3,500,000 | 32,498 | 1FE |
| 05330K A@ 4 | AUTOPISTASMETROPOLITANASDEP SECURED CORP | C | 02/27/2019 | CREDIT AGRICOLE | | 20,000,000 | 20,000,000 | | 2FE |
| 056752 AN 8 | BAIDU INC SENIOR CORP BND 4.875% 11/14 | D | 03/05/2019 | HSBC SECURITIES INC | | 10,450,700 | 10,000,000 | 153,021 | 1FE |
| 08861J AB 5 | BHARTI AIRTEL INTERNATIONAL NE SENIOR CO | D | 01/03/2019 | Various | | 794,136 | 800,000 | 5,588 | 2FE |
| 14312J AQ 5 | CARLYLE GLOBAL MARKET STRATEGI ABS 015-5 | D | 01/30/2019 | CITIGROUP GLOBAL MKT INC | | 5,000,000 | 5,000,000 | | 1FE |
| 14312J AU 6 | CARLYLE GLOBAL MARKET STRATEGI ABS -5A-B | D | 01/30/2019 | CITIGROUP GLOBAL MKT INC | | 2,500,000 | 2,500,000 | | 1FE |
| 151191 BD 4 | CELULOSA ARAUCO Y CONSTITUCION SENIORCOR | D | 03/05/2019 | BANC OF AMERICA SECURITIES LLC | | 2,940,000 | 3,000,000 | 57,292 | 2FE |
| 156830 AA 9 | CERRO DEL AGUILA SA SENIOR CORP BND 144A | D | 01/14/2019 | BANC OF AMERICA SECURITIES LLC | | 3,752,000 | 4,000,000 | 68,750 | 2FE |
| 191241 AF 5 | COCA-COLA FEMSA SAB DE CV SENIOR CORP BN | D | 01/14/2019 | Various | | 5,403,250 | 5,000,000 | 36,458 | 1FE |
| 192714 AB 9 | COLBUN SA SENIOR CORP BND 144A 4.500% | D | 01/03/2019 | Various | | 792,000 | 800,000 | 17,700 | 2FE |
| 255882 AA 0 | DKT FINANCE APS SENIOR CORP BND 144A 9 | D | 03/25/2019 | DEUTSCHE BANK AG | | 1,720,000 | 1,600,000 | 41,667 | 4FE |
| 26249K AL 5 | DRSLF_36R ABS_36R-BR 144A 4.637% 01/1 | D | 01/31/2019 | WELLS FARGO SECURITIES | | 4,900,735 | 4,900,000 | 12,624 | 1FE |
| 283837 AB 8 | EL PUERTO DE LIVERPOOL SAB DE SENIOR COR | D | 03/21/2019 | Various | | 1,910,000 | 2,000,000 | 36,382 | 2FE |
| 29245V AB 1 | ENTEL CHILE SA ENTEL CHILE SA 4.750% 0 | D | 02/26/2019 | CITIGROUP GLOBAL MKT INC | | 1,978,000 | 2,000,000 | 7,125 | 2FE |
| 29246R AA 1 | EMPRESA NACIONAL DE ELECTRICID SENIOR CO | D | 01/03/2019 | Various | | 889,488 | 900,000 | 8,713 | 2FE |
| 31740L AA 1 | FINANCIAL&RISKUSHOLDINGSI SECURED CORP B | C | 03/12/2019 | CITIGROUP GLOBAL MKT INC | | 790,860 | 784,000 | 22,186 | 4FE |
| 31740L AC 7 | FINANCIAL&RISKUSHOLDINGSI SENIOR CORP BN | C | 03/13/2019 | GOLDMAN SACHS & CO | | 772,200 | 792,000 | 29,766 | 4FE |
| 36190C AA 5 | GNL QUINTERO SENIOR CORP BND 144A 4.63 | D | 02/26/2019 | Various | | 4,618,503 | 4,582,000 | 46,934 | 2FE |
| 377373 AH 8 | GLAXOSMITHKLINE CAPITAL PLC SENIOR CORP | D | 03/18/2019 | DEUTSCHE BANK AG | | 19,789,400 | 20,000,000 | | 1FE |
| 49836A AA 2 | KLABINAUSTRIAGMBH Bond Corp 5.750% 04/ | D | 03/27/2019 | CITIGROUP GLOBAL MKT INC | | 996,250 | 1,000,000 | | 3Z |

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---------------------------|--|---------|---------------|--------------------------------|---------------------------|---------------|---------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| 50201P AA 4 | LLPLCAPITALPTE.LTD. SECURED CORP BND 144 | D | 01/29/2019 | CITIGROUP GLOBAL MKT INC | | 2,800,000 | 2,800,000 | | 2FE |
| 566007 AB 6 | MARB BONDCO PLC SENIORCORPBND144A 6.87 | D | 01/14/2019 | CITIGROUP GLOBAL MKT INC | | 1,890,000 | 2,000,000 | 67,604 | 3FE |
| 654902 AC 9 | NOKIAOYJ SENIOR CORP BND 6.625% 05/15/ | D | 03/12/2019 | BARCLAYS CAPITAL | | 763,980 | 714,000 | 15,636 | 3FE |
| 65504L AQ 0 | NOBLE HOLDING INTERNATIONAL LT SENIOR CO | D | 03/12/2019 | CITIGROUP GLOBAL MKT INC | | 1,033,510 | 1,142,000 | 10,742 | 4FE |
| 78386F AA 4 | FALABELLA SENIOR CORP BND 144A 3.750% | D | 01/03/2019 | Various | | 585,600 | 600,000 | 4,313 | 2FE |
| 87124V C# 4 | SYDNEY AIRPORT FINANCE CO PTY SECURED CO | B | 02/05/2019 | NATIONAL AUSTRALIA BK | | 8,683,200 | 8,683,200 | | 2Z |
| 87124V C@ 6 | SYDNEY AIRPORT FINANCE CO PTY SECURED CO | B | 02/05/2019 | NATIONAL AUSTRALIA BK | | 5,499,360 | 5,499,360 | | 2Z |
| 87936V AB 3 | TELFON CELULAR DEL PARAGUAY SA SENIOR CO | D | 03/28/2019 | BNP PARIBAS | | 2,000,000 | 2,000,000 | | 3FE |
| 87938W AX 1 | TELEFONICA EMISIONES SAU SENIOR CORP BND | D | 02/26/2019 | BARCLAYS CAPITAL | | 7,500,000 | 7,500,000 | | 2FE |
| 88167A AL 5 | TEVA PHARMACEUTICAL FINANCE NE SENIORCOR | D | 03/04/2019 | BARCLAYS CAPITAL | | 1,424,500 | 1,400,000 | 32,900 | 3FE |
| 89383J AA 6 | TRANSOCEANPOSEIDONLTD SECURED CORP BND 1 | D | 03/04/2019 | GOLDMAN SACHS & CO | | 1,979,660 | 1,922,000 | 12,847 | 4FE |
| 89388A AA 0 | TRANSPORTADORA DE GAS DEL PERU SENIOR CO | D | 01/14/2019 | BARCLAYS CAPITAL | | 1,962,500 | 2,000,000 | 17,944 | 2FE |
| 91911T AH 6 | VALE OVERSEAS LIMITED CORP BND 6.875% | D | 01/14/2019 | BARCLAYS CAPITAL | | 3,498,750 | 3,000,000 | 31,510 | 2FE |
| 92331M AB 4 | VENTURE CDO LTD VENTR_17-26A ABS 2017-26 | D | 01/31/2019 | WELLS FARGO SECURITIES | | 5,001,000 | 5,000,000 | 8,416 | 1FE |
| 98954N AA 7 | ZIGGO BV SECURED CORP BND 144A 5.500% | D | 03/13/2019 | CREDIT SUISSE FIRST BOSTON COR | | 1,363,250 | 1,400,000 | 12,833 | 4FE |
| BHF0RM 8J 9 | LONGFOR PROPERTIES CO LTD SENIORCORPBND | D | 02/07/2019 | ANZ Securities | | 2,238,600 | 2,400,000 | 7,500 | 2FE |
| BRTEPS S6 7 | LONGFOR PROPERTIES CO LTD SENIOR CORP BN | D | 02/13/2019 | ANZ Securities | | 3,907,240 | 4,000,000 | 51,567 | 2FE |
| F0197# AA 1 | ALBEASAS SECURED CORPBND 3.477% 11/30/5 | B | 11/30/2017 | DIRECT | | | | (73,926) | 2PL |
| G0446* AA 3 | ANGEL TRAINS ROLLING STOCK SECURED CORP | B | 03/01/2019 | DIRECT | | 1,514,365 | 1,537,524 | | 2 |
| G1128* AD 0 | BIRMINGHAM AIRPORT FINANCE PLC SENIOR CO | B | 01/24/2019 | ROYAL BANK OF SCOTLAND | | 18,261,600 | 18,261,600 | | 2Z |
| G4622# AQ 2 | HOWARD DE WALDEN ESTATES SENIOR CORP BND | B | 01/09/2019 | ROYAL BANK OF SCOTLAND | | 6,498,420 | 6,498,420 | | 1Z |
| G4622# AR 0 | HOWARD DE WALDEN ESTATES SENIOR CORP BND | B | 01/09/2019 | ROYAL BANK OF SCOTLAND | | 8,664,560 | 8,664,560 | | 1Z |
| G5600# AE 2 | LONDON & STAMFORD PTY LTD SENIOR CORP BN | B | 03/21/2019 | BARCLAYS CAPITAL | | 10,457,600 | 10,457,600 | | 2Z |
| G5600# AG 7 | LONDON & STAMFORD PTY LTD SENIOR CORP BN | B | 03/21/2019 | BARCLAYS CAPITAL | | 15,686,400 | 15,686,400 | | 2Z |
| G6363# AG 2 | NAC AVIATION 29 DAC SENIOR CORP BND 5 | D | 03/14/2019 | GOLDMAN SACHS & CO | | 15,000,000 | 15,000,000 | | 2PL |
| G6428# AE 0 | NETWORK HOMES LIMITED SECURED CORP BND | B | 01/15/2019 | Mitsubishi Securities USA | | 24,333,300 | 24,333,300 | | 1Z |
| G6515# AG 9 | JOHN WOOD GROUP PLC SENIOR CORP BND 5 | D | 02/19/2019 | DIRECT | | 15,000,000 | 15,000,000 | | 2Z |
| G7334@ AN 3 | RRPF ENGINE LEASING LTD SENIOR CORP BND | D | 02/11/2019 | BANC OF AMERICA SECURITIES LLC | | 4,000,000 | 4,000,000 | | 1FE |
| G7334@ AP 8 | RRPF ENGINE LEASING LTD SENIOR CORP BND | D | 02/11/2019 | BANC OF AMERICA SECURITIES LLC | | 5,600,000 | 5,600,000 | | 1FE |
| Q0458* AF 6 | AQUASURE FINANCE PTY LTD SECURED CORP BN | D | 01/15/2019 | J.P. MORGAN SECURITIES INC | | 4,600,000 | 4,600,000 | | 2FE |
| Q9326* AB 6 | UNIVERSITYOFNEWSOUTHWALES SENIOR CORP BN | B | 11/02/2017 | Various | | 32,330 | 32,330 | | 1FE |
| 3899999 | Total - Bonds - Industrial and Miscellaneous | | | | | 1,979,383,423 | 1,962,238,308 | 6,083,753 | .XXX |
| Bonds - Bank Loans | | | | | | | | | |
| 30255Q AB 7 | FLNG LIQUEFACTION 2 LLC SENIOR SECURED T | | 03/25/2019 | DIRECT | | 384,134 | 384,134 | | 2 |
| 43289D AE 3 | HILTON WORLDWIDE FINANCE LLC TERM NOTES | | 01/15/2019 | CITIGROUP GLOBAL MKT INC | | 2,712,840 | 2,736,787 | (6,251) | 2FE |
| 816196 B# 5 | SELECT MEDICAL CORP SENIOR SECURED TERM | | 02/19/2019 | J.P. MORGAN SECURITIES INC | | 990,000 | 1,000,000 | | 3FE |
| 87422L AK 6 | TALAN ENERGY SUPPLY LLC SECURED TERM LOA | | 02/04/2019 | MORGAN STANLEY & CO. INC | | 991,250 | 1,000,000 | | 3FE |
| 92966# AA 3 | WG PARTNERS ACQUISITION S SENIOR SECURED | | 02/12/2019 | MACQUARIE BANK LIMITED | | 1,930,027 | 1,957,933 | | 3FE |
| 948627 AW 4 | WEIGHT WATCHERS INTL INC SECURED TERM LO | | 03/27/2019 | J.P. MORGAN SECURITIES INC | | 3,975,000 | 4,000,000 | (24,657) | 3FE |
| BHF0G0 KA 4 | NRG ENERGY INC SECUREDTERMLOAN 4.351% | | 02/19/2019 | Various | | 5,310,910 | 5,333,903 | (23,047) | 2FE |
| BHF0N9 NF 3 | INEOS US FINANCE LLC SECUREDTERMLOAN 4 | | 03/05/2019 | DIRECT | | 792,948 | 812,910 | | 3FE |
| BHF0P0 03 2 | SUMMIT MATERIALS LLC SUMMIT MATERIALS LL | | 02/15/2019 | BANC OF AMERICA SECURITIES LLC | | 3,675,000 | 3,750,000 | | 3FE |
| BHF0VG BK 0 | KRATON POLYMERS LLC FIXED TERM LOAN 5 | | 01/18/2019 | CREDIT SUISSE FIRST BOSTON COR | | 1,946,511 | 1,967,568 | | 3FE |
| BHF1CX FN 2 | US LBM HOLDINGS LLC SECURED TERM LOAN | | 02/14/2019 | CREDIT SUISSE FIRST BOSTON COR | | 968,623 | 1,000,000 | | 4FE |

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|---|---|---------|-----------------|-------------------------------------|---------------------------|---------------|---------------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| BME1XL GH 7 | SERVICEMASTER CO LLC SENIOR SECURED TERM..... | | 02/13/2019..... | J.P. MORGAN SECURITIES INC..... | | 995,618 | 1,000,000 | | 3FE..... |
| BME21K RV 9 | TRIBUNE COMPANY SENIOR SECURED TERM LOAN..... | | 02/19/2019..... | J.P. MORGAN SECURITIES INC..... | | 2,498,542 | 2,500,000 | | 3FE..... |
| BME23M ZC 6 | RPI FINANCE TRUST SENIOR SECURED TERM LO..... | | 01/23/2019..... | Various..... | | 2,947,915 | 2,991,634 | (2,987) | 2FE..... |
| BME2JV XY 3 | LIGHTSTONE HOLDCO LLC SENIOR SECURED TER..... | | 08/09/2018..... | DIRECT..... | | 35,451 | 35,500 | | 3FE..... |
| BME2MQ D8 9 | AVOLON TLB BORROWER 1 (US) LLC SECUREDTE..... | | 02/07/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 3,663,240 | 3,691,773 | (3,695) | 2FE..... |
| BME2P8 WS 1 | STADCOLALLC SECUREDREVOLVELOAN 2.000%..... | | 03/29/2019..... | DIRECT..... | | 944,523 | 944,523 | (1,131) | 2Z..... |
| BRTERT 8S 7 | CROWN AMERICAS LLC SECUREDTERMLOAN 4.6..... | | 01/24/2019..... | Various..... | | 4,257,734 | 4,261,754 | (876) | 2FE..... |
| BRTFDP Z8 1 | LAMAR MEDIA CORP. SENIOR SECURED TERM LO..... | | 01/25/2019..... | J.P. MORGAN SECURITIES INC..... | | 1,981,927 | 1,994,975 | | 2FE..... |
| BRTG1N FE 6 | CHEMOURS COMPANY LLC SECUREDTERMLOAN 4..... | | 02/20/2019..... | J.P. MORGAN SECURITIES INC..... | | 1,968,710 | 2,000,000 | | 2FE..... |
| BRTG9S QF 2 | WYNDHAM HOTELS & RESORTS INC SENIOR SECU..... | | 01/16/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 2,975,762 | 2,992,500 | | 2FE..... |
| BRTG9U 0U 2 | PISCES MIDCO INC SECUREDTERMLOAN 6.351..... | | 02/07/2019..... | J.P. MORGAN SECURITIES INC..... | | 961,250 | 1,000,000 | (344) | 4FE..... |
| BRTGUK RJ 6 | PEABODYENERGYCORP TERMLOAN 5.376% 03/3..... | | 02/11/2019..... | JEFFRIES & CO. INC..... | | 985,000 | 1,000,000 | | 3FE..... |
| BRTJCP 8B 7 | ENERGIZER SPINCO INC SECUREDTERMLOAN 4..... | | 02/26/2019..... | J.P. MORGAN SECURITIES INC..... | | 1,490,531 | 1,500,000 | | 3FE..... |
| BRTJPG 9V 8 | INVENERGY THERMAL OPERATING I SECURED TE..... | | 01/17/2019..... | CREDIT SUISSE FIRST BOSTON COR..... | | 1,454,172 | 1,459,646 | (4,117) | 3FE..... |
| BRTJPG 9V 8 | INVENERGY THERMAL OPERATING I SECURED TE..... | | 12/31/2018..... | Tax Free Exchange..... | | 3,489,606 | 3,500,000 | 9,215 | 3FE..... |
| BRTKMT 3T 1 | LUMENTUM HOLDINGS INC SECUREDTERMLOAN..... | | 03/14/2019..... | DEUTSCHE BANK AG..... | | 4,925,251 | 5,000,000 | (7,750) | 3Z..... |
| BRTLL1 V1 1 | MESSER INDUSTRIES USA INC SECURED TERM L..... | | 03/15/2019..... | CITIGROUP GLOBAL MKT INC..... | | 1,566,075 | 1,570,000 | (6,651) | 4FE..... |
| BRTLTV AU 0 | UNITED RENTALS INC. SECUREDTERMLOAN 1..... | | 01/11/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 975,056 | 997,500 | (509) | 2FE..... |
| BRTMH7 8C 3 | UNIVERSAL HEALTH SERVICES INC SECUREDTER..... | | 01/16/2019..... | J.P. MORGAN SECURITIES INC..... | | 2,985,000 | 3,000,000 | | 2FE..... |
| BRTML8 X8 7 | GRAY TELEVISION INC SECURED TERM LOAN..... | | 02/20/2019..... | Various..... | | 8,240,901 | 8,250,000 | (4,714) | 3FE..... |
| BRTMLX 1R 5 | FIRST EAGLE HOLDINGS INC SECURED TERM LO..... | | 03/21/2019..... | RBC DOMINION SECURITIES INC..... | | 2,996,250 | 3,000,000 | | 3FE..... |
| BRTMT9 TX 7 | ENTEGRIS INC SECURED TERM LOAN 4.524%..... | | 02/21/2019..... | GOLDMAN SACHS & CO..... | | 7,218,843 | 7,250,000 | (1,539) | 2FE..... |
| BRTMVC R3 5 | REGIONALCARE HOSPITAL PARTNERS SECURED T..... | | 01/07/2019..... | CITIGROUP GLOBAL MKT INC..... | | 2,970,000 | 3,000,000 | | 4FE..... |
| BRTNTA T1 2 | EQUITRANS MIDSTREAM CORP SECURED TERM LO..... | | 03/01/2019..... | Various..... | | 6,450,907 | 6,532,432 | (639) | 3FE..... |
| BRTP2C YW 8 | BOJANGLESRESTAURANTSINC SECURED TERM LOA..... | | 02/05/2019..... | CITIGROUP GLOBAL MKT INC..... | | 2,940,000 | 3,000,000 | | 4FE..... |
| BRTQAN TA 7 | DUN & BRADSTREET CORPORATION (SECURED T..... | | 02/21/2019..... | BANC OF AMERICA SECURITIES LLC..... | | 1,960,000 | 2,000,000 | | 4FE..... |
| BRTQCB AU 7 | VFH PARENT LLC SECURED TERM LOAN 6.100..... | | 03/22/2019..... | JEFFRIES & CO. INC..... | | 7,164,000 | 7,200,000 | | 3FE..... |
| BRTR0S 7Z 4 | PRAIRIEEACQUIRORLP SECURED TERM LOAN..... | | 03/14/2019..... | CREDIT SUISSE FIRST BOSTON COR..... | | 2,287,713 | 2,305,000 | | 4FE..... |
| 58515U AP 4 | MEG ENERGY CORP SECURED TERM LOAN 6.00..... | A..... | 02/07/2019..... | BARCLAYS CAPITAL..... | | 2,946,007 | 2,972,973 | | 3FE..... |
| 87952N A@ 3 | TELESAT CANADA SENIOR SECURED TERM LOAN..... | A..... | 03/20/2019..... | J.P. MORGAN SECURITIES INC..... | | 1,992,421 | 2,000,000 | | 3FE..... |
| BRTHLA QH 1 | OPEN TEXT CORP SECUREDTERMLOAN 4.350%..... | A..... | 01/07/2019..... | BERKSHIRE SECURITIES..... | | 990,357 | 997,487 | | 2FE..... |
| BRTRFD SA 3 | AVISON YOUNG CANADAINC SECURED TERM LOAN..... | A..... | 03/25/2019..... | CREDIT SUISSE FIRST BOSTON COR..... | | 1,960,000 | 2,000,000 | | 4Z..... |
| C7052B AF 1 | GFL ENVIRONMENTAL INC SECUREDTERMLOAN..... | A..... | 12/03/2018..... | Tax Free Exchange..... | | 533,711 | 548,803 | | 4FE..... |
| BME14X 9B 4 | SENSATA TECHNOLOGIES FINANCE C SECURED T..... | D..... | 01/09/2019..... | Various..... | | 1,982,119 | 2,000,000 | | 2FE..... |
| N8233B AC 6 | STARS GROUP HOLDINGS BV SECUREDTERMLOAN..... | D..... | 01/14/2019..... | DEUTSCHE MORGAN GRENFELL..... | | 989,293 | 997,494 | | 4FE..... |
| 8299999 | Total - Bonds - Bank Loans..... | | | | | 118,401,128 | 119,437,229 | (79,692) | XXX..... |
| 8399997 | Total - Bonds - Part 3..... | | | | | 2,901,575,148 | 2,870,126,623 | 8,227,837 | XXX..... |
| 8399999 | Total - Bonds..... | | | | | 2,901,575,148 | 2,870,126,623 | 8,227,837 | XXX..... |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | |
| 05338G 10 6 | AVALARAINC..... | | 02/20/2019..... | DIRECT..... | 5,398,000 | 263,854 | XXX | | L..... |
| 22266L 10 6 | COUPA SOFTWARE INC COUPA SOFTWARE INC..... | | 01/28/2019..... | DIRECT..... | 1,516,000 | 121,144 | XXX | | L..... |
| 256163 10 6 | DOCUSIGN INC..... | | 02/13/2019..... | DIRECT..... | 25,070,000 | 1,183,674 | XXX | | L..... |
| 26210C 10 4 | DROPBOXINC..... | | 02/26/2019..... | DIRECT..... | 36,000 | 876 | XXX | | L..... |
| 594918 10 4 | MICROSOFT CORP..... | | 01/28/2019..... | DIRECT..... | 9,384,000 | 988,123 | XXX | | L..... |
| 64051T 10 0 | NEOPHOTONICSCORP..... | | 03/05/2019..... | DIRECT..... | 3,883,000 | 27,725 | XXX | | L..... |

QE04.11

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|--|---------|-----------------|---------------------------|---------------------------|---------------|-----------|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation and Administrative Symbol/Market Indicator (a) |
| 65487K 10 0 | NLIGHT INC..... | | 02/27/2019..... | DIRECT..... | 4,545.000 | 102,035 | XXX | | L..... |
| 852234 10 3 | SQUAREINC..... | | 02/28/2019..... | DIRECT..... | 32,178.000 | 2,614,141 | XXX | | L..... |
| 88025T 10 2 | TENABLE HOLDINGS INC TENABLE HOLDINGS IN..... | | 02/07/2019..... | DIRECT..... | 14,936.000 | 410,591 | XXX | | L..... |
| 44331K 10 3 | HUAMI CORP..... | D..... | 03/06/2019..... | DIRECT..... | 16,530.000 | 289,606 | XXX | | L..... |
| SBFXCL C6 3 | ELASTIC NV EQUITY..... | D..... | 03/05/2019..... | DIRECT..... | 1,783.000 | 155,371 | XXX | | L..... |
| 9099999 | Total - Common Stocks - Industrial and Miscellaneous..... | | | | | 6,157,140 | XXX | 0 | XXX..... |
| Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | | | | |
| 32084@ 10 0 | BRIGHTHOUSE LIFE INSURANCE COMPANY OF NEW YORK..... | | 03/28/2019..... | Capital Contribution..... | | 75,000,000 | XXX | | K..... |
| 9199999 | Total - Common Stocks - Parent, Subsidiaries and Affiliates..... | | | | | 75,000,000 | XXX | 0 | XXX..... |
| 9799997 | Total - Common Stocks - Part 3..... | | | | | 81,157,140 | XXX | 0 | XXX..... |
| 9799999 | Total - Common Stocks..... | | | | | 81,157,140 | XXX | 0 | XXX..... |
| 9899999 | Total - Preferred and Common Stocks..... | | | | | 81,157,140 | XXX | 0 | XXX..... |
| 9999999 | Total - Bonds, Preferred and Common Stocks..... | | | | | 2,982,732,288 | XXX | 8,227,837 | XXX..... |

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....0.

QE04.12

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| Bonds - U.S. Government | | | | | | | | | | | | | | | | | | | | | |
| 233244 AH 5 | US DEPT OF TRANSPORTATION AGENCY BND 144 | | 03/07/2019 | Redemption | 100.0000 | 213,824 | 213,824 | 200,096 | 215,134 | (1,311) | | | (1,311) | | 213,824 | | | 0 | 1,997 | 12/07/2021 | 1 |
| 36200J AM 2 | GINNIEMAEII POOL # 602212 6.000% 03/15 | | 03/01/2019 | Paydown | | 23,920 | 23,920 | 24,743 | 24,459 | (538) | | | (538) | | 23,920 | | | 0 | 176 | 03/15/2033 | 1 |
| 36200Q K3 7 | GINNIEMAEII GNMA 30YR 6.500% 03/15/32 | | 03/01/2019 | Paydown | | 215 | 215 | 218 | 217 | (2) | | | (2) | | 215 | | | 0 | 2 | 03/15/2032 | 1 |
| 36200S TX 8 | GINNIEMAEII GNMA 30YR 6.500% 10/15/31 | | 03/01/2019 | Paydown | | 1,617 | 1,617 | 1,641 | 1,631 | (14) | | | (14) | | 1,617 | | | 0 | 18 | 10/15/2031 | 1 |
| 36201F UX 3 | GINNIEMAEII GNMA 30YR 7.000% 04/15/32 | | 03/01/2019 | Paydown | | 410 | 410 | 412 | 411 | (1) | | | (1) | | 410 | | | 0 | 5 | 04/15/2032 | 1 |
| 36201F XG 7 | GINNIEMAEII GNMA 30YR 6.500% 06/15/32 | | 03/01/2019 | Paydown | | 2,053 | 2,053 | 2,083 | 2,071 | (18) | | | (18) | | 2,053 | | | 0 | 22 | 06/15/2032 | 1 |
| 36201L TN 4 | GINNIEMAEII GNMA 30YR 6.500% 04/15/32 | | 03/01/2019 | Paydown | | 2,542 | 2,542 | 2,579 | 2,564 | (22) | | | (22) | | 2,542 | | | 0 | 28 | 04/15/2032 | 1 |
| 36202C 2H 5 | GINNIEMAEII GNMA2 30YR 6.000% 04/20/28 | | 03/01/2019 | Paydown | | 3,118 | 3,118 | 3,005 | 3,050 | 68 | | | 68 | | 3,118 | | | 0 | 31 | 04/20/2028 | 1 |
| 36202C 2W 2 | GINNIEMAEII GNMA2 30YR 6.000% 05/20/28 | | 03/01/2019 | Paydown | | 5,199 | 5,199 | 5,015 | 5,093 | 106 | | | 106 | | 5,199 | | | 0 | 40 | 05/20/2028 | 1 |
| 36202E 6E 4 | GINNIEMAEII GNMA2 30YR 5.000% 06/20/39 | | 03/01/2019 | Paydown | | 168,748 | 168,748 | 171,438 | 170,874 | (2,125) | | | (2,125) | | 168,748 | | | 0 | 1,372 | 06/20/2039 | 1 |
| 36202E S9 1 | GINNIEMAEII POOL # 004144 5.500% 05/20 | | 03/01/2019 | Paydown | | 2,297 | 2,297 | 2,325 | 2,318 | (22) | | | (22) | | 2,297 | | | 0 | 20 | 05/20/2038 | 1 |
| 36202E VP 1 | GINNIEMAEII POOL # 004222 6.000% 08/20 | | 03/01/2019 | Paydown | | 5,874 | 5,874 | 5,858 | 5,858 | 16 | | | 16 | | 5,874 | | | 0 | 56 | 08/20/2038 | 1 |
| 36202S BC 1 | GINNIEMAEII GNMA 30YR 6.000% 01/15/33 | | 03/01/2019 | Paydown | | 59 | 59 | 61 | 60 | (1) | | | (1) | | 59 | | | 0 | 1 | 01/15/2033 | 1 |
| 36203B J5 4 | GINNIEMAEII GNMA 30YR 7.000% 12/15/22 | | 03/01/2019 | Paydown | | 257 | 257 | 248 | 254 | 3 | | | 3 | | 257 | | | 0 | 3 | 12/15/2022 | 1 |
| 36203C KE 1 | GINNIEMAEII GNMA 30YR 7.500% 11/15/23 | | 03/01/2019 | Paydown | | 31 | 31 | 31 | 31 | 0 | | | 0 | | 31 | | | 0 | | 11/15/2023 | 1 |
| 36203C LK 6 | GINNIEMAEII GNMA 30YR 7.000% 01/15/24 | | 03/01/2019 | Paydown | | 112 | 112 | 110 | 111 | 1 | | | 1 | | 112 | | | 0 | 1 | 01/15/2024 | 1 |
| 36203C NC 2 | GINNIEMAEII GNMA 30YR 7.000% 09/15/23 | | 03/01/2019 | Paydown | | 95 | 95 | 92 | 94 | 1 | | | 1 | | 95 | | | 0 | 1 | 09/15/2023 | 1 |
| 36203C SF 0 | GINNIEMAEII GNMA 30YR 6.500% 05/15/23 | | 03/01/2019 | Paydown | | 204 | 204 | 197 | 202 | 3 | | | 3 | | 204 | | | 0 | 2 | 05/15/2023 | 1 |
| 36203C VH 2 | GINNIEMAEII GNMA 30YR 7.000% 11/15/23 | | 03/01/2019 | Paydown | | 172 | 172 | 165 | 169 | 2 | | | 2 | | 172 | | | 0 | 1 | 11/15/2023 | 1 |
| 36203D FQ 8 | GINNIEMAEII GNMA 30YR 7.000% 09/15/23 | | 03/01/2019 | Paydown | | 12 | 12 | 11 | 12 | 0 | | | 0 | | 12 | | | 0 | | 09/15/2023 | 1 |
| 36203D GU 8 | GINNIEMAEII GNMA 30YR 7.000% 12/15/23 | | 03/01/2019 | Paydown | | 17 | 17 | 17 | 17 | 0 | | | 0 | | 17 | | | 0 | | 12/15/2023 | 1 |

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 36203E 6N 3 | GINNIEMAEII GNMA 30YR 6.500% 08/15/23 | | 03/01/2019 | Paydown..... | | 768 | 768 | 740 | 758 | | 10 | | 10 | | 768 | | | 0 | 8 | 08/15/2023 | 1..... |
| 36203F YQ 2 | GINNIEMAEII GNMA 30YR 6.500% 08/15/23 | | 03/01/2019 | Paydown..... | | 99 | 99 | 96 | 98 | | 1 | | 1 | | 99 | | | 0 | 1 | 08/15/2023 | 1..... |
| 36203H G3 9 | GINNIEMAEII GNMA 30YR 7.000% 07/15/23 | | 03/01/2019 | Paydown..... | | 21 | 21 | 21 | 21 | | | | 0 | | 21 | | | 0 | | 07/15/2023 | 1..... |
| 36203H RN 3 | GINNIEMAEII GNMA 30YR 7.000% 09/15/23 | | 03/01/2019 | Paydown..... | | 55 | 55 | 53 | 54 | | 1 | | 1 | | 55 | | | 0 | 1 | 09/15/2023 | 1..... |
| 36203J XE 2 | GINNIEMAEII GNMA 30YR 7.000% 08/15/23 | | 03/01/2019 | Paydown..... | | 28 | 28 | 27 | 27 | | | | 0 | | 28 | | | 0 | | 08/15/2023 | 1..... |
| 36203K HQ 0 | GINNIEMAEII GNMA 30YR 7.000% 12/15/23 | | 03/01/2019 | Paydown..... | | 39 | 39 | 38 | 38 | | | | 0 | | 39 | | | 0 | | 12/15/2023 | 1..... |
| 36203K K6 0 | GINNIEMAEII GNMA 30YR 1994 7.000% 01/ | | 03/01/2019 | Paydown..... | | 27 | 27 | 26 | 26 | | | | 0 | | 27 | | | 0 | | 01/15/2024 | 1..... |
| 36203L RC 8 | GINNIEMAEII GNMA 30YR 7.000% 07/15/23 | | 03/01/2019 | Paydown..... | | 38 | 38 | 37 | 37 | | | | 0 | | 38 | | | 0 | | 07/15/2023 | 1..... |
| 36203M B9 0 | GINNIEMAEII GNMA 30YR 1994 7.000% 05/ | | 03/01/2019 | Paydown..... | | 24 | 24 | 23 | 24 | | | | 0 | | 24 | | | 0 | | 05/15/2024 | 1..... |
| 36203P AY 9 | GINNIEMAEII GNMA 30YR 7.000% 12/15/23 | | 03/01/2019 | Paydown..... | | 120 | 120 | 118 | 119 | | 1 | | 1 | | 120 | | | 0 | 1 | 12/15/2023 | 1..... |
| 36203Q FH 9 | GINNIEMAEII GNMA 30YR 7.000% 08/15/23 | | 03/01/2019 | Paydown..... | | 32 | 32 | 31 | 32 | | | | 0 | | 32 | | | 0 | | 08/15/2023 | 1..... |
| 36203Q JS 1 | GINNIEMAEII GNMA 30YR 7.000% 05/15/24 | | 03/01/2019 | Paydown..... | | 63 | 63 | 62 | 63 | | | | 0 | | 63 | | | 0 | 1 | 05/15/2024 | 1..... |
| 36203R MW 6 | GINNIEMAEII GNMA 30YR 6.500% 05/15/23 | | 03/01/2019 | Paydown..... | | 559 | 559 | 538 | 552 | | 7 | | 7 | | 559 | | | 0 | 6 | 05/15/2023 | 1..... |
| 36203R YD 5 | GINNIEMAEII GNMA 30YR 7.500% 05/15/23 | | 03/01/2019 | Paydown..... | | 32 | 32 | 32 | 32 | | | | 0 | | 32 | | | 0 | | 05/15/2023 | 1..... |
| 36203S 4K 0 | GINNIEMAEII GNMA 30YR 7.000% 08/15/23 | | 03/01/2019 | Paydown..... | | 27 | 27 | 26 | 26 | | | | 0 | | 27 | | | 0 | | 08/15/2023 | 1..... |
| 36203S XB 8 | GINNIEMAEII GNMA 30YR 7.000% 09/15/23 | | 03/01/2019 | Paydown..... | | 28 | 28 | 27 | 28 | | | | 0 | | 28 | | | 0 | | 09/15/2023 | 1..... |
| 36203T HT 5 | GINNIEMAEII POOL # 358542 7.000% 07/15 | | 03/01/2019 | Paydown..... | | 15 | 15 | 15 | 15 | | | | 0 | | 15 | | | 0 | | 07/15/2023 | 1..... |
| 36203T NB 7 | GINNIEMAEII GNMA 30YR 7.000% 09/15/23 | | 03/01/2019 | Paydown..... | | 36 | 36 | 35 | 35 | | 1 | | 1 | | 36 | | | 0 | | 09/15/2023 | 1..... |
| 36203V DE 7 | GINNIEMAEII GNMA 30YR 7.000% 11/15/23 | | 03/01/2019 | Paydown..... | | 22 | 22 | 21 | 21 | | | | 0 | | 22 | | | 0 | | 11/15/2023 | 1..... |
| 36203V U3 2 | GINNIEMAEII GNMA 30YR 7.000% 07/15/23 | | 03/01/2019 | Paydown..... | | 71 | 71 | 68 | 70 | | 1 | | 1 | | 71 | | | 0 | 1 | 07/15/2023 | 1..... |
| 36203V U5 7 | GINNIEMAEII GNMA 30YR 7.000% 07/15/23 | | 03/01/2019 | Paydown..... | | 84 | 84 | 81 | 83 | | 1 | | 1 | | 84 | | | 0 | 1 | 07/15/2023 | 1..... |

QE05-1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 36203V W9 7 | GINNIEMAEII GNMA 30YR 1994 7.000% 02/ | | 03/01/2019 | Paydown..... | | 12 | 12 | 12 | 12 | | | | 0 | | 12 | | | 0 | | 02/15/2024 | 1..... |
| 36203W 2E 7 | GINNIEMAEII GNMA 30YR 7.000% 02/15/22 | | 03/01/2019 | Paydown..... | | 153 | 153 | 147 | 151 | | 2 | | 2 | | 153 | | | 0 | 2 | 02/15/2022 | 1..... |
| 36203W 2J 6 | GINNIEMAEII GNMA 30YR 7.000% 03/15/22 | | 03/01/2019 | Paydown..... | | 9 | 9 | 9 | 9 | | | | 0 | | 9 | | | 0 | | 03/15/2022 | 1..... |
| 36203W PX 0 | GINNIEMAEII GNMA 30YR 7.000% 06/15/24 | | 03/01/2019 | Paydown..... | | 52 | 52 | 52 | 52 | | | | 0 | | 52 | | | 0 | 1 | 06/15/2024 | 1..... |
| 36203W QV 3 | GINNIEMAEII GNMA 30YR 7.000% 09/15/23 | | 03/01/2019 | Paydown..... | | 11 | 11 | 11 | 11 | | | | 0 | | 11 | | | 0 | | 09/15/2023 | 1..... |
| 36203Y ER 1 | GINNIEMAEII GNMA 30YR 7.000% 09/15/23 | | 03/01/2019 | Paydown..... | | 29 | 29 | 29 | 29 | | | | 0 | | 29 | | | 0 | | 09/15/2023 | 1..... |
| 36204A PF 6 | GINNIEMAEII GNMA 30YR 7.000% 08/15/23 | | 03/01/2019 | Paydown..... | | 84 | 84 | 81 | 83 | | 1 | | 1 | | 84 | | | 0 | 1 | 08/15/2023 | 1..... |
| 36204A PV 1 | GINNIEMAEII GNMA 30YR 7.000% 08/15/23 | | 03/01/2019 | Paydown..... | | 24 | 24 | 23 | 24 | | | | 0 | | 24 | | | 0 | | 08/15/2023 | 1..... |
| 36204A UY 9 | GINNIEMAEII GNMA 30YR 7.000% 09/15/23 | | 03/01/2019 | Paydown..... | | 31 | 31 | 30 | 30 | | | | 0 | | 31 | | | 0 | | 09/15/2023 | 1..... |
| 36204C MV 0 | GINNIEMAEII GNMA 30YR 7.000% 11/15/23 | | 03/01/2019 | Paydown..... | | 91 | 91 | 88 | 90 | | 1 | | 1 | | 91 | | | 0 | 1 | 11/15/2023 | 1..... |
| 36204D LL 1 | GINNIEMAEII GNMA 30YR 1994 7.000% 02/ | | 03/01/2019 | Paydown..... | | 73 | 73 | 72 | 73 | | | | 0 | | 73 | | | 0 | 1 | 02/15/2024 | 1..... |
| 36204G ZK 1 | GINNIEMAEII GNMA 30YR 7.000% 12/15/23 | | 03/01/2019 | Paydown..... | | 159 | 159 | 154 | 157 | | 2 | | 2 | | 159 | | | 0 | 2 | 12/15/2023 | 1..... |
| 36204H 6E 5 | GINNIEMAEII GNMA 30YR 7.000% 10/15/23 | | 03/01/2019 | Paydown..... | | 9 | 9 | 9 | 9 | | | | 0 | | 9 | | | 0 | | 10/15/2023 | 1..... |
| 36204J N6 9 | GINNIEMAEII GNMA 30YR 7.000% 02/15/24 | | 03/01/2019 | Paydown..... | | 98 | 98 | 97 | 97 | | 1 | | 1 | | 98 | | | 0 | 2 | 02/15/2024 | 1..... |
| 36204L VC 2 | GINNIEMAEII GNMA 30YR 7.000% 04/15/22 | | 03/01/2019 | Paydown..... | | 143 | 143 | 137 | 141 | | 2 | | 2 | | 143 | | | 0 | 2 | 04/15/2022 | 1..... |
| 36204L X3 0 | GINNIEMAEII GNMA 30YR 7.000% 11/15/23 | | 03/01/2019 | Paydown..... | | 19 | 19 | 18 | 19 | | | | 0 | | 19 | | | 0 | | 11/15/2023 | 1..... |
| 36204M MB 2 | GINNIEMAEII GNMA 30YR 7.000% 12/15/23 | | 03/01/2019 | Paydown..... | | 26 | 26 | 25 | 26 | | | | 0 | | 26 | | | 0 | | 12/15/2023 | 1..... |
| 36204R N8 7 | GINNIEMAEII POOL # 377615 7.500% 09/15 | | 03/01/2019 | Paydown..... | | 52 | 52 | 50 | 51 | | 1 | | 1 | | 52 | | | 0 | 1 | 09/15/2025 | 1..... |
| 36204W QL 4 | GINNIEMAEII GNMA 30YR 7.000% 01/15/24 | | 03/01/2019 | Paydown..... | | 3 | 3 | 3 | 3 | | | | 0 | | 3 | | | 0 | | 01/15/2024 | 1..... |
| 36204Y AY 9 | GINNIEMAEII GNMA 30YR 7.000% 08/15/25 | | 03/01/2019 | Paydown..... | | 178 | 178 | 176 | 177 | | 1 | | 1 | | 178 | | | 0 | 2 | 08/15/2025 | 1..... |
| 36205A 5H 3 | GINNIEMAEII GNMA 30YR 1994 7.000% 05/ | | 03/01/2019 | Paydown..... | | 31 | 31 | 31 | 31 | | | | 0 | | 31 | | | 0 | | 05/15/2024 | 1..... |
| 36205A NF 7 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 271 | 271 | 268 | 269 | | 2 | | 2 | | 271 | | | 0 | 3 | 09/15/2025 | 1..... |

QE052

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 36205B HR 6 | GINNIEMAEII GNMA 30YR 7.000% 05/15/24 | | 03/01/2019 | Paydown..... | | 85 | 85 | 84 | 84 | | 1 | | 1 | | 85 | | | 0 | 1 | 05/15/2024 | 1..... |
| 36205C 6H 8 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 7 | 7 | 7 | 7 | | | | 0 | | 7 | | | 0 | | 09/15/2025 | 1..... |
| 36205F Z7 1 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 385 | 385 | 380 | 383 | | 3 | | 3 | | 385 | | | 0 | 4 | 09/15/2025 | 1..... |
| 36205M FZ 6 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 682 | 682 | 673 | 678 | | 5 | | 5 | | 682 | | | 0 | 8 | 09/15/2025 | 1..... |
| 36205P Y4 7 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 263 | 263 | 260 | 261 | | 2 | | 2 | | 263 | | | 0 | 3 | 09/15/2025 | 1..... |
| 36205Q 4W 6 | GINNIEMAEII GNMA 30YR 7.000% 07/15/25 | | 03/01/2019 | Paydown..... | | 30 | 30 | 30 | 30 | | | | 0 | | 30 | | | 0 | | 07/15/2025 | 1..... |
| 36205R L4 7 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 251 | 251 | 247 | 249 | | 2 | | 2 | | 251 | | | 0 | 3 | 09/15/2025 | 1..... |
| 36205R L6 2 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 26 | 26 | 26 | 26 | | | | 0 | | 26 | | | 0 | | 09/15/2025 | 1..... |
| 36205R TF 4 | GINNIEMAEII GNMA 30YR 7.000% 08/15/25 | | 03/01/2019 | Paydown..... | | 64 | 64 | 63 | 64 | | | | 0 | | 64 | | | 0 | 1 | 08/15/2025 | 1..... |
| 36206A PL 1 | GINNIEMAEII GNMA 30YR 7.500% 11/15/25 | | 03/01/2019 | Paydown..... | | 70 | 70 | 68 | 69 | | 1 | | 1 | | 70 | | | 0 | 1 | 11/15/2025 | 1..... |
| 36206B WG 2 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 57 | 57 | 56 | 57 | | | | 0 | | 57 | | | 0 | 1 | 09/15/2025 | 1..... |
| 36206E 3P 8 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 56 | 56 | 55 | 55 | | | | 0 | | 56 | | | 0 | 1 | 09/15/2025 | 1..... |
| 36206E CP 8 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 48 | 48 | 47 | 48 | | | | 0 | | 48 | | | 0 | 1 | 09/15/2025 | 1..... |
| 36206E FZ 3 | GINNIEMAEII POOL # 408884 7.000% 09/15 | | 03/01/2019 | Paydown..... | | 403 | 403 | 398 | 400 | | 3 | | 3 | | 403 | | | 0 | 5 | 09/15/2025 | 1..... |
| 36206F LU 4 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 39 | 39 | 38 | 38 | | | | 0 | | 39 | | | 0 | | 09/15/2025 | 1..... |
| 36206F RC 8 | GINNIEMAEII GNMA 30YR 7.000% 08/15/25 | | 03/01/2019 | Paydown..... | | 221 | 221 | 218 | 220 | | 2 | | 2 | | 221 | | | 0 | 3 | 08/15/2025 | 1..... |
| 36206F RJ 3 | GINNIEMAEII GNMA 30YR 7.000% 08/15/25 | | 03/01/2019 | Paydown..... | | 45 | 45 | 44 | 44 | | | | 0 | | 45 | | | 0 | 1 | 08/15/2025 | 1..... |
| 36206F SE 3 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 59 | 59 | 58 | 58 | | | | 0 | | 59 | | | 0 | 1 | 09/15/2025 | 1..... |
| 36206J FS 8 | GINNIEMAEII GNMA 30YR 7.000% 08/15/25 | | 03/01/2019 | Paydown..... | | 18 | 18 | 18 | 18 | | | | 0 | | 18 | | | 0 | | 08/15/2025 | 1..... |
| 36206J YG 3 | GINNIEMAEII GNMA 30YR 7.000% 08/15/25 | | 03/01/2019 | Paydown..... | | 144 | 144 | 142 | 143 | | 1 | | 1 | | 144 | | | 0 | 2 | 08/15/2025 | 1..... |
| 36206K BY 6 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | | 03/01/2019 | Paydown..... | | 157 | 157 | 154 | 155 | | 1 | | 1 | | 157 | | | 0 | 2 | 09/15/2025 | 1..... |

QE05.3

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 36206K GY 1 | GINNIEMAEII GNMA 30YR 7.000% 08/15/25 | .. | 03/01/2019 | Paydown..... | | 81 | 81 | 80 | 80 | | 1 | | 1 | | 81 | | | 0 | 1 | 08/15/2025 | 1..... |
| 36206K HA 2 | GINNIEMAEII POOL # 413425 7.000% 09/15 | .. | 03/01/2019 | Paydown..... | | 32 | 32 | 32 | 32 | | | | 0 | | 32 | | | 0 | | 09/15/2025 | 1..... |
| 36206L BY 4 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | .. | 03/01/2019 | Paydown..... | | 311 | 311 | 307 | 309 | | 2 | | 2 | | 311 | | | 0 | 4 | 09/15/2025 | 1..... |
| 36206L CQ 0 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | .. | 03/01/2019 | Paydown..... | | 268 | 268 | 265 | 266 | | 2 | | 2 | | 268 | | | 0 | 3 | 09/15/2025 | 1..... |
| 36206L DA 4 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | .. | 03/01/2019 | Paydown..... | | 253 | 253 | 249 | 251 | | 2 | | 2 | | 253 | | | 0 | 3 | 09/15/2025 | 1..... |
| 36206L PU 7 | GINNIEMAEII GNMA 30YR 7.000% 08/15/25 | .. | 03/01/2019 | Paydown..... | | 17 | 17 | 17 | 17 | | | | 0 | | 17 | | | 0 | | 08/15/2025 | 1..... |
| 36206L SJ 9 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | .. | 03/01/2019 | Paydown..... | | 46 | 46 | 46 | 46 | | | | 0 | | 46 | | | 0 | 1 | 09/15/2025 | 1..... |
| 36206M PP 6 | GINNIEMAEII POOL # 415430 7.000% 08/15 | .. | 03/01/2019 | Paydown..... | | 84 | 84 | 83 | 83 | | 1 | | 1 | | 84 | | | 0 | 1 | 08/15/2025 | 1..... |
| 36206N C4 5 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | .. | 03/01/2019 | Paydown..... | | 45 | 45 | 45 | 45 | | | | 0 | | 45 | | | 0 | 1 | 09/15/2025 | 1..... |
| 36206P AF 7 | GINNIEMAEII GNMA 30YR 7.500% 12/15/25 | .. | 03/01/2019 | Paydown..... | | 25 | 25 | 24 | 25 | | | | 0 | | 25 | | | 0 | | 12/15/2025 | 1..... |
| 36206P PG 9 | GINNIEMAEII GNMA 30YR 7.500% 01/15/26 | .. | 03/01/2019 | Paydown..... | | 43 | 43 | 42 | 42 | | 1 | | 1 | | 43 | | | 0 | 1 | 01/15/2026 | 1..... |
| 36206P WY 2 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | .. | 03/01/2019 | Paydown..... | | 87 | 87 | 86 | 87 | | 1 | | 1 | | 87 | | | 0 | 1 | 09/15/2025 | 1..... |
| 36206Q K2 3 | GINNIEMAEII GNMA 30YR 7.500% 06/15/26 | .. | 03/01/2019 | Paydown..... | | 59 | 59 | 58 | 59 | | 1 | | 1 | | 59 | | | 0 | 1 | 06/15/2026 | 1..... |
| 36206S JX 3 | GINNIEMAEII GNMA 30YR 7.000% 09/15/25 | .. | 03/01/2019 | Paydown..... | | 10 | 10 | 10 | 10 | | | | 0 | | 10 | | | 0 | | 09/15/2025 | 1..... |
| 36206U NA 3 | GINNIEMAEII GNMA 30YR 7.500% 02/15/26 | .. | 03/01/2019 | Paydown..... | | 448 | 448 | 443 | 445 | | 3 | | 3 | | 448 | | | 0 | 6 | 02/15/2026 | 1..... |
| 36206U W6 2 | GINNIEMAEII GNMA 30YR 7.500% 05/15/26 | .. | 03/01/2019 | Paydown..... | | 35 | 35 | 34 | 35 | | | | 0 | | 35 | | | 0 | | 05/15/2026 | 1..... |
| 36206W Z4 0 | GINNIEMAEII GNMA 30YR 7.500% 06/15/26 | .. | 03/01/2019 | Paydown..... | | 155 | 155 | 151 | 153 | | 2 | | 2 | | 155 | | | 0 | 1 | 06/15/2026 | 1..... |
| 36207A K3 5 | GINNIEMAEII GNMA 30YR 7.500% 06/15/26 | .. | 03/01/2019 | Paydown..... | | 42 | 42 | 41 | 41 | | 1 | | 1 | | 42 | | | 0 | 1 | 06/15/2026 | 1..... |
| 36207L H3 5 | GINNIEMAEII POOL # 435050 7.000% 03/15 | .. | 03/01/2019 | Paydown..... | | 30 | 30 | 30 | 30 | | | | 0 | | 30 | | | 0 | | 03/15/2031 | 1..... |
| 36210R G6 1 | GINNIEMAEII GNMA 30YR 6.000% 11/15/31 | .. | 03/01/2019 | Paydown..... | | 124 | 124 | 125 | 125 | | | | 0 | | 124 | | | 0 | 1 | 11/15/2031 | 1..... |
| 36213C J5 0 | GINNIEMAEII GNMA 30YR 7.000% 08/15/31 | .. | 03/01/2019 | Paydown..... | | 44 | 44 | 44 | 44 | | | | 0 | | 44 | | | 0 | 1 | 08/15/2031 | 1..... |

QE054

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 36213E W6 9 | GINNIEMAEII GNMA 30YR 6.500% 03/15/32 | .. | 03/01/2019 | Paydown..... | | 1,904 | 1,904 | 1,931 | 1,920 | | (16) | | (16) | | 1,904 | | | .0 | .21 | 03/15/2032 | 1..... |
| 36213F H5 5 | GINNIEMAEII GNMA 30YR 6.000% 12/15/32 | .. | 03/01/2019 | Paydown..... | | .384 | .384 | .386 | .385 | | (.1) | | (.1) | | .384 | | | .0 | .4 | 12/15/2032 | 1..... |
| 36213F K9 3 | GINNIEMAEII GNMA 30YR 6.000% 01/15/33 | .. | 03/01/2019 | Paydown..... | | 5,051 | 5,051 | 5,227 | 5,165 | | (114) | | (114) | | 5,051 | | | .0 | .50 | 01/15/2033 | 1..... |
| 362161 MC 2 | GINNIEMAEII GNMA 30YR 7.000% 05/15/23 | .. | 03/01/2019 | Paydown..... | | .55 | .55 | .53 | .54 | | .1 | | .1 | | .55 | | | .0 | .1 | 05/15/2023 | 1..... |
| 362162 AB 5 | GINNIEMAEII GNMA 30YR 9.000% 10/15/19 | .. | 03/01/2019 | Paydown..... | | .314 | .314 | .303 | .313 | | .2 | | .2 | | .314 | | | .0 | .5 | 10/15/2019 | 1..... |
| 362169 EN 0 | GINNIEMAEII GNMA 30YR 10.500% 12/15/19 | .. | 03/01/2019 | Paydown..... | | .793 | .793 | .816 | .793 | | | | .0 | | .793 | | | .0 | .14 | 12/15/2019 | 1..... |
| 36216L PW 1 | GINNIEMAEII GNMA 30YR 9.500% 03/15/19 | .. | 01/01/2019 | Paydown..... | | .6 | .6 | .6 | .6 | | | | .0 | | .6 | | | .0 | | 03/15/2019 | 1..... |
| 36217R EZ 2 | GINNIEMAEII GNMA 30YR 9.000% 10/15/19 | .. | 03/01/2019 | Paydown..... | | .202 | .202 | .198 | .201 | | .1 | | .1 | | .202 | | | .0 | .3 | 10/15/2019 | 1..... |
| 36218M DZ 3 | GINNIEMAEII GNMA 30YR 9.500% 11/15/19 | .. | 03/01/2019 | Paydown..... | | .134 | .134 | .135 | .134 | | | | .0 | | .134 | | | .0 | .2 | 11/15/2019 | 1..... |
| 362198 DC 4 | GINNIEMAEII GNMA 30YR 9.500% 05/15/19 | .. | 02/01/2019 | Paydown..... | | .30 | .30 | .28 | .30 | | | | .0 | | .30 | | | .0 | | 05/15/2019 | 1..... |
| 36219S TF 6 | GINNIEMAEII GNMA 30YR 9.500% 02/15/20 | .. | 03/01/2019 | Paydown..... | | .186 | .186 | .183 | .185 | | .1 | | .1 | | .186 | | | .0 | .3 | 02/15/2020 | 1..... |
| 36219W NB 2 | GINNIEMAEII GNMA 30YR 10.500% 07/15/19 | .. | 03/01/2019 | Paydown..... | | .256 | .256 | .264 | .256 | | | | .0 | | .256 | | | .0 | .4 | 07/15/2019 | 1..... |
| 362200 GT 8 | GINNIEMAEII GNMA 30YR 9.500% 07/15/20 | .. | 03/01/2019 | Paydown..... | | .8 | .8 | .9 | .8 | | | | .0 | | .8 | | | .0 | | 07/15/2020 | 1..... |
| 36220B 6N 8 | GINNIEMAEII GNMA 30YR 10.500% 06/15/19 | .. | 03/01/2019 | Paydown..... | | .47 | .47 | .49 | .47 | | | | .0 | | .47 | | | .0 | .1 | 06/15/2019 | 1..... |
| 36220F AB 0 | GINNIEMAEII GNMA 30YR 9.500% 10/15/19 | .. | 03/01/2019 | Paydown..... | | .35 | .35 | .36 | .35 | | | | .0 | | .35 | | | .0 | .1 | 10/15/2019 | 1..... |
| 36220F BM 5 | GINNIEMAEII GNMA 30YR 10.500% 07/15/19 | .. | 02/01/2019 | Paydown..... | | .35 | .35 | .37 | .35 | | | | .0 | | .35 | | | .0 | .1 | 07/15/2019 | 1..... |
| 36220H PV 6 | GINNIEMAEII GNMA 30YR 9.500% 08/15/19 | .. | 03/01/2019 | Paydown..... | | .433 | .433 | .434 | .433 | | | | .0 | | .433 | | | .0 | .7 | 08/15/2019 | 1..... |
| 36220H SJ 0 | GINNIEMAEII GNMA 30YR 9.500% 08/15/19 | .. | 03/01/2019 | Paydown..... | | .34 | .34 | .36 | .34 | | | | .0 | | .34 | | | .0 | | 08/15/2019 | 1..... |
| 36220J QZ 2 | GINNIEMAEII GNMA 30YR 1988-92 9.000% | .. | 03/01/2019 | Paydown..... | | .217 | .217 | .214 | .216 | | .1 | | .1 | | .217 | | | .0 | .3 | 12/15/2019 | 1..... |
| 36220N AT 4 | GINNIEMAEII GNMA 30YR 9.500% 12/15/19 | .. | 03/01/2019 | Paydown..... | | .30 | .30 | .31 | .30 | | | | .0 | | .30 | | | .0 | | 12/15/2019 | 1..... |
| 36220P GK 2 | GINNIEMAEII GNMA 30YR 9.500% 04/15/20 | .. | 03/01/2019 | Paydown..... | | .7 | .7 | .7 | .7 | | | | .0 | | .7 | | | .0 | | 04/15/2020 | 1..... |

QE055

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 36220V C2 3 | GINNIEMAEII GNMA 30YR 8.500% 04/15/20 | | 03/01/2019 | Paydown..... | | 231 | 231 | 216 | 229 | | 2 | | 2 | | 231 | | | 0 | 3 | 04/15/2020 | 1..... |
| 36220V LZ 0 | GINNIEMAEII GNMA 30YR 9.000% 06/15/20 | | 03/01/2019 | Paydown..... | | 653 | 653 | 630 | 648 | | 4 | | 4 | | 653 | | | 0 | 10 | 06/15/2020 | 1..... |
| 36220Y 6P 3 | GINNIEMAEII POOL #292578X 9.500% 10/15 | | 03/01/2019 | Paydown..... | | 19 | 19 | 19 | 19 | | | | 0 | | 19 | | | 0 | | 10/15/2020 | 1..... |
| 36220Y YT 4 | GINNIEMAEII GNMA 30YR 9.500% 09/15/20 | | 03/01/2019 | Paydown..... | | 106 | 106 | 112 | 107 | | | | 0 | | 106 | | | 0 | 2 | 09/15/2020 | 1..... |
| 36223D 6X 9 | GINNIEMAEII GNMA 30YR 8.500% 06/15/21 | | 03/01/2019 | Paydown..... | | 94 | 94 | 97 | 95 | | | | 0 | | 94 | | | 0 | 1 | 06/15/2021 | 1..... |
| 36223G UA 5 | GINNIEMAEII GNMA 30YR 9.500% 07/15/21 | | 03/01/2019 | Paydown..... | | 73 | 73 | 77 | 74 | | | | 0 | | 73 | | | 0 | 1 | 07/15/2021 | 1..... |
| 36223H EH 6 | GINNIEMAEII GNMA 30YR 8.500% 07/15/21 | | 03/01/2019 | Paydown..... | | 29 | 29 | 28 | 29 | | | | 0 | | 29 | | | 0 | | 07/15/2021 | 1..... |
| 36223J AH 6 | GINNIEMAEII GNMA 30YR 9.500% 08/15/21 | | 03/01/2019 | Paydown..... | | 37 | 37 | 39 | 38 | | | | 0 | | 37 | | | 0 | 1 | 08/15/2021 | 1..... |
| 36223J DR 1 | GINNIEMAEII GNMA 30YR 9.500% 07/15/21 | | 03/01/2019 | Paydown..... | | 116 | 116 | 122 | 117 | | (1) | | (1) | | 116 | | | 0 | 2 | 07/15/2021 | 1..... |
| 36223M GE 0 | GINNIEMAEII GNMA 30YR 8.500% 09/15/21 | | 03/01/2019 | Paydown..... | | 266 | 266 | 274 | 267 | | (1) | | (1) | | 266 | | | 0 | 4 | 09/15/2021 | 1..... |
| 36223M XL 5 | GINNIEMAEII GNMA 30YR 8.500% 12/15/21 | | 03/01/2019 | Paydown..... | | 30 | 30 | 31 | 30 | | | | 0 | | 30 | | | 0 | | 12/15/2021 | 1..... |
| 36223N CH 5 | GINNIEMAEII GNMA 30YR 8.500% 11/15/21 | | 03/01/2019 | Paydown..... | | 125 | 125 | 116 | 123 | | 2 | | 2 | | 125 | | | 0 | 2 | 11/15/2021 | 1..... |
| 36223Q RW 9 | GINNIEMAEII GNMA 30YR 8.500% 11/15/21 | | 03/01/2019 | Paydown..... | | 528 | 528 | 493 | 519 | | 9 | | 9 | | 528 | | | 0 | 8 | 11/15/2021 | 1..... |
| 36223R ZU 2 | GINNIEMAEII GNMA 30YR 8.500% 01/15/22 | | 03/01/2019 | Paydown..... | | 15 | 15 | 16 | 15 | | | | 0 | | 15 | | | 0 | | 01/15/2022 | 1..... |
| 36223S AD 5 | GINNIEMAEII GNMA 30YR 8.500% 05/15/22 | | 03/01/2019 | Paydown..... | | 414 | 414 | 426 | 416 | | (2) | | (2) | | 414 | | | 0 | 6 | 05/15/2022 | 1..... |
| 36223Y 5B 2 | GINNIEMAEII GNMA 30YR 8.500% 04/15/22 | | 03/01/2019 | Paydown..... | | 533 | 533 | 548 | 535 | | (3) | | (3) | | 533 | | | 0 | 8 | 04/15/2022 | 1..... |
| 36223Y QM 5 | GINNIEMAEII GNMA 30YR 7.000% 08/15/23 | | 03/01/2019 | Paydown..... | | 57 | 57 | 55 | 57 | | 1 | | 1 | | 57 | | | 0 | 1 | 08/15/2023 | 1..... |
| 36224A J2 8 | GINNIEMAEII GNMA 30YR 8.500% 05/15/22 | | 03/01/2019 | Paydown..... | | 358 | 358 | 368 | 360 | | (2) | | (2) | | 358 | | | 0 | 4 | 05/15/2022 | 1..... |
| 36224C UP 0 | GINNIEMAEII GNMA 30YR 8.500% 05/15/22 | | 03/01/2019 | Paydown..... | | 37 | 37 | 38 | 37 | | | | 0 | | 37 | | | 0 | 1 | 05/15/2022 | 1..... |
| 36224D R6 4 | GINNIEMAEII GNMA 30YR 9.500% 04/15/22 | | 03/01/2019 | Paydown..... | | 23 | 23 | 24 | 23 | | | | 0 | | 23 | | | 0 | | 04/15/2022 | 1..... |
| 36224H FS 0 | GINNIEMAEII GNMA 30YR 8.500% 05/15/22 | | 03/01/2019 | Paydown..... | | 222 | 222 | 229 | 223 | | (1) | | (1) | | 222 | | | 0 | 3 | 05/15/2022 | 1..... |

QE056

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 36224H V6 0 | GINNIEMAEII GNMA 30YR 9.500% 05/15/22 | | 03/01/2019 | Paydown..... | | 98 | 98 | 103 | 99 | | (1) | | (1) | | 98 | | | 0 | 2 | 05/15/2022 | 1..... |
| 36224L NW 3 | GINNIEMAEII GNMA 30YR 7.000% 08/15/23 | | 03/01/2019 | Paydown..... | | 15 | 15 | 14 | 15 | | | | 0 | | 15 | | | 0 | | 08/15/2023 | 1..... |
| 36224L S3 2 | GINNIEMAEII GNMA 30YR 7.000% 12/15/22 | | 03/01/2019 | Paydown..... | | 334 | 334 | 322 | 330 | | 4 | | 4 | | 334 | | | 0 | 4 | 12/15/2022 | 1..... |
| 36224M 7D 1 | GINNIEMAEII GNMA 30YR 7.000% 06/15/23 | | 03/01/2019 | Paydown..... | | 80 | 80 | 78 | 79 | | 1 | | 1 | | 80 | | | 0 | 1 | 06/15/2023 | 1..... |
| 36224P 2M 9 | GINNIEMAEII GNMA 30YR 7.500% 08/15/25 | | 03/01/2019 | Paydown..... | | 4 | 4 | 4 | 4 | | | | 0 | | 4 | | | 0 | | 08/15/2025 | 1..... |
| 36224T MU 1 | GINNIEMAEII GNMA 30YR 7.500% 03/15/23 | | 03/01/2019 | Paydown..... | | 270 | 270 | 273 | 270 | | | | 0 | | 270 | | | 0 | 3 | 03/15/2023 | 1..... |
| 36224U J5 7 | GINNIEMAEII GNMA 30YR 7.000% 07/15/23 | | 03/01/2019 | Paydown..... | | 10 | 10 | 9 | 10 | | | | 0 | | 10 | | | 0 | | 07/15/2023 | 1..... |
| 36224W RM 7 | GINNIEMAEII GNMA 30YR 7.500% 05/15/23 | | 03/01/2019 | Paydown..... | | 61 | 61 | 61 | 61 | | | | 0 | | 61 | | | 0 | 1 | 05/15/2023 | 1..... |
| 36224X PY 1 | GINNIEMAEII GNMA 30YR 7.000% 02/15/23 | | 03/01/2019 | Paydown..... | | 11 | 11 | 11 | 11 | | | | 0 | | 11 | | | 0 | | 02/15/2023 | 1..... |
| 36224Y YS 2 | GINNIEMAEII GNMA 30YR 7.500% 03/15/23 | | 03/01/2019 | Paydown..... | | 36 | 36 | 37 | 36 | | | | 0 | | 36 | | | 0 | | 03/15/2023 | 1..... |
| 36225A GM 6 | GINNIEMAEII GNMA 30YR 7.000% 07/15/25 | | 03/01/2019 | Paydown..... | | 205 | 205 | 203 | 204 | | 1 | | 1 | | 205 | | | 0 | 2 | 07/15/2025 | 1..... |
| 36225B ND 6 | GINNIEMAEII POOL # 781288 6.500% 05/15 | | 03/01/2019 | Paydown..... | | 39,551 | 39,551 | 40,224 | 39,972 | | (421) | | (421) | | 39,551 | | | 0 | 430 | 05/15/2031 | 1..... |
| 36225C C9 5 | GINNIEMAEII G2 1/1 1Y CMT ARM 3.750% 0 | | 03/01/2019 | Paydown..... | | 2,575 | 2,575 | 2,614 | 2,575 | | | | 0 | | 2,575 | | | 0 | 20 | 06/01/2027 | 1..... |
| 36225C DM 5 | GINNIEMAEII G2 1/1 1Y CMT ARM 3.750% 0 | | 03/01/2019 | Paydown..... | | 282 | 282 | 286 | 282 | | | | 0 | | 282 | | | 0 | 1 | 07/01/2027 | 1..... |
| 36241K HR 2 | GINNIEMAEII GNMA 15YR PLATINUM 6.000% | | 03/01/2019 | Paydown..... | | 20,011 | 20,011 | 20,186 | 20,011 | | | | 0 | | 20,011 | | | 0 | 199 | 06/15/2020 | 1..... |
| 36241K LQ 9 | GINNIEMAEII POOL # 782135 5.500% 01/15 | | 03/01/2019 | Paydown..... | | 13,290 | 13,290 | 13,386 | 13,360 | | (70) | | (70) | | 13,290 | | | 0 | 133 | 01/15/2037 | 1..... |
| 36292C BU 7 | GINNIEMAEII GNMA 30YR 6.000% 07/15/35 | | 03/01/2019 | Paydown..... | | 9,808 | 9,808 | 9,757 | 9,764 | | 44 | | 44 | | 9,808 | | | 0 | 98 | 07/15/2035 | 1..... |
| 36292L EX 8 | GINNIEMAEII GNMA 30YR 6.000% 06/15/36 | | 03/01/2019 | Paydown..... | | 1,721 | 1,721 | 1,748 | 1,741 | | (20) | | (20) | | 1,721 | | | 0 | 17 | 06/15/2036 | 1..... |
| 36296D YU 6 | GINNIEMAEII GNMA 30YR 5.500% 05/15/38 | | 03/01/2019 | Paydown..... | | 12,939 | 12,939 | 13,081 | 13,049 | | (110) | | (110) | | 12,939 | | | 0 | 121 | 05/15/2038 | 1..... |
| 38373Q MZ 1 | GNMA GNMA_03-37 5.500% 05/20/33... GOVERNMENT NATIONAL MORTGAGE A GNMA_03-7 | | 03/01/2019 | Paydown..... | | 247,503 | 247,503 | 241,973 | 244,497 | | 3,006 | | 3,006 | | 247,503 | | | 0 | 2,266 | 05/20/2033 | 1..... |
| 38374C CC 3 | GOVERNMENT NATIONAL MORTGAGE A GNMA_03-7 | | 03/01/2019 | Paydown..... | | 367,609 | 367,609 | 339,918 | 357,923 | | 9,687 | | 9,687 | | 367,609 | | | 0 | 3,408 | 09/20/2033 | 1..... |
| 38374C YN 5 | GOVERNMENT NATIONAL MORTGAGE A GNMA_03-8 | | 03/01/2019 | Paydown..... | | 94,289 | 94,289 | 89,857 | 92,533 | | 1,756 | | 1,756 | | 94,289 | | | 0 | 866 | 10/20/2033 | 1..... |

QE057

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 38374F X5 8 | GNMA GNMA_04-21 5.000% 04/16/34... | | 03/01/2019 | Paydown..... | | 166,492 | 166,492 | 156,555 | 160,677 | | 5,815 | | 5,815 | | 166,492 | | 0 | 0 | 1,217 | 04/16/2034 | 1..... |
| 38374H PY 0 | GNMA GNMA_04-54 5.500% 07/20/34... | | 03/01/2019 | Paydown..... | | 486,627 | 486,627 | 476,172 | 480,922 | | 5,706 | | 5,706 | | 486,627 | | 0 | 0 | 4,378 | 07/20/2034 | 1..... |
| 38374M MC 0 | GOVERNMENT NATIONAL MORTGAGE A GNMA_05-9 | | 03/01/2019 | Paydown..... | | 228,672 | 228,672 | 203,036 | 218,252 | | 10,420 | | 10,420 | | 228,672 | | 0 | 0 | 1,982 | 12/20/2035 | 1..... |
| 38375J XK 6 | GOVERNMENT NATIONAL MORTGAGE A GNMA_07-2 | | 03/01/2019 | Paydown..... | | 371,660 | 371,660 | 371,050 | 371,050 | | 610 | | 610 | | 371,660 | | 0 | 0 | 3,532 | 04/20/2037 | 1..... |
| 38380X 2N 6 | GNMA_18-113A SENIORAGENCYCMO18-113A 3. | | 01/10/2019 | DIRECT..... | | 8,592,040 | 9,095,490 | 8,641,687 | 8,622,902 | | 644 | | 644 | | 8,649,997 | | (57,956) | (57,956) | 37,947 | 08/20/2048 | 1..... |
| 38380X DK 0 | GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY | | 01/10/2019 | Mitsubishi Securities USA..... | | 8,454,649 | 8,930,476 | 8,530,976 | 8,527,903 | | 2,726 | | 2,726 | | 8,556,600 | | (101,951) | (101,951) | 37,259 | 06/20/2048 | 1..... |
| 38380X S5 7 | GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY | | 01/09/2019 | DIRECT..... | | 9,602,888 | 10,146,687 | 9,631,062 | 9,613,170 | | 1,057 | | 1,057 | | 9,643,736 | | (40,848) | (40,848) | 42,333 | 08/20/2048 | 1..... |
| 38380Y BB 0 | GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY | | 01/10/2019 | DIRECT..... | | 8,566,666 | 8,983,191 | 8,656,725 | 8,643,427 | | 1,662 | | 1,662 | | 8,671,214 | | (104,548) | (104,548) | 37,479 | 08/20/2048 | 1..... |
| 83162C TX 1 | SMALL BUSINESS ADMINISTRATION SBAP_11-20 | | 03/01/2019 | Paydown..... | | 65,636 | 65,636 | 65,636 | 65,563 | | 72 | | 72 | | 65,636 | | 0 | 0 | 1,342 | 03/01/2031 | 1..... |
| 911760 KE 5 | VENDEE MORTGAGE TRUST VENDE_97 VENDE_97- | | 03/01/2019 | Paydown..... | | 87,960 | 87,960 | 86,470 | 87,440 | | 520 | | 520 | | 87,960 | | 0 | 0 | 1,075 | 02/15/2027 | 1..... |
| 91203* 9S 5 | FHA PROJECT LOAN FHA PROJECT LOAN 7.62 | | 02/01/2019 | Paydown..... | | 10,830 | 10,830 | 10,622 | 10,717 | | 113 | | 113 | | 10,830 | | 0 | 0 | 36 | 05/01/2025 | 1..... |
| 912803 DP 5 | UNITED STATES TREASURY GOVT BOND 0.000 | | 01/10/2019 | CITIGROUP GLOBAL MKT INC..... | | 9,347,400 | 18,000,000 | 6,787,800 | 8,641,576 | | 8,057 | | 8,057 | | 8,649,633 | | 697,767 | 697,767 | | 11/15/2040 | 1..... |
| 912803 EA 7 | UNITED STATES TREASURY TREASURY STRIP (P | | 03/26/2019 | Various..... | | 378,915,650 | 782,500,000 | 302,782,763 | 353,058,354 | | 2,182,177 | | 2,182,177 | | 355,240,531 | | 23,675,119 | 23,675,119 | | 02/15/2043 | 1..... |
| 912803 EF 6 | UNITED STATES TREASURY TREASURY STRIP (P | | 02/22/2019 | GOLDMAN SACHS & CO..... | | 42,324,300 | 90,000,000 | 33,019,020 | 38,228,577 | | 195,927 | | 195,927 | | 38,424,504 | | 3,899,796 | 3,899,796 | | 02/15/2044 | 1..... |
| 912810 QA 9 | UNITED STATES TREASURY GOVT BND 3.500% | | 02/27/2019 | Various..... | | 17,282,384 | 15,800,000 | 15,370,438 | 15,464,491 | | 1,503 | | 1,503 | | 15,465,994 | | 1,816,390 | 1,816,390 | 282,384 | 02/15/2039 | 1..... |
| 912810 QZ 4 | UNITED STATES TREASURY GOVT BND 3.125% | | 02/26/2019 | Various..... | | 31,262,817 | 30,500,000 | 30,239,490 | 30,257,570 | | 1,511 | | 1,511 | | 30,259,081 | | 1,003,737 | 1,003,737 | 498,144 | 02/15/2043 | 1..... |
| 912810 RC 4 | UNITED STATES TREASURY GOVT BND 3.625% | | 02/01/2019 | HSBC SECURITIES INC..... | | 2,775,873 | 2,500,000 | 2,469,932 | 2,473,214 | | 62 | | 62 | | 2,473,275 | | 302,598 | 302,598 | 42,604 | 08/15/2043 | 1..... |
| 912810 RD 2 | UNITED STATES TREASURY GOVT BND 3.750% | | 01/07/2019 | CITIGROUP GLOBAL MKT INC..... | | 31,699,128 | 27,900,000 | 27,281,080 | 27,343,154 | | 260 | | 260 | | 27,343,413 | | 4,355,715 | 4,355,715 | 156,070 | 11/15/2043 | 1..... |
| 912810 RH 3 | UNITED STATES TREASURY GOVT BND 3.125% | | 02/12/2019 | Various..... | | 64,530,825 | 63,000,000 | 59,708,535 | 60,003,507 | | 7,832 | | 7,832 | | 60,011,339 | | 4,519,487 | 4,519,487 | 954,823 | 08/15/2044 | 1..... |
| 912810 RJ 9 | UNITED STATES TREASURY GOVT BND 3.000% | | 02/01/2019 | Various..... | | 10,952,825 | 11,000,000 | 10,441,131 | 10,486,855 | | 630 | | 630 | | 10,487,485 | | 465,340 | 465,340 | 65,967 | 11/15/2044 | 1..... |
| 912810 RP 5 | UNITED STATES TREASURY SENIOR GOVT BND | | 02/12/2019 | DEUTSCHE BANK AG..... | | 12,986,766 | 13,000,000 | 10,186,773 | 10,333,938 | | 6,344 | | 6,344 | | 10,340,282 | | 2,646,484 | 2,646,484 | 96,961 | 11/15/2045 | 1..... |
| 912810 RS 9 | UNITED STATES TREASURY SENIOR GOVT BND | | 02/13/2019 | Various..... | | 28,904,259 | 32,000,000 | 29,160,000 | 29,199,292 | | 8,030 | | 8,030 | | 29,207,322 | | (303,063) | (303,063) | 200,069 | 05/15/2046 | 1..... |

QE058

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE059

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 912810 RT 7 | UNITED STATES TREASURY SENIOR GOVT BND | | 03/11/2019 | Various..... | | 253,697,968 | 298,000,000 | 279,931,018 | 280,607,079 | | 38,318 | | 38,318 | | 280,645,397 | | (26,947,429) | (26,947,429) | 3,390,836 | 08/15/2046 | 1..... |
| 912828 2X 7 | UNITED STATES TREASURY SENIOR GOVT BND | | 02/26/2019 | Various..... | | 25,889,405 | 26,100,000 | 25,990,365 | 26,041,380 | | 7,827 | | 7,827 | | 26,049,207 | | (159,802) | (159,802) | 111,738 | 09/30/2019 | 1..... |
| 912828 3F 5 | UNITED STATES TREASURY SENIOR GOVT BND | | 02/01/2019 | BNP PARIBAS..... | | 970,662 | 1,000,000 | 987,854 | 989,039 | | 105 | | 105 | | 989,144 | | (18,482) | (18,482) | 5,035 | 11/15/2027 | 1..... |
| 912828 5M 8 | UNITED STATES TREASURY SENIOR GOVT BND | | 03/19/2019 | HSBC SECURITIES INC..... | | 26,084,901 | 25,000,000 | 25,828,185 | 25,827,986 | | (15,555) | | (15,555) | | 25,812,431 | | 272,470 | 272,470 | 269,769 | 11/15/2028 | 1..... |
| 912828 B3 3 | UNITED STATES TREASURY GOVT BND 1.500% | | 01/31/2019 | Various..... | | 103,000,000 | 103,000,000 | 102,930,161 | 102,993,938 | | 6,062 | | 6,062 | | 103,000,000 | | | | 772,500 | 01/31/2019 | 1..... |
| 912828 KD 1 | UNITED STATES TREASURY GOVT BND 2.750% | | 02/15/2019 | Maturity..... | | 500,000 | 500,000 | 491,250 | 499,876 | | 124 | | 124 | | 500,000 | | | | 6,875 | 02/15/2019 | 1..... |
| 912828 TR 1 | UNITED STATES TREASURY GOVT BND 1.000% | | 02/11/2019 | BNP PARIBAS..... | | 5,943,035 | 6,000,000 | 5,897,356 | 5,933,323 | | 10,247 | | 10,247 | | 5,943,570 | | (535) | (535) | 22,253 | 09/30/2019 | 1..... |
| 912828 U2 4 | UNITED STATES TREASURY SENIOR GOVT BND | | 02/04/2019 | Various..... | | 28,841,701 | 30,200,000 | 28,907,135 | 29,145,099 | | 9,388 | | 9,388 | | 29,154,487 | | (312,786) | (312,786) | 124,983 | 11/15/2026 | 1..... |
| 912828 X8 8 | UNITED STATES TREASURY SENIOR GOVT BND | | 03/20/2019 | GOLDMAN SACHS & CO..... | | 677,343 | 686,000 | 689,216 | 688,800 | | (66) | | (66) | | 688,733 | | (11,390) | (11,390) | 5,671 | 05/15/2027 | 1..... |
| 912828 XB 1 | UNITED STATES TREASURY GOVT BND 2.125% | | 02/01/2019 | CITADEL SECURITIES..... | | 1,391,487 | 1,425,000 | 1,386,703 | 1,399,263 | | 352 | | 352 | | 1,399,615 | | (8,129) | (8,129) | 6,776 | 05/15/2025 | 1..... |
| 912834 HV 3 | UNITED STATES TREASURY PO 0.000% 05/15 | | 02/26/2019 | Various..... | | 39,471,070 | 75,000,000 | 30,860,250 | 35,952,076 | | 164,661 | | 164,661 | | 36,116,738 | | 3,354,332 | 3,354,332 | | 05/15/2040 | 1..... |
| 912834 JB 5 | UNITED STATES TREASURY TREASURY STRIP (I) | | 02/27/2019 | Various..... | | 64,851,200 | 125,000,000 | 50,978,250 | 59,392,449 | | 319,271 | | 319,271 | | 59,711,720 | | 5,139,480 | 5,139,480 | | 08/15/2040 | 1..... |
| 912834 JH 2 | UNITED STATES TREASURY GOVT BND 0.000% | | 02/27/2019 | GOLDMAN SACHS & CO..... | | 10,225,400 | 20,000,000 | 8,083,882 | 9,418,707 | | 51,484 | | 51,484 | | 9,470,190 | | 755,210 | 755,210 | | 11/15/2040 | 1..... |
| BRSK95 KN 3 | GOVERNMENTNATIONALMORTGAGEA CMBS_2023 | | 03/01/2019 | Paydown..... | | 804 | 804 | 809 | 802 | | 3 | | 3 | | 804 | | | | 10 | 02/01/2023 | 1..... |
| 0599999 | Total - Bonds - U.S. Government..... | | | | | 1,230,426,023 | 1,837,950,225 | 1,128,457,133 | 1,202,437,087 | | 3,043,879 | | 3,043,879 | | 1,205,589,019 | | 24,837,006 | 24,837,006 | 7,193,676 | XXX | XXX |

Bonds - All Other Government

| | | | | | | | | | | | | | | | | | | | | | |
|-------------|--|---|------------|---------------------------------|--|-----------|-----------|-----------|-----------|--|---------|--|---------|--|-----------|--|----------|----------|---------|------------|----------|
| 035198 AB 6 | ANGOLA(REPUBLICOF) SENIORCORPBND144A 8 | D | 02/19/2019 | Various..... | | 6,142,500 | 6,000,000 | 5,963,886 | 2,990,753 | | 407 | | 407 | | 5,964,909 | | 177,591 | 177,591 | 90,750 | 05/09/2028 | 4FE..... |
| 105756 BR 0 | BRAZILFEDERATIVEREPUBLICOF GOVT BND 5 | D | 01/14/2019 | J.P. MORGAN SECURITIES INC..... | | 1,948,000 | 2,000,000 | 1,815,000 | 1,824,142 | | 153 | | 153 | | 1,824,295 | | 123,705 | 123,705 | 59,063 | 01/07/2041 | 3FE..... |
| 195325 DQ 5 | COLOMBIA REPUBLIC OF SENIOR CORP BND 5 | D | 03/19/2019 | Standard Charter Bank..... | | 5,185,000 | 5,000,000 | 5,150,000 | | | (349) | | (349) | | 5,149,651 | | 35,349 | 35,349 | 38,278 | 05/15/2049 | 2FE..... |
| 221625 AN 6 | IVORY COAST GOVERNMENT INTERNA SENIOR CO | D | 03/27/2019 | CITIGROUP GLOBAL MKT INC..... | | 3,645,000 | 4,000,000 | 3,640,000 | | | 645 | | 645 | | 3,640,645 | | 4,355 | 4,355 | 70,778 | 06/15/2033 | 3FE..... |
| 25243Y AY 5 | CORP NATCIONAL DEL CORBE DE CH SENIORCOR | D | 02/12/2019 | Call 104.4320..... | | 4,177,280 | 4,000,000 | 4,058,800 | 4,054,664 | | (817) | | (817) | | 4,053,847 | | (53,847) | (53,847) | 250,280 | 09/16/2025 | 1FE..... |
| 29246B AA 6 | EE.PP.MEDELLIN EMPRESAS PUBLICAS DE MEDE | D | 03/27/2019 | Call 101.5427..... | | 1,015,427 | 1,000,000 | 1,010,000 | 1,005,196 | | (2,093) | | (2,093) | | 1,003,103 | | (3,103) | (3,103) | 65,836 | 07/29/2019 | 2FE..... |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.10

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) | |
| 401494 AP 4 | GUATEMALA REPUBLIC OF SENIOR CORP BND 14 | D | 03/18/2019 | NOMURA SECURITIES INTL. INC. | | 1,207,875 | 1,250,000 | 1,237,525 | 1,239,141 | | 229 | | 229 | | 1,239,370 | | (31,495) | (31,495) | 15,951 | 06/05/2027 | 3FE | |
| 445545 AK 2 | REPUBLIC OF HUNGARY SENIOR CORP BND 4 | D | 03/25/2019 | Maturity | | 1,000,000 | 1,000,000 | 993,560 | 999,677 | | 323 | | 323 | | 1,000,000 | | | 0 | 20,000 | 03/25/2019 | 2FE | |
| 65412J AJ 2 | NIGERIA (REP OF) CORP BND 144A 7.625% | D | 01/10/2019 | RENASCENÇA DTVM LTDA | | 3,037,500 | 3,000,000 | 3,000,000 | 3,000,000 | | | | 0 | | 3,000,000 | | 37,500 | 37,500 | 33,677 | 11/21/2025 | 4FE | |
| 65412J AL 7 | NIGERIA (REP OF) SENIOR CORP BND 144A | D | 01/10/2019 | STD | | 3,048,750 | 3,000,000 | 3,000,000 | 3,000,000 | | | | 0 | | 3,000,000 | | 48,750 | 48,750 | 40,845 | 01/21/2049 | 4FE | |
| 716743 AL 3 | PETRONAS CAPITAL LTD. PETRONAS CAPITAL L | D | 03/18/2019 | HSBC SECURITIES INC | | 1,070,080 | 1,000,000 | 987,670 | 988,470 | | 49 | | 49 | | 988,519 | | 81,561 | 81,561 | 22,750 | 03/18/2045 | 1FE | |
| 718286 AK 3 | PHILIPPINES(REPUBLICOF) 9.875% 01/15/1 | D | 01/15/2019 | Various | | 4,960,000 | 4,960,000 | 5,208,000 | 4,961,147 | | (1,147) | | (1,147) | | 4,960,000 | | | 0 | 244,900 | 01/15/2019 | 2FE | |
| 718286 BW 6 | PHILIPPINES(REPUBLICOF) SENIOR GOVT BND | D | 03/26/2019 | BARCLAYS CAPITAL | | 2,347,620 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | 347,620 | 347,620 | 70,833 | 01/13/2037 | 2FE | |
| 80413T AJ 8 | SAUDI ARABIA SENIORCORPBND144A 5.000% | D | 01/09/2019 | Standard Charter Bank | | 2,930,625 | 3,000,000 | 2,934,780 | 2,935,406 | | 25 | | 25 | | 2,935,431 | | (4,806) | (4,806) | 35,000 | 04/17/2049 | 1FE | |
| 900123 CB 4 | REPUBLIC OF TURKEY SENIOR CORP BND 4.8 | D | 03/06/2019 | BARCLAYS CAPITAL | | 2,970,000 | 4,000,000 | 2,798,000 | 2,803,653 | | 3,174 | | 3,174 | | 2,806,827 | | 163,173 | 163,173 | 76,917 | 04/16/2043 | 3FE | |
| 91086Q BB 3 | MEXICO(UNITEDMEXICANSTATES) SENIOR GOVT | D | 03/19/2019 | Various | | 9,530,000 | 10,000,000 | 9,465,000 | | | 1,544 | | 1,544 | | 9,466,544 | | 63,456 | 63,456 | 253,993 | 03/08/2044 | 2FE | |
| BRTAWR 9X 1 | IVORY COAST GOVERNMENT INTERNA CORP BND | D | 03/15/2019 | Various | | 4,095,000 | 4,500,000 | 4,443,615 | 4,447,148 | | 155 | | 155 | | 4,447,302 | | (352,302) | (352,302) | 68,906 | 06/15/2033 | 4FE | |
| 1099999 | Total - Bonds - All Other Government | | | | | 58,310,657 | 59,710,000 | 57,705,836 | 36,249,397 | 0 | 2,298 | 0 | 2,298 | 0 | 57,480,443 | 0 | 637,507 | 637,507 | 1,458,757 | XXX | XXX | |
| Bonds - U.S. Political Subdivisions of States | | | | | | | | | | | | | | | | | | | | | | |
| 167486 FA 2 | CHICAGO (CITY OF) MUNITAX BND GO 6.050 | | 01/01/2019 | Call 100.0000 | | 135,000 | 135,000 | 140,551 | 139,440 | | | | 0 | | 139,440 | | (4,440) | (4,440) | 4,084 | 01/01/2029 | 2FE | |
| 167486 FA 2 | CHICAGO (CITY OF) MUNITAX BND GO 6.050 | | 01/01/2019 | Redemption 100.0000 | | | | | | | | | 0 | | | | | 0 | | | 01/01/2029 | 2FE |
| 2499999 | Total - Bonds - U.S. Political Subdivisions of States | | | | | 135,000 | 135,000 | 140,551 | 139,440 | 0 | 0 | 0 | 0 | 0 | 139,440 | 0 | (4,440) | (4,440) | 4,084 | XXX | XXX | |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | | | |
| 30711X AK 0 | CAS_14-C02 CAS_14-C03 5.486% 07/25/24 | | 03/25/2019 | Paydown | | 198,050 | 198,050 | 187,687 | 193,489 | | 4,561 | | 4,561 | | 198,050 | | | 0 | 1,759 | 07/25/2024 | 1 | |
| 30711X J2 1 | FANNIEMAECONNECTICUTAVENUE RMBS 3-1M1 | | 03/25/2019 | Paydown | | 24,642 | 24,642 | 24,626 | | | 16 | | 16 | | 24,642 | | | 0 | 128 | 10/25/2030 | 1 | |
| 30711X J2 1 | FANNIEMAECONNECTICUTAVENUE RMBS 3-1M1 | | 02/25/2019 | Paydown | | 25,403 | 25,403 | 25,386 | | | 17 | | 17 | | 25,403 | | | 0 | 70 | 10/25/2030 | 1 | |
| 30711X JS 4 | CAS_14-C02 MEZZANINWHOLECMO17-C03 3.43 | | 03/25/2019 | Paydown | | 153,072 | 153,072 | 153,850 | 153,953 | | (881) | | (881) | | 153,072 | | | 0 | 848 | 10/25/2029 | 1 | |
| 30711X NS 9 | FANNIEMAECONNECTICUTAVENUE RMBS 5-1M1 | | 03/25/2019 | Paydown | | 549,326 | 549,326 | 548,958 | | | 368 | | 368 | | 549,326 | | | 0 | 2,746 | 01/25/2030 | 1 | |
| 30711X NS 9 | FANNIEMAECONNECTICUTAVENUE RMBS 5-1M1 | | 02/25/2019 | Paydown | | 616,568 | 616,568 | 616,155 | | | 413 | | 413 | | 616,568 | | | 0 | 1,625 | 01/25/2030 | 1 | |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 30711X X2 5 | FANNIEMAE-CASCAS_18-C05 RMBS 5-1M1 3.2 | | 03/25/2019 | Paydown..... | | 7,797 | 7,797 | 7,795 | | | 2 | | 2 | | 7,797 | | | 0 | 41 | 01/25/2031 | 1..... |
| 30711X X2 5 | FANNIEMAE-CASCAS_18-C05 RMBS 5-1M1 3.2 | | 02/25/2019 | Paydown..... | | 8,036 | 8,036 | 8,034 | | | 2 | | 2 | | 8,036 | | | 0 | 22 | 01/25/2031 | 1..... |
| 31283H 2Q 7 | FREDDIE MAC GOLD FGOLD 30YR GIANT 6.50 | | 03/01/2019 | Paydown..... | | 287 | 287 | 286 | 286 | | 1 | | 1 | | 287 | | | 0 | 3 | 12/01/2031 | 1..... |
| 31283H 2S 3 | FREDDIE MAC GOLD FGOLD 30YR GIANT 7.00 | | 03/01/2019 | Paydown..... | | 6,106 | 6,106 | 6,101 | 6,099 | | 7 | | 7 | | 6,106 | | | 0 | 69 | 04/01/2032 | 1..... |
| 31283H 2T 1 | FREDDIE MAC GOLD POOL # G01686 7.500% | | 03/01/2019 | Paydown..... | | 1,338 | 1,338 | 1,346 | 1,343 | | (6) | | (6) | | 1,338 | | | 0 | 18 | 08/01/2031 | 1..... |
| 31283H 7D 1 | FREDDIE MAC GOLD FGOLD 30YR GIANT 4.00 | | 03/01/2019 | Paydown..... | | 335,969 | 335,969 | 362,297 | 359,890 | | (23,921) | | (23,921) | | 335,969 | | | 0 | 1,687 | 05/01/2034 | 1..... |
| 31283H FP 5 | FREDDIE MAC GOLD FGOLD 30YR GIANT 7.50 | | 03/01/2019 | Paydown..... | | 379 | 379 | 400 | 393 | | (14) | | (14) | | 379 | | | 0 | 5 | 10/01/2029 | 1..... |
| 31283H GE 9 | FREDDIE MAC GOLD FGOLD 30YR GIANT 7.50 | | 03/01/2019 | Paydown..... | | 311 | 311 | 328 | 322 | | (11) | | (11) | | 311 | | | 0 | 4 | 12/01/2029 | 1..... |
| 31283H VE 2 | FREDDIE MAC GOLD POOL # G01513 6.000% | | 03/01/2019 | Paydown..... | | 1,889 | 1,889 | 1,895 | 1,892 | | (3) | | (3) | | 1,889 | | | 0 | 15 | 03/01/2033 | 1..... |
| 31283H VL 6 | FREDDIE MAC GOLD POOL # G01519 6.000% | | 03/01/2019 | Paydown..... | | 514 | 514 | 515 | 514 | | | | 0 | | 514 | | | 0 | 5 | 02/01/2033 | 1..... |
| 31287T AQ 8 | FREDDIE MAC GOLD FGOLD 30YR 7.000% 05/ | | 03/01/2019 | Paydown..... | | 441 | 441 | 466 | 459 | | (17) | | (17) | | 441 | | | 0 | 5 | 05/01/2032 | 1..... |
| 31287U DB 5 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 06/ | | 03/01/2019 | Paydown..... | | 55 | 55 | 57 | 57 | | (2) | | (2) | | 55 | | | 0 | 1 | 06/01/2032 | 1..... |
| 31287U DP 4 | FREDDIE MAC GOLD FGOLD 30YR 6.500% 06/ | | 03/01/2019 | Paydown..... | | 1,781 | 1,781 | 1,777 | 1,777 | | 5 | | 5 | | 1,781 | | | 0 | 19 | 06/01/2032 | 1..... |
| 31288D K5 7 | FREDDIE MAC GOLD FGOLD 30YR 5.000% 12/ | | 03/01/2019 | Paydown..... | | 3,997 | 3,997 | 3,910 | 3,929 | | 68 | | 68 | | 3,997 | | | 0 | 33 | 12/01/2032 | 1..... |
| 3128F2 WL 5 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 09/ | | 03/01/2019 | Paydown..... | | 70 | 70 | 72 | 71 | | (1) | | (1) | | 70 | | | 0 | 1 | 09/01/2025 | 1..... |
| 3128FD H8 7 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 06/ | | 03/01/2019 | Paydown..... | | 27 | 27 | 29 | 28 | | (1) | | (1) | | 27 | | | 0 | | 06/01/2026 | 1..... |
| 3128FH YX 4 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 11/ | | 03/01/2019 | Paydown..... | | 79 | 79 | 83 | 82 | | (3) | | (3) | | 79 | | | 0 | 1 | 11/01/2026 | 1..... |
| 3128FK SC 0 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 01/ | | 03/01/2019 | Paydown..... | | 66 | 66 | 66 | 66 | | | | 0 | | 66 | | | 0 | 1 | 01/01/2027 | 1..... |
| 3128FX YS 0 | FREDDIE MAC GOLD FGOLD 30YR 7.000% 03/ | | 03/01/2019 | Paydown..... | | 32 | 32 | 32 | 32 | | | | 0 | | 32 | | | 0 | | 03/01/2028 | 1..... |
| 3128JR HD 1 | FREDDIEMAC FH 5/1 12M LIBOR ARM 4.676% | | 03/01/2019 | Paydown..... | | 9,001 | 9,001 | 9,049 | 9,001 | | | | 0 | | 9,001 | | | 0 | 69 | 05/02/2033 | 1..... |
| 3128KD 4N 2 | FREDDIE MAC GOLD POOL # A51729 6.500% | | 03/01/2019 | Paydown..... | | 44,227 | 44,227 | 45,105 | 44,970 | | (743) | | (743) | | 44,227 | | | 0 | 268 | 08/01/2036 | 1..... |
| 3128KD YD 1 | FREDDIE MAC GOLD POOL # A51608 6.500% | | 03/01/2019 | Paydown..... | | 123,444 | 123,444 | 125,894 | 125,512 | | (2,068) | | (2,068) | | 123,444 | | | 0 | 733 | 08/01/2036 | 1..... |

QE05.11

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 3128KE PJ 6 | FREDDIE MAC GOLD FGOLD 30YR 6.500% 09/ | | 03/01/2019 | Paydown..... | | 1,068 | 1,068 | 1,084 | 1,081 | | (13) | | (13) | | 1,068 | | | .0 | .11 | 09/01/2036 | 1..... |
| 3128LB 2V 9 | FREDDIE MAC GOLD FGOLD 30YR 6.000% 06/ | | 03/01/2019 | Paydown..... | | 4,999 | 4,999 | 5,225 | 5,191 | | (192) | | (192) | | 4,999 | | | .0 | .69 | 06/01/2038 | 1..... |
| 3128M1 AB 5 | FREDDIE MAC GOLD FGOLD 15YR GIANT 5.00 | | 03/01/2019 | Paydown..... | | 83,597 | 83,597 | 81,463 | 82,933 | | .664 | | .664 | | 83,597 | | | .0 | .679 | 08/01/2020 | 1..... |
| 3128M4 CP 6 | FREDDIE MAC GOLD FGOLD 30YR GIANT 5.50 | | 03/01/2019 | Paydown..... | | 13,241 | 13,241 | 12,998 | 13,031 | | .210 | | .210 | | 13,241 | | | .0 | .127 | 12/01/2036 | 1..... |
| 3128M5 AJ 9 | FREDDIE MAC GOLD POOL # G03309 5.500% | | 03/01/2019 | Paydown..... | | 5,127 | 5,127 | 5,196 | 5,184 | | (56) | | (56) | | 5,127 | | | .0 | .43 | 09/01/2037 | 1..... |
| 3128M5 RY 8 | FREDDIE MAC GOLD FGOLD 30YR GIANT 5.50 | | 03/01/2019 | Paydown..... | | 19,793 | 19,793 | 20,011 | 19,971 | | (179) | | (179) | | 19,793 | | | .0 | .114 | 01/01/2038 | 1..... |
| 3128M6 LW 6 | FREDDIE MAC GOLD FGOLD 30YR GIANT 5.50 | | 03/01/2019 | Paydown..... | | 49,106 | 49,106 | 47,717 | 47,906 | | 1,199 | | 1,199 | | 49,106 | | | .0 | .461 | 08/01/2038 | 1..... |
| 3128M6 QA 9 | FREDDIE MAC GOLD FGOLD 30YR GIANT 6.00 | | 03/01/2019 | Paydown..... | | 103,039 | 103,039 | 103,224 | 103,166 | | (128) | | (128) | | 103,039 | | | .0 | 1,147 | 06/01/2038 | 1..... |
| 3128M6 QF 8 | FREDDIE MAC GOLD FGOLD 30YR GIANT 5.50 | | 03/01/2019 | Paydown..... | | 68,360 | 68,360 | 66,961 | 67,128 | | 1,232 | | 1,232 | | 68,360 | | | .0 | .621 | 08/01/2038 | 1..... |
| 3128M7 QY 5 | FREDDIE MAC GOLD FGOLD 30YR GIANT 5.00 | | 03/01/2019 | Paydown..... | | 7,913 | 7,913 | 8,008 | 7,992 | | (79) | | (79) | | 7,913 | | | .0 | .65 | 06/01/2039 | 1..... |
| 3128M8 B6 0 | FREDDIE MAC GOLD FGOLD 30YR GIANT 4.00 | | 03/01/2019 | Paydown..... | | 29,933 | 29,933 | 31,182 | 31,052 | | (1,119) | | (1,119) | | 29,933 | | | .0 | .200 | 10/01/2040 | 1..... |
| 3128M9 SH 6 | FREDDIE MAC GOLD FGOLD 30YR GIANT 4.00 | | 03/01/2019 | Paydown..... | | 73,636 | 73,636 | 77,272 | 76,954 | | (3,318) | | (3,318) | | 73,636 | | | .0 | .681 | 06/01/2043 | 1..... |
| 3128M9 U2 6 | FREDDIE MAC GOLD POOL # G07501 4.000% | | 03/01/2019 | Paydown..... | | 31,012 | 31,012 | 33,180 | 33,041 | | (2,030) | | (2,030) | | 31,012 | | | .0 | .216 | 10/01/2043 | 1..... |
| 3128MJ 2S 8 | FREDDIE MAC GOLD POOL # G08784 3.500% | | 03/01/2019 | Paydown..... | | 678,875 | 678,875 | 700,143 | 699,611 | | (20,736) | | (20,736) | | 678,875 | | | .0 | 4,023 | 10/01/2047 | 1..... |
| 3128MJ 3K 4 | FREDDIE MAC GOLD POOL#G08801 4.000% 02 | | 03/01/2019 | Paydown..... | | 128,839 | 128,839 | 132,176 | 132,123 | | (3,283) | | (3,283) | | 128,839 | | | .0 | .904 | 02/01/2048 | 1..... |
| 3128MJ 4W 7 | FREDDIE MAC GOLD POOL#G08836 4.000% 09 | | 03/01/2019 | Paydown..... | | 207,677 | 207,677 | 211,749 | 211,720 | | (4,043) | | (4,043) | | 207,677 | | | .0 | 1,544 | 09/01/2048 | 1..... |
| 3128MJ CS 7 | FREDDIE MAC GOLD FGOLD 30YR GIANT 5.50 | | 03/01/2019 | Paydown..... | | 50,925 | 50,925 | 51,252 | 51,162 | | (236) | | (236) | | 50,925 | | | .0 | .444 | 09/01/2035 | 1..... |
| 3128MJ TK 6 | FREDDIE MAC GOLD FGOLD 30YR GIANT 3.00 | | 03/01/2019 | Paydown..... | | 241,188 | 241,188 | 245,032 | 244,698 | | (3,510) | | (3,510) | | 241,188 | | | .0 | 1,461 | 10/01/2043 | 1..... |
| 3128MJ YM 6 | FREDDIE MAC GOLD POOL#G08715 3.000% 08 | | 01/10/2019 | BANC OF AMERICA SECURITIES LLC | | 6,055,830 | 6,216,836 | 6,268,320 | 6,266,780 | | .214 | | .214 | | 6,266,994 | | (211,164) | (211,164) | 20,723 | 08/01/2046 | 1..... |
| 3128MJ YM 6 | FREDDIE MAC GOLD POOL#G08715 3.000% 08 | | 01/01/2019 | Paydown..... | | 42,118 | 42,118 | 42,467 | 42,456 | | (338) | | (338) | | 42,118 | | | .0 | .105 | 08/01/2046 | 1..... |
| 3128MJ ZM 5 | FREDDIE MAC GOLD POOL # G08747 3.000% | | 01/14/2019 | GOLDMAN SACHS & CO..... | | 1,883,513 | 1,929,953 | 1,931,159 | 1,931,060 | | .10 | | .10 | | 1,931,070 | | (47,557) | (47,557) | 7,076 | 02/01/2047 | 1..... |

QE05.12

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 3128MJ ZM 5 | FREDDIE MAC GOLD POOL # G08747 3.000% | | 01/01/2019 | Paydown..... | | 12,232 | 12,232 | 12,240 | 12,239 | | (7) | | (7) | | 12,232 | | | 0 | 31 | 02/01/2047 | 1..... |
| 3128MJ ZN 3 | FREDDIE MAC GOLD POOL # G08748 3.500% | | 03/01/2019 | Paydown..... | | 31,868 | 31,868 | 32,433 | 32,412 | | (544) | | (544) | | 31,868 | | | 0 | 183 | 02/01/2047 | 1..... |
| 3128MM TX 1 | FREDDIE MAC GOLD FGOLD 15YR GIANT 3.00 | | 03/01/2019 | Paydown..... | | 122,232 | 122,232 | 127,026 | 126,237 | | (4,005) | | (4,005) | | 122,232 | | | 0 | 608 | 08/01/2030 | 1..... |
| 3128NC B8 6 | FREDDIEMAC FH 3/1 12M LIBOR ARM 4.614% | | 03/01/2019 | Paydown..... | | 6,082 | 6,082 | 6,105 | 6,082 | | | | 0 | | 6,082 | | | 0 | 35 | 01/30/2035 | 1..... |
| 3128NG ER 2 | FREDDIEMAC FH 5/1 1Y CMT ARM 4.651% 09 | | 03/01/2019 | Paydown..... | | 4,632 | 4,632 | 4,661 | 4,632 | | | | 0 | | 4,632 | | | 0 | 36 | 09/01/2036 | 1..... |
| 3128NH 2A 0 | FREDDIEMAC FH 5/1 12M LIBOR ARM 4.516% | | 03/01/2019 | Paydown..... | | 711 | 711 | 715 | 711 | | | | 0 | | 711 | | | 0 | 6 | 06/01/2037 | 1..... |
| 3128P7 QG 1 | FREDDIE MAC GOLD FGOLD 20YR 4.500% 01/ | | 03/01/2019 | Paydown..... | | 222,798 | 222,798 | 229,447 | 227,803 | | (5,004) | | (5,004) | | 222,798 | | | 0 | 1,569 | 01/01/2031 | 1..... |
| 3128PS HR 1 | FREDDIE MAC GOLD FGOLD 15YR 3.500% 09 | | 03/01/2019 | Paydown..... | | 509,878 | 509,878 | 526,051 | 519,110 | | (9,231) | | (9,231) | | 509,878 | | | 0 | 2,820 | 09/01/2025 | 1..... |
| 3128QS 4A 1 | FREDDIEMAC FH 5/1 12M LIBOR ARM 4.740% | | 03/01/2019 | Paydown..... | | 951 | 951 | 953 | 951 | | | | 0 | | 951 | | | 0 | 6 | 01/02/2037 | 1..... |
| 312903 L5 4 | FHLMC FHLMC_159 4.500% 09/15/21... | | 03/15/2019 | Paydown..... | | 1,017 | 1,017 | 781 | 991 | | 26 | | 26 | | 1,017 | | | 0 | 7 | 09/15/2021 | 1..... |
| 312906 DD 9 | FHLMC FHLMC_1099 7.950% 06/15/21... | | 03/01/2019 | Paydown..... | | 338 | 338 | 354 | 338 | | | | 0 | | 338 | | | 0 | 4 | 06/15/2021 | 1..... |
| 312912 AP 3 | FHLMC FHLMC_1367 6.500% 09/15/22... | | 03/01/2019 | Paydown..... | | 2,783 | 2,783 | 2,558 | 2,739 | | 43 | | 43 | | 2,783 | | | 0 | 30 | 09/15/2022 | 1..... |
| 312914 VY 7 | FHLMC FHLMC_1474 7.000% 02/15/23... | | 03/01/2019 | Paydown..... | | 3,038 | 3,038 | 2,885 | 3,001 | | 37 | | 37 | | 3,038 | | | 0 | 36 | 02/15/2023 | 1..... |
| 31292G 5P 7 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 07/ | | 03/01/2019 | Paydown..... | | 103 | 103 | 109 | 107 | | (3) | | (3) | | 103 | | | 0 | 1 | 07/01/2029 | 1..... |
| 31292G 5R 3 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 08/ | | 03/01/2019 | Paydown..... | | 267 | 267 | 281 | 276 | | (10) | | (10) | | 267 | | | 0 | 3 | 08/01/2029 | 1..... |
| 31292G 5W 2 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 09/ | | 03/01/2019 | Paydown..... | | 36 | 36 | 38 | 37 | | (1) | | (1) | | 36 | | | 0 | | 09/01/2029 | 1..... |
| 31292G 6L 5 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 10/ | | 03/01/2019 | Paydown..... | | 1,352 | 1,352 | 1,426 | 1,402 | | (49) | | (49) | | 1,352 | | | 0 | 16 | 10/01/2029 | 1..... |
| 31292G 6W 1 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 09/ | | 03/01/2019 | Paydown..... | | 6 | 6 | 6 | 6 | | | | 0 | | 6 | | | 0 | | 09/01/2029 | 1..... |
| 31292G 7H 3 | FREDDIE MAC GOLD POOL # C00896 7.500% | | 03/01/2019 | Paydown..... | | 86 | 86 | 91 | 89 | | (3) | | (3) | | 86 | | | 0 | 1 | 12/01/2029 | 1..... |
| 31292G QB 5 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 03/ | | 03/01/2019 | Paydown..... | | 346 | 346 | 352 | 349 | | (3) | | (3) | | 346 | | | 0 | 5 | 03/01/2026 | 1..... |
| 31292G TF 3 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 09/ | | 03/01/2019 | Paydown..... | | 391 | 391 | 393 | 392 | | (1) | | (1) | | 391 | | | 0 | 5 | 09/01/2027 | 1..... |
| 31292H 4K 7 | FREDDIE MAC GOLD FGOLD 30YR 6.000% 12/ | | 03/01/2019 | Paydown..... | | 11,497 | 11,497 | 11,583 | 11,558 | | (61) | | (61) | | 11,497 | | | 0 | 107 | 12/01/2033 | 1..... |
| 31292H JU 9 | FREDDIE MAC GOLD FGOLD 30YR 7.000% 05/ | | 03/01/2019 | Paydown..... | | 273 | 273 | 288 | 284 | | (11) | | (11) | | 273 | | | 0 | 3 | 05/01/2031 | 1..... |

QE05.13

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 31292H QR 8 | FREDDIE MAC GOLD FGOLD 30YR 6.500% 06/ | | 03/01/2019 | Paydown..... | | 1,168 | 1,168 | 1,166 | 1,166 | | 2 | | 2 | | 1,168 | | | 0 | 14 | 06/01/2032 | 1..... |
| 31292H QZ 0 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 05/ | | 03/01/2019 | Paydown..... | | 1,495 | 1,495 | 1,566 | 1,546 | | (50) | | (50) | | 1,495 | | | 0 | 19 | 05/01/2032 | 1..... |
| 31292H ZL 1 | FREDDIE MAC GOLD FGOLD 30YR 4.500% 10/ | | 03/01/2019 | Paydown..... | | 186 | 186 | 176 | 179 | | 7 | | 7 | | 186 | | | 0 | 2 | 10/01/2033 | 1..... |
| 31292K 3Z 8 | FREDDIE MAC GOLD FGOLD 30YR 4.000% 09/ | | 03/01/2019 | Paydown..... | | 291,139 | 291,139 | 298,781 | 297,598 | | (6,460) | | (6,460) | | 291,139 | | | 0 | 1,999 | 09/01/2040 | 1..... |
| 31292L FS 9 | FREDDIE MAC GOLD FGOLD 30YR 3.500% 03/ | | 03/01/2019 | Paydown..... | | 114,118 | 114,118 | 117,559 | 117,126 | | (3,008) | | (3,008) | | 114,118 | | | 0 | 685 | 03/01/2042 | 1..... |
| 31292S CF 5 | FREDDIE MAC GOLD POOL # C09070 4.000% | | 03/01/2019 | Paydown..... | | 11,481 | 11,481 | 12,203 | 12,164 | | (683) | | (683) | | 11,481 | | | 0 | 72 | 12/01/2044 | 1..... |
| 31293V EZ 1 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 08/ | | 03/01/2019 | Paydown..... | | 57 | 57 | 60 | 59 | | (2) | | (2) | | 57 | | | 0 | 1 | 08/01/2029 | 1..... |
| 31293W PC 8 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 10/ | | 03/01/2019 | Paydown..... | | 2 | 2 | 3 | 2 | | | | 0 | | 2 | | | 0 | | 10/01/2029 | 1..... |
| 31293Y C3 8 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 10/ | | 03/01/2019 | Paydown..... | | 8 | 8 | 9 | 9 | | | | 0 | | 8 | | | 0 | | 10/01/2029 | 1..... |
| 31293Y GV 2 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 11/ | | 03/01/2019 | Paydown..... | | 1,817 | 1,817 | 1,916 | 1,885 | | (68) | | (68) | | 1,817 | | | 0 | 23 | 11/01/2029 | 1..... |
| 31293Y KK 1 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 11/ | | 03/01/2019 | Paydown..... | | 3 | 3 | 3 | 3 | | | | 0 | | 3 | | | 0 | | 11/01/2029 | 1..... |
| 31293Y Q8 2 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 12/ | | 03/01/2019 | Paydown..... | | 97 | 97 | 102 | 101 | | (3) | | (3) | | 97 | | | 0 | 1 | 12/01/2029 | 1..... |
| 312942 CM 5 | FREDDIE MAC GOLD POOL # A93676 30YR 4. | | 03/01/2019 | Paydown..... | | 334,490 | 334,490 | 343,506 | 342,074 | | (7,583) | | (7,583) | | 334,490 | | | 0 | 1,550 | 09/01/2040 | 1..... |
| 312942 CU 7 | FREDDIE MAC GOLD FGOLD 30YR 4.000% 09/ | | 03/01/2019 | Paydown..... | | 110,259 | 110,259 | 113,231 | 112,759 | | (2,500) | | (2,500) | | 110,259 | | | 0 | 736 | 09/01/2040 | 1..... |
| 312942 F4 2 | FREDDIE MAC GOLD FGOLD 30YR 4.000% 09/ | | 03/01/2019 | Paydown..... | | 213,975 | 213,975 | 219,592 | 218,734 | | (4,759) | | (4,759) | | 213,975 | | | 0 | 1,422 | 09/01/2040 | 1..... |
| 312942 KE 4 | FREDDIE MAC GOLD FGOLD 30YR 4.000% 09/ | | 03/01/2019 | Paydown..... | | 604,292 | 604,292 | 620,154 | 617,762 | | (13,471) | | (13,471) | | 604,292 | | | 0 | 4,023 | 09/01/2040 | 1..... |
| 312944 PJ 4 | FREDDIE MAC GOLD POOL # A95825 4.000% | | 03/01/2019 | Paydown..... | | 205,690 | 205,690 | 217,228 | 215,901 | | (10,211) | | (10,211) | | 205,690 | | | 0 | 1,386 | 12/01/2040 | 1..... |
| 312945 DS 4 | FREDDIE MAC GOLD POOL # A96413 4.000% | | 03/01/2019 | Paydown..... | | 664,876 | 664,876 | 656,358 | 657,389 | | 7,487 | | 7,487 | | 664,876 | | | 0 | 4,190 | 01/01/2041 | 1..... |
| 312945 F2 9 | FREDDIE MAC GOLD FGOLD 30YR 4.500% 01/ | | 03/01/2019 | Paydown..... | | 183,635 | 183,635 | 187,652 | 187,068 | | (3,433) | | (3,433) | | 183,635 | | | 0 | 1,631 | 01/01/2041 | 1..... |
| 31296T NR 1 | FREDDIE MAC GOLD FGOLD 30YR 6.000% 02/ | | 03/01/2019 | Paydown..... | | 6,276 | 6,276 | 6,430 | 6,388 | | (112) | | (112) | | 6,276 | | | 0 | 90 | 02/01/2034 | 1..... |
| 31296T UP 7 | FREDDIE MAC GOLD FGOLD 30YR 4.500% 02/ | | 03/01/2019 | Paydown..... | | 463 | 463 | 439 | 444 | | 19 | | 19 | | 463 | | | 0 | 4 | 02/01/2034 | 1..... |

QE05.14

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31296W EY 9 | FREDDIE MAC GOLD FGOLD 30YR 4.500% 03/ | | 03/01/2019 | Paydown..... | | 45,628 | 45,628 | 43,278 | 43,825 | | 1,803 | | 1,803 | | 45,628 | | | .0 | .495 | 03/01/2034 | 1..... |
| 31296W RW 9 | FREDDIE MAC GOLD FGOLD 30YR 5.000% 04/ | | 03/01/2019 | Paydown..... | | 306 | 306 | 300 | 301 | | 5 | | 5 | | 306 | | | .0 | .3 | 04/01/2034 | 1..... |
| 31298N PJ 8 | FREDDIE MAC GOLD FGOLD 30YR 6.500% 06/ | | 03/01/2019 | Paydown..... | | 75 | 75 | 77 | 76 | | (1) | | (1) | | 75 | | | .0 | .1 | 06/01/2031 | 1..... |
| 31326K B3 0 | FREDDIEMAC FH 7/1 12M LIBOR ARM 2.700% | | 03/01/2019 | Paydown..... | | 770,055 | 770,055 | 788,464 | 783,678 | | (13,623) | | (13,623) | | 770,055 | | | .0 | 4,785 | 10/02/2045 | 1..... |
| 31326K HW 0 | FREDDIEMAC FH 7/1 12M LIBOR ARM 2.638% | | 03/01/2019 | Paydown..... | | 358,677 | 358,677 | 368,751 | 366,156 | | (7,479) | | (7,479) | | 358,677 | | | .0 | 1,291 | 10/02/2045 | 1..... |
| 3132L7 CW 7 | FREDDIE MAC GOLD FHLMC GOLD 30YR CASH IS | | 03/01/2019 | Paydown..... | | 1,086,331 | 1,086,331 | 1,122,868 | 1,120,660 | | (34,328) | | (34,328) | | 1,086,331 | | | .0 | 6,605 | 09/01/2045 | 1..... |
| 3132L7 FD 6 | FREDDIE MAC GOLD POOL#V81964 3.000% 11 | | 03/01/2019 | Paydown..... | | 143,295 | 143,295 | 141,593 | 141,625 | | 1,670 | | 1,670 | | 143,295 | | | .0 | .481 | 11/01/2045 | 1..... |
| 3132L7 YL 7 | FREDDIE MAC GOLD FHLMC GOLD 30YR CASH IS | | 03/01/2019 | Paydown..... | | 243,006 | 243,006 | 255,561 | 255,947 | | (12,941) | | (12,941) | | 243,006 | | | .0 | 1,589 | 06/01/2046 | 1..... |
| 3132L8 JZ 1 | FREDDIE MAC GOLD POOL # V82980 3.500% | | 03/01/2019 | Paydown..... | | 811,924 | 811,924 | 838,819 | 837,985 | | (26,061) | | (26,061) | | 811,924 | | | .0 | 4,202 | 02/01/2047 | 1..... |
| 3132L9 UE 3 | FREDDIE MAC GOLD POOL#V84181 4.000% 05 | | 03/01/2019 | Paydown..... | | 70,577 | 70,577 | 71,889 | 71,873 | | (1,297) | | (1,297) | | 70,577 | | | .0 | .492 | 05/01/2048 | 1..... |
| 3132M4 QZ 1 | FREDDIE MAC GOLD POOL # Q24372 4.000% | | 03/01/2019 | Paydown..... | | 91,042 | 91,042 | 96,149 | 95,975 | | (4,933) | | (4,933) | | 91,042 | | | .0 | .612 | 01/01/2044 | 1..... |
| 3132QP E7 5 | FREDDIE MAC GOLD FHLMC GOLD 30YR 3.000 | | 03/01/2019 | Paydown..... | | 27,065 | 27,065 | 27,699 | 27,661 | | (596) | | (596) | | 27,065 | | | .0 | .144 | 04/01/2045 | 1..... |
| 3132QP MF 8 | FREDDIE MAC GOLD FHLMC GOLD 30YR 3.500 | | 03/01/2019 | Paydown..... | | 50,302 | 50,302 | 52,676 | 52,516 | | (2,214) | | (2,214) | | 50,302 | | | .0 | .199 | 05/01/2045 | 1..... |
| 3132QS B6 4 | FREDDIE MAC GOLD FHLMC GOLD 30YR 3.500 | | 01/10/2019 | BARCLAYS CAPITAL..... | | 6,539,480 | 6,523,172 | 6,759,637 | 6,745,675 | | 940 | | 940 | | 6,746,615 | | (207,135) | (207,135) | 25,368 | 08/01/2045 | 1..... |
| 3132QS B6 4 | FREDDIE MAC GOLD FHLMC GOLD 30YR 3.500 | | 01/01/2019 | Paydown..... | | 87,710 | 87,710 | 90,890 | 90,702 | | (2,992) | | (2,992) | | 87,710 | | | .0 | .256 | 08/01/2045 | 1..... |
| 3132QT HS 8 | FREDDIE MAC GOLD FGOLD 30YR 3.500% 10/ | | 03/01/2019 | Paydown..... | | 24,110 | 24,110 | 25,131 | 25,072 | | (962) | | (962) | | 24,110 | | | .0 | .101 | 10/01/2045 | 1..... |
| 3132QW M6 3 | FREDDIE MAC GOLD POOL # Q39380 3.500% | | 03/01/2019 | Paydown..... | | 344,130 | 344,130 | 361,122 | 360,366 | | (16,235) | | (16,235) | | 344,130 | | | .0 | 2,321 | 03/01/2046 | 1..... |
| 3132QW MS 5 | FREDDIE MAC GOLD FHLMC GOLD 30YR 3.500 | | 03/01/2019 | Paydown..... | | 167,074 | 167,074 | 175,480 | 175,099 | | (8,025) | | (8,025) | | 167,074 | | | .0 | .947 | 03/01/2046 | 1..... |
| 3132QW TZ 2 | FREDDIE MAC GOLD FHLMC GOLD 30YR 3.500 | | 03/01/2019 | Paydown..... | | 20,447 | 20,447 | 21,405 | 21,356 | | (909) | | (909) | | 20,447 | | | .0 | .120 | 03/01/2046 | 1..... |
| 3132WE FZ 0 | FREDDIE MAC GOLD POOL # Q41083 3.000% | | 03/01/2019 | Paydown..... | | 9,510 | 9,510 | 9,593 | 9,590 | | (81) | | (81) | | 9,510 | | | .0 | .47 | 06/01/2046 | 1..... |
| 3132WK LR 7 | FREDDIE MAC GOLD POOL#Q45735 3.000% 01 | | 01/14/2019 | J.P. MORGAN SECURITIES INC.. | | 5,296,607 | 5,428,286 | 5,473,239 | 5,471,905 | | 126 | | 126 | | 5,472,031 | | (175,424) | (175,424) | 19,904 | 01/01/2047 | 1..... |

QE05.15

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 3132WK LR 7 | FREDDIE MAC GOLD POOL#Q45735 3.000% 01 | | 01/01/2019 | Paydown..... | | 36,118 | 36,118 | 36,418 | 36,409 | | (290) | | (290) | | 36,118 | | | 0 | 90 | 01/01/2047 | 1..... |
| 3132WM 7G 3 | FREDDIE MAC GOLD POOL # Q48094 4.000% | | 03/18/2019 | BARCLAYS CAPITAL..... | | 48,143,613 | 46,757,331 | 49,431,266 | 49,354,841 | | 18,174 | | 18,174 | | 49,373,016 | | (1,229,402) | (1,229,402) | 566,283 | 05/01/2047 | 1..... |
| 3132WM 7G 3 | FREDDIE MAC GOLD POOL # Q48094 4.000% | | 03/01/2019 | Paydown..... | | 500,352 | 500,352 | 528,966 | 528,148 | | (27,796) | | (27,796) | | 500,352 | | | 0 | 3,762 | 05/01/2047 | 1..... |
| 3132WN UY 6 | FREDDIE MAC GOLD POOL # Q48698 4.000% | | 02/19/2019 | J.P. MORGAN SECURITIES INC..... | | 47,037,733 | 45,581,269 | 48,465,709 | 48,394,588 | | 76 | | 76 | | 48,394,664 | | (1,356,931) | (1,356,931) | 405,167 | 06/01/2047 | 1..... |
| 3132WN UY 6 | FREDDIE MAC GOLD POOL # Q48698 4.000% | | 02/01/2019 | Paydown..... | | 940,580 | 940,580 | 1,000,101 | 998,633 | | (58,053) | | (58,053) | | 940,580 | | | 0 | 4,407 | 06/01/2047 | 1..... |
| 3132XC SA 4 | FREDDIE MAC GOLD POOL#G67713 4.000% 06 | | 03/01/2019 | Paydown..... | | 205,101 | 205,101 | 209,860 | 209,818 | | (4,717) | | (4,717) | | 205,101 | | | 0 | 1,361 | 06/01/2048 | 1..... |
| 3132XS DW 7 | FREDDIE MAC GOLD POOL # Q50116 3.500% | | 03/01/2019 | Paydown..... | | 49,286 | 49,286 | 51,046 | 51,004 | | (1,718) | | (1,718) | | 49,286 | | | 0 | 271 | 08/01/2047 | 1..... |
| 3132XS M7 2 | FREDDIE MAC GOLD POOL # Q50381 3.500% | | 03/01/2019 | Paydown..... | | 544,266 | 544,266 | 563,614 | 563,133 | | (18,867) | | (18,867) | | 544,266 | | | 0 | 3,632 | 09/01/2047 | 1..... |
| 3132XT KX 5 | FREDDIE MAC GOLD POOL # Q51209 3.500% | | 03/01/2019 | Paydown..... | | 644,217 | 644,217 | 666,060 | 665,516 | | (21,298) | | (21,298) | | 644,217 | | | 0 | 4,090 | 10/01/2047 | 1..... |
| 3132XT ZJ 0 | FREDDIE MAC GOLD 3.500% 10/01/47 | | 03/01/2019 | Paydown..... | | 14,423 | 14,423 | 14,862 | 14,852 | | (429) | | (429) | | 14,423 | | | 0 | 103 | 10/01/2047 | 1..... |
| 3132XU J3 0 | FREDDIE MAC GOLD POOL#Q52081 3.500% 11 | | 03/01/2019 | Paydown..... | | 435,001 | 435,001 | 448,153 | 447,840 | | (12,839) | | (12,839) | | 435,001 | | | 0 | 2,648 | 11/01/2047 | 1..... |
| 3132XX 4R 7 | FREDDIE MAC GOLD 4.000% 04/01/48 | | 03/01/2019 | Paydown..... | | 69,548 | 69,548 | 71,067 | 71,046 | | (1,498) | | (1,498) | | 69,548 | | | 0 | 308 | 04/01/2048 | 1..... |
| 3132XY RR 0 | FREDDIE MAC GOLD POOL#Q55895 4.500% 05 | | 03/01/2019 | Paydown..... | | 271,771 | 271,771 | 282,174 | 282,081 | | (10,310) | | (10,310) | | 271,771 | | | 0 | 1,572 | 05/01/2048 | 1..... |
| 3132Y1 C8 9 | FREDDIE MAC GOLD POOL#Q57294 4.500% 07 | | 03/18/2019 | SUNTRUST ROBINSON HUMP..... | | 27,623,903 | 26,405,732 | 27,493,937 | 27,484,567 | | 3,383 | | 3,383 | | 27,487,950 | | 135,953 | 135,953 | 359,778 | 07/01/2048 | 1..... |
| 3132Y1 C8 9 | FREDDIE MAC GOLD POOL#Q57294 4.500% 07 | | 03/01/2019 | Paydown..... | | 112,611 | 112,611 | 117,252 | 117,212 | | (4,601) | | (4,601) | | 112,611 | | | 0 | 845 | 07/01/2048 | 1..... |
| 31335A 3F 3 | FREDDIE MAC GOLD POOL#G60798 3.500% 03 | | 03/01/2019 | Paydown..... | | 332,273 | 332,273 | 344,539 | 344,213 | | (11,939) | | (11,939) | | 332,273 | | | 0 | 1,920 | 03/01/2046 | 1..... |
| 31335A BF 4 | FREDDIE MAC GOLD POOL # G60038 3.500% | | 03/01/2019 | Paydown..... | | 244,694 | 244,694 | 254,100 | 253,488 | | (8,794) | | (8,794) | | 244,694 | | | 0 | 1,343 | 01/01/2044 | 1..... |
| 31335A H7 6 | FREDDIE MAC GOLD FHLMC GOLD 30YR GIANT | | 03/01/2019 | Paydown..... | | 475,283 | 475,283 | 494,666 | 493,517 | | (18,234) | | (18,234) | | 475,283 | | | 0 | 3,233 | 01/01/2045 | 1..... |
| 31335A HP 6 | FREDDIE MAC GOLD POOL # G60238 3.500% | | 03/01/2019 | Paydown..... | | 445,880 | 445,880 | 462,276 | 462,287 | | (16,407) | | (16,407) | | 445,880 | | | 0 | 2,617 | 10/01/2045 | 1..... |
| 31335A YT 9 | FREDDIE MAC GOLD POOL # G60722 3.000% | | 03/01/2019 | Paydown..... | | 19,825 | 19,825 | 19,962 | 19,958 | | (134) | | (134) | | 19,825 | | | 0 | 99 | 10/01/2046 | 1..... |
| 31335B BR 6 | FREDDIE MAC GOLD POOL # G60948 3.000% | | 03/01/2019 | Paydown..... | | 1,001,256 | 1,001,256 | 1,005,793 | 1,005,610 | | (4,354) | | (4,354) | | 1,001,256 | | | 0 | 4,971 | 01/01/2047 | 1..... |
| 31335B CW 4 | FREDDIE MAC GOLD POOL#G60985 3.000% 05 | | 03/01/2019 | Paydown..... | | 31,461 | 31,461 | 31,706 | 31,700 | | (239) | | (239) | | 31,461 | | | 0 | 151 | 05/01/2047 | 1..... |
| 31335B D2 9 | FREDDIE MAC GOLD POOL#G61021 3.000% 01 | | 01/09/2019 | MORGAN STANLEY & CO. INC..... | | 6,659,145 | 6,821,966 | 6,842,752 | 6,842,064 | | 110 | | 110 | | 6,842,174 | | (183,029) | (183,029) | 22,740 | 01/01/2047 | 1..... |

QE05.16

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31335B D2 9 | FREDDIE MAC GOLD POOL#G61021 3.000% 01 | | 01/01/2019 | Paydown..... | | 72,856 | 72,856 | 73,078 | 73,071 | | (215) | | (215) | | 72,856 | | | 0 | 182 | 01/01/2047 | 1..... |
| 31335B HY 5 | FREDDIE MAC GOLD POOL # G61147 3.500% | | 03/01/2019 | Paydown..... | | 933,212 | 933,212 | 968,062 | 967,192 | | (33,979) | | (33,979) | | 933,212 | | | 0 | 6,022 | 09/01/2047 | 1..... |
| 31335B J4 9 | FREDDIE MAC GOLD POOL#G61183 4.000% 11 | | 03/01/2019 | Paydown..... | | 1,287,234 | 1,287,234 | 1,358,887 | 1,357,381 | | (70,147) | | (70,147) | | 1,287,234 | | | 0 | 9,870 | 11/01/2047 | 1..... |
| 31335B YA 8 | FREDDIE MAC GOLD MBS/POOL 4.000% 09/01 | | 03/01/2019 | Paydown..... | | 238,498 | 238,498 | 243,762 | | | (5,264) | | (5,264) | | 238,498 | | | 0 | 1,325 | 09/01/2048 | 1..... |
| 31335B ZJ 8 | FREDDIE MAC GOLD MBS/POOL 4.000% 10/01 | | 03/01/2019 | Paydown..... | | 253,563 | 253,563 | 259,040 | | | (5,477) | | (5,477) | | 253,563 | | | 0 | 1,317 | 10/01/2048 | 1..... |
| 31335G LZ 6 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 09/ | | 03/01/2019 | Paydown..... | | 77 | 77 | 76 | 76 | | | | 0 | | 77 | | | 0 | 1 | 09/01/2025 | 1..... |
| 31335G M5 1 | FREDDIE MAC GOLD FGOLD 30YR 7.500% 02/ | | 03/01/2019 | Paydown..... | | 271 | 271 | 277 | 274 | | (3) | | (3) | | 271 | | | 0 | 3 | 02/01/2026 | 1..... |
| 31335H TT 0 | FREDDIE MAC GOLD FGOLD 20YR 6.000% 07/ | | 03/01/2019 | Paydown..... | | 148 | 148 | 151 | 149 | | (1) | | (1) | | 148 | | | 0 | 2 | 07/01/2022 | 1..... |
| 31335H UZ 4 | FREDDIE MAC GOLD FGOLD 20YR 6.000% 12/ | | 03/01/2019 | Paydown..... | | 5,265 | 5,265 | 5,462 | 5,352 | | (87) | | (87) | | 5,265 | | | 0 | 51 | 12/01/2022 | 1..... |
| 31335H VD 2 | FREDDIE MAC GOLD FGOLD 20YR 6.000% 01/ | | 03/01/2019 | Paydown..... | | 6,492 | 6,492 | 6,735 | 6,600 | | (108) | | (108) | | 6,492 | | | 0 | 71 | 01/01/2023 | 1..... |
| 31336W C9 8 | FREDDIE MAC GOLD FGOLD 15YR GIANT 4.50 | | 03/01/2019 | Paydown..... | | 14,126 | 14,126 | 13,587 | 13,962 | | 163 | | 163 | | 14,126 | | | 0 | 104 | 10/01/2020 | 1..... |
| 31339D 4Q 8 | FHLMC FHLMC_02-2411 6.500% 02/15/32 | | 03/01/2019 | Paydown..... | | 19,383 | 19,383 | 19,900 | 19,676 | | (292) | | (292) | | 19,383 | | | 0 | 181 | 02/15/2032 | 1..... |
| 31339D GP 7 | FHLMC FHLMC_24-22 6.500% 02/15/32 | | 03/01/2019 | Paydown..... | | 20,486 | 20,486 | 20,063 | 20,274 | | 212 | | 212 | | 20,486 | | | 0 | 247 | 02/15/2032 | 1..... |
| 31339D MW 5 | FHLMC FHLMC_2420 6.500% 02/15/32 | | 03/01/2019 | Paydown..... | | 28,721 | 28,721 | 28,855 | 28,756 | | (36) | | (36) | | 28,721 | | | 0 | 260 | 02/15/2032 | 1..... |
| 3133TE FV 1 | FHLMC FHLMC_2065 6.500% 06/15/28 | | 03/01/2019 | Paydown..... | | 6,442 | 6,442 | 5,819 | 6,131 | | 311 | | 311 | | 6,442 | | | 0 | 58 | 06/15/2028 | 1..... |
| 3133TJ DP 5 | FHLMC FHLMC_21-26 6.000% 02/15/29 | | 03/01/2019 | Paydown..... | | 8,809 | 8,809 | 8,804 | 8,804 | | 6 | | 6 | | 8,809 | | | 0 | 88 | 02/15/2029 | 1..... |
| 3133TJ WM 1 | FHLMC FHLMC_2135 6.000% 03/15/29 | | 03/01/2019 | Paydown..... | | 8,105 | 8,105 | 8,079 | 8,081 | | 25 | | 25 | | 8,105 | | | 0 | 71 | 03/15/2029 | 1..... |
| 3133TM 7G 5 | FHLMC FHLMC_21-82 7.500% 09/15/29 | | 03/01/2019 | Paydown..... | | 81,144 | 81,144 | 83,289 | 82,027 | | (883) | | (883) | | 81,144 | | | 0 | 811 | 09/15/2029 | 1..... |
| 3133TN JY 1 | FHLMC FHLMC_2223 8.000% 03/15/30 | | 03/01/2019 | Paydown..... | | 4,820 | 4,820 | 4,709 | 4,757 | | 63 | | 63 | | 4,820 | | | 0 | 68 | 03/15/2030 | 1..... |
| 3133TN U7 7 | FHLMC FHLMC_22-28 7.500% 04/15/30 | | 03/01/2019 | Paydown..... | | 6,947 | 6,947 | 7,220 | 7,044 | | (98) | | (98) | | 6,947 | | | 0 | 55 | 04/15/2030 | 1..... |
| 3133TP EM 7 | FHLMC FHLMC_22-42 7.500% 07/15/30 | | 03/01/2019 | Paydown..... | | 7,271 | 7,271 | 7,544 | 7,444 | | (173) | | (173) | | 7,271 | | | 0 | 94 | 07/15/2030 | 1..... |
| 3133TP SX 8 | FHLMC FHLMC_2256 7.500% 09/15/30 | | 03/01/2019 | Paydown..... | | 1,901 | 1,901 | 1,976 | 1,955 | | (54) | | (54) | | 1,901 | | | 0 | 24 | 09/15/2030 | 1..... |
| 3133TQ VX 2 | FHLMC FHLMC_2278 7.000% 01/15/31 | | 03/01/2019 | Paydown..... | | 41,749 | 41,749 | 41,341 | 41,479 | | 270 | | 270 | | 41,749 | | | 0 | 408 | 01/15/2031 | 1..... |
| 3133TR 4H 5 | FHLMC FHLMC_22-74 6.500% 01/15/31 | | 03/01/2019 | Paydown..... | | 30,298 | 30,298 | 28,961 | 29,645 | | 652 | | 652 | | 30,298 | | | 0 | 334 | 01/15/2031 | 1..... |
| 3133TU VD 7 | FHLMC FHLMC_2357 6.500% 09/15/31 | | 03/01/2019 | Paydown..... | | 7,103 | 7,103 | 6,923 | 7,014 | | 90 | | 90 | | 7,103 | | | 0 | 79 | 09/15/2031 | 1..... |
| 3133TU YS 1 | FHLMC FHLMC_23-53 6.000% 09/15/31 | | 03/01/2019 | Paydown..... | | 18,486 | 18,486 | 16,833 | 17,912 | | 574 | | 574 | | 18,486 | | | 0 | 167 | 09/15/2031 | 1..... |
| 3133TV 6U 5 | FREDDIEMAC FHLMC_2359 6.500% 09/15/31 | | 03/01/2019 | Paydown..... | | 5,297 | 5,297 | 5,092 | 5,189 | | 108 | | 108 | | 5,297 | | | 0 | 57 | 09/15/2031 | 1..... |

QE05.17

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 3133TV R5 7 | FHLMC FHLMC_2436 6.000% 04/15/32.. | | 03/01/2019. | Paydown..... | |667 |667 |667 |667 | | | |0 | |667 | | |0 |7 | 04/15/2032. | 1..... |
| 313401 Y8 8 | FREDDIEMAC FHLMC 30YR 9.500% 04/01/20 | | 03/01/2019. | Paydown..... | |59 |59 |58 |58 | |1 | |1 | |59 | | |0 |1 | 04/01/2020. | 1..... |
| 31358P PL 5 | FNMA FNMA_G92-48 7.500% 08/25/22... | | 03/01/2019. | Paydown..... | |2,194 |2,194 |2,305 |2,221 | |(27) | |(27) | |2,194 | | |0 |26 | 08/25/2022. | 1..... |
| 31359H WH 3 | FNMA FNMA_94-79 7.000% 04/25/24..... | | 03/01/2019. | Paydown..... | |7,121 |7,121 |7,312 |7,187 | |(67) | |(67) | |7,121 | | |0 |82 | 04/25/2024. | 1..... |
| 31359S E7 1 | FNMA FNMA_01-12 7.000% 05/25/31..... | | 03/01/2019. | Paydown..... | |44,284 |50,371 |49,349 |43,838 | |446 | |446 | |44,284 | | |0 |979 | 05/25/2031. | 1..... |
| 31359S Z8 6 | FNMA FNMA_01-26 6.000% 06/25/31..... | | 03/01/2019. | Paydown..... | |7,272 |9,144 |8,421 |6,799 | |474 | |474 | |7,272 | | |0 |153 | 06/25/2031. | 1..... |
| 31368H KV 4 | FANNIE MAE POOL # 190308 7.500% 09/01/ | | 03/01/2019. | Paydown..... | |817 |817 |851 |841 | |(23) | |(23) | |817 | | |0 |8 | 09/01/2030. | 1..... |
| 31368H M2 6 | FANNIE MAE POOL # 190377 5.000% 11/01/ | | 03/01/2019. | Paydown..... | |10,225 |10,225 |9,783 |9,855 | |371 | |371 | |10,225 | | |0 |82 | 11/01/2036. | 1..... |
| 3136A7 CL 4 | FNMA AGENCY CMO 12-68 3.500% 07/25/42 | | 01/01/2019. | Paydown..... | | |23,985 |24,806 | | | | |0 | | | | |0 | | 07/25/2042. | 1..... |
| 3136AB YU 1 | FNMA AGENCY CMO 13-1 3.000% 02/25/43 | | 01/01/2019. | Paydown..... | | |24,374 |23,675 | | | | |0 | | | | |0 | | 02/25/2043. | 1..... |
| 3136AL D6 5 | FNMA FNMA_14-85 3.000% 12/25/44..... | | 01/01/2019. | Paydown..... | | |8,275 |8,016 | | | | |0 | | | | |0 | | 12/25/2044. | 1..... |
| 3136AR 6T 0 | FHLMC FNMA_16-33F 3.000% 06/25/46..... | | 01/01/2019. | Paydown..... | | |3,629 |3,568 | | | | |0 | | | | |0 | | 06/25/2046. | 1..... |
| 3136AT FN 9 | FNMA FNMA_16-54 3.000% 08/25/46..... | | 01/01/2019. | Paydown..... | | |19,887 |19,740 | | | | |0 | | | | |0 | | 08/25/2046. | 1..... |
| 3136AT PS 7 | FNMA FNMA_16-59A 3.250% 09/25/46..... | | 01/01/2019. | Paydown..... | | |32,049 |33,892 | | | | |0 | | | | |0 | | 09/25/2046. | 1..... |
| 3136AY EW 9 | FNMA CMO_17-83-CZ 3.000% 10/25/47..... | | 01/01/2019. | Paydown..... | | |2,589 |2,396 | | | | |0 | | | | |0 | | 10/25/2047. | 1..... |
| 3136B1 K6 0 | FANNIEMAEFNMA_18-30 SENIORAGENCYCMO18-30 | | 01/01/2019. | Paydown..... | | |15,842 |16,483 | | | | |0 | | | | |0 | | 05/25/2048. | 1..... |
| 3136B2 6H 0 | FNMA 3.500% 09/25/48..... | | 01/01/2019. | Paydown..... | | |42,321 |40,737 | | | | |0 | | | | |0 | | 09/25/2048. | 1..... |
| 3136B2 6W 7 | FANNIEMAEFNMA_18-64 3.640% 08/25/30 | | 01/01/2019. | MORGAN STANLEY & CO. INC..... | | | | | | | | |0 | | | | |0 |12 | 08/25/2030. | 1..... |
| 3136B2 7H 9 | FHLMC SENIORAGENCYCMO18-72 3.500% 10/2 | | 01/09/2019. | J.P. MORGAN SECURITIES INC..... | |38,562,535 |40,502,211 |38,225,173 |38,220,924 | |10,681 | |10,681 | |38,349,393 | |213,142 |213,142 |168,978 | 10/25/2058. | 1..... |
| 3136B2 R9 5 | FANNIEMAEFNMA_18-67 3.500% 09/25/48 | | 01/09/2019. | WELLS FARGO SECURITIES..... | |15,987,537 |16,746,356 |16,050,083 |16,047,994 | |(42,812) | |(42,812) | |16,102,444 | |(114,907) |(114,907) |118,427 | 09/25/2048. | 1..... |
| 3136B2 R9 5 | FANNIEMAEFNMA_18-67 3.500% 09/25/48 | | 01/01/2019. | Paydown..... | | |48,560 |46,529 | | | | |0 | | | | |0 | | 09/25/2048. | 1..... |
| 3136B2 T3 6 | FANNIEMAEFNMA_18-67 3.500% 09/25/48 | | 01/01/2019. | Paydown..... | | |38,701 |37,287 | | | | |0 | | | | |0 | | 09/25/2048. | 1..... |
| 3136B3 DW 7 | FHLMC SENIORAGENCYCMO18-73 3.500% 10/2 | | 01/01/2019. | Paydown..... | | |36,101 |34,262 | | | | |0 | | | | |0 | | 10/25/2048. | 1..... |
| 31371G 5D 8 | FANNIE MAE FNMA 30YR PPL 6.000% 08/01 | | 03/01/2019. | Paydown..... | |205 |205 |202 |203 | |2 | |2 | |205 | | |0 |2 | 08/01/2028. | 1..... |
| 31371H BK 3 | FANNIE MAE FNMA 30YR PPL 6.000% 10/01/ | | 03/01/2019. | Paydown..... | |674 |674 |663 |666 | |8 | |8 | |674 | | |0 |7 | 10/01/2028. | 1..... |
| 31371H K2 3 | FANNIE MAE FNMA 30YR 6.500% 02/01/29 | | 03/01/2019. | Paydown..... | |1,048 |1,048 |1,057 |1,053 | |(5) | |(5) | |1,048 | | |0 |11 | 02/01/2029. | 1..... |
| 31371H YB 8 | FANNIE MAE FNMA 30YR 7.500% 10/01/29 | | 03/01/2019. | Paydown..... | |11 |11 |11 |11 | | | |0 | |11 | | |0 | | 10/01/2029. | 1..... |

QE05.18

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31371J BE 3 | FANNIE MAE FNMA 30YR 7.500% 02/01/30 | | 03/01/2019 | Paydown..... | | .4 | .4 | .4 | .4 | | | | .0 | | .4 | | | .0 | | 02/01/2030 | 1..... |
| 31371J FY 5 | FANNIE MAE FNMA 30YR 7.500% 04/01/30 | | 03/01/2019 | Paydown..... | | 186 | 186 | 193 | 191 | | (.5) | | (.5) | | 186 | | | .0 | .2 | 04/01/2030 | 1..... |
| 31371J NN 0 | FANNIE MAE FNMA 30YR 7.500% 08/01/30 | | 03/01/2019 | Paydown..... | | 47 | 47 | 49 | 48 | | (.1) | | (.1) | | 47 | | | .0 | .1 | 08/01/2030 | 1..... |
| 31371J PV 0 | FANNIE MAE FNMA 30YR 7.500% 09/01/30 | | 03/01/2019 | Paydown..... | | 15 | 15 | 15 | 15 | | | | .0 | | 15 | | | .0 | | 09/01/2030 | 1..... |
| 31371J SC 9 | FANNIE MAE FNMA 30YR 7.500% 11/01/30 | | 03/01/2019 | Paydown..... | | 4 | 4 | 4 | 4 | | | | .0 | | 4 | | | .0 | | 11/01/2030 | 1..... |
| 31371J UH 5 | FANNIE MAE FNMA 30YR 7.500% 01/01/31 | | 03/01/2019 | Paydown..... | | 6 | 6 | 7 | 6 | | | | .0 | | 6 | | | .0 | | 01/01/2031 | 1..... |
| 31371K FP 1 | FANNIE MAE FNMA 30YR 8.500% 10/01/31 | | 03/01/2019 | Paydown..... | | 3 | 3 | 3 | 3 | | | | .0 | | 3 | | | .0 | | 10/01/2031 | 1..... |
| 31371K GP 0 | FANNIE MAE FNMA 30YR 6.500% 11/01/31 | | 03/01/2019 | Paydown..... | | 8,033 | 8,033 | 8,185 | 8,142 | | (.109) | | (.109) | | 8,033 | | | .0 | .86 | 11/01/2031 | 1..... |
| 31371K LU 3 | FANNIE MAE FNMA 30YR 6.500% 03/01/32 | | 03/01/2019 | Paydown..... | | 224 | 224 | 224 | 224 | | | | .0 | | 224 | | | .0 | .2 | 03/01/2032 | 1..... |
| 31371K RC 7 | FANNIE MAE FNMA 30YR 7.500% 06/01/32 | | 03/01/2019 | Paydown..... | | 38 | 38 | 40 | 39 | | (.1) | | (.1) | | 38 | | | .0 | .1 | 06/01/2032 | 1..... |
| 31371K SD 4 | FANNIE MAE FNMA 30YR 7.500% 07/01/32 | | 03/01/2019 | Paydown..... | | 19 | 19 | 20 | 20 | | (.1) | | (.1) | | 19 | | | .0 | | 07/01/2032 | 1..... |
| 31371K W8 0 | FANNIE MAE FNMA 30YR 7.500% 11/01/32 | | 03/01/2019 | Paydown..... | | 152 | 152 | 158 | 157 | | (.5) | | (.5) | | 152 | | | .0 | .2 | 11/01/2032 | 1..... |
| 31371L HK 8 | FANNIE MAE FNMA 30YR 4.500% 12/01/33 | | 03/01/2019 | Paydown..... | | 417 | 417 | 396 | 401 | | .16 | | .16 | | 417 | | | .0 | .3 | 12/01/2033 | 1..... |
| 31371L PS 2 | FANNIE MAE FNMA 15YR 4.000% 05/01/19 | | 03/01/2019 | Paydown..... | | 1,426 | 1,426 | 1,351 | 1,416 | | .10 | | .10 | | 1,426 | | | .0 | .9 | 05/01/2019 | 1..... |
| 31371M 4P 9 | FANNIE MAE FNMA 30YR 5.500% 12/01/36 | | 03/01/2019 | Paydown..... | | 4,031 | 4,031 | 3,974 | 3,981 | | .50 | | .50 | | 4,031 | | | .0 | .21 | 12/01/2036 | 1..... |
| 31371M 6M 4 | FANNIE MAE POOL # 256576 5.500% 01/01/ | | 03/01/2019 | Paydown..... | | 36,601 | 36,601 | 35,938 | 36,024 | | .577 | | .577 | | 36,601 | | | .0 | .269 | 01/01/2037 | 1..... |
| 31371N AN 5 | FANNIE MAE FNMA 30YR 5.500% 02/01/37 | | 03/01/2019 | Paydown..... | | 3,754 | 3,754 | 3,710 | 3,715 | | .39 | | .39 | | 3,754 | | | .0 | .47 | 02/01/2037 | 1..... |
| 31371N CJ 2 | FANNIE MAE POOL # 256673 5.500% 04/01/ | | 03/01/2019 | Paydown..... | | 1,428 | 1,428 | 1,416 | 1,417 | | .11 | | .11 | | 1,428 | | | .0 | .14 | 04/01/2037 | 1..... |
| 31371N CY 9 | FANNIE MAE FNMA 30YR 5.500% 04/01/37 | | 03/01/2019 | Paydown..... | | 32,659 | 32,659 | 32,151 | 32,212 | | .446 | | .446 | | 32,659 | | | .0 | .347 | 04/01/2037 | 1..... |
| 31371N P5 8 | FANNIE MAE FNMA 30YR 6.000% 01/01/38 | | 03/01/2019 | Paydown..... | | 35,978 | 35,978 | 36,132 | 36,092 | | (.115) | | (.115) | | 35,978 | | | .0 | .285 | 01/01/2038 | 1..... |
| 31371N SX 4 | FANNIE MAE FNMA 30YR 6.000% 03/01/38 | | 03/01/2019 | Paydown..... | | 129,594 | 129,594 | 130,161 | 130,017 | | (.424) | | (.424) | | 129,594 | | | .0 | 1,193 | 03/01/2038 | 1..... |

QE05.19

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31373D G6 6 | FANNIE MAE FNMA 30YR 8.000% 10/01/24 | | 03/01/2019 | Paydown..... | | 323 | 323 | 328 | 325 | | (2) | | (2) | | 323 | | | 0 | 4 | 10/01/2024 | 1..... |
| 31374L JP 2 | FANNIE MAE FNMA 30YR 7.000% 08/01/25 | | 03/01/2019 | Paydown..... | | 114 | 114 | 113 | 113 | | 1 | | 1 | | 114 | | | 0 | 1 | 08/01/2025 | 1..... |
| 31374P Q9 1 | FANNIE MAE FNMA 30YR 7.000% 08/01/25 | | 03/01/2019 | Paydown..... | | 85 | 85 | 84 | 84 | | 1 | | 1 | | 85 | | | 0 | 1 | 08/01/2025 | 1..... |
| 31374S FT 3 | FANNIE MAE FNMA 30YR 7.000% 09/01/25 | | 03/01/2019 | Paydown..... | | 231 | 231 | 229 | 230 | | 2 | | 2 | | 231 | | | 0 | 3 | 09/01/2025 | 1..... |
| 31374S H7 9 | FANNIE MAE FNMA 30YR 7.000% 11/01/25 | | 03/01/2019 | Paydown..... | | 77 | 77 | 77 | 77 | | 1 | | 1 | | 77 | | | 0 | 1 | 11/01/2025 | 1..... |
| 31374W VH 2 | FANNIE MAE FNMA 30YR 7.000% 10/01/25 | | 03/01/2019 | Paydown..... | | 165 | 165 | 164 | 164 | | 1 | | 1 | | 165 | | | 0 | 2 | 10/01/2025 | 1..... |
| 31378D RA 0 | FANNIE MAE FNMA 30YR PPL 7.000% 08/01 | | 03/01/2019 | Paydown..... | | 138 | 138 | 141 | 140 | | (1) | | (1) | | 138 | | | 0 | 2 | 08/01/2027 | 1..... |
| 31378K YM 0 | FANNIE MAE FNMA 30YR PPL 7.000% 10/01 | | 03/01/2019 | Paydown..... | | 117 | 117 | 119 | 118 | | (1) | | (1) | | 117 | | | 0 | 1 | 10/01/2027 | 1..... |
| 31378Q DA 6 | FANNIE MAE FNMA 30YR PPL 7.000% 01/01 | | 03/01/2019 | Paydown..... | | 1,533 | 1,533 | 1,562 | 1,549 | | (16) | | (16) | | 1,533 | | | 0 | 18 | 01/01/2028 | 1..... |
| 31378Q DC 2 | FANNIE MAE FNMA 30YR PPL 6.000% 02/01 | | 03/01/2019 | Paydown..... | | 1,440 | 1,440 | 1,399 | 1,412 | | 28 | | 28 | | 1,440 | | | 0 | 14 | 02/01/2028 | 1..... |
| 31379C RX 1 | FANNIE MAE FNMA 30YR PPL 6.500% 02/01 | | 03/01/2019 | Paydown..... | | 377 | 377 | 375 | 375 | | 2 | | 2 | | 377 | | | 0 | 4 | 02/01/2028 | 1..... |
| 31379F J9 6 | FANNIE MAE FNMA 30YR PPL 6.500% 03/01 | | 03/01/2019 | Paydown..... | | 580 | 580 | 574 | 575 | | 5 | | 5 | | 580 | | | 0 | 6 | 03/01/2028 | 1..... |
| 31379F K2 9 | FANNIE MAE FNMA 30YR PPL 6.500% 04/01 | | 03/01/2019 | Paydown..... | | 1,906 | 1,906 | 1,894 | 1,896 | | 10 | | 10 | | 1,906 | | | 0 | 19 | 04/01/2028 | 1..... |
| 31379K RA 3 | FANNIE MAE FNMA 30YR PPL 6.500% 04/01 | | 03/01/2019 | Paydown..... | | 1,122 | 1,122 | 1,107 | 1,110 | | 12 | | 12 | | 1,122 | | | 0 | 10 | 04/01/2028 | 1..... |
| 31379K RZ 8 | FANNIE MAE FNMA 30YR PPL 6.500% 04/01 | | 03/01/2019 | Paydown..... | | 12 | 12 | 12 | 12 | | | | 0 | | 12 | | | 0 | | 04/01/2028 | 1..... |
| 31379N 3F 2 | FANNIE MAE FNMA 30YR PPL 6.500% 04/01 | | 03/01/2019 | Paydown..... | | 948 | 948 | 934 | 938 | | 11 | | 11 | | 948 | | | 0 | 10 | 04/01/2028 | 1..... |
| 3137F1 G4 4 | FHMS_K065 SENIOR CMBS K065 3.243% 04/2 | | 02/11/2019 | Brean Capital, LLC..... | | 13,085,820 | 13,000,000 | 13,389,584 | 13,332,458 | | (4,297) | | (4,297) | | 13,328,162 | | (242,342) | (242,342) | 83,147 | 04/25/2027 | 1..... |
| 3137FB BX 3 | FHLMC AGCYSENSENIORCMBSK068 3.244% 08/ | | 02/11/2019 | Brean Capital, LLC..... | | 15,066,211 | 15,000,000 | 15,449,505 | 15,395,540 | | (4,884) | | (4,884) | | 15,390,656 | | (324,445) | (324,445) | 95,968 | 08/25/2027 | 1..... |
| 3137FD NH 1 | FHLMC_4755A SENIORAGENCYCMO4755A 3.000 | | 01/09/2019 | MIZUHO INTERNATIONAL PLC..... | | 8,337,301 | 9,547,524 | 8,419,115 | 8,413,588 | | 167 | | 167 | | 8,437,564 | | (100,263) | (100,263) | 34,152 | 02/15/2048 | 1..... |
| 3137FE TN 0 | FHLMC SENIORCMBSK073 3.350% 01/25/28 | | 01/30/2019 | CITIGROUP GLOBAL MKT INC..... | | 7,520,215 | 7,500,000 | 7,490,550 | 7,490,550 | | | | 0 | | 7,490,550 | | 29,665 | 29,665 | 20,938 | 01/25/2028 | 1..... |
| 3137FH 7M 9 | FHLMC 3.500% 09/15/48..... | | 01/09/2019 | Mitsubishi Securities USA..... | | 14,114,285 | 14,758,830 | 14,118,331 | 14,121,299 | | 5,308 | | 5,308 | | 14,169,529 | | (55,245) | (55,245) | 61,575 | 09/15/2048 | 1..... |
| 3137FH QV 8 | FHLMC SENIORAGENCYCMO4834 3.500% 10/15 | | 01/14/2019 | WELLS FARGO SECURITIES..... | | 14,481,002 | 15,175,767 | 14,452,720 | 14,453,867 | | 5,905 | | 5,905 | | 14,503,906 | | (22,904) | (22,904) | 66,265 | 10/15/2048 | 1..... |

QE05.20

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 3137FJ DU 0 | FHLMC FHLMC_4837 4.000% 10/15/48.. | | 01/14/2019 | BANC OF AMERICA SECURITIES LLC | | 25,548,768 | 25,335,004 | 24,779,447 | 24,752,398 | | 10,160 | | 10,160 | | 24,846,728 | | 702,040 | 702,040 | 126,394 | 10/15/2048 | 1..... |
| 3137G0 AD 1 | STACR_13-DN2 STACR_13-DN2 6.736% 11/25 | | 03/25/2019 | Paydown..... | | 109,223 | 109,223 | 115,538 | 115,528 | | (6,305) | | (6,305) | | 109,223 | | | 0 | 1,197 | 11/25/2023 | 1..... |
| 3137G0 NW 5 | FREDDIE MAC - STACR WHOLE CMO DNA2-M1 | | 03/25/2019 | Paydown..... | | 100,371 | 100,371 | 100,908 | | | (537) | | (537) | | 100,371 | | | 0 | 775 | 10/25/2029 | 1..... |
| 3137G0 NW 5 | FREDDIE MAC - STACR WHOLE CMO DNA2-M1 | | 01/25/2019 | Paydown..... | | 53,651 | 53,651 | 53,939 | | | (287) | | (287) | | 53,651 | | | 0 | 166 | 10/25/2029 | 1..... |
| 3137G1 CK 1 | STRUCTUREDAGENCYCREDITRISK RMBS SPI1-M1 | | 03/01/2019 | Paydown..... | | 29,065 | 29,065 | 28,738 | 28,739 | | 326 | | 326 | | 29,065 | | | 0 | 230 | 02/25/2048 | 1..... |
| 3137G1 CK 1 | STRUCTUREDAGENCYCREDITRISK RMBS SPI1-M1 | | 01/01/2019 | Paydown..... | | 8,067 | 8,067 | 7,976 | 7,976 | | 90 | | 90 | | 8,067 | | | 0 | 25 | 02/25/2048 | 1..... |
| 31383M G4 9 | FANNIE MAE FNMA 30YR 7.500% 07/01/29 | | 03/01/2019 | Paydown..... | | 236 | 236 | 232 | 233 | | 4 | | 4 | | 236 | | | 0 | 3 | 07/01/2029 | 1..... |
| 31383S A2 6 | FANNIE MAE FNMA 30YR 8.000% 08/01/29 | | 03/01/2019 | Paydown..... | | 392 | 392 | 407 | 402 | | (10) | | (10) | | 392 | | | 0 | 5 | 08/01/2029 | 1..... |
| 31383U L6 0 | FANNIE MAE FNMA 30YR 7.500% 09/01/29 | | 03/01/2019 | Paydown..... | | 152 | 152 | 158 | 156 | | (4) | | (4) | | 152 | | | 0 | 2 | 09/01/2029 | 1..... |
| 31384D G3 0 | FANNIE MAE FNMA 30YR 7.500% 11/01/29 | | 03/01/2019 | Paydown..... | | 20 | 20 | 21 | 21 | | (1) | | (1) | | 20 | | | 0 | | 11/01/2029 | 1..... |
| 31384D JF 0 | FANNIE MAE FNMA 30YR 7.500% 11/01/29 | | 03/01/2019 | Paydown..... | | 21 | 21 | 22 | 22 | | (1) | | (1) | | 21 | | | 0 | | 11/01/2029 | 1..... |
| 31384H 2N 2 | FANNIE MAE FNMA 30YR 7.500% 01/01/30 | | 03/01/2019 | Paydown..... | | 22 | 22 | 23 | 23 | | (1) | | (1) | | 22 | | | 0 | | 01/01/2030 | 1..... |
| 31384M HV 7 | FANNIE MAE FNMA 30YR 7.500% 01/01/30 | | 03/01/2019 | Paydown..... | | 20 | 20 | 21 | 21 | | (1) | | (1) | | 20 | | | 0 | | 01/01/2030 | 1..... |
| 31384Q QU 0 | FANNIE MAE FNMA 30YR 7.500% 03/01/30 | | 03/01/2019 | Paydown..... | | 34 | 34 | 35 | 35 | | (1) | | (1) | | 34 | | | 0 | | 03/01/2030 | 1..... |
| 31384S E2 1 | FANNIE MAE FNMA 30YR 7.500% 02/01/30 | | 03/01/2019 | Paydown..... | | 32 | 32 | 33 | 33 | | (1) | | (1) | | 32 | | | 0 | | 02/01/2030 | 1..... |
| 31384U PF 5 | FANNIE MAE FNMA 30YR 7.500% 05/01/30 | | 03/01/2019 | Paydown..... | | 44 | 44 | 46 | 45 | | (1) | | (1) | | 44 | | | 0 | 1 | 05/01/2030 | 1..... |
| 31384V 4T 6 | FANNIE MAE FNMA 30YR 7.500% 09/01/30 | | 03/01/2019 | Paydown..... | | 6 | 6 | 6 | 6 | | | | 0 | | 6 | | | 0 | | 09/01/2030 | 1..... |
| 31384V L7 5 | FANNIE MAE FNMA 30YR 7.500% 12/01/29 | | 03/01/2019 | Paydown..... | | 3,431 | 3,431 | 3,573 | 3,526 | | (94) | | (94) | | 3,431 | | | 0 | 43 | 12/01/2029 | 1..... |
| 31384V NK 4 | FANNIE MAE FNMA 30YR 7.500% 01/01/30 | | 03/01/2019 | Paydown..... | | 705 | 705 | 734 | 725 | | (19) | | (19) | | 705 | | | 0 | 9 | 01/01/2030 | 1..... |
| 31384V UY 6 | FANNIE MAE FNMA 30YR 7.500% 05/01/30 | | 03/01/2019 | Paydown..... | | 2,771 | 2,771 | 2,885 | 2,848 | | (77) | | (77) | | 2,771 | | | 0 | 35 | 05/01/2030 | 1..... |
| 31384V YW 6 | FANNIE MAE FNMA 30YR 7.500% 08/01/30 | | 03/01/2019 | Paydown..... | | 30 | 30 | 32 | 31 | | (1) | | (1) | | 30 | | | 0 | | 08/01/2030 | 1..... |

QE05.21

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 31384W G3 8 | FANNIE MAE FNMA 20YR 7.500% 03/01/21 | | 03/01/2019 | Paydown..... | | 10,063 | 10,063 | 11,446 | 10,575 | | (513) | | (513) | | 10,063 | | | 0 | 125 | 03/01/2021 | 1..... |
| 31384W NM 8 | FANNIE MAE POOL # 535996 7.500% 06/01/ | | 03/01/2019 | Paydown..... | | 235 | 235 | 244 | 242 | | (7) | | (7) | | 235 | | | 0 | 2 | 06/01/2031 | 1..... |
| 31384X SV 1 | FANNIE MAE FNMA 30YR 7.500% 04/01/30 | | 03/01/2019 | Paydown..... | | 88 | 88 | 92 | 91 | | (2) | | (2) | | 88 | | | 0 | 1 | 04/01/2030 | 1..... |
| 31385C 2R 3 | FANNIE MAE FNMA 30YR 6.500% 11/01/30 | | 03/01/2019 | Paydown..... | | 268 | 268 | 273 | 271 | | (4) | | (4) | | 268 | | | 0 | 3 | 11/01/2030 | 1..... |
| 31385D 5D 9 | FANNIE MAE FNMA 30YR 7.500% 07/01/30 | | 03/01/2019 | Paydown..... | | 297 | 297 | 309 | 305 | | (8) | | (8) | | 297 | | | 0 | 4 | 07/01/2030 | 1..... |
| 31385E BJ 7 | FANNIE MAE FNMA 30YR 7.500% 06/01/30 | | 03/01/2019 | Paydown..... | | 4 | 4 | 4 | 4 | | | | 0 | | 4 | | | 0 | | 06/01/2030 | 1..... |
| 31385E EK 1 | FANNIE MAE FNMA 30YR 7.500% 06/01/30 | | 03/01/2019 | Paydown..... | | 123 | 123 | 128 | 126 | | (3) | | (3) | | 123 | | | 0 | 2 | 06/01/2030 | 1..... |
| 31385F V6 0 | FANNIE MAE FNMA 30YR 7.500% 06/01/30 | | 03/01/2019 | Paydown..... | | 84 | 84 | 88 | 87 | | (3) | | (3) | | 84 | | | 0 | 1 | 06/01/2030 | 1..... |
| 31385J DM 7 | FANNIE MAE FNMA 30YR 7.500% 05/01/32 | | 03/01/2019 | Paydown..... | | 179 | 179 | 186 | 184 | | (5) | | (5) | | 179 | | | 0 | 2 | 05/01/2032 | 1..... |
| 31385N 7B 9 | FANNIE MAE POOL # 548190 7.500% 10/01/ | | 03/01/2019 | Paydown..... | | 446 | 446 | 464 | 459 | | (13) | | (13) | | 446 | | | 0 | 6 | 10/01/2030 | 1..... |
| 31385N ED 7 | FANNIE MAE FNMA 30YR 7.500% 08/01/30 | | 03/01/2019 | Paydown..... | | 38 | 38 | 39 | 39 | | (1) | | (1) | | 38 | | | 0 | | 08/01/2030 | 1..... |
| 31385N ZA 0 | FANNIE MAE FNMA 30YR 7.500% 08/01/30 | | 03/01/2019 | Paydown..... | | 52 | 52 | 54 | 53 | | (2) | | (2) | | 52 | | | 0 | 1 | 08/01/2030 | 1..... |
| 31385T F4 3 | FANNIE MAE FNMA 30YR 7.500% 10/01/30 | | 03/01/2019 | Paydown..... | | 820 | 820 | 854 | 843 | | (23) | | (23) | | 820 | | | 0 | 5 | 10/01/2030 | 1..... |
| 31385T ZP 4 | FANNIE MAE FNMA 30YR 7.500% 09/01/30 | | 03/01/2019 | Paydown..... | | 331 | 331 | 345 | 340 | | (9) | | (9) | | 331 | | | 0 | 4 | 09/01/2030 | 1..... |
| 31385U JD 6 | FANNIE MAE FNMA 30YR 7.500% 10/01/30 | | 03/01/2019 | Paydown..... | | 76 | 76 | 79 | 78 | | (2) | | (2) | | 76 | | | 0 | 1 | 10/01/2030 | 1..... |
| 31385U QN 6 | FANNIE MAE FNMA 30YR 7.500% 09/01/30 | | 03/01/2019 | Paydown..... | | 55 | 55 | 57 | 56 | | (2) | | (2) | | 55 | | | 0 | 1 | 09/01/2030 | 1..... |
| 31385V 6G 1 | FANNIE MAE FNMA 30YR 7.500% 10/01/30 | | 03/01/2019 | Paydown..... | | 7 | 7 | 7 | 7 | | | | 0 | | 7 | | | 0 | | 10/01/2030 | 1..... |
| 31386B P6 5 | FANNIE MAE FNMA 30YR 7.500% 11/01/30 | | 03/01/2019 | Paydown..... | | 13 | 13 | 13 | 13 | | | | 0 | | 13 | | | 0 | | 11/01/2030 | 1..... |
| 31386B PC 2 | FANNIE MAE FNMA 30YR 7.500% 11/01/30 | | 03/01/2019 | Paydown..... | | 49 | 49 | 51 | 50 | | (1) | | (1) | | 49 | | | 0 | 1 | 11/01/2030 | 1..... |
| 31386C B7 6 | FANNIE MAE FNMA 30YR 7.500% 12/01/30 | | 03/01/2019 | Paydown..... | | 87 | 87 | 90 | 90 | | (3) | | (3) | | 87 | | | 0 | 1 | 12/01/2030 | 1..... |
| 31386C KC 5 | FANNIE MAE FNMA 30YR 7.500% 11/01/30 | | 03/01/2019 | Paydown..... | | 7 | 7 | 7 | 7 | | | | 0 | | 7 | | | 0 | | 11/01/2030 | 1..... |

QE05.22

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 31386C | KK 7 FANNIE MAE FNMA 30YR 7.500% 11/01/30 | | 03/01/2019 | Paydown..... | | 43 | 43 | 45 | 44 | | (1) | | (1) | | 43 | | | 0 | 1 | 11/01/2030 | 1..... |
| 31386D | TN 0 FANNIE MAE POOL # 560457 7.500% 12/01/ | | 03/01/2019 | Paydown..... | | 1 | 1 | 1 | 1 | | | | 0 | | 1 | | | 0 | | 12/01/2030 | 1..... |
| 31386D | U9 9 FANNIE MAE FNMA 30YR 7.500% 11/01/30 | | 03/01/2019 | Paydown..... | | 21 | 21 | 21 | 21 | | (1) | | (1) | | 21 | | | 0 | | 11/01/2030 | 1..... |
| 31386F | BK 0 FANNIE MAE FNMA 30YR 7.500% 12/01/30 | | 03/01/2019 | Paydown..... | | 2 | 2 | 2 | 2 | | | | 0 | | 2 | | | 0 | | 12/01/2030 | 1..... |
| 31386F | H7 3 FANNIE MAE FNMA 30YR 7.500% 12/01/30 | | 03/01/2019 | Paydown..... | | 5 | 5 | 5 | 5 | | | | 0 | | 5 | | | 0 | | 12/01/2030 | 1..... |
| 31386H | 4A 6 FANNIE MAE FNMA 30YR 8.500% 11/01/30 | | 03/01/2019 | Paydown..... | | 91 | 91 | 95 | 94 | | (3) | | (3) | | 91 | | | 0 | 1 | 11/01/2030 | 1..... |
| 31386H | GK 1 FANNIE MAE FNMA 30YR 7.500% 12/01/30 | | 01/01/2019 | Paydown..... | | 48 | 48 | 50 | 50 | | (2) | | (2) | | 48 | | | 0 | | 12/01/2030 | 1..... |
| 31386L | 6V 9 FANNIE MAE FNMA 30YR 7.500% 12/01/30 | | 03/01/2019 | Paydown..... | | 145 | 145 | 151 | 150 | | (5) | | (5) | | 145 | | | 0 | 2 | 12/01/2030 | 1..... |
| 31386Q | FM 8 FANNIE MAE 7.500% 03/01/31..... | | 03/01/2019 | Paydown..... | | 16 | 16 | 17 | 16 | | | | 0 | | 16 | | | 0 | | 03/01/2031 | 1..... |
| 31386S | MC 8 FANNIE MAE FNMA 30YR 7.500% 07/01/31 | | 03/01/2019 | Paydown..... | | 11 | 11 | 11 | 11 | | | | 0 | | 11 | | | 0 | | 07/01/2031 | 1..... |
| 31386W | RK 6 FANNIE MAE FNMA 30YR 8.500% 11/01/30 | | 03/01/2019 | Paydown..... | | 15 | 15 | 16 | 16 | | (1) | | (1) | | 15 | | | 0 | | 11/01/2030 | 1..... |
| 31387E | FB 8 FANNIE MAE FNMA 30YR 7.500% 07/01/31 | | 03/01/2019 | Paydown..... | | 89 | 89 | 93 | 91 | | (3) | | (3) | | 89 | | | 0 | 1 | 07/01/2031 | 1..... |
| 31387J | EL 6 FANNIE MAE FNMA 30YR 7.000% 05/01/31 | | 03/01/2019 | Paydown..... | | 485 | 485 | 490 | 489 | | (3) | | (3) | | 485 | | | 0 | 6 | 05/01/2031 | 1..... |
| 31387Q | NR 7 FANNIE MAE FNMA 30YR 7.500% 07/01/31 | | 03/01/2019 | Paydown..... | | 31 | 31 | 32 | 32 | | (1) | | (1) | | 31 | | | 0 | | 07/01/2031 | 1..... |
| 31387R | BJ 6 FANNIE MAE FNMA 30YR 8.500% 08/01/31 | | 03/01/2019 | Paydown..... | | 26 | 26 | 28 | 27 | | (1) | | (1) | | 26 | | | 0 | | 08/01/2031 | 1..... |
| 31387V | S7 5 FANNIE MAE FNMA 30YR 8.500% 05/01/31 | | 03/01/2019 | Paydown..... | | 44 | 44 | 46 | 45 | | (1) | | (1) | | 44 | | | 0 | 1 | 05/01/2031 | 1..... |
| 31387W | 2L 0 FANNIE MAE FNMA 30YR 6.500% 09/01/31 | | 03/01/2019 | Paydown..... | | 1,588 | 1,588 | 1,625 | 1,615 | | (27) | | (27) | | 1,588 | | | 0 | 17 | 09/01/2031 | 1..... |
| 31387W | 2P 1 FANNIE MAE FNMA 30YR 6.500% 10/01/31 | | 03/01/2019 | Paydown..... | | 1,343 | 1,343 | 1,369 | 1,361 | | (18) | | (18) | | 1,343 | | | 0 | 15 | 10/01/2031 | 1..... |
| 31387X | RW 7 FANNIE MAE FNMA 30YR 7.500% 09/01/31 | | 03/01/2019 | Paydown..... | | 4,950 | 4,950 | 5,154 | 5,096 | | (146) | | (146) | | 4,950 | | | 0 | 62 | 09/01/2031 | 1..... |
| 31388N | C3 8 FANNIE MAE FNMA 30YR 7.500% 10/01/31 | | 03/01/2019 | Paydown..... | | 18 | 18 | 19 | 19 | | (1) | | (1) | | 18 | | | 0 | | 10/01/2031 | 1..... |
| 31389A | CM 3 FANNIE MAE FNMA 30YR 7.500% 01/01/32 | | 03/01/2019 | Paydown..... | | 11 | 11 | 12 | 12 | | | | 0 | | 11 | | | 0 | | 01/01/2032 | 1..... |
| 31389K | EF 4 FANNIE MAE FNMA 30YR 7.500% 02/01/32 | | 03/01/2019 | Paydown..... | | 209 | 209 | 218 | 216 | | (7) | | (7) | | 209 | | | 0 | 3 | 02/01/2032 | 1..... |

QE05.23

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31389Q PB 8 | FANNIE MAE FNMA 30YR 7.500% 03/01/32 | .. | 03/01/2019. | Paydown..... | ..... | .....66 |66 |68 |68 | ..... | .....(2) | ..... | .....(2) | ..... | .....66 | ..... | ..... | .....0 |1 | 03/01/2032. | 1..... |
| 31389Y VK 4 | FANNIE MAE FNMA 30YR 7.500% 03/01/32 | .. | 03/01/2019. | Paydown..... | ..... | .....8 |8 |8 |8 | ..... | ..... | ..... | .....0 | ..... | .....8 | ..... | ..... | .....0 | ..... | 03/01/2032. | 1..... |
| 3138A4 X7 5 | FANNIE MAE FNMA 30YR 4.500% 01/01/41 | .. | 03/01/2019. | Paydown..... | ..... | .....251,101 |251,101 |254,789 |254,224 | ..... | .....(3,123) | ..... | .....(3,123) | ..... | .....251,101 | ..... | ..... | .....0 |2,129 | 01/01/2041. | 1..... |
| 3138A4 Y3 3 | FANNIE MAE FNMA 15YR 3.500% 01/01/26 | .. | 03/01/2019. | Paydown..... | ..... | .....324,137 |324,137 |340,597 |335,431 | ..... | .....(11,294) | ..... | .....(11,294) | ..... | .....324,137 | ..... | ..... | .....0 |1,910 | 01/01/2026. | 1..... |
| 3138E0 RK 7 | FANNIE MAE POOL # AJ7689 4.000% 12/01/ | .. | 03/01/2019. | Paydown..... | ..... | .....349,539 |349,539 |361,281 |359,979 | ..... | .....(10,440) | ..... | .....(10,440) | ..... | .....349,539 | ..... | ..... | .....0 |2,219 | 12/01/2041. | 1..... |
| 3138EK AQ 8 | FANNIE MAE FNMA 30YR 3.500% 11/01/42 | .. | 03/01/2019. | Paydown..... | ..... | .....95,332 |95,332 |98,654 |98,418 | ..... | .....(3,086) | ..... | .....(3,086) | ..... | .....95,332 | ..... | ..... | .....0 |418 | 11/01/2042. | 1..... |
| 3138EK H6 5 | FANNIE MAE FNMA 30YR 3.500% 12/01/42 | .. | 03/01/2019. | Paydown..... | ..... | .....198,668 |198,668 |207,546 |206,915 | ..... | .....(8,247) | ..... | .....(8,247) | ..... | .....198,668 | ..... | ..... | .....0 |1,590 | 12/01/2042. | 1..... |
| 3138EL JN 4 | FANNIE MAE POOL # AL3868 4.000% 06/01/ | .. | 03/01/2019. | Paydown..... | ..... | .....434,122 |434,122 |445,382 |444,203 | ..... | .....(10,081) | ..... | .....(10,081) | ..... | .....434,122 | ..... | ..... | .....0 |2,759 | 06/01/2042. | 1..... |
| 3138EM QY 0 | FANNIE MAE FNMA 6MO LIBOR ARM 3.391% 0 | .. | 03/01/2019. | Paydown..... | ..... | .....51,893 |51,893 |53,993 |53,294 | ..... | .....(1,401) | ..... | .....(1,401) | ..... | .....51,893 | ..... | ..... | .....0 |253 | 04/01/2042. | 1..... |
| 3138EP PP 3 | FANNIE MAE FNMA 30YR 3.500% 05/01/44 | .. | 03/01/2019. | Paydown..... | ..... | .....310,447 |310,447 |324,223 |323,289 | ..... | .....(12,842) | ..... | .....(12,842) | ..... | .....310,447 | ..... | ..... | .....0 |1,731 | 05/01/2044. | 1..... |
| 3138EQ N4 0 | FANNIE MAE FNMA 30YR 3.500% 11/01/45 | .. | 03/01/2019. | Paydown..... | ..... | .....354,758 |354,758 |367,562 |366,855 | ..... | .....(12,097) | ..... | .....(12,097) | ..... | .....354,758 | ..... | ..... | .....0 |1,845 | 11/01/2045. | 1..... |
| 3138EQ RZ 7 | FANNIE MAE FNMA 30YR 4.000% 11/01/45 | .. | 03/01/2019. | Paydown..... | ..... | .....1,570,376 |1,570,376 |1,659,133 |1,656,234 | ..... | .....(85,859) | ..... | .....(85,859) | ..... | .....1,570,376 | ..... | ..... | .....0 |10,805 | 11/01/2045. | 1..... |
| 3138EQ WR 9 | FANNIE MAE FNMA 30YR 3.000% 10/01/43 | .. | 03/01/2019. | Paydown..... | ..... | .....127,554 |127,554 |127,853 |127,819 | ..... | .....(265) | ..... | .....(265) | ..... | .....127,554 | ..... | ..... | .....0 |615 | 10/01/2043. | 1..... |
| 3138ER 2D 1 | FANNIE MAE POOL#AL9771 4.000% 02/01/47 | .. | 03/01/2019. | Paydown..... | ..... | .....69,460 |69,460 |71,039 |71,025 | ..... | .....(1,565) | ..... | .....(1,565) | ..... | .....69,460 | ..... | ..... | .....0 |459 | 02/01/2047. | 1..... |
| 3138ER CX 6 | FANNIE MAE FNMA 30YR 3.000% 09/01/46 | .. | 03/01/2019. | Paydown..... | ..... | .....206,799 |206,799 |206,976 |206,961 | ..... | .....(162) | ..... | .....(162) | ..... | .....206,799 | ..... | ..... | .....0 |904 | 09/01/2046. | 1..... |
| 3138ER JQ 4 | FANNIE MAE FNMA 30YR 4.000% 10/01/46 | .. | 03/01/2019. | Paydown..... | ..... | .....174,236 |174,236 |183,792 |183,505 | ..... | .....(9,269) | ..... | .....(9,269) | ..... | .....174,236 | ..... | ..... | .....0 |1,051 | 10/01/2046. | 1..... |
| 3138ER P8 7 | FANNIE MAE FNMA 30YR 3.000% 10/01/46 | .. | 03/01/2019. | Paydown..... | ..... | .....234,669 |234,669 |233,899 |233,911 | ..... | .....758 | ..... | .....758 | ..... | .....234,669 | ..... | ..... | .....0 |1,296 | 10/01/2046. | 1..... |
| 3138LT L6 3 | FANNIE MAE POOL # AO3048 3.500% 06/01/ | .. | 03/01/2019. | Paydown..... | ..... | .....39,587 |39,587 |41,356 |41,228 | ..... | .....(1,641) | ..... | .....(1,641) | ..... | .....39,587 | ..... | ..... | .....0 |231 | 06/01/2042. | 1..... |
| 3138LU S2 2 | FANNIE MAE POOL # AO4136 3.500% 06/01/ | .. | 03/01/2019. | Paydown..... | ..... | .....50,045 |50,045 |51,734 |51,604 | ..... | .....(1,559) | ..... | .....(1,559) | ..... | .....50,045 | ..... | ..... | .....0 |277 | 06/01/2042. | 1..... |
| 3138M6 A4 9 | FANNIE MAE FNMA 15YR 3.000% 10/01/27 | .. | 03/01/2019. | Paydown..... | ..... | .....132,430 |132,430 |136,238 |135,148 | ..... | .....(2,718) | ..... | .....(2,718) | ..... | .....132,430 | ..... | ..... | .....0 |770 | 10/01/2027. | 1..... |
| 3138M8 WQ 2 | FANNIE MAE FNMA 30YR 3.500% 09/01/42 | .. | 03/01/2019. | Paydown..... | ..... | .....139,615 |139,615 |145,113 |144,665 | ..... | .....(5,050) | ..... | .....(5,050) | ..... | .....139,615 | ..... | ..... | .....0 |909 | 09/01/2042. | 1..... |

QE05.24

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 3138NX RW 9 | FANNIE MAE FNMA 30YR 3.500% 01/01/43 | | 03/01/2019 | Paydown..... | | 78,543 | 78,543 | 82,053 | 81,815 | | (3,272) | | (3,272) | | 78,543 | | | .0 | .461 | 01/01/2043 | 1..... |
| 3138W9 KR 0 | FANNIE MAE POOL # AS0303 3.000% 08/01/ | | 03/01/2019 | Paydown..... | | 74,425 | 74,425 | 75,472 | 75,374 | | (950) | | (950) | | 74,425 | | | .0 | .354 | 08/01/2043 | 1..... |
| 3138WC CL 5 | FANNIE MAE FNMA 30YR 3.500% 07/01/44 | | 03/01/2019 | Paydown..... | | 13,386 | 13,386 | 13,871 | 13,840 | | (454) | | (454) | | 13,386 | | | .0 | .77 | 07/01/2044 | 1..... |
| 3138WD 3S 8 | FANNIE MAE FNMA 30YR 3.500% 02/01/45 | | 03/01/2019 | Paydown..... | | 204,063 | 204,063 | 211,541 | 211,062 | | (6,999) | | (6,999) | | 204,063 | | | .0 | 1,102 | 02/01/2045 | 1..... |
| 3138WE 3W 7 | FANNIE MAE POOL # AS5312 3.500% 07/01/ | | 03/01/2019 | Paydown..... | | 284,131 | 284,131 | 294,209 | 293,596 | | (9,465) | | (9,465) | | 284,131 | | | .0 | 1,782 | 07/01/2045 | 1..... |
| 3138WE KK 4 | FANNIE MAE POOL # AS4797 3.500% 04/01/ | | 03/01/2019 | Paydown..... | | 72,232 | 72,232 | 75,009 | 74,825 | | (2,593) | | (2,593) | | 72,232 | | | .0 | .440 | 04/01/2045 | 1..... |
| 3138WE KT 5 | FANNIE MAE FNMA 30YR 3.500% 04/01/45 | | 03/01/2019 | Paydown..... | | 171,023 | 171,023 | 177,291 | 176,898 | | (5,874) | | (5,874) | | 171,023 | | | .0 | .800 | 04/01/2045 | 1..... |
| 3138WE QJ 1 | FANNIE MAE FNMA 15YR 3.000% 05/01/30 | | 03/01/2019 | Paydown..... | | 170,243 | 170,243 | 177,399 | 176,113 | | (5,870) | | (5,870) | | 170,243 | | | .0 | .851 | 05/01/2030 | 1..... |
| 3138WE XE 4 | FANNIE MAE POOL # AS5176 3.500% 06/01/ | | 03/01/2019 | Paydown..... | | 203,948 | 203,948 | 211,182 | 210,747 | | (6,799) | | (6,799) | | 203,948 | | | .0 | 1,189 | 06/01/2045 | 1..... |
| 3138WE ZJ 1 | FANNIE MAE FNMA 30YR 3.500% 06/01/45 | | 01/14/2019 | CREDIT SUISSE FIRST BOSTON COR | | 3,372,985 | 3,357,770 | 3,432,631 | 3,427,589 | | 232 | | 232 | | 3,427,821 | | (54,836) | (54,836) | 14,364 | 06/01/2045 | 1..... |
| 3138WE ZJ 1 | FANNIE MAE FNMA 30YR 3.500% 06/01/45 | | 01/01/2019 | Paydown..... | | 40,252 | 40,252 | 41,150 | 41,089 | | (837) | | (837) | | 40,252 | | | .0 | .117 | 06/01/2045 | 1..... |
| 3138WF 2Z 8 | FANNIE MAE FNMA 30YR 3.500% 11/01/45 | | 03/01/2019 | Paydown..... | | 472,622 | 472,622 | 492,118 | 491,040 | | (18,418) | | (18,418) | | 472,622 | | | .0 | 2,453 | 11/01/2045 | 1..... |
| 3138WF BX 3 | FANNIE MAE FNMA 30YR 3.500% 07/01/45 | | 03/01/2019 | Paydown..... | | 170,186 | 170,186 | 173,816 | 173,670 | | (3,484) | | (3,484) | | 170,186 | | | .0 | .836 | 07/01/2045 | 1..... |
| 3138WG 3W 2 | FANNIE MAE FNMA 30YR 3.500% 05/01/46 | | 03/01/2019 | Paydown..... | | 1,022,099 | 1,022,099 | 1,070,782 | 1,068,757 | | (46,658) | | (46,658) | | 1,022,099 | | | .0 | 6,772 | 05/01/2046 | 1..... |
| 3138WG 5R 1 | FANNIE MAE FNMA 30YR 3.000% 05/01/46 | | 03/01/2019 | Paydown..... | | 513,324 | 513,324 | 527,441 | 526,701 | | (13,377) | | (13,377) | | 513,324 | | | .0 | 2,604 | 05/01/2046 | 1..... |
| 3138WG BM 5 | FANNIE MAE FNMA 30YR 3.500% 12/01/45 | | 03/01/2019 | Paydown..... | | 641,216 | 641,216 | 665,862 | 664,262 | | (23,046) | | (23,046) | | 641,216 | | | .0 | 3,886 | 12/01/2045 | 1..... |
| 3138WG LA 0 | FANNIE MAE FNMA 30YR 3.500% 02/01/46 | | 03/01/2019 | Paydown..... | | 903,506 | 903,506 | 947,975 | 945,591 | | (42,085) | | (42,085) | | 903,506 | | | .0 | 4,841 | 02/01/2046 | 1..... |
| 3138WH EX 6 | FANNIE MAE FNMA 30YR 3.000% 06/01/46 | | 03/01/2019 | Paydown..... | | 385,574 | 385,574 | 395,032 | 394,529 | | (8,955) | | (8,955) | | 385,574 | | | .0 | 2,218 | 06/01/2046 | 1..... |
| 3138WH V8 2 | FANNIE MAE POOL # AS7838 3.000% 08/01/ | | 03/01/2019 | Paydown..... | | 27,464 | 27,464 | 27,587 | 27,582 | | (118) | | (118) | | 27,464 | | | .0 | .126 | 08/01/2046 | 1..... |
| 3138WJ 5Y 0 | FANNIE MAE POOL MBS 4.000% 03/01/47 | | 03/01/2019 | Paydown..... | | 209,291 | 209,291 | 219,821 | 219,482 | | (10,191) | | (10,191) | | 209,291 | | | .0 | 1,399 | 03/01/2047 | 1..... |
| 3138WJ GP 7 | FANNIE MAE POOL # AS8305 3.000% 11/01/ | | 03/01/2019 | Paydown..... | | 223,514 | 223,514 | 223,881 | 223,860 | | (346) | | (346) | | 223,514 | | | .0 | 1,145 | 11/01/2046 | 1..... |

QE05.25

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 3138WJ MG 0 | FANNIE MAE FNMA 30YR 3.500% 12/01/46 | | 03/01/2019 | Paydown..... | | 467,429 | 467,429 | 479,388 | 478,958 | | (11,529) | | (11,529) | | 467,429 | | | 0 | 2,084 | 12/01/2046 | 1..... |
| 3138WK 4W 2 | FANNIE MAE POOL#AS9836 3.000% 06/01/32 | | 03/01/2019 | Paydown..... | | 374,620 | 374,620 | 384,571 | 383,961 | | (9,341) | | (9,341) | | 374,620 | | | 0 | 1,898 | 06/01/2032 | 1..... |
| 3138WK QV 0 | FANNIE MAE POOL#AS9467 4.000% 04/01/47 | | 03/01/2019 | Paydown..... | | 482,558 | 482,558 | 494,019 | 493,890 | | (11,332) | | (11,332) | | 482,558 | | | 0 | 3,448 | 04/01/2047 | 1..... |
| 3138WL BQ 5 | FANNIE MAE POOL # AS9946 3.500% 07/01/ | | 03/01/2019 | Paydown..... | | 411,615 | 411,615 | 425,250 | 424,867 | | (13,253) | | (13,253) | | 411,615 | | | 0 | 2,201 | 07/01/2047 | 1..... |
| 3138WQ AW 2 | FANNIE MAE POOL # AT2720 3.000% 05/01/ | | 03/01/2019 | Paydown..... | | 1,012,678 | 1,012,678 | 1,020,295 | 1,019,707 | | (7,029) | | (7,029) | | 1,012,678 | | | 0 | 5,190 | 05/01/2043 | 1..... |
| 3138WQ AZ 5 | FANNIE MAE FNMA 30YR 3.000% 05/01/43 | | 03/01/2019 | Paydown..... | | 110,054 | 110,054 | 113,174 | 112,982 | | (2,928) | | (2,928) | | 110,054 | | | 0 | 571 | 05/01/2043 | 1..... |
| 3138WX 4U 8 | FANNIE MAE FNMA 30YR 3.500% 06/01/43 | | 03/01/2019 | Paydown..... | | 129,494 | 129,494 | 131,659 | 131,413 | | (1,919) | | (1,919) | | 129,494 | | | 0 | 755 | 06/01/2043 | 1..... |
| 3138WZ U2 6 | FANNIE MAE FNMA 30YR 3.500% 08/01/43 | | 03/01/2019 | Paydown..... | | 134,101 | 134,101 | 138,962 | 138,628 | | (4,527) | | (4,527) | | 134,101 | | | 0 | 513 | 08/01/2043 | 1..... |
| 3138X3 XH 0 | FANNIE MAE POOL # AU4279 3.000% 09/01/ | | 03/01/2019 | Paydown..... | | 160,602 | 160,602 | 160,828 | 160,790 | | (188) | | (188) | | 160,602 | | | 0 | 816 | 09/01/2043 | 1..... |
| 3138XR QF 9 | FANNIE MAE FN 7/1 12M LIBOR ARM 3.073% | | 03/01/2019 | Paydown..... | | 152,039 | 152,039 | 156,464 | 152,039 | | | | 0 | | 152,039 | | | 0 | 967 | 07/01/2044 | 1..... |
| 3138XU QR 6 | FANNIE MAE FNMA 15YR 3.000% 05/01/29 | | 03/01/2019 | Paydown..... | | 107,368 | 107,368 | 111,189 | 110,308 | | (2,941) | | (2,941) | | 107,368 | | | 0 | 621 | 05/01/2029 | 1..... |
| 3138XY CD 4 | FANNIE MAE FNMA 30YR 3.500% 02/01/42 | | 03/01/2019 | Paydown..... | | 1,526,409 | 1,526,409 | 1,584,126 | 1,579,885 | | (53,476) | | (53,476) | | 1,526,409 | | | 0 | 8,647 | 02/01/2042 | 1..... |
| 3138YK WB 5 | FANNIE MAE FNMA 30YR 3.000% 05/01/45 | | 03/01/2019 | Paydown..... | | 53,523 | 53,523 | 54,125 | 54,078 | | (555) | | (555) | | 53,523 | | | 0 | 375 | 05/01/2045 | 1..... |
| 3138YK X5 7 | FANNIE MAE FNMA 30YR 3.500% 06/01/45 | | 03/01/2019 | Paydown..... | | 392,110 | 392,110 | 404,532 | 403,721 | | (11,611) | | (11,611) | | 392,110 | | | 0 | 2,112 | 06/01/2045 | 1..... |
| 3138YU GF 2 | FANNIE MAE FNMA 30YR 3.500% 09/01/45 | | 03/01/2019 | Paydown..... | | 173,847 | 173,847 | 180,257 | 179,833 | | (5,987) | | (5,987) | | 173,847 | | | 0 | 1,150 | 09/01/2045 | 1..... |
| 3138YX FR 1 | FANNIE MAE FNMA 30YR 3.000% 08/01/45 | | 03/01/2019 | Paydown..... | | 242,365 | 242,365 | 243,387 | 243,298 | | (934) | | (934) | | 242,365 | | | 0 | 1,212 | 08/01/2045 | 1..... |
| 31390B TY 4 | FANNIE MAE FNMA 30YR 7.500% 06/01/32 | | 03/01/2019 | Paydown..... | | 821 | 821 | 855 | 847 | | (25) | | (25) | | 821 | | | 0 | 9 | 06/01/2032 | 1..... |
| 31390D AJ 3 | FANNIE MAE FNMA 30YR 7.500% 05/01/32 | | 03/01/2019 | Paydown..... | | .6 | .6 | .6 | .6 | | | | 0 | | .6 | | | 0 | | 05/01/2032 | 1..... |
| 31390P MS 3 | FANNIE MAE FNMA 30YR 7.500% 08/01/32 | | 03/01/2019 | Paydown..... | | .83 | .83 | .86 | .85 | | (2) | | (2) | | .83 | | | 0 | .1 | 08/01/2032 | 1..... |
| 31390R NA 7 | FANNIE MAE FNMA 30YR 7.500% 08/01/32 | | 03/01/2019 | Paydown..... | | .71 | .71 | .74 | .73 | | (2) | | (2) | | .71 | | | 0 | .1 | 08/01/2032 | 1..... |
| 31390W UC 4 | FANNIE MAE FNMA 30YR 4.500% 10/01/33 | | 03/01/2019 | Paydown..... | | 1,096 | 1,096 | 1,041 | 1,050 | | .46 | | .46 | | 1,096 | | | 0 | .8 | 10/01/2033 | 1..... |
| 31391B QX 8 | FANNIE MAE FNMA 30YR 7.500% 09/01/32 | | 03/01/2019 | Paydown..... | | .914 | .914 | .952 | .941 | | (27) | | (27) | | .914 | | | 0 | .11 | 09/01/2032 | 1..... |

QE05.26

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31391H U2 8 | FANNIE MAE FNMA 30YR 5.500% 10/01/32 | | 03/01/2019 | Paydown | | 158 | 158 | 159 | 159 | | (1) | | (1) | | 158 | | | 0 | 1 | 10/01/2032 | 1 |
| 313921 B5 6 | FNMA FNMA_01-59-Z 7.000% 11/25/31 | | 03/01/2019 | Paydown | | 8,025 | 8,025 | 7,998 | 7,998 | | 27 | | 27 | | 8,025 | | | 0 | 96 | 11/25/2031 | 1 |
| 313921 S4 1 | FNMA FNMA_01-61 6.000% 11/25/31 | | 03/01/2019 | Paydown | | 70,178 | 70,178 | 63,453 | 67,330 | | 2,848 | | 2,848 | | 70,178 | | | 0 | 777 | 11/25/2031 | 1 |
| 31392B PT 7 | FNMA FNMA_01-81 6.500% 01/25/32 | | 03/01/2019 | Paydown | | 8,228 | 8,228 | 8,230 | 8,228 | | | | 0 | | 8,228 | | | 0 | 85 | 01/25/2032 | 1 |
| 31392D RM 6 | FNMA GRANTOR TR AGENCY CMO 02-41 Z 6.0 | | 03/01/2019 | Paydown | | 9,186 | 10,797 | 9,722 | 8,715 | | 471 | | 471 | | 9,186 | | | 0 | 177 | 07/25/2032 | 1 |
| 31392E T8 3 | FNMA FNMA_02-66 6.500% 08/25/42 | | 03/01/2019 | Paydown | | 106,599 | 106,599 | 122,789 | 118,762 | | (12,163) | | (12,163) | | 106,599 | | | 0 | 1,122 | 08/25/2042 | 1 |
| 31392G FN 0 | FNMA FNMA_02-T18 6.500% 08/25/42 | | 03/01/2019 | Paydown | | 127,587 | 127,587 | 149,525 | 143,072 | | (15,485) | | (15,485) | | 127,587 | | | 0 | 1,091 | 08/25/2042 | 1 |
| 31392G FP 5 | FNMA FNMA_02-T18 6.500% 08/25/42 | | 03/01/2019 | Paydown | | 74,195 | 74,195 | 78,136 | 77,581 | | (3,386) | | (3,386) | | 74,195 | | | 0 | 903 | 08/25/2042 | 1 |
| 31392J JU 4 | FNMA FNMA_03-19 5.500% 03/25/33 | | 03/01/2019 | Paydown | | 208,078 | 208,078 | 232,336 | 229,753 | | (21,676) | | (21,676) | | 208,078 | | | 0 | 1,759 | 03/25/2033 | 1 |
| 31392K AA 4 | FHLMC FHLMC_2454 6.500% 05/15/32 | | 03/01/2019 | Paydown | | 79,692 | 79,692 | 80,303 | 79,882 | | (189) | | (189) | | 79,692 | | | 0 | 805 | 05/15/2032 | 1 |
| 31392R E3 1 | FHLMC FHLMC_2469 6.000% 07/15/32 | | 03/01/2019 | Paydown | | 29,758 | 29,758 | 26,902 | 28,405 | | 1,353 | | 1,353 | | 29,758 | | | 0 | 284 | 07/15/2032 | 1 |
| 31392W 7B 0 | FHLMC CMO AGENCY CMO_T-51 1A 6.500% 09 | | 03/01/2019 | Paydown | | 61,918 | 61,918 | 71,713 | 70,821 | | (8,904) | | (8,904) | | 61,918 | | | 0 | 609 | 09/25/2043 | 1 |
| 31392X ZP 6 | FHLMC FHLMC_2528 5.500% 11/15/32 | | 03/01/2019 | Paydown | | 34,181 | 34,181 | 38,235 | 37,783 | | (3,602) | | (3,602) | | 34,181 | | | 0 | 328 | 11/15/2032 | 1 |
| 31393G DM 3 | FHLMC FHLMC_2545 5.500% 12/15/32 | | 03/01/2019 | Paydown | | 172,756 | 172,756 | 168,869 | 170,615 | | 2,140 | | 2,140 | | 172,756 | | | 0 | 1,657 | 12/15/2032 | 1 |
| 31393L NP 4 | FHLMC_2564 FHLMC_2564 5.500% 02/15/33 | | 03/01/2019 | Paydown | | 79,608 | 79,608 | 77,942 | 78,443 | | 1,166 | | 1,166 | | 79,608 | | | 0 | 771 | 02/15/2033 | 1 |
| 31393W BD 0 | FHLMC FHLMC_2640 5.000% 07/15/33 | | 03/01/2019 | Paydown | | 79,499 | 79,499 | 73,934 | 76,882 | | 2,617 | | 2,617 | | 79,499 | | | 0 | 660 | 07/15/2033 | 1 |
| 31394B AL 8 | FNMA FNMA_04-86 4.500% 11/25/34 | | 03/01/2019 | Paydown | | 277,523 | 277,523 | 224,920 | 252,990 | | 24,534 | | 24,534 | | 277,523 | | | 0 | 2,076 | 11/25/2034 | 1 |
| 31394C SP 8 | FNMA FNMA_05-18 5.000% 03/25/25 | | 03/01/2019 | Paydown | | 54,754 | 54,754 | 53,813 | 54,371 | | 383 | | 383 | | 54,754 | | | 0 | 421 | 03/25/2025 | 1 |
| 31394D A6 7 | FNMA FNMA_05-48 5.500% 06/25/34 | | 03/01/2019 | Paydown | | 210,857 | 210,857 | 218,370 | 214,346 | | (3,489) | | (3,489) | | 210,857 | | | 0 | 2,143 | 06/25/2034 | 1 |
| 31394D E4 8 | FNMA FNMA_05-53 5.500% 06/25/35 | | 03/01/2019 | Paydown | | 362,483 | 362,483 | 351,722 | 356,712 | | 5,772 | | 5,772 | | 362,483 | | | 0 | 3,141 | 06/25/2035 | 1 |
| 31394H R7 8 | FHLMC CMO 2656 5.500% 08/15/33 | | 03/01/2019 | Paydown | | 13,144 | 13,144 | 13,136 | 13,136 | | 8 | | 8 | | 13,144 | | | 0 | 121 | 08/15/2033 | 1 |
| 31394L JJ 2 | FHLMC FHLMC_2691 5.500% 09/15/33 | | 03/01/2019 | Paydown | | 337,244 | 337,244 | 318,929 | 328,209 | | 9,035 | | 9,035 | | 337,244 | | | 0 | 2,983 | 09/15/2033 | 1 |
| 31394M MV 9 | FHLMC FHLMC_2716 5.500% 12/15/33 | | 03/01/2019 | Paydown | | 31,160 | 31,160 | 30,332 | 30,743 | | 417 | | 417 | | 31,160 | | | 0 | 288 | 12/15/2033 | 1 |
| 31394R TP 4 | FHLMC FHLMC_2766 5.000% 03/15/34 | | 03/01/2019 | Paydown | | 346,869 | 346,869 | 317,256 | 331,315 | | 15,554 | | 15,554 | | 346,869 | | | 0 | 2,584 | 03/15/2034 | 1 |
| 31394V E8 9 | FNMA FNMA_06-2 6.000% 02/25/36 | | 03/01/2019 | Paydown | | 124,042 | 148,733 | 150,694 | 126,381 | | (2,339) | | (2,339) | | 124,042 | | | 0 | 2,739 | 02/25/2036 | 1 |
| 31394V LV 0 | FNR_05-123 FNMA_05-123 5.500% 01/25/36 | | 03/01/2019 | Paydown | | 122,329 | 122,329 | 118,631 | 120,150 | | 2,179 | | 2,179 | | 122,329 | | | 0 | 1,172 | 01/25/2036 | 1 |
| 31395B BS 1 | FNMA FNMA_06-9 5.500% 03/25/36 | | 03/01/2019 | Paydown | | 230,372 | 230,372 | 225,207 | 227,435 | | 2,938 | | 2,938 | | 230,372 | | | 0 | 2,012 | 03/25/2036 | 1 |
| 31395B KD 4 | FNMA FNMA_06-3 5.500% 03/25/36 | | 03/01/2019 | Paydown | | 112,198 | 112,198 | 125,267 | 125,267 | | (13,069) | | (13,069) | | 112,198 | | | 0 | 904 | 03/25/2036 | 1 |
| 31395E ZJ 9 | FHLMC FHLMC_2835 5.500% 08/15/34 | | 03/01/2019 | Paydown | | 74,044 | 74,044 | 70,538 | 72,326 | | 1,718 | | 1,718 | | 74,044 | | | 0 | 798 | 08/15/2034 | 1 |
| 31395G JR 4 | FHLMC FHLMC_2861 5.500% 09/15/34 | | 03/01/2019 | Paydown | | 28,755 | 28,755 | 27,359 | 27,964 | | 791 | | 791 | | 28,755 | | | 0 | 265 | 09/15/2034 | 1 |
| 31395N FS 1 | FNMA FNMA_06-45 5.500% 06/25/36 | | 03/01/2019 | Paydown | | 118,807 | 118,807 | 119,118 | 118,807 | | 0 | | 0 | | 118,807 | | | 0 | 995 | 06/25/2036 | 1 |
| 31395P PE 6 | FHLMC FHLMC_29-48 5.500% 03/15/35 | | 03/01/2019 | Paydown | | 307,942 | 307,942 | 299,005 | 303,226 | | 4,716 | | 4,716 | | 307,942 | | | 0 | 2,473 | 03/15/2035 | 1 |
| 31395R 2E 7 | FHLMC FHLMC_2949 5.500% 03/15/35 | | 03/01/2019 | Paydown | | 151,109 | 151,109 | 147,054 | 148,969 | | 2,140 | | 2,140 | | 151,109 | | | 0 | 1,690 | 03/15/2035 | 1 |
| 31395T FM 1 | FHLMC FHLMC_2961 5.500% 04/15/35 | | 03/01/2019 | Paydown | | 460,044 | 460,044 | 446,944 | 453,407 | | 6,638 | | 6,638 | | 460,044 | | | 0 | 4,865 | 04/15/2035 | 1 |
| 31395U 4N 8 | FHLMC CMO_2972 WG 5.500% 05/15/35 | | 03/01/2019 | Paydown | | 211,422 | 211,422 | 207,021 | 208,932 | | 2,490 | | 2,490 | | 211,422 | | | 0 | 2,108 | 05/15/2035 | 1 |

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | | 3 | 4 | 5 | 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 | | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) | |
| 31395U A7 6 | FHLMC FHLMC_2981 | 5.500% 05/15/35.. | 03/01/2019 | Paydown | | 66,999 | 66,999 | 65,075 | 66,017 | | 982 | | 982 | | 66,999 | | | 0 | 589 | 05/15/2035 | 1 | |
| 31395U K3 4 | FHLMC CMO_2978 CN | 5.500% 05/15/35 | 03/01/2019 | Paydown | | 244,255 | 244,255 | 248,553 | 251,342 | (7,087) | | (7,087) | | 244,255 | | | 0 | 2,290 | 05/15/2035 | 1 | | |
| 31395V SN 0 | FHLMC FHLMC_29-86 | 5.500% 06/15/35.. | 03/01/2019 | Paydown | | 190,835 | 190,835 | 185,594 | 187,965 | 2,870 | | 2,870 | | 190,835 | | | 0 | 1,777 | 06/15/2035 | 1 | | |
| 31395W W4 5 | FHLMC FHLMC_3012 | 5.500% 08/15/35.. | 03/01/2019 | Paydown | | 44,665 | 44,665 | 43,562 | 44,047 | | 617 | | 617 | | 44,665 | | | 0 | 418 | 08/15/2035 | 1 | |
| 31395X N4 3 | FHLMC MULTI-FAMILY HSG VRDN - FHLMC_3015 | | 03/01/2019 | Paydown | | 408,048 | 408,048 | 393,448 | 399,309 | | 8,739 | | 8,739 | | 408,048 | | | 0 | 3,547 | 08/15/2035 | 1 | |
| 31396C 3Y 4 | FREDDIE MAC REFERENCE REMIC -T FHLMC_R00 | | 03/01/2019 | Paydown | | 921,785 | 921,785 | 878,862 | 902,895 | | 18,890 | | 18,890 | | 921,785 | | | 0 | 8,147 | 10/15/2035 | 1 | |
| 31396C LG 3 | FHLMC FHLMC_3054 | 5.500% 10/15/35.. | 03/01/2019 | Paydown | | 222,160 | 222,160 | 216,172 | 219,049 | | 3,110 | | 3,110 | | 222,160 | | | 0 | 1,951 | 10/15/2035 | 1 | |
| 31396E 6A 9 | FHLMC FHLMC_3044 | 5.500% 03/15/35.. | 03/01/2019 | Paydown | | 75,687 | 75,687 | 74,700 | 75,517 | | 170 | | 170 | | 75,687 | | | 0 | 664 | 03/15/2035 | 1 | |
| 31396E WR 3 | FHLMC FHLMC_30-61 | 5.500% 11/15/35.. | 03/01/2019 | Paydown | | 246,058 | 246,058 | 238,022 | 242,121 | | 3,936 | | 3,936 | | 246,058 | | | 0 | 2,256 | 11/15/2035 | 1 | |
| 31396E Z5 8 | FHLMC FHLMC_3062 | 5.500% 11/15/35.. | 03/01/2019 | Paydown | | 286,817 | 286,817 | 276,756 | 282,965 | | 3,852 | | 3,852 | | 286,817 | | | 0 | 2,603 | 11/15/2035 | 1 | |
| 31396F GZ 0 | FHLMC CMO_3073 ME | 5.500% 11/15/35 | 03/01/2019 | Paydown | | 406,534 | 406,534 | 394,290 | 400,646 | | 5,888 | | 5,888 | | 406,534 | | | 0 | 3,146 | 11/15/2035 | 1 | |
| 31396G 7E 5 | FHLMC FHLMC_3094 | 5.500% 12/15/35.. | 03/01/2019 | Paydown | | 149,634 | 149,634 | 144,070 | 146,680 | | 2,954 | | 2,954 | | 149,634 | | | 0 | 1,348 | 12/15/2035 | 1 | |
| 31396G BL 4 | FHLMC FHLMC_3087 | 5.500% 12/15/25.. | 03/01/2019 | Paydown | | 124,142 | 124,142 | 120,742 | 123,006 | | 1,136 | | 1,136 | | 124,142 | | | 0 | 1,102 | 12/15/2025 | 1 | |
| 31396H AL 3 | FHLMC FHLMC_5 | 5.500% 02/15/36..... | 03/01/2019 | Paydown | | 828,811 | 828,811 | 782,161 | 804,735 | | 24,075 | | 24,075 | | 828,811 | | | 0 | 7,074 | 02/15/2036 | 1 | |
| 31396P B2 6 | FNMA_07-B1 CMO 07_14 QE | 5.500% 03/25/3 | 03/01/2019 | Paydown | | 87,178 | 87,178 | 81,075 | 84,059 | | 3,119 | | 3,119 | | 87,178 | | | 0 | 719 | 03/25/2037 | 1 | |
| 31396V F8 6 | FNMA FNMA_07-45 | 6.000% 05/25/47.... | 03/01/2019 | Paydown | | 326,638 | 326,638 | 318,625 | 321,876 | | 4,762 | | 4,762 | | 326,638 | | | 0 | 2,184 | 05/25/2047 | 1 | |
| 31396X HK 3 | FANNIE MAE FNMA_07-77 | 5.500% | 03/01/2019 | Paydown | | 335,601 | 335,601 | 336,165 | 335,601 | | | | 0 | | 335,601 | | | 0 | 2,975 | 08/25/2037 | 1 | |
| 31397C 3V 9 | FHLMC FHLMC_3228 | 5.500% 10/15/36.. | 03/01/2019 | Paydown | | 13,982 | 13,982 | 13,461 | 13,639 | | 342 | | 342 | | 13,982 | | | 0 | 131 | 10/15/2036 | 1 | |
| 31397F MQ 2 | FHLMC FHLMC_3296 | 5.500% 03/15/37.. | 03/01/2019 | Paydown | | 40,961 | 40,961 | 37,833 | 38,897 | | 2,064 | | 2,064 | | 40,961 | | | 0 | 387 | 03/15/2037 | 1 | |
| 31397J GG 3 | FHLMC FHLMC_33-30 | 5.500% 06/15/37.. | 03/01/2019 | Paydown | | 189,840 | 189,840 | 175,987 | 181,849 | | 7,991 | | 7,991 | | 189,840 | | | 0 | 1,582 | 06/15/2037 | 1 | |
| 31397W 7A 7 | FHLMC FHLMC_34-56 | 5.000% 06/15/38.. | 03/01/2019 | Paydown | | 207,866 | 207,866 | 184,611 | 191,437 | | 16,429 | | 16,429 | | 207,866 | | | 0 | 1,202 | 06/15/2038 | 1 | |
| 31398G QR 3 | FNMA FNMA_09-111 | 4.500% 01/25/40.... | 03/01/2019 | Paydown | | 51,876 | 51,876 | 44,807 | 47,128 | | 4,747 | | 4,747 | | 51,876 | | | 0 | 394 | 01/25/2040 | 1 | |
| 31398V LQ 7 | FHLMC FHLMC_36-56 | 5.000% 01/15/38.. | 03/01/2019 | Paydown | | 274,500 | 274,500 | 264,988 | 270,146 | | 4,353 | | 4,353 | | 274,500 | | | 0 | 1,902 | 01/15/2038 | 1 | |
| 31400H AV 5 | FANNIE MAE FN 5/1 12M LIBOR ARM | 4.792% | 03/01/2019 | Paydown | | 1,161 | 1,161 | 1,158 | 1,161 | | | | 0 | | 1,161 | | | 0 | 8 | 01/01/2033 | 1 | |
| 31401L 6T 5 | FANNIE MAE FNMA 30YR | 4.500% 07/01/33 | 03/01/2019 | Paydown | | 4,579 | 4,579 | 4,350 | 4,404 | | 175 | | 175 | | 4,579 | | | 0 | 25 | 07/01/2033 | 1 | |
| 31401N 2T 5 | FANNIE MAE FNMA 30YR | 4.500% 08/01/33 | 03/01/2019 | Paydown | | 1,229 | 1,229 | 1,167 | 1,182 | | 47 | | 47 | | 1,229 | | | 0 | 9 | 08/01/2033 | 1 | |
| 31401N PJ 2 | FANNIE MAE FNMA 30YR | 4.500% 08/01/33 | 03/01/2019 | Paydown | | 18 | 18 | 17 | 17 | | 1 | | 1 | | 18 | | | 0 | | 08/01/2033 | 1 | |
| 31401X KW 6 | FANNIE MAE FNMA 30YR | 4.500% 07/01/33 | 03/01/2019 | Paydown | | 405 | 405 | 365 | 376 | | 29 | | 29 | | 405 | | | 0 | 3 | 07/01/2033 | 1 | |
| 31401Y JW 6 | FANNIE MAE FNMA 30YR | 4.500% 07/01/33 | 03/01/2019 | Paydown | | 605 | 605 | 575 | 582 | | 24 | | 24 | | 605 | | | 0 | 5 | 07/01/2033 | 1 | |
| 31402C 5L 2 | FANNIE MAE FNMA 30YR | 6.500% 12/01/31 | 03/01/2019 | Paydown | | 742 | 742 | 719 | 724 | | 18 | | 18 | | 742 | | | 0 | 6 | 12/01/2031 | 1 | |
| 31402C 5N 8 | FANNIE MAE FNMA 30YR | 7.500% 11/01/31 | 03/01/2019 | Paydown | | 174 | 174 | 174 | 174 | | | | 0 | | 174 | | | 0 | 2 | 11/01/2031 | 1 | |

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31402C 5P 3 | FANNIE MAE FNMA 30YR 8.000% 03/01/32 | .. | 03/01/2019 | Paydown..... | ..... | 9,552 | 9,552 | 9,745 | 9,694 | ..... | (142) | ..... | (142) | ..... | 9,552 | ..... | ..... | ..... | 131 | 03/01/2032 | 1..... |
| 31402C PL 0 | FANNIE MAE POOL # 725027 5.000% 11/01/ | .. | 03/01/2019 | Paydown..... | ..... | 73,178 | 73,178 | 70,797 | 71,251 | ..... | 1,927 | ..... | 1,927 | ..... | 73,178 | ..... | ..... | ..... | 600 | 11/01/2033 | 1..... |
| 31402E R8 3 | FANNIE MAE FNMA 30YR 4.500% 08/01/33 | .. | 03/01/2019 | Paydown..... | ..... | 556 | 556 | 528 | 535 | ..... | 21 | ..... | 21 | ..... | 556 | ..... | ..... | ..... | 4 | 08/01/2033 | 1..... |
| 31402H BG 5 | FANNIE MAE FN 5/1 1Y CMT ARM 5.016% 12 | .. | 03/01/2019 | Paydown..... | ..... | 6,759 | 6,759 | 6,702 | 6,759 | ..... | ..... | ..... | 0 | ..... | 6,759 | ..... | ..... | ..... | 44 | 12/01/2033 | 1..... |
| 31402H WH 0 | FANNIE MAE FNMA 30YR 4.500% 07/01/33 | .. | 03/01/2019 | Paydown..... | ..... | 229 | 229 | 217 | 220 | ..... | 9 | ..... | 9 | ..... | 229 | ..... | ..... | ..... | 2 | 07/01/2033 | 1..... |
| 31402J 3U 9 | FANNIE MAE FNMA 30YR 4.500% 08/01/33 | .. | 03/01/2019 | Paydown..... | ..... | 397 | 397 | 358 | 367 | ..... | 30 | ..... | 30 | ..... | 397 | ..... | ..... | ..... | 3 | 08/01/2033 | 1..... |
| 31402J 6A 0 | FANNIE MAE FNMA 30YR 4.500% 08/01/33 | .. | 03/01/2019 | Paydown..... | ..... | 534 | 534 | 508 | 514 | ..... | 20 | ..... | 20 | ..... | 534 | ..... | ..... | ..... | 4 | 08/01/2033 | 1..... |
| 31402J M4 6 | FANNIE MAE FNMA 30YR 4.500% 08/01/33 | .. | 03/01/2019 | Paydown..... | ..... | 436 | 436 | 414 | 419 | ..... | 16 | ..... | 16 | ..... | 436 | ..... | ..... | ..... | 3 | 08/01/2033 | 1..... |
| 31402J RE 9 | FANNIE MAE FNMA 30YR 4.500% 08/01/33 | .. | 03/01/2019 | Paydown..... | ..... | 14,077 | 14,077 | 12,895 | 13,167 | ..... | 910 | ..... | 910 | ..... | 14,077 | ..... | ..... | ..... | 60 | 08/01/2033 | 1..... |
| 31402L K8 4 | FANNIE MAE FNMA 30YR 4.500% 08/01/33 | .. | 03/01/2019 | Paydown..... | ..... | 6,339 | 6,339 | 6,022 | 6,092 | ..... | 248 | ..... | 248 | ..... | 6,339 | ..... | ..... | ..... | 55 | 08/01/2033 | 1..... |
| 31402M LS 7 | FANNIE MAE FNMA 30YR 4.500% 08/01/33 | .. | 03/01/2019 | Paydown..... | ..... | 306 | 306 | 291 | 294 | ..... | 12 | ..... | 12 | ..... | 306 | ..... | ..... | ..... | 2 | 08/01/2033 | 1..... |
| 31402Q SE 2 | FANNIE MAE FN 5/1 12M LIBOR ARM 4.465% | .. | 03/01/2019 | Paydown..... | ..... | 953 | 953 | 943 | 953 | ..... | ..... | ..... | 0 | ..... | 953 | ..... | ..... | ..... | 7 | 08/01/2034 | 1..... |
| 31402Q TE 1 | FANNIE MAE FNMA 30YR 6.000% 11/01/34 | .. | 03/01/2019 | Paydown..... | ..... | 56,591 | 56,591 | 56,317 | 56,326 | ..... | 265 | ..... | 265 | ..... | 56,591 | ..... | ..... | ..... | 560 | 11/01/2034 | 1..... |
| 31402Q YZ 8 | FANNIE MAE POOL # 735228 5.500% 02/01/ | .. | 03/01/2019 | Paydown..... | ..... | 160,955 | 160,955 | 157,892 | 158,391 | ..... | 2,564 | ..... | 2,564 | ..... | 160,955 | ..... | ..... | ..... | 1,408 | 02/01/2035 | 1..... |
| 31402R DF 3 | FANNIE MAE POOL # 735502 6.000% 04/01/ | .. | 03/01/2019 | Paydown..... | ..... | 13,554 | 13,554 | 13,658 | 13,626 | ..... | (72) | ..... | (72) | ..... | 13,554 | ..... | ..... | ..... | 124 | 04/01/2035 | 1..... |
| 31402T FJ 9 | FANNIE MAE FNMA 30YR 4.500% 08/01/33 | .. | 03/01/2019 | Paydown..... | ..... | 1,982 | 1,982 | 1,883 | 1,906 | ..... | 76 | ..... | 76 | ..... | 1,982 | ..... | ..... | ..... | 15 | 08/01/2033 | 1..... |
| 31402W YJ 1 | FANNIE MAE FNMA 30YR 4.500% 09/01/33 | .. | 03/01/2019 | Paydown..... | ..... | 182 | 182 | 173 | 175 | ..... | 7 | ..... | 7 | ..... | 182 | ..... | ..... | ..... | 1 | 09/01/2033 | 1..... |
| 31403C WF 4 | FANNIE MAE FNMA 30YR 4.500% 09/01/35 | .. | 03/01/2019 | Paydown..... | ..... | 5,384 | 5,384 | 4,995 | 5,072 | ..... | 312 | ..... | 312 | ..... | 5,384 | ..... | ..... | ..... | 37 | 09/01/2035 | 1..... |
| 31403D BD 0 | FANNIE MAE POOL # 745336 5.000% 03/01/ | .. | 03/01/2019 | Paydown..... | ..... | 41,276 | 41,276 | 42,934 | 42,632 | ..... | (1,356) | ..... | (1,356) | ..... | 41,276 | ..... | ..... | ..... | 326 | 03/01/2036 | 1..... |
| 31403D QW 2 | FANNIE MAE FN 3/1 12M LIBOR ARM 4.373% | .. | 03/01/2019 | Paydown..... | ..... | 122,199 | 122,199 | 122,676 | 122,199 | ..... | ..... | ..... | 0 | ..... | 122,199 | ..... | ..... | ..... | 1,280 | 05/01/2036 | 1..... |
| 31403E TD 9 | FANNIE MAE FNMA 30YR 4.500% 10/01/33 | .. | 03/01/2019 | Paydown..... | ..... | 257 | 257 | 244 | 247 | ..... | 10 | ..... | 10 | ..... | 257 | ..... | ..... | ..... | 2 | 10/01/2033 | 1..... |

QE05.29

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31403F YH 1 | FANNIE MAE FNMA 15YR 4.000% 06/01/19 | | 03/01/2019 | Paydown..... | | 1,138 | 1,138 | 1,079 | 1,129 | | 9 | | 9 | | 1,138 | | | 0 | 7 | 06/01/2019 | 1..... |
| 31403H HT 0 | FANNIE MAE FNMA 30YR 4.500% 10/01/33 | | 03/01/2019 | Paydown..... | | 94 | 94 | 89 | 90 | | 4 | | 4 | | 94 | | | 0 | 1 | 10/01/2033 | 1..... |
| 31403Q 4D 9 | FANNIE MAE FNMA 30YR 4.500% 11/01/33 | | 03/01/2019 | Paydown..... | | 641 | 641 | 609 | 616 | | 25 | | 25 | | 641 | | | 0 | 5 | 11/01/2033 | 1..... |
| 31404K LW 0 | FANNIE MAE FNMA 30YR 5.000% 04/01/34 | | 03/01/2019 | Paydown..... | | 4,645 | 4,645 | 4,463 | 4,500 | | 145 | | 145 | | 4,645 | | | 0 | 39 | 04/01/2034 | 1..... |
| 31404M 5L 8 | FANNIE MAE FNMA 15YR 4.000% 06/01/19 | | 03/01/2019 | Paydown..... | | 1,956 | 1,956 | 1,854 | 1,941 | | 15 | | 15 | | 1,956 | | | 0 | 13 | 06/01/2019 | 1..... |
| 31404P QM 6 | FANNIE MAE POOL # 774560 5.000% 04/01/ | | 03/01/2019 | Paydown..... | | 5,938 | 5,938 | 5,861 | 5,875 | | 63 | | 63 | | 5,938 | | | 0 | 29 | 04/01/2034 | 1..... |
| 31404S NR 2 | FANNIE MAE FNMA 15YR 4.000% 05/01/19 | | 03/01/2019 | Paydown..... | | 848 | 848 | 804 | 842 | | 6 | | 6 | | 848 | | | 0 | 5 | 05/01/2019 | 1..... |
| 31404T RR 6 | FANNIE MAE FNMA 30YR 4.500% 05/01/34 | | 03/01/2019 | Paydown..... | | 1 | 1 | 1 | 1 | | | | 0 | | 1 | | | 0 | | 05/01/2034 | 1..... |
| 31404X K7 8 | FANNIE MAE FNMA 30YR 4.500% 11/01/34 | | 03/01/2019 | Paydown..... | | 1,326 | 1,326 | 1,282 | 1,291 | | 35 | | 35 | | 1,326 | | | 0 | 10 | 11/01/2034 | 1..... |
| 31405B GT 2 | FANNIE MAE FNMA 15YR 4.000% 06/01/19 | | 03/01/2019 | Paydown..... | | 204 | 204 | 194 | 203 | | 2 | | 2 | | 204 | | | 0 | 1 | 06/01/2019 | 1..... |
| 31405C UV 9 | FANNIE MAE FNMA 15YR 4.000% 06/01/19 | | 03/01/2019 | Paydown..... | | 967 | 967 | 917 | 960 | | 7 | | 7 | | 967 | | | 0 | 7 | 06/01/2019 | 1..... |
| 31405Q UU 0 | FANNIE MAE FNMA 30YR 4.500% 12/01/34 | | 03/01/2019 | Paydown..... | | 23,335 | 23,335 | 22,064 | 22,344 | | 991 | | 991 | | 23,335 | | | 0 | 95 | 12/01/2034 | 1..... |
| 31406D GW 0 | FANNIE MAE FNMA 30YR 4.500% 01/01/35 | | 03/01/2019 | Paydown..... | | 3 | 3 | 3 | 3 | | | | 0 | | 3 | | | 0 | | 01/01/2035 | 1..... |
| 31406J NB 5 | FANNIE MAE FNMA 15YR 5.000% 03/01/20 | | 03/01/2019 | Paydown..... | | 46,359 | 46,359 | 46,146 | 46,193 | | 167 | | 167 | | 46,359 | | | 0 | 365 | 03/01/2020 | 1..... |
| 31406L 3S 5 | FANNIE MAE FN 3/1 1Y CMT ARM 4.675% 12 | | 03/01/2019 | Paydown..... | | 11,875 | 11,875 | 11,920 | 11,875 | | | | 0 | | 11,875 | | | 0 | 93 | 10/01/2036 | 1..... |
| 31406M XV 3 | FANNIE MAE FN 5/1 12M LIBOR ARM 4.463% | | 03/01/2019 | Paydown..... | | 77 | 77 | 77 | 77 | | | | 0 | | 77 | | | 0 | 1 | 10/01/2034 | 1..... |
| 31406V CU 8 | FANNIE MAE FNMA 30YR 4.500% 04/01/35 | | 03/01/2019 | Paydown..... | | 950 | 950 | 892 | 905 | | 45 | | 45 | | 950 | | | 0 | 7 | 04/01/2035 | 1..... |
| 31406W R3 0 | FANNIE MAE FN 5/1 12M LIBOR ARM 4.881% | | 03/01/2019 | Paydown..... | | 80,410 | 80,410 | 80,645 | 80,410 | | | | 0 | | 80,410 | | | 0 | 268 | 03/01/2035 | 1..... |
| 31406W R8 9 | FANNIE MAE FN 5/1 12M LIBOR ARM 4.588% | | 03/01/2019 | Paydown..... | | 7,369 | 7,369 | 7,426 | 7,369 | | | | 0 | | 7,369 | | | 0 | 56 | 07/01/2035 | 1..... |
| 31407N QC 0 | FANNIE MAE POOL # 835751 4.500% 08/01/ | | 03/01/2019 | Paydown..... | | 6,629 | 6,629 | 6,296 | 6,359 | | 271 | | 271 | | 6,629 | | | 0 | 46 | 08/01/2035 | 1..... |
| 31409G N2 8 | FANNIE MAE FNMA 30YR 6.000% 10/01/36 | | 03/01/2019 | Paydown..... | | 1,749 | 1,749 | 1,752 | 1,751 | | (2) | | (2) | | 1,749 | | | 0 | 18 | 10/01/2036 | 1..... |

QE05.30

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31409J KP 4 | FANNIE MAE FN 5/1 12M LIBOR ARM 4.343% | | 03/01/2019 | Paydown..... | | 3,265 | 3,265 | 3,285 | 3,265 | | | | 0 | | 3,265 | | | 0 | 23 | 05/01/2036 | 1..... |
| 31409V J6 1 | FANNIE MAE FN 5/1 1Y CMT ARM 4.645% 11 | | 03/01/2019 | Paydown..... | | 7,618 | 7,618 | 7,654 | 7,618 | | | | 0 | | 7,618 | | | 0 | 59 | 10/01/2036 | 1..... |
| 31409X EC 9 | FANNIE MAE FN 3/1 1Y CMT ARM 4.449% 04 | | 03/01/2019 | Paydown..... | | 4,958 | 4,958 | 4,942 | 4,958 | | | | 0 | | 4,958 | | | 0 | 34 | 03/01/2037 | 1..... |
| 3140E0 ZU 2 | FANNIE MAE FNMA 30YR 3.500% 09/01/45 | | 03/01/2019 | Paydown..... | | 424,646 | 424,646 | 441,897 | 440,848 | | (16,202) | | (16,202) | | 424,646 | | | 0 | 2,432 | 09/01/2045 | 1..... |
| 3140E1 AW 3 | FANNIE MAE FNMA 30YR 3.500% 09/01/45 | | 03/01/2019 | Paydown..... | | 61,565 | 61,565 | 64,050 | 63,891 | | (2,326) | | (2,326) | | 61,565 | | | 0 | 357 | 09/01/2045 | 1..... |
| 3140E8 YM 4 | FANNIE MAE FNMA 30YR 3.500% 11/01/45 | | 03/01/2019 | Paydown..... | | 100,378 | 100,378 | 104,472 | 104,219 | | (3,841) | | (3,841) | | 100,378 | | | 0 | 618 | 11/01/2045 | 1..... |
| 3140E8 YT 9 | FANNIE MAE FNMA 30YR 3.500% 11/01/45 | | 03/01/2019 | Paydown..... | | 164,147 | 164,147 | 170,841 | 170,433 | | (6,286) | | (6,286) | | 164,147 | | | 0 | 954 | 11/01/2045 | 1..... |
| 3140EU GT 0 | FANNIE MAE FNMA 30YR 3.500% 02/01/46 | | 03/01/2019 | Paydown..... | | 418,237 | 418,237 | 437,580 | 436,697 | | (18,460) | | (18,460) | | 418,237 | | | 0 | 2,071 | 02/01/2046 | 1..... |
| 3140F0 G5 7 | FANNIE MAE FNMA 30YR 3.000% 10/01/46 | | 03/01/2019 | Paydown..... | | 93,856 | 93,856 | 96,745 | 96,606 | | (2,750) | | (2,750) | | 93,856 | | | 0 | 523 | 10/01/2046 | 1..... |
| 3140FC S8 2 | FANNIE MAE POOL # BD5042 3.500% 02/01/ | | 03/01/2019 | Paydown..... | | 25,661 | 25,661 | 26,575 | 26,553 | | (891) | | (891) | | 25,661 | | | 0 | 162 | 02/01/2047 | 1..... |
| 3140FE 4E 1 | FANNIE MAE POOL # BD7120 4.000% 04/01/ | | 03/01/2019 | Paydown..... | | 998,432 | 998,432 | 1,058,338 | 1,056,845 | | (58,414) | | (58,414) | | 998,432 | | | 0 | 6,013 | 04/01/2047 | 1..... |
| 3140FR H5 7 | FANNIE MAE POOL#BE5651 3.000% 02/01/47 | | 03/01/2019 | Paydown..... | | 66,562 | 66,562 | 64,505 | 64,542 | | 2,020 | | 2,020 | | 66,562 | | | 0 | 277 | 02/01/2047 | 1..... |
| 3140GQ 3C 8 | FANNIE MAE POOL # BH2594 3.500% 08/01/ | | 03/01/2019 | Paydown..... | | 676,125 | 676,125 | 699,472 | 698,839 | | (22,714) | | (22,714) | | 676,125 | | | 0 | 4,418 | 08/01/2047 | 1..... |
| 3140GQ 4L 7 | FANNIE MAE POOL # BH2626 3.500% 08/01/ | | 03/01/2019 | Paydown..... | | 19,062 | 19,062 | 19,801 | 19,782 | | (720) | | (720) | | 19,062 | | | 0 | 118 | 08/01/2047 | 1..... |
| 3140GS PZ 9 | FANNIE MAE POOL # BH4039 3.000% 09/01/ | | 03/01/2019 | Paydown..... | | 692,514 | 692,514 | 711,991 | 710,771 | | (18,258) | | (18,258) | | 692,514 | | | 0 | 3,008 | 09/01/2032 | 1..... |
| 3140GV Z3 2 | FANNIE MAE MBS/POOL 3.500% 12/01/47 | | 03/01/2019 | Paydown..... | | 234,045 | 234,045 | 234,922 | | | (878) | | (878) | | 234,045 | | | 0 | 1,095 | 12/01/2047 | 1..... |
| 3140H1 VN 7 | FANNIE MAE POOL#BJ0620 3.500% 03/01/48 | | 03/01/2019 | Paydown..... | | 729,316 | 729,316 | 720,997 | 721,043 | | 8,273 | | 8,273 | | 729,316 | | | 0 | 4,718 | 03/01/2048 | 1..... |
| 3140H2 SZ 2 | FANNIE MAE POOL # BJ1435 3.500% 10/01/ | | 03/01/2019 | Paydown..... | | 72,954 | 72,954 | 75,485 | 75,425 | | (2,471) | | (2,471) | | 72,954 | | | 0 | 313 | 10/01/2047 | 1..... |
| 3140H2 UZ 9 | FANNIE MAE POOL#BJ1499 3.500% 11/01/47 | | 03/01/2019 | Paydown..... | | 24,848 | 24,848 | 25,711 | 25,692 | | (844) | | (844) | | 24,848 | | | 0 | 179 | 11/01/2047 | 1..... |
| 3140H4 A9 5 | FANNIE MAE POOL#BJ2731 4.000% 05/01/48 | | 03/01/2019 | Paydown..... | | 109,688 | 109,688 | 112,122 | 112,086 | | (2,398) | | (2,398) | | 109,688 | | | 0 | 757 | 05/01/2048 | 1..... |
| 3140H6 N8 8 | FANNIE MAE POOL#BJ4914 4.000% 02/01/48 | | 03/01/2019 | Paydown..... | | 244,032 | 244,032 | 250,314 | 250,208 | | (6,176) | | (6,176) | | 244,032 | | | 0 | 1,923 | 02/01/2048 | 1..... |

QE05.31

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 3140H9 NP 4 | FANNIE MAE POOL#BJ7597 4.000% 02/01/49 | | 03/12/2019 | J.P. MORGAN SECURITIES INC... | | 24,606,543 | 23,756,506 | 24,534,160 | | | (432) | | (432) | | 24,533,728 | | 72,816 | 72,816 | 113,503 | 02/01/2049 | 1..... |
| 3140H9 NP 4 | FANNIE MAE POOL#BJ7597 4.000% 02/01/49 | | 03/01/2019 | Paydown..... | | 140,795 | 140,795 | 145,404 | | | (4,609) | | (4,609) | | 140,795 | | | 0 | 469 | 02/01/2049 | 1..... |
| 3140HB JA 7 | FANNIE MAE POOL MBS 4.000% 06/01/48 | | 02/12/2019 | Various..... | | 45,151,293 | 44,169,042 | 44,172,493 | | | 555 | | 555 | | 44,171,881 | | 979,411 | 979,411 | 326,485 | 06/01/2048 | 1..... |
| 3140HB JA 7 | FANNIE MAE POOL MBS 4.000% 06/01/48 | | 03/01/2019 | Paydown..... | | 687,805 | 687,805 | 689,848 | | | (2,008) | | (2,008) | | 687,805 | | | 0 | 4,595 | 06/01/2048 | 1..... |
| 3140HJ JJ 1 | FANNIE MAE MBS/POOL 4.000% 08/01/48 | | 03/01/2019 | Paydown..... | | 87,243 | 87,243 | 88,630 | | | (1,386) | | (1,386) | | 87,243 | | | 0 | 623 | 08/01/2048 | 1..... |
| 3140J5 NU 9 | FANNIE MAE POOL # BM1302 3.000% 02/01/ | | 03/01/2019 | Paydown..... | | 24,365 | 24,365 | 24,502 | | | (133) | | (133) | | 24,365 | | | 0 | 120 | 02/01/2047 | 1..... |
| 3140J5 YS 2 | FANNIE MAE POOL # BM1620 4.000% 07/01/ | | 03/01/2019 | Paydown..... | | 1,313,358 | 1,313,358 | 1,391,954 | 1,390,077 | | (76,718) | | (76,718) | | 1,313,358 | | | 0 | 9,312 | 07/01/2047 | 1..... |
| 3140J6 A3 1 | FANNIE MAE POOL # BM1825 3.500% 10/01/ | | 03/01/2019 | Paydown..... | | 286,271 | 286,271 | 295,776 | 295,556 | | (9,285) | | (9,285) | | 286,271 | | | 0 | 1,471 | 10/01/2047 | 1..... |
| 3140J6 F6 9 | FANNIE MAE POOL#BM1988 4.000% 11/01/47 | | 03/01/2019 | Paydown..... | | 54,468 | 54,468 | 55,800 | 55,788 | | (1,320) | | (1,320) | | 54,468 | | | 0 | 314 | 11/01/2047 | 1..... |
| 3140J6 GR 2 | FANNIE MAE 4.000% 09/01/48..... | | 01/10/2019 | J.P. MORGAN SECURITIES INC... | | 19,805,526 | 19,429,088 | 19,463,240 | 19,462,889 | | 112 | | 112 | | 19,463,001 | | 342,526 | 342,526 | 86,352 | 09/01/2048 | 1..... |
| 3140J6 GR 2 | FANNIE MAE 4.000% 09/01/48..... | | 03/01/2019 | Paydown..... | | 217,774 | 217,774 | 218,157 | 218,153 | | (379) | | (379) | | 217,774 | | | 0 | 1,186 | 09/01/2048 | 1..... |
| 3140J7 7J 8 | FANNIE MAE 4.000% 03/01/48..... | | 03/01/2019 | Paydown..... | | 48,003 | 48,003 | 48,993 | 48,978 | | (976) | | (976) | | 48,003 | | | 0 | 326 | 03/01/2048 | 1..... |
| 3140J7 LR 4 | FANNIE MAE POOL#BM3035 3.500% 10/01/47 | | 03/01/2019 | Paydown..... | | 195,786 | 195,786 | 202,057 | 201,919 | | (6,133) | | (6,133) | | 195,786 | | | 0 | 1,328 | 10/01/2047 | 1..... |
| 3140J7 US 2 | FANNIE MAE POOL#BM3292 4.000% 05/01/47 | | 01/09/2019 | MORGAN STANLEY & CO. INC.... | | 19,010,628 | 18,575,270 | 19,033,847 | 19,029,019 | | 2,707 | | 2,707 | | 19,031,726 | | (21,098) | (21,098) | 82,557 | 05/01/2047 | 1..... |
| 3140J7 US 2 | FANNIE MAE POOL#BM3292 4.000% 05/01/47 | | 01/01/2019 | Paydown..... | | 129,397 | 129,397 | 132,592 | 132,558 | | (3,161) | | (3,161) | | 129,397 | | | 0 | 431 | 05/01/2047 | 1..... |
| 3140J8 2W 2 | FANNIE MAE POOL#BM4388 4.000% 08/01/48 | | 01/09/2019 | CREDIT SUISSE FIRST BOSTON COR | | 39,840,105 | 38,969,382 | 39,423,010 | 39,420,597 | | 2,413 | | 2,413 | | 39,423,010 | | 417,094 | 417,094 | 173,197 | 08/01/2048 | 1..... |
| 3140J8 2W 2 | FANNIE MAE POOL#BM4388 4.000% 08/01/48 | | 01/01/2019 | Paydown..... | | 186,698 | 186,698 | 188,871 | 188,859 | | (2,162) | | (2,162) | | 186,698 | | | 0 | 622 | 08/01/2048 | 1..... |
| 3140J8 RF 2 | FANNIE MAE POOL#BM4085 4.000% 06/01/48 | | 03/01/2019 | Paydown..... | | 30,677 | 30,677 | 31,408 | 31,402 | | (725) | | (725) | | 30,677 | | | 0 | 187 | 06/01/2048 | 1..... |
| 3140J8 S4 6 | FANNIE MAE POOL#BM4138 4.000% 06/01/48 | | 03/01/2019 | Paydown..... | | 139,403 | 139,403 | 142,757 | 142,729 | | (3,326) | | (3,326) | | 139,403 | | | 0 | 1,058 | 06/01/2048 | 1..... |
| 3140J8 UG 6 | FANNIE MAE POOL#BM4182 4.000% 07/01/48 | | 03/01/2019 | Paydown..... | | 313,844 | 313,844 | 320,966 | 320,907 | | (7,063) | | (7,063) | | 313,844 | | | 0 | 2,164 | 07/01/2048 | 1..... |
| 3140J9 G6 2 | FANNIE MAE FNMA 30YR 4.000% 10/01/48 | | 01/10/2019 | J.P. MORGAN SECURITIES INC... | | 70,827,339 | 69,163,102 | 70,667,940 | 70,667,940 | | | | 0 | | 70,667,940 | | 159,399 | 159,399 | 307,392 | 10/01/2048 | 1..... |
| 3140J9 G6 2 | FANNIE MAE FNMA 30YR 4.000% 10/01/48 | | 01/01/2019 | Paydown..... | | 420,505 | 420,505 | 429,655 | 429,655 | | (9,149) | | (9,149) | | 420,505 | | | 0 | 1,402 | 10/01/2048 | 1..... |
| 3140J9 LV 1 | FANNIE MAE FNMA 30YR 4.000% 10/01/48 | | 03/01/2019 | Paydown..... | | 169,659 | 169,659 | 169,911 | 169,906 | | (247) | | (247) | | 169,659 | | | 0 | 1,442 | 10/01/2048 | 1..... |

QE05.32

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 3140Q7 HT 7 | FANNIE MAE POOL#CA0241 4.000% 08/01/47 | .. | 03/01/2019 | Paydown..... | | 56,252 | 56,252 | 58,906 | 58,854 | | (2,602) | | (2,602) | | 56,252 | | | .0 | .445 | 08/01/2047 | 1..... |
| 3140Q7 LC 9 | FANNIE MAE MBS/POOL 4.000% 09/01/47 | .. | 02/13/2019 | MORGAN STANLEY & CO. INC..... | | 37,063,880 | 36,224,767 | 37,023,551 | | | (2,547) | | (2,547) | | 37,021,005 | | 42,875 | 42,875 | 169,049 | 09/01/2047 | 1..... |
| 3140Q7 LC 9 | FANNIE MAE MBS/POOL 4.000% 09/01/47 | .. | 03/01/2019 | Paydown..... | | 116,376 | 116,376 | 119,001 | | | (2,625) | | (2,625) | | 116,376 | | | .0 | .491 | 09/01/2047 | 1..... |
| 3140Q7 UC 9 | FANNIE MAE POOL # CA0578 3.000% 10/01/ | .. | 03/01/2019 | Paydown..... | | 697,620 | 697,620 | 717,131 | 715,910 | | (18,290) | | (18,290) | | 697,620 | | | .0 | 3,725 | 10/01/2032 | 1..... |
| 3140Q7 WS 2 | FANNIE MAE POOL#CA0656 3.500% 11/01/47 | .. | 03/01/2019 | Paydown..... | | 46,720 | 46,720 | 48,092 | 48,062 | | (1,343) | | (1,343) | | 46,720 | | | .0 | .286 | 11/01/2047 | 1..... |
| 3140Q8 3B 9 | FANNIE MAE POOL#CA1693 4.000% 05/01/48 | .. | 03/01/2019 | Paydown..... | | 624,748 | 624,748 | 635,438 | 635,311 | | (10,563) | | (10,563) | | 624,748 | | | .0 | 4,322 | 05/01/2048 | 1..... |
| 3140Q8 AT 2 | FANNIE MAE POOL#CA0917 3.500% 12/01/47 | .. | 03/06/2019 | GOLDMAN SACHS & CO..... | | 13,243,117 | 13,175,182 | 13,037,254 | 13,038,126 | | (344) | | (344) | | 13,037,783 | | 205,334 | 205,334 | 124,249 | 12/01/2047 | 1..... |
| 3140Q8 AT 2 | FANNIE MAE POOL#CA0917 3.500% 12/01/47 | .. | 03/01/2019 | Paydown..... | | 161,468 | 161,468 | 159,778 | 159,789 | | 1,680 | | 1,680 | | 161,468 | | | .0 | .955 | 12/01/2047 | 1..... |
| 3140Q8 DB 8 | FANNIE MAE POOL#CA0997 3.500% 01/01/48 | .. | 03/01/2019 | Paydown..... | | 110,895 | 110,895 | 109,846 | 109,852 | | 1,042 | | 1,042 | | 110,895 | | | .0 | .670 | 01/01/2048 | 1..... |
| 3140Q8 WJ 0 | FANNIE MAE POOL#CA1548 4.000% 04/01/48 | .. | 03/01/2019 | Paydown..... | | 263,332 | 263,332 | 269,247 | 269,180 | | (5,849) | | (5,849) | | 263,332 | | | .0 | 1,640 | 04/01/2048 | 1..... |
| 3140Q9 C2 7 | FANNIE MAE POOL#CA1888 4.000% 06/01/48 | .. | 03/01/2019 | Paydown..... | | 230,922 | 230,922 | 235,991 | 235,928 | | (5,006) | | (5,006) | | 230,922 | | | .0 | 1,597 | 06/01/2048 | 1..... |
| 3140Q9 DG 5 | FANNIE MAE POOL#CA1902 4.500% 06/01/48 | .. | 03/01/2019 | Paydown..... | | 361,653 | 361,653 | 377,073 | 376,942 | | (15,289) | | (15,289) | | 361,653 | | | .0 | 2,765 | 06/01/2048 | 1..... |
| 3140Q9 EZ 2 | FANNIE MAE POOL#CA1951 4.000% 07/01/48 | .. | 03/01/2019 | Paydown..... | | 115,100 | 115,100 | 117,987 | | | (2,887) | | (2,887) | | 115,100 | | | .0 | .384 | 07/01/2048 | 1..... |
| 31410A UG 9 | FANNIE MAE FN 5/1 12M LIBOR ARM 4.162% | .. | 03/01/2019 | Paydown..... | | 114,827 | 114,827 | 115,312 | 114,827 | | | | .0 | | 114,827 | | | .0 | .800 | 05/01/2036 | 1..... |
| 31410F RV 9 | FANNIE MAE FN 3/1 1Y CMT ARM 4.553% 09 | .. | 03/01/2019 | Paydown..... | | 1,918 | 1,918 | 1,923 | 1,980 | | (62) | | (62) | | 1,918 | | | .0 | .14 | 05/01/2034 | 1..... |
| 31410F ST 3 | FANNIE MAE FNMA 30YR 5.500% 12/01/36 | .. | 03/01/2019 | Paydown..... | | 16,092 | 16,092 | 15,911 | 15,929 | | 163 | | 163 | | 16,092 | | | .0 | .143 | 12/01/2036 | 1..... |
| 31410F V4 4 | FANNIE MAE FNMA 30YR 6.000% 01/01/37 | .. | 03/01/2019 | Paydown..... | | 528 | 528 | 529 | 529 | | (1) | | (1) | | 528 | | | .0 | .6 | 01/01/2037 | 1..... |
| 31410K JY 1 | FANNIE MAE POOL # 889579 6.000% 05/01/ | .. | 03/01/2019 | Paydown..... | | 15,731 | 15,731 | 15,801 | 15,786 | | (54) | | (54) | | 15,731 | | | .0 | .150 | 05/01/2038 | 1..... |
| 31410L K3 5 | FANNIE MAE FNMA 30YR 4.000% 12/01/42 | .. | 03/01/2019 | Paydown..... | | 24,503 | 24,503 | 25,582 | 25,482 | | (979) | | (979) | | 24,503 | | | .0 | .148 | 12/01/2042 | 1..... |
| 31411C ZE 4 | FANNIE MAE FN 5/1 1Y CMT ARM 4.885% 11 | .. | 03/01/2019 | Paydown..... | | 523 | 523 | 526 | 523 | | | | .0 | | 523 | | | .0 | .4 | 10/01/2036 | 1..... |
| 31411D G6 0 | FANNIE MAE FNMA 30YR 5.500% 11/01/36 | .. | 03/01/2019 | Paydown..... | | 2,739 | 2,739 | 2,700 | 2,704 | | 34 | | 34 | | 2,739 | | | .0 | .25 | 11/01/2036 | 1..... |

QE05.33

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31411G 6G 2 | FANNIE MAE FNMA 30YR 6.000% 01/01/37 | | 03/01/2019 | Paydown..... | | 19,013 | 19,013 | 19,035 | 19,022 | | (9) | | (9) | | 19,013 | | | 0 | 189 | 01/01/2037 | 1..... |
| 31412B M6 6 | FANNIE MAE FN 5/1 1Y CMT ARM 4.411% 11 | | 03/01/2019 | Paydown..... | | 100,916 | 100,916 | 100,707 | 100,916 | | | | 0 | | 100,916 | | | 0 | 444 | 05/01/2035 | 1..... |
| 31416B YG 7 | FANNIE MAE FNMA 30YR 6.000% 01/01/39 | | 03/01/2019 | Paydown..... | | 32,687 | 32,687 | 33,935 | 33,784 | | (1,097) | | (1,097) | | 32,687 | | | 0 | 298 | 01/01/2039 | 1..... |
| 31416Q EZ 4 | FANNIE MAE FNMA 30YR 4.000% 09/01/40 | | 03/01/2019 | Paydown..... | | 126,672 | 126,672 | 130,285 | 129,711 | | (3,038) | | (3,038) | | 126,672 | | | 0 | 805 | 09/01/2040 | 1..... |
| 31416X RN 2 | FANNIE MAE FNMA 20YR 4.500% 02/01/31 | | 03/01/2019 | Paydown..... | | 112,717 | 112,717 | 116,099 | 115,261 | | (2,544) | | (2,544) | | 112,717 | | | 0 | 838 | 02/01/2031 | 1..... |
| 31417A H8 5 | FANNIE MAE FNMA 30YR 4.000% 11/01/41 | | 03/01/2019 | Paydown..... | | 111,679 | 111,679 | 114,593 | 114,272 | | (2,593) | | (2,593) | | 111,679 | | | 0 | 720 | 11/01/2041 | 1..... |
| 31417E HN 4 | FANNIE MAE POOL # AB7436 3.000% 12/01/ | | 03/01/2019 | Paydown..... | | 25,807 | 25,807 | 25,904 | 25,892 | | (84) | | (84) | | 25,807 | | | 0 | 121 | 12/01/2042 | 1..... |
| 31417F 3E 6 | FANNIE MAE FNMA 30YR 3.000% 04/01/43 | | 03/01/2019 | Paydown..... | | 103,474 | 103,474 | 104,315 | 104,246 | | (771) | | (771) | | 103,474 | | | 0 | 515 | 04/01/2043 | 1..... |
| 31417G RY 4 | FANNIE MAE FNMA 30YR 3.500% 05/01/43 | | 03/01/2019 | Paydown..... | | 511,456 | 511,456 | 534,311 | 532,750 | | (21,294) | | (21,294) | | 511,456 | | | 0 | 2,381 | 05/01/2043 | 1..... |
| 31417G XM 3 | FANNIE MAE FNMA 30YR 4.000% 06/01/43 | | 03/01/2019 | Paydown..... | | 36,610 | 36,610 | 39,173 | 39,015 | | (2,405) | | (2,405) | | 36,610 | | | 0 | 228 | 06/01/2043 | 1..... |
| 31417Y UM 7 | FANNIE MAE FNMA 20YR 4.000% 12/01/30 | | 03/01/2019 | Paydown..... | | 288,070 | 288,070 | 295,182 | 293,267 | | (5,197) | | (5,197) | | 288,070 | | | 0 | 1,918 | 12/01/2030 | 1..... |
| 31417Y VJ 3 | FANNIE MAE POOL # MA0616 4.000% 01/01/ | | 03/01/2019 | Paydown..... | | 455,031 | 455,031 | 457,649 | 456,721 | | (1,690) | | (1,690) | | 455,031 | | | 0 | 2,821 | 01/01/2031 | 1..... |
| 31417Y WV 5 | FANNIE MAE FNMA 20YR 4.500% 02/01/31 | | 03/01/2019 | Paydown..... | | 259,212 | 259,212 | 266,988 | 265,022 | | (5,810) | | (5,810) | | 259,212 | | | 0 | 1,903 | 02/01/2031 | 1..... |
| 31417Y XR 3 | FANNIE MAE FNMA 10YR 3.000% 03/01/21 | | 03/01/2019 | Paydown..... | | 89,014 | 89,014 | 89,904 | 89,250 | | (236) | | (236) | | 89,014 | | | 0 | 441 | 03/01/2021 | 1..... |
| 31418A KW 7 | FANNIE MAE POOL # MA1208 3.000% 10/01/ | | 03/01/2019 | Paydown..... | | 13,362 | 13,362 | 13,600 | 13,582 | | (220) | | (220) | | 13,362 | | | 0 | 71 | 10/01/2042 | 1..... |
| 31418B T5 5 | FANNIE MAE POOL # MA2371 4.000% 08/01/ | | 03/01/2019 | Paydown..... | | 14,895 | 14,895 | 15,921 | 15,867 | | (972) | | (972) | | 14,895 | | | 0 | 99 | 08/01/2045 | 1..... |
| 31418C 3D 4 | FANNIE MAE POOL#MA3495 4.000% 10/01/48 | | 03/18/2019 | GX CLARKE..... | | 34,610,446 | 33,797,201 | 33,988,630 | 33,985,587 | | (132) | | (132) | | 33,985,456 | | 624,990 | 624,990 | 409,322 | 10/01/2048 | 1..... |
| 31418C 3D 4 | FANNIE MAE POOL#MA3495 4.000% 10/01/48 | | 03/01/2019 | Paydown..... | | 916,670 | 916,670 | 922,599 | 922,524 | | (5,854) | | (5,854) | | 916,670 | | | 0 | 6,910 | 10/01/2048 | 1..... |
| 31418C PE 8 | FANNIE MAE POOL # MA3120 3.500% 09/01/ | | 03/01/2019 | Paydown..... | | 15,179 | 15,179 | 15,668 | 15,655 | | (476) | | (476) | | 15,179 | | | 0 | 89 | 09/01/2047 | 1..... |
| 31418C QB 3 | FANNIE MAE POOL # MA3149 4.000% 10/01/ | | 03/01/2019 | Paydown..... | | 951,247 | 951,247 | 1,004,271 | 1,003,087 | | (51,841) | | (51,841) | | 951,247 | | | 0 | 6,348 | 10/01/2047 | 1..... |
| 31418C S4 7 | FANNIE MAE POOL#MA3238 3.500% 01/01/48 | | 03/01/2019 | Paydown..... | | 43,494 | 43,494 | 44,627 | 44,603 | | (1,109) | | (1,109) | | 43,494 | | | 0 | 258 | 01/01/2048 | 1..... |

QE05.34

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31418C S5 4 | FANNIE MAE POOL#MA3239 4.000% 01/01/48 | .. | 01/09/2019 | Various..... | | 22,026,664 | 21,579,892 | 22,648,771 | 22,627,738 | | 5,306 | | 5,306 | | 22,633,044 | | (606,380) | (606,380) | 95,911 | 01/01/2048 | 1..... |
| 31418C S5 4 | FANNIE MAE POOL#MA3239 4.000% 01/01/48 | .. | 03/01/2019 | Paydown..... | | 417,445 | 417,445 | 434,970 | 434,650 | | (17,204) | | (17,204) | | 417,445 | | | 0 | 2,356 | 01/01/2048 | 1..... |
| 31418C U8 5 | FANNIE MAE POOL#MA3306 4.000% 03/01/48 | .. | 01/01/2019 | J.P. MORGAN SECURITIES INC.. | | | | | | | (9) | | (9) | | (9) | | 9 | 9 | | 03/01/2048 | 1..... |
| 31418C UB 8 | FANNIE MAE POOL#MA3277 4.000% 02/01/48 | .. | 03/01/2019 | Paydown..... | | 88,584 | 88,584 | 90,764 | 90,727 | | (2,143) | | (2,143) | | 88,584 | | | 0 | 619 | 02/01/2048 | 1..... |
| 31418C XN 9 | FANNIE MAE POOL#MA3384 4.000% 06/01/48 | .. | 03/01/2019 | Paydown..... | | 194,083 | 194,083 | 196,092 | 196,062 | | (1,979) | | (1,979) | | 194,083 | | | 0 | 1,377 | 06/01/2048 | 1..... |
| 31418C YM 0 | FANNIE MAE POOL#MA3415 4.000% 07/01/48 | .. | 03/01/2019 | Paydown..... | | 328,035 | 328,035 | 330,700 | 330,685 | | (2,650) | | (2,650) | | 328,035 | | | 0 | 2,396 | 07/01/2048 | 1..... |
| 31418M 3L 4 | FANNIE MAE FN 7/1 12M LIBOR ARM 4.594% | .. | 03/01/2019 | Paydown..... | | 39,692 | 39,692 | 42,396 | 39,692 | | | | 0 | | 39,692 | | | 0 | 252 | 08/01/2033 | 1..... |
| 31418M XJ 6 | FANNIE MAE FNMA 30YR 5.500% 09/01/36 | .. | 03/01/2019 | Paydown..... | | 24,010 | 24,010 | 25,451 | 25,208 | | (1,198) | | (1,198) | | 24,010 | | | 0 | 213 | 09/01/2036 | 1..... |
| 31418S 2E 8 | FANNIE MAE POOL # AD5272 4.000% 09/01/ | .. | 03/01/2019 | Paydown..... | | 161,938 | 161,938 | 166,518 | 165,801 | | (3,863) | | (3,863) | | 161,938 | | | 0 | 1,343 | 09/01/2040 | 1..... |
| 31418T DY 0 | FANNIE MAE FNMA 30YR 5.000% 06/01/40 | .. | 03/01/2019 | Paydown..... | | 225,811 | 225,811 | 232,550 | 231,553 | | (5,742) | | (5,742) | | 225,811 | | | 0 | 1,496 | 06/01/2040 | 1..... |
| 31418W DA 5 | FANNIE MAE FNMA 15YR 3.500% 09/01/25 | .. | 03/01/2019 | Paydown..... | | 551,696 | 551,696 | 569,626 | 562,002 | | (10,306) | | (10,306) | | 551,696 | | | 0 | 2,843 | 09/01/2025 | 1..... |
| 31419B 4T 9 | FANNIE MAE POOL# AE1733 4.000% 09/01/4 | .. | 03/01/2019 | Paydown..... | | 642,826 | 642,826 | 661,206 | 658,325 | | (15,499) | | (15,499) | | 642,826 | | | 0 | 4,426 | 09/01/2040 | 1..... |
| 31419D MM 0 | FANNIE MAE POOL # AE3063 3.500% 09/01/ | .. | 03/01/2019 | Paydown..... | | 15,275 | 15,275 | 15,731 | 15,536 | | (262) | | (262) | | 15,275 | | | 0 | 88 | 09/01/2025 | 1..... |
| 346845 AA 8 | FORT BENNING FAMILY COMMUNITIE MUNI BND | .. | 01/15/2019 | Redemption 100.0000..... | | 709,345 | 709,345 | 709,345 | 709,345 | | | | 0 | | 709,345 | | | 0 | 18,727 | 01/15/2021 | 1FE..... |
| 347075 AC 7 | FORT CARSON FAMILY HSG L L C C FORT CARS | .. | 03/15/2019 | Various..... | | 1,025,000 | 1,025,000 | 1,251,359 | 1,060,341 | | (1,893) | | (1,893) | | 1,058,449 | | (33,449) | (33,449) | 13,101 | 11/15/2021 | 1FE..... |
| 347075 AC 7 | FORT CARSON FAMILY HSG L L C C FORT CARS | .. | 03/15/2019 | Various..... | | | | | | | | | 0 | | | | | 0 | | 11/15/2021 | 1FE..... |
| 35563P DZ 9 | SEASONEDCREDITRISKTRANSFER WHOLECMO18-1 | .. | 03/01/2019 | Paydown..... | | 134,656 | 134,656 | 131,709 | 131,780 | | 2,876 | | 2,876 | | 134,656 | | | 0 | 644 | 05/25/2057 | 1..... |
| 35563P EB 1 | SEASONEDCREDITRISKTRANSFER 3.000% 05/2 | .. | 03/01/2019 | Paydown..... | | 77,089 | 77,089 | 71,982 | 72,065 | | 5,024 | | 5,024 | | 77,089 | | | 0 | 386 | 05/25/2057 | 1..... |
| 35563P GE 3 | SEASONEDCREDITRISKTRANSFER 3.000% 08/2 | .. | 01/10/2019 | CITIGROUP GLOBAL MKT INC..... | | 5,942,107 | 7,105,658 | 5,951,419 | 5,940,276 | | (18,638) | | (18,638) | | 5,957,033 | | (14,926) | (14,926) | 43,093 | 08/25/2057 | 1..... |
| 35563P GE 3 | SEASONEDCREDITRISKTRANSFER 3.000% 08/2 | .. | 01/01/2019 | Paydown..... | | | 17,676 | 14,790 | | | | | 0 | | | | | 0 | | 08/25/2057 | 1..... |
| 35563P HH 5 | SEASONEDCREDITRISKTRANSFER WHOLE CMO 8-4 | .. | 03/01/2019 | Paydown..... | | 24,315 | 24,315 | 24,021 | | | 293 | | 293 | | 24,315 | | | 0 | 71 | 03/25/2058 | 1FE..... |

QE05.35

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.36

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 35564C AN 7 | FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8 | | 03/01/2019 | Paydown..... | | 317,394 | 317,394 | 313,157 | 313,188 | | 4,206 | | 4,206 | | 317,394 | | | 0 | 1,894 | 11/25/2028 | 1..... |
| 47770V AZ 3 | JOBSOHIO BEVERAGE SYSTEM MUNITAX BND REV | | 03/13/2019 | CITIGROUP GLOBAL MKT INC..... | | 15,110,840 | 13,740,000 | 14,934,329 | | | (4,736) | | (4,736) | | 14,929,594 | | 181,246 | 181,246 | 127,999 | 01/01/2035 | 1FE..... |
| 48503T AA 5 | KANSAS CITY MO INDL DEV AUTH KANSAS CITY | | 03/10/2019 | Various..... | | 245,470 | 245,470 | 245,470 | 245,470 | | | | 0 | | 245,470 | | | 0 | 2,148 | 12/10/2032 | 1..... |
| 54627R AG 5 | LOUISIANA LOC GOVT ENVIRONMENT MUNITAX B | | 02/01/2019 | Paydown..... | | 2,170,886 | 2,170,886 | 2,249,692 | 2,206,972 | | (36,085) | | (36,085) | | 2,170,886 | | | 0 | 43,309 | 08/01/2024 | 1FE..... |
| 57563N AB 4 | MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE | | 03/25/2019 | Redemption 100.0000..... | | 202,458 | 202,458 | 200,542 | 200,567 | | 1,891 | | 1,891 | | 202,458 | | | 0 | 1,279 | 05/25/2033 | 1FE..... |
| 59524E AB 8 | MID-ATLANTIC FAMILY MILITARY C MUNI BND | | 02/01/2019 | Redemption 100.0000..... | | 96,963 | 96,963 | 96,963 | 96,959 | | 3 | | 3 | | 96,963 | | | 0 | 2,540 | 08/01/2050 | 1FE..... |
| 64908Q AA 9 | NEW VALLEY GEN V AGENCY BND 4.929% 01/ | | 01/15/2019 | Redemption 100.0000..... | | 3,271,022 | 3,271,022 | 3,218,174 | 3,262,205 | | 8,817 | | 8,817 | | 3,271,022 | | | 0 | 80,614 | 01/15/2021 | 1..... |
| 64967B AA 0 | NEW YORK NY CITY INDL DEV AGY NEW YORK N | | 03/01/2019 | Call 100.0000..... | | 80,000 | 80,000 | 81,126 | 81,002 | | (2) | | (2) | | 80,999 | | (999) | (999) | 2,360 | 03/01/2046 | 2FE..... |
| 773021 AC 4 | ROCKDALE CNTY GA DEV AUTH ROCKDALE CNTY | | 01/01/2019 | Various..... | | 460,000 | 460,000 | 460,000 | 460,000 | | | | 0 | | 460,000 | | | 0 | 18,975 | 01/01/2028 | 3..... |
| 773021 AC 4 | ROCKDALE CNTY GA DEV AUTH ROCKDALE CNTY | | 01/01/2019 | Various..... | | | | | | | | | 0 | | | | | 0 | | 01/01/2028 | 3..... |
| 79575D E6 3 | SALT RIVER PROJ ARIZ AGRIC IMP SALT RIVE | | 01/10/2019 | Various..... | | 160,091 | 125,000 | 135,218 | 133,853 | | (8) | | (8) | | 133,846 | | (8,846) | (8,846) | 38,267 | 01/01/2041 | 1FE..... |
| 955385 AA 7 | WEST POINT MILITARY HOUSING WEST PT HSG | | 01/01/2019 | Call 100.0000..... | | 615,000 | 615,000 | 506,939 | 513,406 | | | | 0 | | 513,406 | | 101,594 | 101,594 | 12,143 | 07/01/2042 | 1FE..... |
| BME2TJ SR 0 | FANNIEMAEFNMA_18-76 4.000% 10/25/58 | | 02/11/2019 | J.P. MORGAN SECURITIES INC.. | | 27,778,436 | 26,881,680 | 27,261,728 | 27,083,409 | | | | 0 | | 27,261,728 | | 516,708 | 516,708 | 211,175 | 10/25/2058 | 1..... |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments. | | | | | 759,674,911 | 752,809,440 | 761,842,025 | 681,815,172 | 0 | (1,534,653) | 0 | (1,534,653) | 0 | 759,926,300 | 0 | (286,480) | (286,480) | 5,178,788 | XXX | XXX |

Bonds - Industrial and Miscellaneous

| | | | | | | | | | | | | | | | | | | | | | |
|-------------|--|--|------------|-----------------------------|--|-----------|------------|-----------|-----------|--|--------|--|--------|--|-----------|--|-----------|-----------|--------|------------|----------|
| 00108W AG 5 | CENTRAL & SOUTHWEST CORP SENIORCORPBND14 | | 01/24/2019 | Tax Free Exchange..... | | 5,005,535 | 5,000,000 | 4,954,000 | 4,954,173 | | 265 | | 265 | | 4,954,438 | | 51,097 | 51,097 | 29,076 | 06/01/2028 | 1FE..... |
| 00165C AB 0 | AMCENTERTAINMENTHOLDINGSINC SUB CORP BND | | 02/26/2019 | GOLDMAN SACHS & CO..... | | 990,000 | 1,100,000 | 1,100,000 | 1,100,000 | | | | 0 | | 1,100,000 | | (110,000) | (110,000) | 18,490 | 11/15/2026 | 4FE..... |
| 00192F AA 2 | APS RESECURITIZATION TRUST APS APSR_15-4 | | 02/25/2019 | Paydown..... | | 2,287,110 | 2,287,110 | 2,204,202 | 2,241,980 | | 45,130 | | 45,130 | | 2,287,110 | | | 0 | 5,116 | 10/31/2046 | 1FE..... |
| 004375 AV 3 | ACCR_04-1 ACCR_04-1 3.086% 04/25/34 | | 03/25/2019 | Paydown..... | | 113,108 | 113,108 | 105,049 | 109,606 | | 3,502 | | 3,502 | | 113,108 | | | 0 | 440 | 04/25/2034 | 1FM..... |
| 004375 BP 5 | ACCREDITED MORTGAGE LOAN TRUST ABS 04-3 | | 03/25/2019 | Paydown..... | | 32,433 | 32,433 | 32,433 | 32,433 | | | | 0 | | 32,433 | | | 0 | 182 | 10/25/2034 | 1FM..... |
| 00440E AU 1 | ACE INA HOLDINGS INC SENIOR CORP BND 2 | | 01/09/2019 | WELLS FARGO SECURITIES..... | | 9,908,400 | 10,000,000 | 9,987,400 | 9,992,782 | | 49 | | 49 | | 9,992,831 | | (84,431) | (84,431) | 54,306 | 11/03/2022 | 1FE..... |
| 007036 CC 8 | ARMT ARMT_04-2 3.646% 02/25/35..... | | 03/25/2019 | Paydown..... | | 194,076 | 194,076 | 178,550 | 187,348 | | 6,729 | | 6,729 | | 194,076 | | | 0 | 879 | 02/25/2035 | 1FM..... |
| 00836# AA 4 | AFFILIATED LOAN PROGRAM FOR ST SENIOR CO | | 03/26/2019 | Redemption 100.0000..... | | 49,697 | 49,697 | 49,697 | 49,697 | | | | 0 | | 49,697 | | | 0 | 85 | 08/27/2035 | 1..... |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 00836* AA 8 | AFFILIATED LOAN PROGRAM FOR ST CORP BND | | 03/26/2019 | Redemption | 100.0000 | 315,638 | 315,638 | 315,638 | 315,638 | | | | 0 | | 315,638 | | 0 | 0 | 2,320 | 08/27/2035 | 1 |
| 01126# AA 1 | ALAMO 6 LLC SENIOR CORP BOND 4.170% 03 | | 03/31/2019 | Redemption | 100.0000 | 67,105 | 67,105 | 67,105 | 67,105 | | | | 0 | | 67,105 | | 0 | 0 | 1,399 | 03/31/2042 | 2 |
| 021468 AD 5 | COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06- | | 03/01/2019 | Paydown | | 34,190 | 40,717 | 24,371 | 23,839 | | 10,351 | | 10,351 | | 34,190 | | 0 | 0 | 430 | 06/25/2036 | 1FM |
| 02147P AY 0 | CWALT_06-29T1 CWALT_06-29T1 6.000% 10/ | | 03/01/2019 | Paydown | | 35,482 | 35,855 | 26,926 | 26,324 | | 9,158 | | 9,158 | | 35,482 | | 0 | 0 | 217 | 10/25/2036 | 1FM |
| 02147X AD 9 | COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06- | | 03/01/2019 | Paydown | | 218,114 | 236,234 | 177,371 | 167,102 | | 51,013 | | 51,013 | | 218,114 | | 0 | 0 | 2,532 | 11/25/2036 | 1FM |
| 02149H AV 2 | COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07- | | 03/01/2019 | Paydown | | 96,819 | 112,196 | 87,953 | 82,176 | | 14,643 | | 14,643 | | 96,819 | | 0 | 0 | 1,296 | 03/25/2037 | 1FM |
| 02150E AD 5 | COUNTRY WIDE ALTERNATIVE LOAN CWALT_07-5 | | 03/01/2019 | Paydown | | 295,492 | 355,601 | 293,823 | 282,393 | | 13,099 | | 13,099 | | 295,492 | | 0 | 0 | 3,805 | 04/25/2037 | 2FM |
| 02151D AC 8 | CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A | | 03/25/2019 | Paydown | | 481,968 | 481,968 | 417,626 | 426,148 | | 55,821 | | 55,821 | | 481,968 | | 0 | 0 | 1,750 | 09/25/2047 | 1FM |
| 02151E AA 0 | COUNTRYWIDE ALTERNATIVE LOAN T CWA_07-23 | | 03/01/2019 | Paydown | | 94,649 | 104,807 | 82,764 | 76,937 | | 17,713 | | 17,713 | | 94,649 | | 0 | 0 | 1,038 | 09/25/2037 | 1FM |
| 023761 AA 7 | AMERICAN AIRLINES 2017-1 CLASS SENIOR SE | | 02/15/2019 | Redemption | 100.0000 | 237,500 | 237,500 | 237,500 | 237,500 | | | | 0 | | 237,500 | | 0 | 0 | 4,334 | 08/15/2030 | 1FE |
| 02376T AC 2 | AMERICAN AIRLINES 2013-2 CLASS SECURED C | | 01/15/2019 | Various | | 442,977 | 442,977 | 442,977 | 442,977 | | | | 0 | | 442,977 | | 0 | 0 | 12,403 | 07/15/2020 | 3FE |
| 02406P AL 4 | AMERICAN AXLE & MANUFACTURING SENIOR COR | | 02/25/2019 | BARCLAYS CAPITAL | | 418,714 | 409,000 | 421,270 | 412,402 | | (283) | | (283) | | 412,119 | | 6,595 | 6,595 | 9,935 | 10/15/2022 | 4FE |
| 02406P AR 1 | AMERICAN AXLE & MANUFACTURING SENIOR COR | | 02/25/2019 | BARCLAYS CAPITAL | | 498,750 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | (1,250) | (1,250) | 12,674 | 04/01/2025 | 4FE |
| 02660T FJ 7 | AHM_05-2 AHM_05-2 5.408% 09/25/35 | | 03/01/2019 | Paydown | | 301,668 | 301,668 | 224,001 | 214,783 | | 86,885 | | 86,885 | | 301,668 | | 0 | 0 | 1,749 | 09/25/2035 | 1FM |
| 03065N AE 5 | AMERICREDIT AUTOMOBILE RECEIVA AMCAR_15- | | 02/08/2019 | Paydown | | 141,944 | 141,944 | 140,380 | 141,933 | | 11 | | 11 | | 141,944 | | 0 | 0 | 278 | 09/08/2020 | 1FE |
| 03066F AH 4 | AMERICREDITAUTOMOBILERECEIVA ABS_17-4-D | | 01/01/2019 | BANK OF MONTREAL | | | | | | | | | 0 | | | | 0 | 0 | | 12/18/2023 | 2FE |
| 03072S E3 5 | AMSI_05-R5 ABS 05-R5 3.176% 07/25/35 | | 03/25/2019 | Paydown | | 158,072 | 158,072 | 152,144 | 157,846 | | 226 | | 226 | | 158,072 | | 0 | 0 | 913 | 07/25/2035 | 1FM |
| 03072S WD 3 | AMERIQUEST MORTGAGE QUEST_04-X3 4.740% | | 03/25/2019 | Paydown | | 184,823 | 184,823 | 182,398 | 185,338 | | (515) | | (515) | | 184,823 | | 0 | 0 | 836 | 09/25/2034 | 1FM |
| 03072S XD 2 | AMSI_04-R12 AMSI_04-R12 3.341% 01/25/3 | | 03/25/2019 | Paydown | | 255,263 | 255,263 | 229,099 | 249,934 | | 5,329 | | 5,329 | | 255,263 | | 0 | 0 | 1,219 | 01/25/2035 | 1FM |
| 030981 AH 7 | AMERIGAS PARTNERS LP SENIOR CORP BND 5 | | 02/27/2019 | Various | | 1,470,560 | 1,456,000 | 1,451,120 | 1,452,419 | | 93 | | 93 | | 1,452,512 | | 18,048 | 18,048 | 22,978 | 05/20/2024 | 3FE |
| 031100 D@ 6 | AMETEK INC. CORP BND 4.680% 09/17/20 | | 02/11/2019 | Various | | 25,456,512 | 24,443,500 | 29,553,585 | 24,198,400 | | | | 0 | 5,355,185 | 24,443,500 | (5,110,085) | 1,013,012 | (4,097,073) | 457,582 | 09/17/2020 | 2 |
| 031100 H* 4 | AMETEK INC. SENIOR CORP BND 2.700% 11/ | | 02/06/2019 | Tax Free Exchange | | 6,115,291 | 6,222,720 | 5,951,520 | 6,113,280 | | | | 0 | (161,760) | 6,222,720 | 271,200 | (107,429) | 163,771 | 34,069 | 11/23/2031 | 2 |
| 032511 BF 3 | ANADARKO PETROLEUM CORPORATION CORP BND | | 03/29/2019 | Call | 100.8490 | 1,008,490 | 1,000,000 | 988,810 | 999,308 | | 365 | | 365 | | 999,673 | | 327 | 327 | 28,568 | 06/15/2019 | 2FE |

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 03523T BP 2 | ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO | | 02/11/2019 | Call 96.8860 | | 9,688,600 | 10,000,000 | 9,635,300 | | | 59,659 | | 59,659 | | 9,694,959 | | 305,041 | 305,041 | (168,344) | 07/15/2022 | 2FE |
| 04541G NA 6 | ASSET BACKED SECURITIES CORP H ABS_04-HE | | 03/25/2019 | Paydown | | 6,863 | 6,863 | 6,726 | 6,826 | | 37 | | 37 | | 6,863 | | | 0 | 10 | 12/25/2034 | 1FM |
| 04544Q AC 1 | ASSET BACKED SECURITIES CORP H ABSHE_06- | | 03/25/2019 | Paydown | | 18,022 | 18,022 | 13,178 | 13,693 | | 4,329 | | 4,329 | | 18,022 | | | 0 | 81 | 11/25/2036 | 1FM |
| 04544Q AD 9 | ABSHE ABSHE_06-HE2 2.626% 11/25/36 | | 03/25/2019 | Paydown | | 25,521 | 25,521 | 18,662 | 19,397 | | 6,124 | | 6,124 | | 25,521 | | | 0 | 116 | 11/25/2036 | 1FM |
| 04544T AA 9 | ABSHE_07-HE2 ABSHE_07-HE2 2.686% 05/25 | | 03/25/2019 | Paydown | | 99,647 | 99,647 | 64,957 | 67,313 | | 32,334 | | 32,334 | | 99,647 | | | 0 | 260 | 05/25/2037 | 1FM |
| 04560* AG 9 | ASSOCIATED ELECTRIC COOPERATIV CORP BND | | 03/20/2019 | Various | | 78,024 | 78,024 | 78,024 | 78,024 | | | | 0 | | 78,024 | | | 0 | 1,246 | 03/20/2039 | 1 |
| 04774# AA 0 | ATLANTA FALCONS STADIUM COMPAN SENIOR CO | | 03/01/2019 | Various | | 129,708 | 129,708 | 129,708 | 129,708 | | | | 0 | | 129,708 | | | 0 | 2,328 | 09/01/2042 | 2FE |
| 04774# AB 8 | ATLANTA FALCONS STADIUM COMPAN SENIOR CO | | 03/01/2019 | Various | | 85,607 | 85,607 | 85,607 | 85,607 | | | | 0 | | 85,607 | | | 0 | 1,537 | 09/01/2042 | 2FE |
| 049560 AJ 4 | ATMOS ENERGY CORP CORP BND 8.500% 03/1 | | 03/15/2019 | Maturity | | 7,000,000 | 7,000,000 | 7,357,197 | 7,025,370 | | (25,370) | | (25,370) | | 7,000,000 | | | 0 | 297,500 | 03/15/2019 | 1FE |
| 05377R BQ 6 | AESOP_13-2A AESOP_14-1A 3.750% 07/20/2 | | 03/20/2019 | Paydown | | 333,333 | 333,333 | 333,429 | 333,420 | | (87) | | (87) | | 333,333 | | | 0 | 2,604 | 07/20/2020 | 3AM |
| 05377R BU 7 | AESOP_13-2A AESOP_13-2A 3.520% 02/20/2 | | 01/20/2019 | Paydown | | 333,333 | 333,333 | 333,317 | 333,301 | | 32 | | 32 | | 333,333 | | | 0 | 978 | 02/20/2020 | 2AM |
| 05377R BU 7 | AESOP_13-2A AESOP_13-2A 3.520% 02/20/2 | | 02/20/2019 | Paydown | | 333,333 | 333,333 | 333,317 | 333,301 | | 32 | | 32 | | 333,333 | | | 0 | 1,956 | 02/20/2020 | 3AM |
| 05522R CQ 9 | MBNA MASTER CC TR BACCT_14-A1 2.889% 0 | | 01/15/2019 | Paydown | | 40,045,000 | 40,045,000 | 40,059,403 | 40,049,282 | | (4,282) | | (4,282) | | 40,045,000 | | | 0 | 91,457 | 06/15/2021 | 1FE |
| 05522R CV 8 | BACCT SENIOR ABS 16-A1 2.874% 10/15/21 | | 01/15/2019 | BANC OF AMERICA SECURITIES LLC | | 1,820,924 | 1,820,000 | 1,823,057 | 1,822,149 | | (255) | | (255) | | 1,821,894 | | (970) | (970) | 4,464 | 10/15/2021 | 1FE |
| 05532E AX 3 | BCAP LLC TRUST BCAP_09-RR10 BCAP_09-RR10 | | 03/01/2019 | Paydown | | 28,754 | 28,754 | 31,065 | 29,968 | | (1,214) | | (1,214) | | 28,754 | | | 0 | 189 | 07/26/2037 | 1FM |
| 05533F EX 5 | BCP_11-R11 BCAP_11-R11A 2.986% 11/26/3 | | 03/25/2019 | Paydown | | 39,037 | 39,037 | 38,085 | 38,904 | | 133 | | 133 | | 39,037 | | | 0 | 169 | 11/26/2035 | 1FM |
| 05535D CF 9 | BCF_97-R3 BCF_97-R3 4.642% 11/25/28 | | 03/01/2019 | Paydown | | 49,038 | 49,038 | 23,488 | 5,819 | | 43,219 | | 43,219 | | 49,038 | | | 0 | 374 | 11/25/2028 | 1FM |
| 05544J CC 2 | BCAP LLC TRUST BCAP_15-RR2 BCAP_15-RR2-2 | | 03/25/2019 | Paydown | | 338,611 | 338,611 | 278,931 | 314,300 | | 24,311 | | 24,311 | | 338,611 | | | 0 | 1,588 | 03/28/2037 | 1FM |
| 05545J AN 9 | BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3 | | 03/27/2019 | Paydown | | 271,611 | 271,611 | 259,389 | 269,353 | | 2,258 | | 2,258 | | 271,611 | | | 0 | 989 | 02/27/2046 | 1FE |
| 058498 AU 0 | BANK OF AMERICA ALTERNATIVE LO BOAA_06-1 | | 01/01/2019 | Various | | | | | (4,043) | | 4,043 | | 4,043 | | | | | 0 | | 12/15/2020 | 3FE |
| 05948K 2J 7 | BANK OF AMERICA ALTERNATIVE LO BOAA_06-1 | | 03/01/2019 | Paydown | | 76,880 | 83,023 | 71,611 | 71,367 | | 5,512 | | 5,512 | | 76,880 | | | 0 | 989 | 02/25/2036 | 1FM |
| 05949C NQ 5 | BOAMS_05-11 BOAMS_05-11 5.750% 12/25/3 | | 03/01/2019 | Paydown | | 110,985 | 115,429 | 111,412 | 114,184 | | (3,199) | | (3,199) | | 110,985 | | | 0 | 900 | 12/25/2035 | 3FM |

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 05968K AA 2 | BANC OF AMERICA FUNDING CORPOR BAFC_14-R | | 03/01/2019 | Paydown..... | | 265,827 | 265,827 | 272,186 | 269,275 | | (3,448) | | (3,448) | | 265,827 | | | 0 | 1,211 | 11/26/2036 | 1FM..... |
| 05968K AE 4 | BANC OF AMERICA FUNDING CORPOR BAFC_14-R | | 03/25/2019 | Paydown..... | | 827,352 | 827,352 | 766,964 | 801,303 | | 26,049 | | 26,049 | | 827,352 | | | 0 | 3,611 | 05/26/2037 | 1FM..... |
| 05969M AA 7 | BAFC_14-R8 BANCFT_14-R8 2.726% 06/26/3 | | 03/25/2019 | Paydown..... | | 722,972 | 722,972 | 694,053 | 711,936 | | 11,036 | | 11,036 | | 722,972 | | | 0 | 2,893 | 06/26/2036 | 1FE..... |
| 05990R AD 3 | BANC OF AMERICA FUNDING CORPOR BANCFT_15 | | 03/25/2019 | Paydown..... | | 139,208 | 139,208 | 124,244 | 125,473 | | 13,735 | | 13,735 | | 139,208 | | | 0 | 595 | 02/25/2037 | 1FM..... |
| 05990T AJ 6 | BANC OF AMERICA FUNDING CORPOR BAFC_15-R | | 03/25/2019 | Paydown..... | | 1,049,752 | 1,049,752 | 988,222 | 1,027,174 | | 22,578 | | 22,578 | | 1,049,752 | | | 0 | 4,045 | 09/29/2036 | 1FM..... |
| 05991B AD 7 | BANC OF AMERICA FUNDING CORPOR BAF_15-R8 | | 01/02/2019 | Paydown..... | | 132,803 | 132,803 | 128,155 | 131,419 | | 1,384 | | 1,384 | | 132,803 | | | 0 | 348 | 06/26/2046 | 1FE..... |
| 05991B AD 7 | BANC OF AMERICA FUNDING CORPOR BAF_15-R8 | | 03/02/2019 | Paydown..... | | 44,081 | 44,081 | 42,538 | 43,621 | | 460 | | 460 | | 44,081 | | | 0 | 250 | 06/26/2046 | 1FM..... |
| 06036F BC 4 | BNK SENIOR CMBS 15-A4 4.407% 11/15/61 | | 01/09/2019 | BANC OF AMERICA SECURITIES LLC | | 12,699,844 | 12,000,000 | 12,359,305 | 12,358,803 | | (22) | | (22) | | 12,358,782 | | 341,062 | 341,062 | 58,760 | 11/15/2061 | 1FE..... |
| 060505 DB 7 | BANK OF AMERICA CORP BND 5.490% 03/15/ | | 03/15/2019 | Various..... | | 6,200,000 | 6,200,000 | 5,821,552 | 6,190,991 | | 9,009 | | 9,009 | | 6,200,000 | | | 0 | 170,190 | 03/15/2019 | 2FE..... |
| 065404 AW 5 | BANK_18-BN10 SENIORSENIORCMBS18-BK10 2 | | 03/01/2019 | Paydown..... | | 214,566 | 214,566 | 214,562 | 214,562 | | 4 | | 4 | | 214,566 | | | 0 | 982 | 02/17/2061 | 1FM..... |
| 06540R AE 4 | BANKBANK_17-BNK9 LCFSENIORCMBS17-BNK9 | | 01/09/2019 | BANC OF AMERICA SECURITIES LLC | | 8,925,117 | 9,000,000 | 9,269,955 | 9,243,465 | | (712) | | (712) | | 9,242,752 | | (317,635) | (317,635) | 35,380 | 11/15/2054 | 1FM..... |
| 06983N AC 1 | BASIC_06-1 ABS_06-1 A3 3.106% 04/25/36 | | 03/25/2019 | Paydown..... | | 227,458 | 227,458 | 226,747 | 227,766 | | (308) | | (308) | | 227,458 | | | 0 | 1,003 | 04/25/2036 | 1FM..... |
| 07012E AG 5 | BASKETBALL PROP BASKETBALL PROPERTIES LT | | 03/01/2019 | Redemption 100.0000..... | | 136,270 | 136,270 | 134,362 | 135,699 | | 571 | | 571 | | 136,270 | | | 0 | 1,513 | 03/01/2025 | 5*GI..... |
| 07324F AC 4 | BAYVIEW FINANCIAL ACQUISITION BAYV_07-B | | 03/01/2019 | Paydown..... | | 275,333 | 275,333 | 223,407 | 246,567 | | 28,766 | | 28,766 | | 275,333 | | | 0 | 1,758 | 08/28/2047 | 1FM..... |
| 07325H AJ 4 | BAYVIEW FINANCIAL ACQUISITION BAYV_06-D | | 03/28/2019 | Paydown..... | | 129,973 | 129,973 | 119,332 | 126,957 | | 3,017 | | 3,017 | | 129,973 | | | 0 | 723 | 12/28/2036 | 1FM..... |
| 07325N CY 6 | BAYVIEW FINANCIAL ACQUISITION BAYV_06-A | | 03/28/2019 | Paydown..... | | 1,781,228 | 1,781,228 | 1,374,454 | 1,743,162 | | 38,066 | | 38,066 | | 1,781,228 | | | 0 | 9,289 | 02/28/2041 | 1FM..... |
| 07325N DU 3 | BAYVIEW FINANCIAL ACQUISITION BAYV_06-B | | 03/28/2019 | Paydown..... | | 98,018 | 98,018 | 84,908 | 94,578 | | 3,440 | | 3,440 | | 98,018 | | | 0 | 548 | 04/28/2036 | 1FM..... |
| 07331Q AA 5 | BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL | | 03/28/2019 | Paydown..... | | 303,665 | 303,665 | 307,461 | 306,695 | | (3,030) | | (3,030) | | 303,665 | | | 0 | 2,187 | 06/28/2053 | 1FM..... |
| 07332G AA 6 | BOMFT_17-RT6 ABS17-RT6144A 3.500% 10/2 | | 03/28/2019 | Paydown..... | | 38,874 | 38,874 | 38,765 | 38,774 | | 100 | | 100 | | 38,874 | | | 0 | 214 | 10/28/2057 | 1FM..... |
| 07333B AA 6 | BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP | | 03/28/2019 | Paydown..... | | 37,200 | 37,200 | 37,322 | 37,318 | | (118) | | (118) | | 37,200 | | | 0 | 245 | 06/28/2054 | 1FM..... |
| 07333N AA 0 | BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1 | | 03/28/2019 | Paydown..... | | 247,625 | 247,625 | 248,244 | 248,243 | | (618) | | (618) | | 247,625 | | | 0 | 1,636 | 10/28/2064 | 1FM..... |

QE05.39

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 07383F R5 9 | BSCM BSCMS_04-PWR5 5.867% 07/11/42 | | 03/01/2019 | Paydown..... | | 2,432,491 | 2,432,491 | 2,458,132 | 2,428,878 | | 3,613 | | 3,613 | | 2,432,491 | | | 0 | 89,945 | 07/11/2042 | 1FM..... |
| 07383F R6 7 | BSCM BSCMS_04-PWR5 5.944% 07/11/42 | | 03/01/2019 | Paydown..... | | 449,431 | 449,431 | 436,797 | 448,287 | | 1,144 | | 1,144 | | 449,431 | | | 0 | 6,673 | 07/11/2042 | 1FM..... |
| 07383F S3 3 | BSCM BSCMS_04-PWR5 4.693% 07/11/42 | | 02/01/2019 | Paydown..... | | | 90 | 2 | 2 | | (2) | | (2) | | | | | 0 | 1 | 07/11/2042 | 1FM..... |
| 073870 AG 2 | BALTA_07-2 SUPSEN WHOLE CMO_07-2-2A1 | | 03/01/2019 | Paydown..... | | 22,283 | 22,301 | 18,377 | 16,889 | | 5,394 | | 5,394 | | 22,283 | | | 0 | 87 | 04/25/2037 | 1FM..... |
| 073879 2U 1 | BSABS_04-HE9 ABS 05-Q2 3.206% 09/25/35 | | 03/25/2019 | Paydown..... | | 141,911 | 141,911 | 140,226 | 141,911 | | | | 0 | | 141,911 | | | 0 | 844 | 09/25/2035 | 1FM..... |
| 073879 G6 9 | BSABS_05-FR1 BSABS_05-FR1 3.491% 06/25 | | 03/25/2019 | Paydown..... | | 20,303 | 20,303 | 18,780 | 19,176 | | 1,127 | | 1,127 | | 20,303 | | | 0 | 59 | 06/25/2035 | 1FM..... |
| 073879 U9 7 | BSABS_04-HE9 BSABS_05-CL1 2.986% 09/25 | | 03/25/2019 | Paydown..... | | 200,389 | 200,389 | 182,261 | 187,919 | | 12,470 | | 12,470 | | 200,389 | | | 0 | 757 | 09/25/2035 | 1FM..... |
| 07387U CX 7 | BEAR STEARNS ASSET BACKED SECUR BSABS_06- | | 03/01/2019 | Paydown..... | | 62,386 | 62,560 | 54,648 | 51,368 | | 11,018 | | 11,018 | | 62,386 | | | 0 | 806 | 12/25/2035 | 1FM..... |
| 07388J AB 1 | BSABS_06-HE8 BSABS_06-H8 2.656% 10/25/ | | 03/25/2019 | Paydown..... | | 86,113 | 86,113 | 75,994 | 77,507 | | 8,606 | | 8,606 | | 86,113 | | | 0 | 477 | 10/25/2036 | 1FM..... |
| 07389U AS 8 | BEAR STEARNS ASSET BACKED SECUR BSH_07-HE | | 03/25/2019 | Paydown..... | | 60,713 | 60,713 | 54,110 | 52,040 | | 8,673 | | 8,673 | | 60,713 | | | 0 | 270 | 01/25/2037 | 1FM..... |
| 073914 TS 2 | BSMSI_96-6 BSMSI_96-6 8.000% 11/25/29 | | 03/01/2019 | Paydown..... | | | 17,353 | 17,326 | 16,921 | | (16,921) | | (16,921) | | | | | 0 | | 11/25/2029 | 5FM..... |
| 07401A AA 5 | BSMF CMO_06-AR2 1A1 2.686% 09/25/46 | | 03/25/2019 | Paydown..... | | 533,787 | 643,905 | 484,538 | 493,883 | | 39,904 | | 39,904 | | 533,787 | | | 0 | 2,211 | 09/25/2046 | 1FM..... |
| 07401L AQ 6 | BSMF_06-AR1 RMBS_06-AR1 2A1 2.706% 08/ | | 03/25/2019 | Paydown..... | | 573,651 | 573,651 | 456,680 | 472,955 | | 100,696 | | 100,696 | | 573,651 | | | 0 | 2,117 | 08/25/2036 | 1FM..... |
| 07401M AG 6 | BSMF_07-AR1 RMBS 07 AR1 2A3 2.686% 02/ | | 03/25/2019 | Paydown..... | | 166,611 | 202,973 | 162,958 | 172,600 | | (5,989) | | (5,989) | | 166,611 | | | 0 | 801 | 02/25/2037 | 1FM..... |
| 07401N AA 7 | BSMF_06-AR5 RMBS_06-AR5 1A1 2.646% 12/ | | 03/25/2019 | Paydown..... | | 449,911 | 449,911 | 363,303 | 372,884 | | 77,027 | | 77,027 | | 449,911 | | | 0 | 1,707 | 12/25/2046 | 1FM..... |
| 07401N AP 4 | BSMF_06-AR5 SUPSEN WHOLE CMO 06-AR5 2. | | 03/25/2019 | Paydown..... | | 144,917 | 144,917 | 122,093 | 122,453 | | 22,464 | | 22,464 | | 144,917 | | | 0 | 668 | 01/25/2037 | 1FM..... |
| 08162P AS 0 | DMARC_18-B1 SENIORCMB18-B1 2.560% 01/ | | 03/01/2019 | Paydown..... | | 179,872 | 179,872 | 179,868 | 179,868 | | 4 | | 4 | | 179,872 | | | 0 | 813 | 01/15/2051 | 1FM..... |
| 08872# AA 2 | WALGREEN CO LEASE PASS THROUGH CORP BND | | 03/15/2019 | Redemption 100.0000..... | | 20,110 | 20,110 | 22,488 | 21,833 | | (1,723) | | (1,723) | | 20,110 | | | 0 | 221 | 08/15/2032 | 2..... |
| 08884# AA 8 | WALGREEN CO LEASE PASS THROUGH CORP BND | | 03/15/2019 | Various..... | | 96,337 | 96,337 | 96,337 | 96,337 | | | | 0 | | 96,337 | | | 0 | 817 | 10/15/2036 | 2..... |
| 08887* AA 9 | WALGREEN CO LEASE PASS THROUGH CORP BND | | 03/15/2019 | Redemption 100.0000..... | | 3,632 | 3,632 | 3,632 | 3,632 | | | | 0 | | 3,632 | | | 0 | 31 | 10/15/2036 | 2..... |
| 09951@ AA 6 | BORALEX FINANCE LP CORP BND 3.510% 09 | | 03/31/2019 | Various..... | | 74,571 | 74,571 | 74,571 | 74,571 | | | | 0 | | 74,571 | | | 0 | 1,309 | 09/30/2026 | 2..... |

QE05.40

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 101137 AK 3 | BOSTON SCIENTIFIC CORPORATION CORP BND | | 03/27/2019 | Various..... | | 10,247,100 | 10,000,000 | 9,903,100 | 9,987,218 | | 2,831 | | 2,831 | | 9,990,049 | | 9,951 | 9,951 | 667,100 | 01/15/2020 | 2FE..... |
| 12505F AB 7 | CBS OUTDOOR AMERICAS CAPITAL L SENIOR CO | | 03/13/2019 | Various..... | | 6,075,000 | 6,000,000 | 6,050,557 | 6,010,945 | | (2,068) | | (2,068) | | 6,008,876 | | 66,124 | 66,124 | 100,188 | 02/15/2022 | 4FE..... |
| 12508G AQ 9 | CCUBS_17-C1 SENIORSENIORCMBS17C1 2.288 | | 03/01/2019 | Paydown..... | | 377,824 | 377,824 | 377,816 | 377,794 | | 30 | | 30 | | 377,824 | | | 0 | 1,513 | 11/15/2050 | 1FM..... |
| 12527G AD 5 | CF INDUSTRIES INC CF INDUSTRIES INC 4. | | 02/27/2019 | MORGAN STANLEY & CO. INC..... | | 2,140,800 | 2,560,000 | 2,362,642 | 2,379,675 | | 582 | | 582 | | 2,380,256 | | (239,456) | (239,456) | 31,680 | 06/01/2043 | 3FE..... |
| 12543X AG 1 | COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-1 | | 03/01/2019 | Paydown..... | | 259,864 | 275,861 | 216,004 | 200,056 | | 59,808 | | 59,808 | | 259,864 | | | 0 | 2,588 | 01/25/2037 | 1FM..... |
| 12544T AL 8 | COUNTRYWIDE HOME LOANS CWHL_07 CWHL_07-7 | | 03/01/2019 | Paydown..... | | 22,272 | 30,531 | 26,885 | 24,924 | | (2,652) | | (2,652) | | 22,272 | | | 0 | 364 | 06/25/2037 | 2FM..... |
| 12544T AL 8 | COUNTRYWIDE HOME LOANS CWHL_07 CWHL_07-7 | | 01/01/2019 | Paydown..... | | 5,236 | 5,251 | 4,624 | 4,287 | | 948 | | 948 | | 5,236 | | | 0 | 24 | 06/25/2037 | 3FM..... |
| 12544V BE 8 | COUNTRYWIDE HOME LOAN CWHL_07-CWHL_07-5 | | 03/01/2019 | Paydown..... | | 22,758 | 22,814 | 19,105 | 17,833 | | 4,925 | | 4,925 | | 22,758 | | | 0 | 188 | 05/25/2037 | 1FM..... |
| 12591T AG 1 | COMM MORTGAGE TRUST COMM_14-LC SENIOR CM | | 02/12/2019 | WELLS FARGO SECURITIES..... | | 3,737,863 | 3,629,544 | 3,669,571 | 3,646,507 | | (483) | | (483) | | 3,646,024 | | 91,839 | 91,839 | 30,897 | 04/10/2047 | 1FM..... |
| 12591T AH 9 | COMM MORTGAGE TRUST COMM_14-LC SUB CMBS | | 03/26/2019 | BANC OF AMERICA SECURITIES LLC | | 4,436,106 | 4,222,350 | 4,270,314 | 4,252,780 | | (1,520) | | (1,520) | | 4,251,260 | | 184,847 | 184,847 | 63,110 | 04/10/2047 | 1FM..... |
| 12591U AH 6 | COMM MORTGAGE TRUST COMM_14-UB COMM_14-U | | 02/12/2019 | J.P. MORGAN SECURITIES INC.. | | 4,782,787 | 4,666,667 | 4,693,287 | 4,672,043 | | (268) | | (268) | | 4,671,774 | | 111,012 | 111,012 | 39,735 | 03/10/2047 | 1FM..... |
| 12591U AJ 2 | COMM_14-UBS2 SUB CMBS_14-UBS2 B 4.701% | | 03/26/2019 | GOLDMAN SACHS & CO..... | | 6,307,191 | 6,014,904 | 6,052,361 | 6,022,488 | | 13,644 | | 13,644 | | 6,036,132 | | 271,059 | 271,059 | 91,837 | 03/10/2047 | 1FM..... |
| 125925 DH 7 | CMC SECURITIES CORPORATION IV CMC4_97-NA | | 03/01/2019 | Paydown..... | | 2,558 | 2,558 | 2,595 | 2,557 | | 1 | | 1 | | 2,558 | | | 0 | 31 | 10/25/2027 | 1FM..... |
| 125925 DJ 3 | CMC2_97-3 CMC2_97-3 7.250% 10/25/27 | | 03/01/2019 | Paydown..... | | 841 | 841 | 839 | 834 | | 7 | | 7 | | 841 | | | 0 | 12 | 10/25/2027 | 1FM..... |
| 125925 EN 3 | CMC SECURITIES CORPORATION IV CMC4_97-2 | | 03/01/2019 | Paydown..... | | 793 | 793 | 793 | 793 | | | | 0 | | 793 | | | 0 | 10 | 11/25/2027 | 1FM..... |
| 12593D BA 6 | CSMC_155R CSMC_155R 2.640% 01/27/37 | | 03/25/2019 | Paydown..... | | 390,277 | 390,277 | 359,177 | 368,778 | | 21,500 | | 21,500 | | 390,277 | | | 0 | 1,762 | 01/27/2037 | 1FM..... |
| 12623S AJ 9 | COMM MORTGAGE TRUST COMM_12-CC COMM_12-C | | 01/01/2019 | Various..... | | | | | | | | | 0 | | | | | 0 | | 12/10/2045 | 1FM..... |
| 12631D BD 4 | COMM_14-CR17 SENIOR CMBS_14-CR17-AM 4 | | 02/12/2019 | WELLS FARGO SECURITIES..... | | 1,544,824 | 1,500,000 | 1,614,141 | 1,573,996 | | (1,630) | | (1,630) | | 1,572,366 | | (27,542) | (27,542) | 12,696 | 05/10/2047 | 1FM..... |
| 12634N AT 5 | CSAIL COMMERCIAL MORTGAGE TRUS CSAIL_15- | | 02/13/2019 | CREDIT SUISSE FIRST BOSTON COR | | 15,079,688 | 15,000,000 | 15,316,406 | 15,216,210 | | (4,434) | | (4,434) | | 15,211,775 | | (132,088) | (132,088) | 108,040 | 06/15/2057 | 1FM..... |
| 12635Q BG 4 | COMM MORTGAGE TRUST COMM_15-CR COMM_15-C | | 02/13/2019 | BANC OF AMERICA SECURITIES LLC | | 10,139,063 | 10,000,000 | 10,299,638 | 10,209,100 | | (3,674) | | (3,674) | | 10,205,425 | | (66,363) | (66,363) | 74,247 | 10/10/2048 | 1FM..... |
| 12636F BJ 1 | COMM MORTGAGE TRUST COMM_15-LC COMM_15-L | | 01/09/2019 | BANC OF AMERICA SECURITIES LLC | | 10,160,938 | 10,000,000 | 10,339,844 | 10,242,384 | | (951) | | (951) | | 10,241,433 | | (80,496) | (80,496) | 41,933 | 10/10/2048 | 1FM..... |
| 126378 AB 4 | 02/25/37 | | 03/25/2019 | Paydown..... | | 55,542 | 55,542 | 23,000 | 19,613 | | 35,929 | | 35,929 | | 55,542 | | | 0 | 115 | 02/25/2037 | 1FM..... |

QE05.41

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 126378 AG 3 | 02/25/37 | | 03/01/2019 | Paydown | | 54,331 | 54,331 | 27,830 | 23,873 | | 30,458 | | 30,458 | | 54,331 | | | 0 | 260 | 02/25/2037 | 1FM |
| 12637H AP 3 | CREDIT SUISSE MORTGAGE CAPITAL CSMC_06-4 | | 03/01/2019 | Paydown | | 245,857 | 439,356 | 227,701 | 212,908 | | 32,949 | | 32,949 | | 245,857 | | | 0 | 4,782 | 05/25/2036 | 1FM |
| 12637U AW 9 | CSAIL_16-C7 CSAIL_16-C7 3.502% 11/15/4 | | 01/09/2019 | MORGAN STANLEY & CO. INC | | 7,935,000 | 8,000,000 | 8,239,992 | 8,190,215 | | (666) | | (666) | | 8,189,549 | | (254,549) | (254,549) | 31,129 | 11/15/2049 | 1FM |
| 12638P BE 8 | CREDIT SUISSE MORTGAGE TRUST C CSMC_07-3 | | 03/01/2019 | Paydown | | 25,656 | 25,656 | 20,448 | 18,258 | | 7,398 | | 7,398 | | 25,656 | | | 0 | 354 | 04/25/2037 | 1FM |
| 12644W AL 0 | CREDIT SUISSE COMMERCIAL MORTG CSMC_10-1 | | 03/01/2019 | Paydown | | 964,304 | 964,304 | 952,691 | 961,546 | | 2,758 | | 2,758 | | 964,304 | | | 0 | 6,923 | 06/25/2050 | 1FM |
| 12645E FS 9 | CREDIT SUISSE MORTGAGE CAPITAL WHOLE CMO | | 03/01/2019 | Paydown | | 253,119 | 327,960 | 234,254 | 249,769 | | 3,349 | | 3,349 | | 253,119 | | | 0 | 2,451 | 01/27/2036 | 1FM |
| 12647H AL 0 | CSMC_13-8R CSMC 2013-8R 2A2 144A 2.676 | | 03/25/2019 | Paydown | | 382,750 | 457,652 | 403,359 | 421,590 | | (38,840) | | (38,840) | | 382,750 | | | 0 | 2,161 | 05/27/2036 | 3FM |
| 12648E AA 0 | CSMC_14-2R CSMC_14-2R 4.500% 11/27/35 | | 03/01/2019 | Paydown | | 361,312 | 361,312 | 371,248 | 363,697 | | (2,385) | | (2,385) | | 361,312 | | | 0 | 2,519 | 11/27/2035 | 1FM |
| 12648E BA 9 | CSMC_14-2R CSMC_14-2R 2.875% 02/27/37 | | 03/01/2019 | Paydown | | 170,541 | 170,541 | 167,130 | 168,217 | | 2,325 | | 2,325 | | 170,541 | | | 0 | 727 | 02/27/2037 | 1FM |
| 12648E BE 1 | CSMC_14-2R CSMC_14-2R 2.875% 02/27/37 | | 02/01/2019 | Paydown | | 21,932 | 21,932 | 10,857 | 13,088 | | (13,088) | | (13,088) | | | | | 0 | 77 | 02/27/2037 | 1FM |
| 12648E BJ 0 | CSMC_14-2R CSMC_14-2R 3.750% 06/27/36 | | 03/01/2019 | Paydown | | 76,242 | 76,242 | 75,098 | 75,284 | | 957 | | 957 | | 76,242 | | | 0 | 401 | 06/27/2036 | 1FM |
| 12648E HY 1 | CSMC_14-2R CSMC_14-2R 2.990% 02/27/46 | | 03/25/2019 | Paydown | | 358,742 | 358,742 | 333,630 | 350,867 | | 7,875 | | 7,875 | | 358,742 | | | 0 | 1,379 | 02/27/2046 | 1FM |
| 12648J GE 5 | CSMC_14-4R CSMC_14-4R 2.750% 07/27/36 | | 03/01/2019 | Paydown | | 101,540 | 101,540 | 97,360 | 98,606 | | 2,934 | | 2,934 | | 101,540 | | | 0 | 481 | 07/27/2036 | 1FM |
| 12648M CU 6 | CSR_14-5R CSMC_14-5R 2.766% 08/27/35 | | 03/25/2019 | Paydown | | 606,086 | 606,086 | 576,899 | 596,069 | | 10,018 | | 10,018 | | 606,086 | | | 0 | 2,612 | 08/27/2035 | 1FM |
| 12648V AJ 3 | CREDIT SUISSE MORTGAGE TRUST C CSR_14-8R | | 03/01/2019 | Paydown | | 243,124 | 243,124 | 240,200 | 241,124 | | 2,000 | | 2,000 | | 243,124 | | | 0 | 1,483 | 02/27/2036 | 1FM |
| 12648W AA 0 | CSMC_14-7R CSMC_14-7R 3.000% 03/29/38 | | 03/01/2019 | Paydown | | 75,687 | 75,687 | 68,496 | 71,724 | | 3,963 | | 3,963 | | 75,687 | | | 0 | 358 | 03/29/2038 | 1FM |
| 12650B AA 1 | CSMC_15-RPL2 CSMC_15-RPL2 2.649% 11/27 | | 03/25/2019 | Paydown | | 331,846 | 331,846 | 320,647 | 326,541 | | 5,305 | | 5,305 | | 331,846 | | | 0 | 1,206 | 11/27/2036 | 1FM |
| 12650E AJ 6 | CREDIT SUISSE MORTGAGE TRUST C CSMC_156R | | 03/25/2019 | Paydown | | 844,308 | 844,308 | 766,467 | 815,753 | | 28,555 | | 28,555 | | 844,308 | | | 0 | 3,971 | 11/27/2046 | 1FM |
| 12650V BJ 7 | CSMC_15-10R CSMC_15-10R 2.966% 10/27/4 | | 03/01/2019 | Paydown | | 294,011 | 294,011 | 284,823 | 292,239 | | 1,772 | | 1,772 | | 294,011 | | | 0 | 1,522 | 10/27/2046 | 1FM |
| 126650 AW 0 | CVS HEALTH CORP CORP BND 144A 5.298% 0 | | 02/10/2019 | Redemption 100.0000 | | 64,817 | 64,817 | 65,236 | 64,998 | | (181) | | (181) | | 64,817 | | | 0 | 572 | 01/10/2027 | 3 |
| 126650 AW 0 | CVS HEALTH CORP CORP BND 144A 5.298% 0 | | 03/10/2019 | Redemption 100.0000 | | 129,635 | 129,635 | 130,474 | 129,997 | | (362) | | (362) | | 129,635 | | | 0 | 1,147 | 01/10/2027 | 3AM |
| 126650 BP 4 | CVS CAREMARK CORP SECURED CORP BND 6.0 | | 03/10/2019 | Redemption 100.0000 | | 102,757 | 102,757 | 102,757 | 102,754 | | 3 | | 3 | | 102,757 | | | 0 | 1,035 | 12/10/2028 | 2AM |

QE05.42

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 126650 BP 4 | CVS CAREMARK CORP SECURED CORP BND 6.0 | | 03/10/2019 | Redemption | 100.0000 | 130,445 | 130,445 | 150,943 | 147,092 | | (16,647) | | (16,647) | | 130,445 | | | .0 | 1,314 | 12/10/2028 | 4AM |
| 126650 BV 1 | CVS HEALTH CORP CORP BND 144A 5.773% 0 | | 03/10/2019 | Redemption | 100.0000 | 53,751 | 53,751 | 53,751 | 53,750 | | 1 | | 1 | | 53,751 | | | .0 | 518 | 01/10/2033 | 2AM |
| 12666# AA 4 | CVS HEALTH CORP CORP BND 7.500% 01/15 | | 03/15/2019 | Redemption | 100.0000 | 343,422 | 343,422 | 357,189 | 347,567 | | (4,146) | | (4,146) | | 343,422 | | | .0 | 4,405 | 01/15/2023 | 2 |
| 126671 PV 2 | COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1 | | 02/01/2019 | Paydown | | 315 | 315 | 331 | 497 | | (182) | | (182) | | 315 | | | .0 | 3 | 05/25/2032 | 1FM |
| 126671 RX 6 | COUNTRYWIDE ASSET-BACKED CTFS ABS 2002-S | | 03/01/2019 | Paydown | | 255 | 6,894 | 7,052 | 6,894 | | (6,640) | | (6,640) | | 255 | | | .0 | | 05/25/2032 | 1FM |
| 126673 D2 5 | COUNTRYWIDE ASSET-BACKED CERT CWL_05-3 | | 03/01/2019 | Paydown | | 223,487 | 223,487 | 223,481 | 222,923 | | 564 | | 564 | | 223,487 | | | .0 | 1,703 | 08/25/2035 | 1FM |
| 126673 EV 0 | COUNTRYWIDE ASSET-BACKED CTFS ABS_04-8 M | | 03/25/2019 | Paydown | | 258,671 | 258,671 | 258,510 | 258,671 | | | | 0 | | 258,671 | | | .0 | 1,845 | 01/25/2035 | 1FM |
| 126673 J2 9 | ENCORE CREDIT RECEIVABLES TRUS ECR_05-2 | | 03/25/2019 | Paydown | | 428,345 | 428,345 | 421,343 | 428,790 | | (445) | | (445) | | 428,345 | | | .0 | 2,628 | 11/25/2035 | 1FM |
| 126673 SN 3 | COUNTRYWIDE ASSET-BACKED CERTI CWL_04-13 | | 03/01/2019 | Paydown | | 521,268 | 521,268 | 520,319 | 519,473 | | 1,795 | | 1,795 | | 521,268 | | | .0 | 4,537 | 05/25/2035 | 1FM |
| 126673 TV 4 | COUNTRYWIDE ASSET-BACKED CERTI CWL_04-15 | | 03/01/2019 | Paydown | | 181,941 | 181,941 | 181,939 | 181,340 | | 601 | | 601 | | 181,941 | | | .0 | 1,879 | 05/25/2035 | 1FM |
| 12667G 4W 0 | COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05- | | 03/25/2019 | Paydown | | 149,533 | 186,414 | 131,460 | 132,251 | | 17,282 | | 17,282 | | 149,533 | | | .0 | 1,176 | 10/25/2035 | 1FM |
| 12667G QK 2 | COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05- | | 03/01/2019 | Paydown | | 368,125 | 368,125 | 317,006 | 309,583 | | 58,543 | | 58,543 | | 368,125 | | | .0 | 2,619 | 07/25/2035 | 1FM |
| 12667G XN 8 | COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05- | | 03/01/2019 | Paydown | | 118,995 | 161,453 | 143,841 | 144,093 | | (25,098) | | (25,098) | | 118,995 | | | .0 | 1,647 | 08/25/2035 | 1FM |
| 12667N AA 6 | COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC | | 03/25/2019 | Paydown | | 39,877 | 39,877 | 36,488 | 37,433 | | 2,444 | | 2,444 | | 39,877 | | | .0 | 175 | 11/25/2036 | 1FM |
| 12668A L3 7 | CREDIT SUISSE MORTGAGE TRUST C CWALT_05- | | 03/01/2019 | Paydown | | 5,144 | 4,331 | 3,708 | 3,457 | | 1,687 | | 1,687 | | 5,144 | | | .0 | 34 | 01/25/2036 | 1FM |
| 12668A UU 7 | COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05- | | 03/01/2019 | Paydown | | 86,206 | 106,695 | 70,036 | 63,540 | | 22,479 | | 22,479 | | 86,206 | | | .0 | 1,062 | 12/25/2035 | 1FM |
| 12668B EJ 8 | COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05- | | 03/01/2019 | Paydown | | 175,120 | 234,537 | 203,385 | 202,020 | | (26,901) | | (26,901) | | 175,120 | | | .0 | 2,074 | 02/25/2036 | 1FM |
| 12668B FG 3 | CWALT CWALT_05-86CB 5.500% 02/25/36 | | 03/01/2019 | Paydown | | 21,381 | 25,415 | 21,013 | 19,920 | | 1,462 | | 1,462 | | 21,381 | | | .0 | 244 | 02/25/2036 | 1FM |
| 126694 3B 2 | 05/25/36 | | 03/01/2019 | Paydown | | 39,280 | 40,044 | 36,525 | 35,246 | | 4,035 | | 4,035 | | 39,280 | | | .0 | 399 | 05/25/2036 | 2FM |
| 126694 FQ 6 | COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-2 | | 03/01/2019 | Paydown | | 165,746 | 153,473 | 147,389 | 143,035 | | 22,711 | | 22,711 | | 165,746 | | | .0 | 1,344 | 10/25/2035 | 2FM |
| 126694 M6 2 | COUNTRYWIDE HOME LOANS CWHL_06-OA5 2.6 | | 03/25/2019 | Paydown | | 90,715 | 90,715 | 72,714 | 76,224 | | 14,491 | | 14,491 | | 90,715 | | | .0 | 306 | 04/25/2046 | 1FM |
| 126694 TU 2 | COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-3 | | 03/01/2019 | Paydown | | 14,588 | 14,957 | 14,190 | 13,360 | | 1,229 | | 1,229 | | 14,588 | | | .0 | 206 | 01/25/2036 | 1FM |

QE05.43

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 126694 TU 2 | COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-3 | | 02/01/2019 | Paydown..... | | 3,141 | 3,141 | 2,980 | 2,806 | | 335 | | 335 | | 3,141 | | | 0 | 16 | 01/25/2036 | 2FM..... |
| 126694 WE 4 | COUNTRYWIDE HOME LOANS RMBS06-HYB1 4.0 | | 03/01/2019 | Paydown..... | | 387,013 | 397,692 | 345,370 | 360,992 | | 26,021 | | 26,021 | | 387,013 | | | 0 | 2,598 | 03/20/2036 | 1FM..... |
| 12672# AA 6 | CVS CAREMARK CORP CORP BND 4.704% 09/ | | 03/10/2019 | Redemption 100.0000..... | | 158,826 | 158,826 | 158,765 | 158,773 | | 53 | | 53 | | 158,826 | | | 0 | 1,247 | 09/10/2034 | 2..... |
| 12674@ AA 6 | CVS CAREMARK CORP CORP BND 4.016% 08/ | | 03/10/2019 | Various..... | | 109,142 | 109,142 | 109,142 | 109,142 | | | | 0 | | 109,142 | | | 0 | 731 | 08/10/2035 | 2..... |
| 12695* AA 3 | CVS HEALTH CORP SECURED CORP BND 3.416 | | 03/10/2019 | Redemption 100.0000..... | | 37,942 | 37,942 | 37,942 | 37,942 | | | | 0 | | 37,942 | | | 0 | 216 | 10/10/2038 | 2..... |
| 12806* AH 4 | CAITHNESS ENERGY LLC CORP BND 5.710% | | 01/15/2019 | Various..... | | 332,951 | 332,951 | 332,951 | 332,951 | | | | 0 | | 332,951 | | | 0 | 9,506 | 01/15/2032 | 2..... |
| 13057V AD 8 | CRART_154 CRART_154 2.580% 06/15/21 | | 03/15/2019 | Paydown..... | | 437,067 | 437,067 | 437,025 | 437,048 | | 18 | | 18 | | 437,067 | | | 0 | 1,845 | 06/15/2021 | 1FE..... |
| 13067# U6 4 | CALIFORNIA LOTTERY SENIOR CORP BND 6.5 | | 02/01/2019 | Redemption 100.0000..... | | 1,572,967 | 1,572,967 | 1,571,177 | 1,572,063 | | 904 | | 904 | | 1,572,967 | | | 0 | 102,495 | 02/01/2024 | 1..... |
| 14040H BK 0 | CAPITAL ONE FINANCIAL CORPORAT SUB CORP | | 02/12/2019 | CREDIT SUISSE FIRST BOSTON COR | | 9,490,300 | 10,000,000 | 9,795,000 | 9,814,312 | | 2,529 | | 2,529 | | 9,816,841 | | (326,541) | (326,541) | 204,167 | 07/28/2026 | 2FE..... |
| 14041N FC 0 | CAPITAL ONE MULTI-ASSET EXE TR SENIOR AB | | 01/15/2019 | BNP PARIBAS..... | | 21,766,992 | 21,750,000 | 21,770,300 | 21,765,903 | | (2,431) | | (2,431) | | 21,763,472 | | 3,520 | 3,520 | 54,476 | 02/15/2022 | 1FE..... |
| 140420 NH 9 | CAPITAL ONE BANK USA NA SENIOR CORP BND | | 01/14/2019 | Call 100.0000..... | | 1,000,000 | 1,000,000 | 999,910 | 999,998 | | 1 | | 1 | | 999,998 | | 2 | 2 | 9,438 | 02/13/2019 | 2FE..... |
| 14066A AA 7 | CAPMARK MILITARY HOUSING TRUST CPMRK_06- | | 01/10/2019 | Various..... | | 153,034 | 153,034 | 151,475 | 151,599 | | 1,435 | | 1,435 | | 153,034 | | | 0 | 4,703 | 07/10/2051 | 1..... |
| 14314R AJ 1 | CARMX ABS 7-4-A2B 2.614% 04/15/21... | | 02/11/2019 | Various..... | | 3,898,272 | 3,899,689 | 3,898,927 | 3,898,949 | | 26 | | 26 | | 3,898,975 | | (703) | (703) | 8,634 | 04/15/2021 | 1FE..... |
| 14314R AJ 1 | CARMX ABS 7-4-A2B 2.614% 04/15/21... | | 01/15/2019 | Paydown..... | | 494,197 | 494,197 | 494,101 | 494,104 | | 94 | | 94 | | 494,197 | | | 0 | 4,940 | 04/15/2021 | 1FE..... |
| 144528 AC 0 | CARR ABS 06-NC3 A3 2.636% 07/25/36 | | 03/25/2019 | Paydown..... | | 897,275 | 897,275 | 565,283 | 633,336 | | 263,939 | | 263,939 | | 897,275 | | | 0 | 3,947 | 07/25/2036 | 1FM..... |
| 14453F AC 3 | CARR_06-NC2 SENIOR ABS_06-NC2 A3 2.636 | | 03/25/2019 | Paydown..... | | 144,494 | 144,494 | 119,930 | 129,402 | | 15,091 | | 15,091 | | 144,494 | | | 0 | 662 | 06/25/2036 | 1FM..... |
| 15722# AA 9 | CGA LEASE BACKED PASS THROUGH LN1 CORP B | | 03/10/2019 | Redemption 100.0000..... | | 1,684 | 1,684 | 1,684 | 1,684 | | | | 0 | | 1,684 | | | 0 | 13 | 01/10/2041 | 2..... |
| 15722* AA 3 | CGA LEASE BACKED PASS THROUGH CORP BND | | 03/10/2019 | Redemption 100.0000..... | | 21,970 | 21,970 | 21,970 | 21,970 | | | | 0 | | 21,970 | | | 0 | 177 | 01/10/2041 | 2..... |
| 161546 FV 3 | CHASE FUNDING MORTGAGE LOAN AS ABS 03-4- | | 03/01/2019 | Paydown..... | | 45,779 | 45,779 | 44,578 | 45,293 | | 486 | | 486 | | 45,779 | | | 0 | 475 | 05/25/2033 | 1FM..... |
| 161546 GC 4 | CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4 | | 03/25/2019 | Paydown..... | | 29,602 | 29,602 | 23,275 | 25,866 | | 3,737 | | 3,737 | | 29,602 | | | 0 | 195 | 03/25/2033 | 1FM..... |
| 161546 JP 2 | CFAB_04-2 CFAB_04-2 3.311% 02/25/35 | | 03/25/2019 | Paydown..... | | 172,648 | 172,648 | 158,170 | 159,743 | | 12,905 | | 12,905 | | 172,648 | | | 0 | 851 | 02/25/2035 | 1FM..... |
| 161629 AA 8 | CHASE MORTGAGE FINANCE CORPORA CHASE_07- | | 03/20/2019 | MORGAN STANLEY & CO. INC.... | | 4,790,348 | 6,459,803 | 4,921,195 | 4,366,456 | | (44,873) | | (44,873) | | 4,321,583 | | 468,765 | 468,765 | 122,383 | 06/25/2037 | 1FM..... |
| 161629 AA 8 | CHASE MORTGAGE FINANCE CORPORA CHASE_07- | | 03/01/2019 | Paydown..... | | 28,654 | 72,597 | 55,305 | 49,071 | | (20,417) | | (20,417) | | 28,654 | | | 0 | 636 | 06/25/2037 | 1FM..... |

QE05.44

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 161631 AX 4 | CHASE MORTGAGE FINANCE CORPORA CHASE_07- | .. | 03/01/2019. | Paydown..... | ..... | 343,941 | 273,494 | 199,877 | 178,948 | ..... | 164,993 | ..... | 164,993 | ..... | 343,941 | ..... | ..... | ..... | 3,940 | 07/25/2037. | 1FM..... |
| 162765 AC 5 | CHEC_04-1 CHEC_04-1 3.486% 07/25/34 | .. | 03/25/2019. | Paydown..... | ..... | 80,011 | 80,011 | 76,710 | 77,305 | ..... | 2,706 | ..... | 2,706 | ..... | 80,011 | ..... | ..... | ..... | 392 | 07/25/2034. | 1FM..... |
| 16678R CT 2 | CHEVY CHASE FUND CCMFC_05-1A 2.636% 01 | .. | 03/25/2019. | Paydown..... | ..... | 141,581 | 141,581 | 130,351 | 131,283 | ..... | 10,297 | ..... | 10,297 | ..... | 141,581 | ..... | ..... | ..... | 674 | 01/25/2036. | 1FM..... |
| 16678R CU 9 | CHEVY CHASE MORTGAGE FUNDING C CCMFC_05- | .. | 03/25/2019. | Paydown..... | ..... | 8,989 | 8,989 | 7,922 | 8,989 | ..... | ..... | ..... | 0 | ..... | 8,989 | ..... | ..... | ..... | 41 | 01/25/2036. | 1FM..... |
| 167885 A* 3 | CHICAGO PARKING METERS LLC SECURED CORP | .. | 01/30/2019. | Various..... | ..... | 1,713,367 | 1,600,000 | 1,600,000 | 1,600,000 | ..... | ..... | ..... | 0 | ..... | 1,600,000 | ..... | ..... | ..... | 119,394 | 07/15/2024. | 2FE..... |
| 167885 AA 0 | CHICAGO PARKING METERS LLC CHICAGO PARKI | .. | 01/30/2019. | Call 104.4430..... | ..... | 20,888,604 | 20,000,000 | 21,635,420 | 20,721,490 | ..... | (28,052) | ..... | (28,052) | ..... | 20,693,438 | ..... | (693,438) | (693,438) | 980,087 | 12/30/2020. | 2FE..... |
| 17275R AE 2 | CISCO SYSTEMS INC CORP BND 4.950% 02/1 | .. | 02/15/2019. | Various..... | ..... | 14,000,000 | 14,000,000 | 14,110,470 | 14,001,718 | ..... | (1,718) | ..... | (1,718) | ..... | 14,000,000 | ..... | ..... | ..... | 346,500 | 02/15/2019. | 1FE..... |
| 172967 FT 3 | CITIGROUP INC CORP BND 4.500% 01/14/22 | .. | 03/13/2019. | CITIGROUP GLOBAL MKT INC..... | ..... | 8,922,844 | 8,600,000 | 8,642,484 | 8,615,704 | ..... | (981) | ..... | (981) | ..... | 8,614,723 | ..... | 308,121 | 308,121 | 259,075 | 01/14/2022. | 1FE..... |
| 172973 3M 9 | CMSL_05-7 CMSL_05-7 5.500% 10/25/35. | .. | 03/01/2019. | Paydown..... | ..... | 45,057 | 45,057 | 41,466 | 44,223 | ..... | 834 | ..... | 834 | ..... | 45,057 | ..... | ..... | ..... | 419 | 10/25/2035. | 1FM..... |
| 172987 BA 6 | CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06- | .. | 03/01/2019. | Paydown..... | ..... | 243,815 | 240,363 | 220,728 | 182,423 | ..... | 61,392 | ..... | 61,392 | ..... | 243,815 | ..... | ..... | ..... | 936 | 11/25/2036. | 1FM..... |
| 17305C AE 9 | CITIUS FUNDING LTD CTIUS_06-1A CITIUS_06 | .. | 03/05/2019. | Paydown..... | ..... | (5,781) | (795) | (795) | (795) | ..... | (513) | ..... | 53 | ..... | ..... | ..... | ..... | ..... | ..... | 05/05/2046. | 6FE..... |
| 17307G LP 1 | CREDIT-BASED ASSET SERVICING A CBASS_04- | .. | 03/25/2019. | Paydown..... | ..... | 78,711 | 78,711 | 72,906 | 76,238 | ..... | 2,473 | ..... | 2,473 | ..... | 78,711 | ..... | ..... | ..... | 464 | 10/25/2034. | 1FM..... |
| 17311F AF 1 | CITIGROUP MORTGAGE LOAN TRUST CML_07-OX1 | .. | 03/01/2019. | Paydown..... | ..... | 141,503 | 141,503 | 89,393 | 84,818 | ..... | 56,685 | ..... | 56,685 | ..... | 141,503 | ..... | ..... | ..... | 996 | 01/25/2037. | 1FM..... |
| 17311L AB 7 | CMLTI_07-AR5 CMLTI_07-AR5 4.556% 04/25 | .. | 03/01/2019. | Paydown..... | ..... | 9,280 | 9,393 | 8,035 | 8,343 | ..... | 937 | ..... | 937 | ..... | 9,280 | ..... | ..... | ..... | 87 | 04/25/2037. | 1FM..... |
| 17311Y AA 1 | CREDIT BASED ASSET SERVICING A CBASS_07- | .. | 03/01/2019. | Paydown..... | ..... | 245,726 | 245,726 | 139,455 | 125,864 | ..... | 119,862 | ..... | 119,862 | ..... | 245,726 | ..... | ..... | ..... | 755 | 03/25/2037. | 1FM..... |
| 17313B AA 9 | CMLTI_07-AMC4 CMLTI_07-AMC4 2.661% 05/ | .. | 03/25/2019. | Paydown..... | ..... | 877,118 | 877,118 | 776,207 | 781,797 | ..... | 95,321 | ..... | 95,321 | ..... | 877,118 | ..... | ..... | ..... | 3,191 | 05/25/2037. | 1FM..... |
| 17313J AB 0 | CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W | .. | 03/25/2019. | Paydown..... | ..... | 289,954 | 289,954 | 262,771 | 277,316 | ..... | 12,638 | ..... | 12,638 | ..... | 289,954 | ..... | ..... | ..... | 1,454 | 07/25/2037. | 1FM..... |
| 17313J AD 6 | CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W | .. | 03/25/2019. | Paydown..... | ..... | 202,775 | 202,775 | 174,322 | 189,900 | ..... | 12,875 | ..... | 12,875 | ..... | 202,775 | ..... | ..... | ..... | 832 | 07/25/2037. | 1FM..... |
| 17315N AD 5 | CITIMORTGAGE ALTERNATIVE LOAN CMLTI_09-8 | .. | 03/01/2019. | Paydown..... | ..... | 74,288 | 74,288 | 79,523 | 76,458 | ..... | (2,170) | ..... | (2,170) | ..... | 74,288 | ..... | ..... | ..... | 805 | 04/25/2037. | 1FM..... |
| 17322A AF 9 | CGCMT_14-GC19 CGCMT_14-GC19 4.345% 03/ | .. | 02/12/2019. | WELLS FARGO SECURITIES..... | ..... | 4,108,173 | 3,939,365 | 4,026,707 | 3,996,830 | ..... | (1,368) | ..... | (1,368) | ..... | 3,995,462 | ..... | 112,711 | 112,711 | 34,709 | 03/10/2047. | 1FM..... |
| 17322A AG 7 | CGCMT_14-GC19 SUB CMBS 14-GC19 B 4.805 | .. | 03/26/2019. | GOLDMAN SACHS & CO..... | ..... | 3,235,692 | 3,030,317 | 3,078,342 | 3,069,626 | ..... | (1,262) | ..... | (1,262) | ..... | 3,068,363 | ..... | 167,329 | 167,329 | 47,322 | 03/10/2047. | 1FM..... |
| 18974B AH 2 | CITIMORTGAGE ALTERNATIVE LOAN RMBS 06-A5 | .. | 03/01/2019. | Paydown..... | ..... | 166,185 | 176,224 | 151,266 | 154,284 | ..... | 11,901 | ..... | 11,901 | ..... | 166,185 | ..... | ..... | ..... | 1,680 | 10/25/2036. | 1FM..... |

QE05.45

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 20267U AB 5 | CBSLT_16-B CBSLT_16-B 3.936% 10/25/40 | | 03/25/2019 | Paydown..... | | 225,731 | 225,731 | 225,731 | 225,731 | | | | 0 | | 225,731 | | | 0 | 1,431 | 10/25/2040 | 1FE..... |
| 203372 AM 9 | COMMSCOPE INC. SENIOR CORP BND 144A 5. | | 02/07/2019 | J.P. MORGAN SECURITIES INC... | | 3,689,985 | 3,874,000 | 3,875,093 | 3,874,541 | | (16) | | (16) | | 3,874,525 | | (184,540) | (184,540) | 32,182 | 06/15/2024 | 4FE..... |
| 22357@ AA 9 | COX COMMUNICATIONS INC SENIOR CORP BND | | 03/01/2019 | Redemption 100.0000..... | | 60,553 | 60,553 | 60,553 | 60,553 | | | | 0 | | 60,553 | | | 0 | 449 | 01/02/2040 | 2..... |
| 223611 A@ 3 | COWBOYS STADIUM LP SECURED CORP BND 3. | | 03/31/2019 | Redemption 100.0000..... | | 212,275 | 212,275 | 212,275 | 212,275 | | | | 0 | | 212,275 | | | 0 | 3,672 | 03/31/2034 | 2FE..... |
| 22541N AG 4 | HOME EQUITY ASSET TRUST HEAT_0 HEAT_02-1 | | 03/25/2019 | Paydown..... | | 116,001 | 116,001 | 107,301 | 111,583 | | 4,419 | | 4,419 | | 116,001 | | | 0 | 686 | 11/25/2032 | 1FM..... |
| 225470 T7 8 | TBW MORTGAGE BACKED PASS THROU TBW_06-1 | | 03/01/2019 | Paydown..... | | 128,739 | 128,739 | 102,421 | 94,909 | | 33,830 | | 33,830 | | 128,739 | | | 0 | 1,307 | 04/25/2036 | 1FM..... |
| 228023 AB 3 | CROWLEYCONROLLC SENIORCORPBND 4.181% 0 | | 02/15/2019 | Redemption 100.0000..... | | 240,000 | 240,000 | 240,000 | 240,000 | | | | 0 | | 240,000 | | | 0 | 2,927 | 08/15/2043 | 1FE..... |
| 228187 AA 8 | CROWN AMERICAS LLC SENIORCORPBND144A 4 | | 01/24/2019 | Various..... | | 1,218,750 | 1,250,000 | 1,250,000 | 1,250,000 | | | | 0 | | 1,250,000 | | (31,250) | (31,250) | 28,533 | 02/01/2026 | 3FE..... |
| 228189 AB 2 | CROWN AMERICAS LLC/CROWN AMERI SENIOR CO | | 02/27/2019 | SUMRIDGE PARTNERS, LLC..... | | 1,012,800 | 1,000,000 | 980,000 | 990,509 | | 349 | | 349 | | 990,859 | | 21,941 | 21,941 | 28,250 | 01/15/2023 | 3FE..... |
| 22819K AB 6 | CROWN AMERICAS LLC SENIOR CORP BND 144A | | 02/27/2019 | MERRILL LYNCH PIERCE FNNR & SM | | 339,032 | 353,000 | 353,000 | 353,000 | | | | 0 | | 353,000 | | (13,968) | (13,968) | 6,293 | 09/30/2026 | 3FE..... |
| 233046 AD 3 | DB MASTER FINANCE LLC DNKN_15- ABS 15-1A | | 03/21/2019 | BARCLAYS CAPITAL..... | | 23,058,000 | 23,040,000 | 23,040,000 | 23,040,000 | | | | 0 | | 23,040,000 | | 18,000 | 18,000 | 318,400 | 02/20/2045 | 2AM..... |
| 233046 AD 3 | DB MASTER FINANCE LLC DNKN_15- ABS 15-1A | | 02/20/2019 | Paydown..... | | 60,000 | 60,000 | 60,000 | 60,000 | | | | 0 | | 60,000 | | | 0 | 597 | 02/20/2045 | 2AM..... |
| 233046 AE 1 | DB MASTER FINANCE 3.629% 11/20/47 | | 02/20/2019 | Paydown..... | | 6,875 | 6,875 | 6,720 | 6,744 | | 131 | | 131 | | 6,875 | | | 0 | 62 | 11/20/2047 | 2AM..... |
| 233046 AF 8 | DUNKN_06-1 4.030% 11/20/47..... | | 02/20/2019 | Paydown..... | | 17,500 | 17,500 | 17,304 | 17,326 | | 174 | | 174 | | 17,500 | | | 0 | 176 | 11/20/2047 | 2AM..... |
| 23305Y AD 1 | DBUBS MORTGAGE TRUST DBUBS_11- DBUBS_11- | | 03/01/2019 | Paydown..... | | 365,629 | 365,629 | 369,260 | 366,182 | | (553) | | (553) | | 365,629 | | | 0 | 2,901 | 08/10/2044 | 1FM..... |
| 23317* AC 4 | DULLES DISCOVERY IV SENIOR CORP BND 3. | | 03/05/2019 | Redemption 95.4016..... | | 48,420 | 50,753 | 50,753 | 50,753 | | (2,334) | | (2,334) | | 48,420 | | | 0 | 294 | 09/05/2033 | 1..... |
| 23317* AD 2 | DULLES DISCOVERY IV SENIOR CORP BND 5. | | 01/31/2019 | Redemption 0.0002..... | | | 5,891 | 5,891 | 5,891 | | (5,891) | | (5,891) | | | | | 0 | 28 | 09/05/2033 | 1..... |
| 23331A BE 8 | D R HORTON INC SENIOR CORP BND 4.375% | | 03/13/2019 | WELLS FARGO SECURITIES..... | | 511,515 | 500,000 | 464,375 | 483,413 | | 816 | | 816 | | 484,229 | | 27,286 | 27,286 | 10,938 | 09/15/2022 | 2FE..... |
| 23332U DB 7 | DSL A_05-AR2 DSL A_05-AR2 2.722% 03/19/4 | | 03/19/2019 | Paydown..... | | 682,655 | 682,655 | 531,235 | 540,430 | | 142,225 | | 142,225 | | 682,655 | | | 0 | 3,283 | 03/19/2045 | 1FM..... |
| 23332U EL 4 | DSL A MTGE LOAN TRUST DSL A_05-A4 3.002% | | 03/19/2019 | Paydown..... | | 477,190 | 477,190 | 370,064 | 378,393 | | 98,797 | | 98,797 | | 477,190 | | | 0 | 2,273 | 08/19/2045 | 1FM..... |
| 235825 AE 6 | DANA CORPORATION SENIOR CORP BND 5.500 | | 03/26/2019 | Various..... | | 300,000 | 300,000 | 300,000 | 300,000 | | | | 0 | | 300,000 | | | 0 | 4,721 | 12/15/2024 | 3FE..... |
| 237266 AH 4 | DARLING INTL INC. Bond Corp 5.250% 04/ | | 03/28/2019 | Various..... | | 3,543,750 | 3,500,000 | 3,500,000 | 3,500,000 | | | | 0 | | 3,500,000 | | 43,750 | 43,750 | | 04/15/2027 | 1FE..... |

QE05.46

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 242370 AD 6 | DEAN FOODS CO. SENIOR CORP BND 144A 6. | | 03/01/2019. | Various..... | | 3,162,675 | 4,155,000 | 4,132,888 | 4,137,055 | | .639 | | .639 | | 4,137,695 | | (975,020) | (975,020) | 125,065 | 03/15/2023. | 4FE..... |
| 247367 AX 3 | DELTA AIR LINES CORP BND 6.718% 01/02/ | | 01/02/2019. | Various..... | | 85,743 | 85,743 | 76,526 | 82,533 | | 3,210 | | 3,210 | | 85,743 | | | .0 | 2,880 | 01/02/2023. | 1FE..... |
| 247916 AF 6 | DENBURY RES INC. SECURED CORP BND 144A | | 03/29/2019. | CREDIT SUISSE FIRST BOSTON COR | | 295,640 | 304,000 | 273,600 | 287,450 | | 1,552 | | 1,552 | | 289,002 | | 6,638 | 6,638 | 10,412 | 05/15/2021. | 4FE..... |
| 251510 DF 7 | DEUTSCHE ALT-A SECURITIES INC DBALT_05-1 | | 03/25/2019. | Paydown..... | | 34,232 | 34,232 | 34,248 | 34,232 | | | | .0 | | 34,232 | | | .0 | 163 | 02/25/2035. | 1FM..... |
| 25151X AA 9 | DBALT_07-OA4 WHOLE CMO 07-OA4 2.676% 0 | | 03/25/2019. | Paydown..... | | 121,183 | 121,183 | 97,645 | 102,186 | | 18,998 | | 18,998 | | 121,183 | | | .0 | 485 | 08/25/2047. | 1FM..... |
| 25151X AB 7 | DEUTSCHE ALT-A SECURITIES INC DBALT_07-O | | 03/25/2019. | Paydown..... | | 259,641 | 259,641 | 209,357 | 219,022 | | 40,620 | | 40,620 | | 259,641 | | | .0 | 1,017 | 08/25/2047. | 1FM..... |
| 25240* AA 5 | DH CANAL LLC WALGREEN CORP BND 5.350% | | 03/15/2019. | Various..... | | 37,690 | 37,690 | 36,533 | 37,043 | | .647 | | .647 | | 37,690 | | | .0 | 337 | 08/15/2030. | 2..... |
| 254683 BG 9 | DISCOVER CARD EXECUTION NOTE T ABS 14-A1 | | 01/15/2019. | Paydown..... | | 14,685,000 | 14,685,000 | 14,693,441 | 14,686,780 | | (1,780) | | (1,780) | | 14,685,000 | | | .0 | 34,130 | 07/15/2021. | 1FE..... |
| 25468P CK 0 | WALT DISNEY CO CORP BND 5.500% 03/15/1 | | 03/15/2019. | Various..... | | 24,283,000 | 24,283,000 | 27,788,301 | 24,440,489 | | (157,489) | | (157,489) | | 24,283,000 | | | .0 | 667,783 | 03/15/2019. | 1FE..... |
| 25470D AA 7 | DISCOVERY COMMUNICATIONS LLC CORP BND | | 03/21/2019. | Call 101.1218..... | | 10,112,181 | 10,000,000 | 11,106,200 | 10,090,233 | | (31,115) | | (31,115) | | 10,059,118 | | (59,118) | (59,118) | 449,681 | 08/15/2019. | 2FE..... |
| 25654# AA 0 | DODGER TICKETS LLC CORP BND 5.660% 03 | | 03/31/2019. | Various..... | | 666,141 | 666,141 | 691,207 | 678,102 | | (11,961) | | (11,961) | | 666,141 | | | .0 | 37,704 | 03/31/2030. | 2PL..... |
| 25755T AE 0 | DPABS_15-1A SUB ABS_15-1A A2II 144A 4. | | 01/25/2019. | Paydown..... | | 62,500 | 62,500 | 62,500 | 62,500 | | | | .0 | | 62,500 | | | .0 | 699 | 10/25/2045. | 2AM..... |
| 25755T AG 5 | DPABS_12-1A 3.082% 07/25/47..... | | 01/25/2019. | Paydown..... | | 9,375 | 9,375 | 9,101 | 9,199 | | 176 | | 176 | | 9,375 | | | .0 | 72 | 07/25/2047. | 2AM..... |
| 25755T AK 6 | DPABS_12-1A SENIORABS18-1144A 4.328% 0 | | 01/25/2019. | Paydown..... | | 67,500 | 67,500 | 67,500 | 67,500 | | | | .0 | | 67,500 | | | .0 | 730 | 07/25/2048. | 2AM..... |
| 268668 AY 6 | EMC_02-A-A2 EMC_02-A 3.986% 05/25/39 | | 03/25/2019. | Paydown..... | | 1,418 | 1,418 | 1,418 | 1,418 | | | | .0 | | 1,418 | | | .0 | 7 | 05/25/2039. | 1FM..... |
| 29273V AF 7 | ENERGY TRANSFER EQUITY LP SENIOR CORP BN | | 03/25/2019. | Tax Free Exchange..... | | 3,675,000 | 3,500,000 | 3,471,288 | 3,478,315 | | 470 | | 470 | | 3,478,785 | | 196,215 | 196,215 | 60,958 | 06/01/2027. | 3FE..... |
| 29279V AA 2 | ENERGIZERGAMMAACQUISITIONIN SENIORCORPBN | | 01/15/2019. | Tax Free Exchange..... | | 2,356,250 | 2,500,000 | 2,500,000 | 2,500,000 | | | | .0 | | 2,500,000 | | (143,750) | (143,750) | 83,672 | 07/15/2026. | 4FE..... |
| 29365K AC 7 | ETI ABS 09 A3 4.380% 11/01/23..... | | 02/01/2019. | Paydown..... | | 591,061 | 591,061 | 590,618 | 590,618 | | 444 | | 444 | | 591,061 | | | .0 | 12,944 | 11/01/2023. | 1FE..... |
| 29372J AB 3 | EFF_17-2 ABS 17-2-A-2 144A 1.970% 01/2 | | 03/20/2019. | Paydown..... | | 367,946 | 367,946 | 365,229 | 367,946 | | | | .0 | | 367,946 | | | .0 | 1,205 | 01/20/2023. | 1FE..... |
| 29379V AC 7 | ENTERPRISE PRODUCTS OPERATING CORP BND | | 01/31/2019. | Various..... | | 14,000,000 | 14,000,000 | 15,061,770 | 14,011,467 | | (11,467) | | (11,467) | | 14,000,000 | | | .0 | 455,000 | 01/31/2019. | 2FE..... |
| 29444U AM 8 | EQUINIX INC. SENIOR CORP BND 5.375% 04 | | 03/26/2019. | WILLIAM BLAIR & CO. LLC..... | | 1,021,500 | 1,000,000 | 1,002,500 | 1,000,878 | | (86) | | (86) | | 1,000,792 | | 20,708 | 20,708 | 26,278 | 04/01/2023. | 4FE..... |
| 31331F BB 6 | FEDERAL EXPRESS CORP 1999 PASS FEDERAL E | | 01/15/2019. | Redemption 100.0000..... | | 671,250 | 671,250 | 773,744 | 673,901 | | (2,650) | | (2,650) | | 671,250 | | | .0 | 26,514 | 07/15/2021. | 3AM..... |

QE05.47

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 31331F BC 4 | FX PASS TRUST FEDERAL EXPRESS CORPORATIO | | 01/15/2019 | Redemption | 100.0000 | 164,963 | 164,963 | 173,785 | 164,995 | | (32) | | (32) | | 164,963 | | | .0 | .6,805 | 01/15/2019 | 3AM |
| 31846L BW 5 | FAMLT_98-2F FAMLT_98-2 7.020% 09/20/29 | | 03/01/2019 | Paydown | | 1,524 | 1,524 | 1,485 | 1,519 | | 5 | | 5 | | 1,524 | | | .0 | .18 | 09/20/2029 | 1FM |
| 32027N VV 0 | FFML_05-F9 FFML_05-F9 3.206% 10/25/35 | | 03/25/2019 | Paydown | | 155,032 | 155,032 | 157,983 | 161,092 | | (6,060) | | (6,060) | | 155,032 | | | .0 | .737 | 10/25/2035 | 1FM |
| 32051G C9 4 | FIRST HORIZON MTG CMO 05-7 A11 5.500% | | 03/01/2019 | Paydown | | 78,007 | 78,009 | 68,843 | 63,724 | | 14,284 | | 14,284 | | 78,007 | | | .0 | .434 | 12/25/2035 | 1FM |
| 32051G TD 7 | FIRST HORIZON ALTERNATIVE MORT FHAMS_05- | | 03/01/2019 | Paydown | | 29,367 | 32,707 | 28,538 | 27,082 | | 2,285 | | 2,285 | | 29,367 | | | .0 | .263 | 09/25/2035 | 1FM |
| 32051G YH 2 | FIRST HORIZON MTG CMO 05-FA8-1A3 5.500 | | 03/01/2019 | Paydown | | 26,802 | 26,838 | 21,268 | 20,100 | | 6,702 | | 6,702 | | 26,802 | | | .0 | .244 | 11/25/2035 | 1FM |
| 32052F AR 7 | FIRST HORIZON ALTERNATIVE MORT FHAMS_06- | | 03/01/2019 | Paydown | | 77,938 | 78,535 | 51,143 | 47,344 | | 30,594 | | 30,594 | | 77,938 | | | .0 | .659 | 11/25/2036 | 1FM |
| 32113J AA 3 | FIRST NLC TRUST FNLC_05-1 FNLC_05-1 2. | | 03/25/2019 | Paydown | | 264,494 | 252,703 | 206,963 | 209,639 | | 54,854 | | 54,854 | | 264,494 | | | .0 | .992 | 05/25/2035 | 1FM |
| 33632* UQ 8 | CVS HEALTH CORP CORP BND 7.280% 01/10 | | 03/10/2019 | Redemption | 100.0000 | 88,784 | 88,784 | 93,250 | 90,375 | | (1,591) | | (1,591) | | 88,784 | | | .0 | 1,079 | 01/10/2024 | 2 |
| 33851J AC 3 | FLAGSTARMORTGAGETRUSTFSMT_1 WHOLECMO18-3 | | 03/01/2019 | Paydown | | 85,757 | 85,757 | 85,426 | 85,431 | | 326 | | 326 | | 85,757 | | | .0 | .536 | 05/25/2048 | 1FM |
| 347454 AA 8 | FORT HOOD FAMILY HOUSING TRUST CORP BND | | 03/15/2019 | Call | 100.0000 | 60,000 | 60,000 | 60,000 | 60,000 | | | | 0 | | 60,000 | | | .0 | .563 | 10/15/2036 | 1FE |
| 347454 AA 8 | FORT HOOD FAMILY HOUSING TRUST CORP BND | | 03/15/2019 | Redemption | 100.0000 | | | | | | | | 0 | | | | | .0 | | 10/15/2036 | 1FE |
| 347454 AB 6 | FORT HOOD FAMILY HOUSING TRUST FORT HOOD | | 03/15/2019 | Various | | 205,000 | 205,000 | 204,701 | 204,796 | | 2 | | 2 | | 204,798 | | 202 | .202 | 2,004 | 10/15/2036 | 2AM |
| 347454 AB 6 | FORT HOOD FAMILY HOUSING TRUST FORT HOOD | | 03/15/2019 | Various | | | | | | | | | 0 | | | | | .0 | | 10/15/2036 | 2AM |
| 35671D AU 9 | FREEMPORT-MCMORAN INC SENIOR CORP BND 3 | | 02/25/2019 | STATE STREET | | 971,614 | 985,000 | 968,994 | | | 3,956 | | 3,956 | | 972,949 | | (1,335) | (1,335) | 17,095 | 03/01/2022 | 3FE |
| 35906A AN 8 | FRONTIER COMMUNICATIONS CORP SENIOR CORP | | 03/25/2019 | Various | | 547,250 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | (452,750) | (452,750) | 29,076 | 04/15/2024 | 5FE |
| 35906A AQ 1 | FRONTIER COMMUNICATIONS CORP SENIOR CORP | | 03/29/2019 | Various | | 322,370 | 604,000 | 604,000 | 604,000 | | | | 0 | | 604,000 | | (281,630) | (281,630) | 28,928 | 01/15/2025 | 5FE |
| 35906A AZ 1 | FRONTIER COMMUNICATIONS CORP SENIOR CORP | | 02/26/2019 | Various | | 558,375 | 900,000 | 900,000 | 900,000 | | | | 0 | | 900,000 | | (341,625) | (341,625) | 42,900 | 09/15/2025 | 5FE |
| 35906A BA 5 | FRONTIER COMMUNICATIONS CORP SECUREDCORP | | 02/04/2019 | Various | | 163,350 | 180,000 | 175,104 | | | 382 | | 382 | | 175,486 | | (12,136) | (12,136) | 5,292 | 04/01/2026 | 4FE |
| 36155W AH 9 | GCI INC CORP BND 6.750% 06/01/21 | | 02/25/2019 | Various | | 605,070 | 600,000 | 607,500 | 600,491 | | (185) | | (185) | | 600,305 | | 4,765 | 4,765 | 9,675 | 06/01/2021 | 4FE |
| 36185P AB 1 | GMAC COMMERCIAL MORTGAGE ASSET GMACN_07- | | 03/11/2019 | Various | | 102,709 | 102,709 | 102,614 | 102,614 | | 94 | | 94 | | 102,709 | | | .0 | .728 | 08/10/2048 | 2AM |
| 36185P AB 1 | GMAC COMMERCIAL MORTGAGE ASSET GMACN_07- | | 03/11/2019 | Redemption | 100.0000 | 5,617 | 5,617 | 5,898 | 5,898 | | (281) | | (281) | | 5,617 | | | .0 | .40 | 08/10/2048 | 4AM |

QE05.48

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 36186Y AF 2 | GMAC COMMERCIAL MORTGAGE ASSET LCF SENIO | | 03/10/2019 | Paydown..... | | 10,609 | 10,609 | 10,546 | 10,546 | | .63 | | .63 | | 10,609 | | | .0 | 108 | 08/10/2052 | 2..... |
| 362256 AC 3 | GSA HOME EQUITY TRUST GSA06 GSA06-1 | | 03/25/2019 | Paydown..... | | 330,952 | 330,952 | 187,847 | 173,119 | | 157,833 | | 157,833 | | 330,952 | | | .0 | 1,308 | 10/25/2036 | 1FM..... |
| 36228F 6P 6 | GSAMP_04-AR1 GSA_04-AR1 3.461% 06/25/3 | | 03/25/2019 | Paydown..... | | 92,956 | 92,956 | 83,660 | 88,152 | | 4,804 | | 4,804 | | 92,956 | | | .0 | 558 | 06/25/2034 | 1FM..... |
| 36228F AA 4 | GSMPS MORTGAGE LOAN TRUST GSMPS_98-1 8 | | 03/01/2019 | Paydown..... | | 757 | 757 | 793 | 765 | | (7) | | (7) | | 757 | | | .0 | 6 | 09/19/2027 | 2FM..... |
| 3622EQ AE 5 | GSA HOME EQUITY TRUST GSA07 GSA07-1 | | 03/25/2019 | Paydown..... | | 156,847 | 156,847 | 93,095 | 88,153 | | 68,695 | | 68,695 | | 156,847 | | | .0 | 647 | 02/25/2037 | 1FM..... |
| 362334 BQ 6 | FFML_06 2.566% 03/25/36..... | | 03/25/2019 | Paydown..... | | 99,455 | 99,455 | 53,863 | 50,278 | | 49,177 | | 49,177 | | 99,455 | | | .0 | 345 | 03/25/2036 | 1FM..... |
| 362334 ME 1 | GSA HOME EQUITY TRUST GSA06 ABS 06-6 | | 03/01/2019 | Paydown..... | | 26,673 | 26,673 | 13,755 | 12,553 | | 14,120 | | 14,120 | | 26,673 | | | .0 | 110 | 03/25/2036 | 1FM..... |
| 362341 DP 1 | GSR_05-6F GSR_05-6F 5.250% 07/25/35 | | 03/01/2019 | Paydown..... | | 65,914 | 68,037 | 62,820 | 65,417 | | 496 | | 496 | | 65,914 | | | .0 | 609 | 07/25/2035 | 1FM..... |
| 362341 VS 5 | GSR MORTGAGE LOAN TRUST 2005-8 GSR_05-8F | | 03/01/2019 | Paydown..... | | 234 | 234 | 232 | 232 | | 1 | | 1 | | 234 | | | .0 | 2 | 11/25/2035 | 3FM..... |
| 362341 YF 0 | FFM_05-F11 FFM_05-F11 3.131% 11/25/35 | | 03/25/2019 | Paydown..... | | 296,539 | 296,539 | 261,325 | 279,137 | | 17,402 | | 17,402 | | 296,539 | | | .0 | 1,783 | 11/25/2035 | 1FM..... |
| 362381 AC 9 | GSA HOME EQUITY TRUST GSA06 GSA06-1 | | 03/25/2019 | Paydown..... | | 720,526 | 720,526 | 450,789 | 416,861 | | 303,665 | | 303,665 | | 720,526 | | | .0 | 2,162 | 08/25/2036 | 1FM..... |
| 36242D 3W 1 | GS MTG SECS CORP GSA05-6 3.226% 06/2 | | 03/25/2019 | Paydown..... | | 854,350 | 854,350 | 825,516 | 853,159 | | 1,191 | | 1,191 | | 854,350 | | | .0 | 4,250 | 06/25/2035 | 1FM..... |
| 36242D VA 8 | GSR MORTGAGE LOAN TRUST GSR_05 GSR_05-1F | | 03/01/2019 | Paydown..... | | 23,740 | 23,740 | 23,833 | 23,675 | | 65 | | 65 | | 23,740 | | | .0 | 227 | 02/25/2035 | 1FM..... |
| 36244S AC 2 | GSA HOME EQUITY TRUST GSA06 GSA06-1 | | 03/01/2019 | Paydown..... | | 38,056 | 38,056 | 21,760 | 19,843 | | 18,213 | | 18,213 | | 38,056 | | | .0 | 177 | 07/25/2036 | 1FM..... |
| 36248T AA 0 | GSMT_14-5R GSMT_14-5R 2.626% 04/28/37 | | 03/25/2019 | Paydown..... | | 886,586 | 886,586 | 843,365 | 869,562 | | 17,024 | | 17,024 | | 886,586 | | | .0 | 3,492 | 04/28/2037 | 1FE..... |
| 36248V AA 5 | GSMT_15-6R GSMT_15-6R 2.619% 02/26/37 | | 03/26/2019 | Paydown..... | | 1,490,765 | 1,490,765 | 1,405,046 | 1,449,342 | | 41,423 | | 41,423 | | 1,490,765 | | | .0 | 6,583 | 02/26/2037 | 1FM..... |
| 36249X AD 4 | GS MORTGAGE SECURITIES CORPORA GSMSC_14- | | 03/26/2019 | Paydown..... | | 1,290,784 | 1,290,784 | 1,248,833 | 1,287,310 | | 3,474 | | 3,474 | | 1,290,784 | | | .0 | 3,287 | 09/26/2036 | 1FM..... |
| 36250P AD 7 | GSMS_15-GC32 LCF SENIOR CMBS 15-GC32 A4 | | 01/09/2019 | GOLDMAN SACHS & CO..... | | 7,376,592 | 7,250,000 | 7,370,078 | 7,338,122 | | (376) | | (376) | | 7,337,746 | | 38,846 | 38,846 | 30,321 | 07/10/2048 | 1FM..... |
| 36250T AA 5 | GS MORTGAGE SECURITIES CORPORA GSMSC_14- | | 03/25/2019 | Paydown..... | | 110,340 | 110,340 | 100,685 | 105,895 | | 4,445 | | 4,445 | | 110,340 | | | .0 | 603 | 04/26/2037 | 1FM..... |
| 36252S AS 6 | GSMS_19-GC38 GSMS_19-GC38 2.972% 02/10 | | 03/01/2019 | Paydown..... | | 18,227 | 18,227 | 18,227 | | | | | 0 | | 18,227 | | | .0 | 45 | 02/10/2052 | 1FE..... |
| 36253B AZ 6 | GS MORTGAGE SECURITIES TRUST G SUB CMBS_ | | 03/26/2019 | CREDIT SUISSE FIRST BOSTON COR | | 1,034,961 | 1,000,000 | 1,025,938 | 1,018,825 | | (554) | | (554) | | 1,018,271 | | 16,690 | 16,690 | 14,271 | 06/10/2047 | 1FM..... |
| 36254C AV 2 | GSMORTGAGESECURITIESTRUSTG GSMS_17-GS7 A | | 01/09/2019 | Brean Capital, LLC..... | | 8,702,039 | 8,850,000 | 9,072,287 | 9,026,857 | | (538) | | (538) | | 9,026,318 | | (324,279) | (324,279) | 33,728 | 08/10/2050 | 1FM..... |

QE05.49

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 36254W AA 4 | GSMT_15-8R RMBS 5-8R-A 2.639% 04/26/37 | | 03/01/2019 | Paydown..... | | 1,316,838 | 1,316,838 | 1,297,086 | 1,297,086 | | 19,752 | | 19,752 | | 1,316,838 | | | .0 | 3,403 | 04/26/2037 | 1FM..... |
| 36255C AA 7 | GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS | | 02/21/2019 | Paydown..... | | 1,899,529 | 1,899,529 | 1,899,529 | 1,899,529 | | | | .0 | | 1,899,529 | | | .0 | 11,277 | 11/21/2035 | 1..... |
| 36298G AA 7 | GSPA MONETIZATION TRUST GS CORP BND 144A | | 03/09/2019 | Various..... | | 407,722 | 407,722 | 419,106 | 413,412 | | (5,690) | | (5,690) | | 407,722 | | | .0 | 4,372 | 10/09/2029 | 3AM..... |
| 36298Y AA 8 | GSA HOME EQUITY TRUST GSA06 ABS_06-14 | | 03/25/2019 | Paydown..... | | 114,958 | 114,958 | 48,388 | 48,388 | | 66,570 | | 66,570 | | 114,958 | | | .0 | 437 | 09/25/2036 | 1FM..... |
| 370334 BH 6 | GENERAL MILLS INC CORP BND 5.650% 02/1 | | 02/15/2019 | Various..... | | 46,050,000 | 46,050,000 | 52,221,398 | 46,201,128 | | (151,128) | | (151,128) | | 46,050,000 | | | .0 | 1,300,913 | 02/15/2019 | 2FE..... |
| 37045V AG 5 | GENERAL MOTORS CO SENIOR CORP BND 4.00 | | 03/13/2019 | US BANCORP..... | | 2,925,360 | 3,000,000 | 2,978,190 | 2,985,736 | | 403 | | 403 | | 2,986,139 | | (60,779) | (60,779) | 54,667 | 04/01/2025 | 2FE..... |
| 37185L AH 5 | GENESIS ENERGY LP/ GENESIS ENE SENIOR CO | | 03/12/2019 | Various..... | | 1,780,625 | 1,750,000 | 1,726,008 | 1,736,345 | | 664 | | 664 | | 1,737,009 | | 43,616 | 43,616 | 72,980 | 08/01/2022 | 4FE..... |
| 38012N AA 3 | GMAC COMMERCIAL MORTGAGE ASSET GMACN_06 | | 03/10/2019 | Paydown..... | | 24,826 | 24,826 | 24,337 | 24,419 | | 407 | | 407 | | 24,826 | | | .0 | 234 | 04/10/2051 | 2..... |
| 38013R AC 9 | GMCAR2018-2 ABS 8-2-A2B 2.612% 05/17/2 | | 02/11/2019 | Various..... | | 13,614,807 | 13,619,407 | 13,617,279 | 13,617,478 | | 69 | | 69 | | 13,617,547 | | (2,740) | (2,740) | 25,675 | 05/17/2021 | 1FE..... |
| 38013R AC 9 | GMCAR2018-2 ABS 8-2-A2B 2.612% 05/17/2 | | 01/16/2019 | Paydown..... | | 1,010,574 | 1,010,574 | 1,010,416 | 1,010,366 | | 208 | | 208 | | 1,010,574 | | | .0 | 18,427 | 05/17/2021 | 1FE..... |
| 38141G VR 2 | GOLDMAN SACHS GROUP INC/THE SUB CORP BND | | 02/12/2019 | GOLDMAN SACHS & CO..... | | 10,044,000 | 10,000,000 | 9,930,000 | 9,949,221 | | 779 | | 779 | | 9,950,000 | | 94,000 | 94,000 | 133,403 | 10/21/2025 | 2FE..... |
| 39063@ AG 5 | GREAT LAKES GAS TRANSMISSION C CORP BND | | 03/25/2019 | Redemption 100.0000..... | | 1,500,000 | 1,500,000 | 1,498,473 | 1,503,367 | | (3,367) | | (3,367) | | 1,500,000 | | | .0 | 52,125 | 03/25/2027 | 2..... |
| 39278* AA 1 | GREEN COUNTRY ENERGY LLC SECURED CORP BN | | 02/10/2019 | Redemption 100.0000..... | | 476,097 | 476,097 | 472,820 | 475,100 | | 997 | | 997 | | 476,097 | | | .0 | 8,582 | 02/10/2024 | 3FE..... |
| 39538V AA 8 | GREENPOINT MORTGAGE LOAN TRUST GMLT_04-1 | | 03/25/2019 | Paydown..... | | 219,818 | 219,818 | 189,159 | 198,212 | | 21,606 | | 21,606 | | 219,818 | | | .0 | 1,482 | 10/25/2034 | 1FM..... |
| 39538W GA 0 | GPMF WHOLE CMO 06-AR2 2.946% 03/25/36 | | 03/25/2019 | Paydown..... | | 67,272 | 67,272 | 56,845 | 56,219 | | 11,054 | | 11,054 | | 67,272 | | | .0 | 342 | 03/25/2036 | 1FM..... |
| 39538W HA 9 | GPMF GPM_06-AR3 2.696% 05/25/36..... | | 03/25/2019 | Paydown..... | | 793,865 | 988,356 | 762,270 | 728,171 | | 65,694 | | 65,694 | | 793,865 | | | .0 | 3,364 | 05/25/2036 | 1FM..... |
| 39539F AK 0 | GPM_06-AR4 GPM_06-AR4 2.666% 09/25/46 | | 03/25/2019 | Paydown..... | | 543,293 | 543,293 | 437,351 | 453,759 | | 89,534 | | 89,534 | | 543,293 | | | .0 | 2,549 | 09/25/2046 | 1FM..... |
| 39539M AA 7 | GPMF_07-AR3 GPMF_07-AR3 2.706% 06/25/3 | | 03/25/2019 | Paydown..... | | 1,064,277 | 1,064,277 | 896,496 | 948,616 | | 115,661 | | 115,661 | | 1,064,277 | | | .0 | 4,508 | 06/25/2037 | 1FM..... |
| 404497 A* 0 | HABITAT FOR HUMANITY INTL CORP BND 5 | | 01/10/2019 | Redemption 100.0000..... | | 2,145 | 2,145 | 2,145 | 2,145 | | | | .0 | | 2,145 | | | .0 | 27 | 01/10/2022 | 5*GI..... |
| 40449@ BK 8 | HABITAT FOR HUMANITY INTL SENIOR CORP BN | | 01/10/2019 | Redemption 100.0000..... | | 283,159 | 283,159 | 283,159 | 283,159 | | | | .0 | | 283,159 | | | .0 | 3,539 | 07/10/2021 | 5*GI..... |
| 40449@ BP 7 | HABITAT FOR HUMANITY INTL CORP BND 3 | | 01/10/2019 | Redemption 100.0000..... | | 28,862 | 28,862 | 28,862 | 28,862 | | | | .0 | | 28,862 | | | .0 | 253 | 01/10/2021 | 5*GI..... |
| 40449@ BQ 5 | HABITAT FOR HUMANITY INTL SENIOR CORP BN | | 01/10/2019 | Redemption 100.0000..... | | 640,934 | 640,934 | 640,934 | 640,934 | | | | .0 | | 640,934 | | | .0 | 6,810 | 07/10/2024 | 5*GI..... |

QE05.50

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 41161M AC 4 | HARBORVIEW MORTGAGE LOAN TRUST HVMLT_06- | | 03/19/2019 | Paydown..... | | 825,535 | 825,428 | 495,390 | 483,490 | | 342,046 | | 342,046 | | 825,535 | | | 0 | 4,080 | 07/19/2046 | 1FM..... |
| 41161P LC 5 | HARBORVIEW MTG TR HVML_05-1 3.122% 03/ | | 03/19/2019 | Paydown..... | | 664,443 | 730,187 | 508,761 | 489,549 | | 174,894 | | 174,894 | | 664,443 | | | 0 | 3,738 | 03/19/2035 | 1FM..... |
| 41161P MF 7 | HARBORVIEW MTG TR HVML_05-3 3.002% 06/ | | 03/19/2019 | Paydown..... | | 358,261 | 474,296 | 309,339 | 308,105 | | 50,155 | | 50,155 | | 358,261 | | | 0 | 2,368 | 06/19/2035 | 1FM..... |
| 41161P MG 5 | HVMLT_05-3 CMO_05-3 2A1A 2.962% 06/19/ | | 03/19/2019 | Paydown..... | | 243,101 | 243,101 | 207,433 | 221,791 | | 21,310 | | 21,310 | | 243,101 | | | 0 | 1,532 | 06/19/2035 | 1FM..... |
| 41162D AF 6 | HVMLT CMO_06-12 2A2A 2.672% 01/19/38 | | 03/19/2019 | Paydown..... | | 26,457 | 26,457 | 21,463 | 22,648 | | 3,809 | | 3,809 | | 26,457 | | | 0 | 115 | 01/19/2038 | 1FM..... |
| 41164Y AB 7 | HVMLT_07-4 CMO 2007-4-2A1 2.702% 07/19 | | 03/19/2019 | Paydown..... | | 322,930 | 322,930 | 281,274 | 297,261 | | 25,669 | | 25,669 | | 322,930 | | | 0 | 1,538 | 07/19/2047 | 1FM..... |
| 43457# AA 2 | WALGREEN CO LEASE PASS THROUGH CORP BND | | 03/15/2019 | Redemption 100.0000..... | | 10,143 | 10,143 | 10,387 | 10,309 | | (166) | | (166) | | 10,143 | | | 0 | 91 | 03/15/2030 | 2..... |
| 436440 AK 7 | HOLOGIC INC. SENIOR CORP BND 144A 4.37 | | 02/28/2019 | BANC OF AMERICA SECURITIES LLC | | 2,500,163 | 2,535,000 | 2,535,000 | 2,535,000 | | | | 0 | 2,535,000 | | (34,838) | (34,838) | 42,357 | 10/15/2025 | 3FE..... | |
| 437084 SV 9 | HEAT_06-2 HEAT_06-2 2.796% 05/25/36 | | 03/25/2019 | Paydown..... | | 144,914 | 144,914 | 121,003 | 136,553 | | 8,361 | | 8,361 | 144,914 | | | 0 | 551 | 05/25/2036 | 1FM..... | |
| 43710L AC 8 | HEAT_07-1 HEAT_07-1 2.596% 05/25/37 | | 03/25/2019 | Paydown..... | | 209,055 | 209,055 | 198,341 | 207,125 | | 1,931 | | 1,931 | 209,055 | | | 0 | 1,029 | 05/25/2037 | 1FM..... | |
| 437303 AA 8 | HOME PARTNERS OF AMERICA TRUST HPA 2016- | | 02/19/2019 | Paydown..... | | 74,817 | 74,817 | 74,562 | 74,861 | | (44) | | (44) | 74,817 | | | 0 | 468 | 10/17/2033 | 1..... | |
| 437303 AA 8 | HOME PARTNERS OF AMERICA TRUST HPA 2016- | | 03/18/2019 | Paydown..... | | 214,860 | 214,860 | 214,129 | 214,987 | | (127) | | (127) | 214,860 | | | 0 | 1,093 | 10/17/2033 | 1FE..... | |
| 43730T AA 1 | HOME PARTNERS OF AMERICA TRUST SENIOR CM | | 03/18/2019 | Paydown..... | | 64,212 | 64,212 | 63,770 | 63,771 | | 441 | | 441 | 64,212 | | | 0 | 362 | 07/17/2034 | 1FE..... | |
| 44421L AG 7 | HUDSON YARDS HY_16-10HY HY_16-10HY 2.9 | | 02/12/2019 | J.P. MORGAN SECURITIES INC.. | | 2,837,578 | 3,000,000 | 2,767,969 | 2,759,865 | | 2,912 | | 2,912 | 2,762,778 | | 74,800 | 74,800 | 18,108 | 08/10/2038 | 1FM..... | |
| 444454 AD 4 | HUGHES SATELLITE SYSTEMS CORP SECURED CO | | 03/01/2019 | DEUTSCHE BANK AG..... | | 1,135,625 | 1,150,000 | 1,150,000 | 1,150,000 | | | | 0 | 1,150,000 | | (14,375) | (14,375) | 35,890 | 08/01/2026 | 3FE..... | |
| 44701Q AZ 5 | HUNTSMAN INTL LLC SENIOR CORP BND 4.87 | | 03/27/2019 | Call 103.2775..... | | 516,387 | 500,000 | 485,000 | 495,643 | | 524 | | 524 | 496,167 | | 3,833 | 3,833 | 25,325 | 11/15/2020 | 2FE..... | |
| 44919* AC 2 | I-595 EXPRESS LLC SECURED CORP BND 3.3 | | 03/31/2019 | Various..... | | 359,030 | 359,030 | 359,030 | 359,030 | | | | 0 | 359,030 | | | 0 | 2,971 | 12/31/2031 | 1PL..... | |
| 449670 EP 9 | RESIDENTIAL ASSET SECURITIZATI RAST_05-A | | 03/01/2019 | Paydown..... | | 4,894 | 4,894 | 5,129 | 4,873 | | 21 | | 21 | 4,894 | | | 0 | 54 | 08/20/2029 | 1FM..... | |
| 45660L 3X 5 | RESIDENTIAL ASSET SECURITIZATI RAST_05-A | | 03/01/2019 | Paydown..... | | 68,022 | 95,859 | 66,845 | 62,677 | | 5,345 | | 5,345 | 68,022 | | | 0 | 740 | 02/25/2036 | 1FM..... | |
| 45660L D9 7 | RESIDENTIAL ASSET SECURITIZATI RAST_05-A | | 02/01/2019 | Paydown..... | | | (484) | (351) | (326) | | 326 | | 326 | | | | 0 | 1 | 10/25/2035 | 1FM..... | |
| 45670L AA 5 | IMSC_07-HOA1 IMSC_07-HOA1 2.666% 07/25 | | 03/25/2019 | Paydown..... | | 92,787 | 132,153 | 103,312 | 105,946 | | (13,159) | | (13,159) | 92,787 | | | 0 | 629 | 07/25/2047 | 1FM..... | |
| 46284P AP 9 | IRON MOUNTAIN INC SENIOR SUB CORP BND | | 03/26/2019 | BANC OF AMERICA SECURITIES LLC | | 4,040,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | 0 | 4,000,000 | | 40,000 | 40,000 | 142,472 | 08/15/2024 | 4FE..... | |

QE05.51

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 46590T AA 3 | JPMDBCOMMERCIALMORTGAGESECU PRELCFSENIOR | | 03/01/2019 | Paydown..... | | 406,034 | 406,034 | 402,037 | 402,688 | | 3,346 | | 3,346 | | 406,034 | | | 0 | 1,555 | 03/15/2050 | 1FM..... |
| 466247 P6 4 | JP MORGAN MORTGAGE TRUST JPMMT JPMMT_06- | | 03/01/2019 | Paydown..... | | 173,026 | 173,026 | 163,158 | 171,034 | | 1,992 | | 1,992 | | 173,026 | | | 0 | 1,345 | 04/25/2036 | 1FM..... |
| 466247 VH 3 | JP MORGAN MORTGAGE TRUST JPMMT JPMMT_05- | | 03/01/2019 | Paydown..... | | 230,179 | 167,673 | 149,198 | 142,846 | | 87,333 | | 87,333 | | 230,179 | | | 0 | 2,866 | 09/25/2035 | 1FM..... |
| 46626L JQ 4 | JP MORGAN MORTGAGE ACQUISITION ABS 2006 | | 03/25/2019 | Paydown..... | | 57,001 | 57,001 | 49,520 | 52,875 | | 4,127 | | 4,127 | | 57,001 | | | 0 | 325 | 04/25/2036 | 1FM..... |
| 46628Y AX 8 | JPMMT_06-S2 JPMMT_06-S2 6.500% 07/25/3 | | 03/01/2019 | Paydown..... | | 221,397 | 309,800 | 242,893 | 223,997 | | (2,601) | | (2,601) | | 221,397 | | | 0 | 2,558 | 07/25/2036 | 1FM..... |
| 46629B AC 3 | JP MORGAN MORTGAGE ACQUISITION JPMAC_06- | | 03/01/2019 | Paydown..... | | 878,473 | 878,473 | 594,817 | 546,079 | | 332,394 | | 332,394 | | 878,473 | | | 0 | 3,659 | 08/25/2036 | 1FM..... |
| 46629Q AC 0 | JPMAC_06-CH2 JPMAC_06-CH2 5.461% 10/25 | | 03/01/2019 | Paydown..... | | 24,563 | 24,563 | 18,812 | 17,861 | | 6,702 | | 6,702 | | 24,563 | | | 0 | 130 | 10/25/2036 | 1FM..... |
| 46629S AE 2 | JP MORGANMORTGAGE TRUST JPMMT_ JPMMT_06- | | 03/01/2019 | Paydown..... | | 227,123 | 268,714 | 183,503 | 160,402 | | 66,721 | | 66,721 | | 227,123 | | | 0 | 2,297 | 01/25/2037 | 1FM..... |
| 46630M AF 9 | JP MORGAN MORTGAGE ACQUISITION SENIOR AB | | 03/01/2019 | Paydown..... | | 134,869 | 134,869 | 89,744 | 82,214 | | 52,655 | | 52,655 | | 134,869 | | | 0 | 852 | 01/25/2037 | 1FM..... |
| 46630W AJ 9 | JPMMT_07-S2 JPMMT_07-S2 6.000% 06/25/3 | | 03/01/2019 | Paydown..... | | 103,228 | 105,746 | 78,699 | 65,677 | | 37,551 | | 37,551 | | 103,228 | | | 0 | 1,008 | 06/25/2037 | 1FM..... |
| 46635W AA 3 | JP MORGAN CHASE COMMERCIAL MOR JPMCC_11- | | 03/01/2019 | Paydown..... | | 488,823 | 488,823 | 540,641 | 504,308 | | (15,485) | | (15,485) | | 488,823 | | | 0 | 3,997 | 03/16/2046 | 1FM..... |
| 46641T AA 2 | JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1 | | 03/01/2019 | Paydown..... | | 119,467 | 119,467 | 122,780 | 121,305 | | (1,838) | | (1,838) | | 119,467 | | | 0 | 947 | 03/26/2036 | 1FM..... |
| 46641T AF 1 | JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1 | | 03/01/2019 | Paydown..... | | 101,395 | 101,395 | 104,817 | 103,168 | | (1,773) | | (1,773) | | 101,395 | | | 0 | 803 | 03/26/2036 | 1FM..... |
| 46641T AR 5 | JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1 | | 03/01/2019 | Paydown..... | | 298,947 | 298,947 | 289,232 | 292,296 | | 6,651 | | 6,651 | | 298,947 | | | 0 | 1,270 | 04/26/2035 | 1FM..... |
| 46642V AJ 7 | JP MORGAN REMERIC JPMRR_14-5 JPMRT_14-5 | | 03/01/2019 | Paydown..... | | 78,595 | 78,595 | 75,059 | 75,793 | | 2,802 | | 2,802 | | 78,595 | | | 0 | 319 | 09/27/2036 | 1FM..... |
| 46643A BK 8 | JPMBB_14-C23 SUB CMBS_14-C23 B 4.471% | | 03/26/2019 | J.P. MORGAN SECURITIES INC... | | 2,627,148 | 2,500,000 | 2,569,978 | 2,547,704 | | (1,803) | | (1,803) | | 2,545,901 | | 81,248 | 81,248 | 36,353 | 09/15/2047 | 1FM..... |
| 46644B AM 2 | JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1 | | 01/25/2019 | Paydown..... | | 87,880 | 87,880 | 85,958 | 87,187 | | 693 | | 693 | | 87,880 | | | 0 | 242 | 07/27/2036 | 1FE..... |
| 46644B AM 2 | JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1 | | 03/25/2019 | Paydown..... | | 174,919 | 174,919 | 171,093 | 174,165 | | 754 | | 754 | | 174,919 | | | 0 | 1,154 | 07/27/2036 | 1FM..... |
| 46644U BA 5 | JPMBB_15-C30 SENIOR CMBS_15-C30 A5 3.8 | | 02/13/2019 | GOLDMAN SACHS & CO..... | | 10,248,438 | 10,000,000 | 10,421,953 | 10,295,093 | | (5,424) | | (5,424) | | 10,289,669 | | (41,231) | (41,231) | 78,559 | 07/15/2048 | 1FM..... |
| 46650J AD 6 | JPMMT_18-6 WHOLECMO18-6144A 3.500% 12/ | | 03/01/2019 | Paydown..... | | 429,718 | 429,718 | 426,795 | 427,042 | | 2,676 | | 2,676 | | 429,718 | | | 0 | 2,669 | 12/25/2048 | 1FM..... |
| 47009L AA 3 | JAGGEDPEAKENERGYLLC SENIORCORPBND144A | | 03/07/2019 | Various..... | | 562,800 | 560,000 | 560,000 | 560,000 | | | | 0 | | 560,000 | | 2,800 | 2,800 | 11,515 | 05/01/2026 | 4FE..... |
| 478045 AA 5 | JOHN SEVIER COMBINED CYCLE GEN COPR BND | | 01/15/2019 | Redemption 100.0000..... | | 42,128 | 42,128 | 42,128 | 42,128 | | | | 0 | | 42,128 | | | 0 | 974 | 01/15/2042 | 1FE..... |

QE05.52

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 48121@ AC 5 | JRD HOLDINGS INC SENIOR CORP BND 3.470 | | 03/27/2019 | Redemption | 100.0000 | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | | 0 | 34,700 | 03/27/2021 | 2 |
| 48121@ AD 3 | JRD HOLDINGS INC SENIOR CORP BND 4.130 | | 03/27/2019 | Redemption | 100.0000 | 143,000 | 143,000 | 143,000 | 143,000 | | | | 0 | | 143,000 | | | 0 | 2,953 | 03/27/2024 | 2 |
| 48239@ AB 6 | WALGREEN CO LEASE PASS THROUGH CORP BND | | 03/15/2019 | Redemption | 100.0000 | 15,705 | 15,705 | 16,689 | 16,404 | | (699) | | (699) | | 15,705 | | | 0 | 155 | 10/15/2031 | 2 |
| 48274@ AA 4 | KWIK TRIP SENIOR CORP BND 3.900% 02/24 | | 02/24/2019 | Redemption | 100.0000 | 48,061 | 48,061 | 48,061 | 48,061 | | | | 0 | | 48,061 | | | 0 | 469 | 02/24/2035 | 2 |
| 49917# AB 1 | KNOLLWOOD COTTAGE HILL DEVELOP CORP BND | | 03/15/2019 | Redemption | 100.0000 | 50,830 | 50,830 | 59,020 | 54,717 | | (3,887) | | (3,887) | | 50,830 | | | 0 | 636 | 06/15/2026 | 2 |
| 50152# AC 1 | KT REAL ESTATE HOLDINGS LLC SENIOR CORP | | 02/24/2019 | Various | | 122,871 | 122,871 | 122,871 | 122,871 | | | | 0 | | 122,871 | | | 0 | 1,100 | 05/24/2035 | 2 |
| 50152# AF 4 | KWIK TRIP SENIOR CORP BND 3.320% 11/24 | | 02/24/2019 | Redemption | 100.0000 | 55,366 | 55,366 | 55,366 | 55,366 | | | | 0 | | 55,366 | | | 0 | 460 | 11/24/2036 | 2 |
| 50152# AL 1 | KWIK TRIP KWIK TRIP INC 4.080% 05/24/3 | | 02/24/2019 | Redemption | 100.0000 | 56,737 | 56,737 | 56,737 | 56,737 | | | | 0 | | 56,737 | | | 0 | 579 | 05/24/2037 | 2 |
| 513075 BE 0 | LAMAR MEDIA CORP. SENIOR CORP BND 5.00 | | 03/26/2019 | WELLS FARGO SECURITIES | | 518,441 | 510,000 | 508,088 | 509,060 | | 46 | | 46 | | 509,106 | | 9,335 | 9,335 | 10,342 | 05/01/2023 | 4FE |
| 518889 AD 2 | DRBPRIMESTUDENTLOANTRUSTD ABS17-C 2.95 | | 03/25/2019 | Paydown | | 48,394 | 48,394 | 48,375 | 48,375 | | 19 | | 19 | | 48,394 | | | 0 | 259 | 11/25/2042 | 1FE |
| 518889 AE 0 | DRBPRIMESTUDENTLOANTRUSTD ABS17-C 3.29 | | 03/25/2019 | Paydown | | 42,667 | 42,667 | 42,658 | 42,658 | | 9 | | 9 | | 42,667 | | | 0 | 224 | 11/25/2042 | 1FE |
| 521615 AA 2 | LEA POWER PARTNERS LLC LEA POWER PARTNER | | 03/15/2019 | Redemption | 100.0000 | 105,208 | 105,208 | 105,208 | 105,202 | | 6 | | 6 | | 105,208 | | | 0 | 1,735 | 06/15/2033 | 3FE |
| 52467@ AU 9 | TRINITY NEPONSET LLC CORP BND 6.380% | | 03/01/2019 | Redemption | 100.0000 | 41,751 | 41,751 | 42,080 | 41,923 | | (172) | | (172) | | 41,751 | | | 0 | 445 | 03/01/2029 | 3 |
| 525170 BE 5 | LEHMAN MANUFACTURED HOUSING AS LMH 98-1 | | 03/15/2019 | Paydown | | 206,717 | 226,213 | 216,292 | 216,137 | | (9,419) | | (9,419) | | 206,717 | | | 0 | 2,645 | 07/15/2028 | 5AM |
| 52518R CC 8 | LSSC LSSC_05-1 2.839% 09/26/45 | | 03/26/2019 | Paydown | | 86,325 | 86,325 | 78,261 | 81,064 | | 5,261 | | 5,261 | | 86,325 | | | 0 | 426 | 09/26/2045 | 1FM |
| 525221 HD 2 | LXS_05-9N LHXSTR_06-2N 4.417% 02/25/36 | | 03/01/2019 | Paydown | | 395,100 | 432,373 | 316,443 | 351,819 | | 43,281 | | 43,281 | | 395,100 | | | 0 | 2,464 | 02/25/2036 | 1FM |
| 525226 AN 6 | LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A | | 03/25/2019 | Paydown | | 560,069 | 559,893 | 442,249 | 467,016 | | 93,052 | | 93,052 | | 560,069 | | | 0 | 2,567 | 08/25/2046 | 1FM |
| 525227 AE 4 | LEHMANXSTRUSTLXS_06-GP2 LXS_06-GP2 2.6 | | 03/25/2019 | Paydown | | 349,959 | 403,573 | 314,535 | 341,840 | | 8,118 | | 8,118 | | 349,959 | | | 0 | 1,552 | 06/25/2046 | 1FM |
| 52522D AQ 4 | LXS_06-16N LXS_06-16N 2.686% 11/25/46 | | 03/25/2019 | Paydown | | 859,955 | 859,955 | 684,739 | 720,538 | | 139,416 | | 139,416 | | 859,955 | | | 0 | 4,045 | 11/25/2046 | 1FM |
| 52523K BH 6 | LEHMAN XS TRUST LXS_06-17 LXS_06-17 2. | | 03/25/2019 | Paydown | | 430,320 | 421,688 | 310,498 | 346,591 | | 83,729 | | 83,729 | | 430,320 | | | 0 | 1,907 | 08/25/2046 | 1FM |
| 52523L AD 4 | LEHMAN XS TRUST LXS_06-13 LXS_06-13 2. | | 03/25/2019 | Paydown | | 244,412 | 269,255 | 196,942 | 215,978 | | 28,434 | | 28,434 | | 244,412 | | | 0 | 1,315 | 09/25/2036 | 1FM |

QE05.53

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 525248 AE 0 | LXS_07-5H LXS_07-5H 4.326% 05/25/37 | | 03/01/2019 | Paydown | | 89,123 | 108,906 | 66,520 | 72,303 | | 16,820 | | 16,820 | | 89,123 | | | 0 | 764 | 05/25/2037 | 1FM |
| 52524G AA 0 | LXS_07-7N CMO 07-7N 1A1A 2.706% 06/25 | | 03/25/2019 | Paydown | | 100,459 | 155,701 | 123,078 | 134,202 | | (33,743) | | (33,743) | | 100,459 | | | 0 | 613 | 06/25/2047 | 1FM |
| 52524V AD 1 | LXS_07-15N LHXSTR_07-15N 2.786% 08/25/ | | 03/25/2019 | Paydown | | 920,373 | 920,373 | 767,361 | 788,114 | | 132,260 | | 132,260 | | 920,373 | | | 0 | 4,024 | 08/25/2037 | 1FM |
| 52524V AQ 2 | LXS_07-15N CMO_07-15N 4A1 3.386% 08/25 | | 03/25/2019 | Paydown | | 922,936 | 1,019,140 | 724,533 | 778,235 | | 144,700 | | 144,700 | | 922,936 | | | 0 | 6,421 | 08/25/2047 | 1FM |
| 52525B AD 4 | LXS_07-16N LXS_07-16N 2A2 3.336% 09/25 | | 03/25/2019 | Paydown | | 480,187 | 480,187 | 415,362 | 440,136 | | 40,051 | | 40,051 | | 480,187 | | | 0 | 2,387 | 09/25/2047 | 1FM |
| 542514 HT 4 | LBMLT LBMLT_04-4 3.386% 10/25/34 | | 03/25/2019 | Paydown | | 402,763 | 402,763 | 371,470 | 381,014 | | 21,748 | | 21,748 | | 402,763 | | | 0 | 2,151 | 10/25/2034 | 1FM |
| 54251P AA 5 | LBMLT LBMLT_06-5 2.626% 06/25/36 | | 03/25/2019 | Paydown | | 874,713 | 874,713 | 658,580 | 667,293 | | 207,420 | | 207,420 | | 874,713 | | | 0 | 3,821 | 06/25/2036 | 1FM |
| 55274Q AN 5 | MASTR ASSET SECURITIZATION TRU MASTR_06- | | 03/01/2019 | Paydown | | 20,945 | 20,945 | 19,136 | 18,429 | | 2,516 | | 2,516 | | 20,945 | | | 0 | 138 | 06/25/2036 | 1FM |
| 552953 BW 0 | MGM RESORTS INTERNATIONAL SENIOR CORP BN | | 02/01/2019 | Various | | 4,600,000 | 4,600,000 | 4,600,000 | 4,600,000 | | | | 0 | | 4,600,000 | | | 0 | 198,375 | 02/01/2019 | 3FE |
| 55296@ AB 1 | MGE POWER ELM ROAD LLC CORP BND 4.740 | | 03/25/2019 | Redemption 100.0000 | | 208,333 | 208,333 | 229,392 | 227,624 | | (19,291) | | (19,291) | | 208,333 | | | 0 | 1,646 | 02/25/2041 | 1 |
| 55316A AE 0 | MMAF EQUIPMENT FINANCE LLC MMA ABS17-B 1 | | 02/12/2019 | CREDIT SUISSE FIRST BOSTON COR | | 4,493,086 | 4,600,000 | 4,598,822 | 4,568,493 | | 558 | | 558 | | 4,569,051 | | (75,965) | (75,965) | 20,158 | 06/15/2040 | 1FE |
| 55342U AG 9 | MPT OPT PARTNER SENIOR CORP BND 5.250% | | 03/26/2019 | Various | | 1,029,968 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | 29,968 | 29,968 | 34,563 | 08/01/2026 | 3FE |
| 55342U AH 7 | MPT OPT PARTNER SENIOR CORP BND 5.000% | | 03/26/2019 | BARCLAYS CAPITAL | | 882,789 | 870,000 | 830,850 | 833,717 | | 759 | | 759 | | 834,476 | | 48,313 | 48,313 | 19,696 | 10/15/2027 | 3FE |
| 564759 K# 4 | MANUFACTURERS AND TRADERS TRUS CORP BND | | 03/15/2019 | Redemption 100.0000 | | 519,891 | 519,891 | 569,746 | 525,231 | | (5,340) | | (5,340) | | 519,891 | | | 0 | 6,208 | 01/15/2020 | 2 |
| 56585A AN 2 | MARATHON PETROLEUM CORP SENIOR CORP BND | | 03/13/2019 | TDSI | | 1,526,250 | 1,500,000 | 1,526,250 | 1,522,855 | | (2,724) | | (2,724) | | 1,520,131 | | 6,119 | 6,119 | 36,729 | 10/01/2022 | 2FE |
| 57643L CJ 3 | MAST_04-OPT1 MABS_04-OPT1 4.136% 02/25 | | 03/25/2019 | Paydown | | 13,511 | 13,511 | 10,789 | 11,985 | | 1,526 | | 1,526 | | 13,511 | | | 0 | 76 | 02/25/2034 | 1FM |
| 57643L EW 2 | MAST_04-OPT2 MABS_04-OPT2 3.386% 09/25 | | 03/25/2019 | Paydown | | 8,938 | 8,938 | 8,938 | 8,938 | | | | 0 | | 8,938 | | | 0 | 52 | 09/25/2034 | 1FM |
| 58013M EG 5 | MCDONALDS CORP CORP BND 5.000% 02/01/1 | | 02/01/2019 | Maturity | | 6,000,000 | 6,000,000 | 6,799,020 | 6,013,821 | | (13,821) | | (13,821) | | 6,000,000 | | | 0 | 150,000 | 02/01/2019 | 2FE |
| 59001A BA 9 | MERITAGE CORP CORP BOND 5.125% 06/06/2 | | 02/28/2019 | WELLS FARGO SECURITIES | | 1,398,750 | 1,500,000 | 1,500,000 | 1,500,000 | | | | 0 | | 1,500,000 | | (101,250) | (101,250) | 18,792 | 06/06/2027 | 3FE |
| 59020U AB 1 | MERRILLYNCHMORTGAGEINVESTO SENIOR WHOLE | | 03/01/2019 | Paydown | | 61,968 | 61,968 | 62,587 | 62,852 | | (885) | | (885) | | 61,968 | | | 0 | 288 | 02/25/2034 | 1FM |
| 59073@ AA 4 | MESQUITE POWER LLC SECURED CORP BND 4 | | 03/31/2019 | Redemption 100.0000 | | 3,607 | 3,607 | 3,607 | 3,607 | | | | 0 | | 3,607 | | | 0 | 42 | 12/31/2039 | 2FE |
| 59980C AE 3 | MILL CITY MORTGAGE LOAN TRUST 3.250% 0 | | 03/01/2019 | Paydown | | 1,504 | 1,504 | 1,474 | 1,477 | | 27 | | 27 | | 1,504 | | | 0 | 9 | 01/25/2061 | 1FM |
| 605068 AB 1 | MISSION HEALTH SYSTEM INC MISSION HEALTH | | 02/01/2019 | Call 117.4751 | | 9,398,007 | 8,000,000 | 7,249,984 | 7,353,966 | | 1,469 | | 1,469 | | 7,355,435 | | 644,565 | 644,565 | 1,456,993 | 12/01/2039 | 1FE |

QE05.54

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 61691E AW 5 | MORGAN STANLEY CAPITAL I TRUST PRELCFSEN | | 03/01/2019 | Paydown..... | | 82,859 | 82,859 | 82,160 | 82,357 | | 502 | | 502 | | 82,859 | | | 0 | 258 | 12/15/2049 | 1FM..... |
| 61691N AA 3 | MORGANSTANLEYCAPITALITRUST SENIORSENIORC | | 03/01/2019 | Paydown..... | | 78,541 | 78,541 | 78,541 | 78,541 | | | | 0 | | 78,541 | | | 0 | 319 | 12/15/2050 | 1FM..... |
| 61744C NT 9 | MORGAN STANLEY ABS CAPITAL I MSAB_05-W2 | | 03/25/2019 | Paydown..... | | 146,811 | 146,811 | 135,800 | 143,828 | | 2,983 | | 2,983 | | 146,811 | | | 0 | 611 | 02/25/2035 | 1FM..... |
| 617458 AG 9 | MORGAN STANLEY CAPITAL MSCI_11-C1 5.03 | | 03/01/2019 | Paydown..... | | 28,660 | 28,660 | 29,233 | 28,749 | | (89) | | (89) | | 28,660 | | | 0 | 251 | 09/15/2047 | 1FM..... |
| 61745M P6 4 | MORGAN STANLEY CAPITAL I MSCI_MSC_04-IQ | | 03/01/2019 | Paydown..... | | 776,598 | 776,598 | | | | 776,598 | | 776,598 | | 776,598 | | | 0 | 7,612 | 06/15/2040 | 1FM..... |
| 61745M QD 8 | MSC_03-IQ4 MSC_03-IQ4 5.500% 05/15/40 | | 02/01/2019 | Paydown..... | | 152,090 | 152,090 | 105,031 | 151,662 | | 428 | | 428 | | 152,090 | | | 0 | 973 | 05/15/2040 | 1FM..... |
| 61745M QE 6 | MSC_03-IQ4 MSC_03-IQ4 5.500% 05/15/40 | | 03/01/2019 | Paydown..... | | 124,632 | 125,261 | 73,106 | 115,052 | | 9,580 | | 9,580 | | 124,632 | | | 0 | 1,584 | 05/15/2040 | 1FM..... |
| 61745M ZL 0 | MSC MSC_04-IQ7 5.800% 06/15/38..... | | 03/01/2019 | Paydown..... | | 1,259,389 | 1,259,389 | 14,649 | 683,334 | | 576,056 | | 576,056 | | 1,259,389 | | | 0 | 10,684 | 06/15/2038 | 1FM..... |
| 61748J AA 5 | MORGAN STANLEY MORTGAGE LOAN T CMO MSM_0 | | 03/25/2019 | Paydown..... | | 89,955 | 89,955 | 42,780 | 38,727 | | 51,228 | | 51,228 | | 89,955 | | | 0 | 352 | 08/25/2036 | 1FM..... |
| 61762M BV 2 | MORGAN STANLEY BAML TRUST MSBA CMBS_13-C | | 02/01/2019 | Paydown..... | | 11,676 | 11,676 | 12,702 | 12,298 | | (621) | | (621) | | 11,676 | | | 0 | 77 | 07/15/2046 | 1FM..... |
| 61762Q AA 0 | MORGAN STANLEY REREMIC TRUST M MSRR_13-R | | 03/25/2019 | Paydown..... | | 45,969 | 58,334 | 44,300 | 44,025 | | 1,945 | | 1,945 | | 45,969 | | | 0 | 333 | 10/25/2034 | 1FM..... |
| 61763K BC 7 | MORGAN STANLEY BAML TRUST MSBA SENIOR CM | | 03/26/2019 | ROBERT BAIRD..... | | 3,160,547 | 3,000,000 | 3,089,831 | 3,054,652 | | (2,739) | | (2,739) | | 3,051,912 | | 108,634 | 108,634 | 41,486 | 04/15/2047 | 1FM..... |
| 61763K BD 5 | MORGAN STANLEY BAML TRUST MSBA SUB CMBS | | 03/26/2019 | ROBERT BAIRD..... | | 12,712,563 | 12,100,000 | 12,462,545 | 12,321,812 | | (10,901) | | (10,901) | | 12,310,911 | | 401,652 | 401,652 | 179,519 | 04/15/2047 | 1FM..... |
| 61764Q AG 5 | MORGAN STANLEY REREMIC TRUST M MSMR_14-R | | 03/25/2019 | Paydown..... | | 392,723 | 392,723 | 375,173 | 384,405 | | 8,318 | | 8,318 | | 392,723 | | | 0 | 1,838 | 11/26/2046 | 1FM..... |
| 61765N AA 4 | MORGAN STANLEY REREMIC TRUST M MSMR_15-R | | 03/25/2019 | Paydown..... | | 1,083,109 | 1,083,109 | 1,026,437 | 1,057,546 | | 25,564 | | 25,564 | | 1,083,109 | | | 0 | 3,199 | 10/26/2046 | 1FM..... |
| 61766L BS 7 | MORGAN STANLEY BAML TRUST MSBA MSBAM_16 | | 02/13/2019 | CITIGROUP GLOBAL MKT INC..... | | 15,077,930 | 15,000,000 | 15,449,067 | 15,323,876 | | (5,613) | | (5,613) | | 15,318,263 | | (240,333) | (240,333) | 109,273 | 01/15/2049 | 1FM..... |
| 61910L AD 6 | BAYVIEWOPPORTUNITYMASTERFUN ABS17-RN4 | | 03/28/2019 | Paydown..... | | 900,983 | 900,983 | 900,983 | 901,015 | | (31) | | (31) | | 900,983 | | | 0 | 6,414 | 08/28/2032 | 1FM..... |
| 61910L AD 6 | BAYVIEWOPPORTUNITYMASTERFUN ABS17-RN4 | | 01/28/2019 | Paydown..... | | 2,170,063 | 2,170,063 | 2,170,063 | 2,170,139 | | (76) | | (76) | | 2,170,063 | | | 0 | 5,615 | 08/28/2032 | 4Z..... |
| 62886E AH 1 | NCR CORPORATION SENIOR CORP BND 4.625% | | 03/26/2019 | STATE STREET..... | | 499,405 | 500,000 | 476,250 | 492,023 | | 832 | | 832 | | 492,855 | | 6,550 | 6,550 | 14,260 | 02/15/2021 | 4FE..... |
| 62913T AE 2 | NGL ENERGY PARTNERS LP / NGL E SENIOR CO | | 03/15/2019 | Various..... | | 2,121,028 | 2,110,000 | 2,080,602 | 2,106,058 | | 1,468 | | 1,468 | | 2,107,526 | | 2,474 | 2,474 | 83,120 | 07/15/2019 | 4FE..... |
| 62913T AM 4 | NGL ENERGY PARTNERS LP / NGL E NGL ENERG | | 02/27/2019 | Various..... | | 2,639,000 | 2,800,000 | 2,783,160 | 2,785,696 | | 305 | | 305 | | 2,786,001 | | (147,001) | (147,001) | 85,750 | 03/01/2025 | 4FE..... |
| 63860H AD 1 | NTSR_07-A NTSR_07-A 2.716% 03/25/37 | | 03/25/2019 | Paydown..... | | 290,933 | 290,933 | 242,020 | 262,603 | | 28,330 | | 28,330 | | 290,933 | | | 0 | 1,150 | 03/25/2037 | 1FM..... |

QE05.55

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 63861H AL 2 | NSMLT_13-A NSMLT_13-A 5.772% 12/25/52 | | 03/01/2019 | Paydown..... | | 316,024 | 316,024 | 332,832 | 332,336 | | (16,312) | | (16,312) | | 316,024 | | | 0 | 3,162 | 12/25/2052 | 1FM..... |
| 63940H AB 9 | NAVIENT STUDENT LOAN TRUST NAV ABS16-3A1 | | 03/25/2019 | Paydown..... | | 461,533 | 461,533 | 463,984 | 463,863 | | (2,331) | | (2,331) | | 461,533 | | | 0 | 2,674 | 06/25/2065 | 1FE..... |
| 643528 AC 6 | NEW CENTURY ALTERNATIVE MORTGA SENIOR AB | | 03/01/2019 | Paydown..... | | 87,901 | 87,901 | 43,019 | 43,019 | | 44,881 | | 44,881 | | 87,901 | | | 0 | 284 | 07/25/2036 | 1FM..... |
| 64352V ES 6 | NEW CENTURY HOME EQUITY LOAN T NCHET_03- | | 03/25/2019 | Paydown..... | | 124,195 | 124,195 | 115,936 | 118,084 | | 6,111 | | 6,111 | | 124,195 | | | 0 | 800 | 10/25/2033 | 1FM..... |
| 64352V NJ 6 | NEW CENTURY HOME EQUITY TRUST ABS 05_B A | | 03/25/2019 | Paydown..... | | 405,274 | 405,274 | 363,115 | 392,631 | | 12,643 | | 12,643 | | 405,274 | | | 0 | 2,356 | 10/25/2035 | 1FM..... |
| 651229 AY 2 | NEWELL RUBBERMAID INC SENIOR CORP BND | | 02/26/2019 | MORGAN STANLEY & CO. INC..... | | 1,757,360 | 2,000,000 | 2,054,543 | 2,052,735 | | (144) | | (144) | | 2,052,591 | | (295,231) | (295,231) | 44,917 | 04/01/2046 | 2FE..... |
| 65478H AC 2 | NISSANAUTORECEIVABLESOWNER ABS 7-C-A2B | | 01/15/2019 | GOLDMAN SACHS & CO..... | | 8,179,570 | 8,183,725 | 8,181,399 | 8,181,498 | | 8 | | 8 | | 8,181,506 | | (1,936) | (1,936) | 17,819 | 10/15/2020 | 1FE..... |
| 65478H AC 2 | NISSANAUTORECEIVABLESOWNER ABS 7-C-A2B | | 01/15/2019 | Paydown..... | | 1,003,417 | 1,003,417 | 1,003,131 | 1,003,144 | | 273 | | 273 | | 1,003,417 | | | 0 | 2,041 | 10/15/2020 | 1FE..... |
| 65537K AB 6 | NOMURA HOME EQUITY LOAN INC NH NHELL_07- | | 03/25/2019 | Paydown..... | | 71,057 | 76,735 | 53,835 | 57,389 | | 13,668 | | 13,668 | | 71,057 | | | 0 | 359 | 02/25/2037 | 1FM..... |
| 65540X AY 3 | NOMURA RESECURITIZATION TRUST NMRR_15-5R | | 03/25/2019 | Paydown..... | | 74,012 | 74,012 | 69,155 | 69,629 | | 4,383 | | 4,383 | | 74,012 | | | 0 | 382 | 07/26/2037 | 1FM..... |
| 665876 B# 4 | NORTHERN UTILITIES INC SENIOR CORP BND | | 03/02/2019 | Redemption 100.0000..... | | 672,000 | 672,000 | 672,000 | 672,000 | | | | 0 | | 672,000 | | | 0 | 17,774 | 03/02/2020 | 2..... |
| 66988V AA 6 | NOVASTAR HOME EQUITY LOAN NHEL NFHE_06-2 | | 03/25/2019 | Paydown..... | | 292,509 | 292,509 | 223,557 | 228,937 | | 63,572 | | 63,572 | | 292,509 | | | 0 | 1,369 | 06/25/2036 | 1FM..... |
| 67773# AD 2 | OHIO VALLEY ELECTRIC CORP CORP BND 5 | | 02/15/2019 | Redemption 100.0000..... | | 740,187 | 740,187 | 740,187 | 740,187 | | | | 0 | | 740,187 | | | 0 | 21,465 | 02/15/2026 | 3FE..... |
| 68163P AA 2 | WEST CORPORATION SENIOR CORP BND 144A | | 02/26/2019 | RBC DOMINION SECURITIES INC..... | | 1,541,375 | 1,900,000 | 1,873,001 | 1,876,086 | | 416 | | 416 | | 1,876,501 | | (335,126) | (335,126) | 59,665 | 10/15/2025 | 4FE..... |
| 68233J BE 3 | ONCOR ELECTRIC SECURED CORPBND144A 3.70 | | 01/30/2019 | Tax Free Exchange..... | | 10,046,320 | 10,000,000 | 9,995,300 | 9,995,300 | | | | 0 | | 9,995,300 | | 51,020 | 51,020 | 77,083 | 11/15/2028 | 1FE..... |
| 68233J BF 0 | ONCOR ELECTRIC SECURED CORPBND144A 4.10 | | 01/30/2019 | Tax Free Exchange..... | | 14,995,590 | 15,000,000 | 14,985,300 | 14,985,300 | | | | 0 | | 14,985,300 | | 10,290 | 10,290 | 128,125 | 11/15/2048 | 1FE..... |
| 68268E AA 1 | OMFIT_15-1 SENIOR ABS 15-1 144A 3.190% | | 02/18/2019 | Paydown..... | | 1,160,427 | 1,160,427 | 1,160,059 | 1,160,176 | | 252 | | 252 | | 1,160,427 | | | 0 | 6,170 | 03/18/2026 | 1..... |
| 68268E AA 1 | OMFIT_15-1 SENIOR ABS 15-1 144A 3.190% | | 03/18/2019 | Paydown..... | | 2,376,861 | 2,376,861 | 2,376,106 | 2,376,345 | | 516 | | 516 | | 2,376,861 | | | 0 | 11,953 | 03/18/2026 | 1FE..... |
| 684181 AA 8 | ORANGE COGEN CO ORANGE COGEN FUNDING COR | | 03/15/2019 | Redemption 100.0000..... | | 250,000 | 250,000 | 254,993 | 250,851 | | (851) | | (851) | | 250,000 | | | 0 | 5,109 | 03/15/2022 | 2FE..... |
| 687847 AD 5 | OSCAR US FUNDING TRUST OSCAR_14-1 2.55 | | 01/01/2019 | MIZUHO INTERNATIONAL PLC..... | | | | | | | | | 0 | | | | | 0 | | 12/15/2021 | 1FE..... |
| 693476 BN 2 | PNCFINANCIALSERVICESGROUPI SENIOR CORP B | | 01/09/2019 | GOLDMAN SACHS & CO..... | | 9,468,080 | 9,500,000 | 9,339,830 | 9,442,693 | | 470 | | 470 | | 9,443,162 | | 24,918 | 24,918 | 107,113 | 03/08/2022 | 1FE..... |

QE05.56

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 694308 GE 1 | PACIFIC GAS AND ELECTRIC CO CORP BND 6 | | 01/07/2019 | GOLDMAN SACHS & CO..... | | 1,146,875 | 1,250,000 | 1,275,963 | 1,269,245 | | (17) | | (17) | | 1,269,227 | | (122,352) | (122,352) | 26,889 | 03/01/2034 | 2FE..... |
| 694308 GM 3 | PACIFIC GAS AND ELECTRIC CO CORP BND 6 | | 01/11/2019 | J.P. MORGAN SECURITIES INC..... | | 2,610,000 | 3,000,000 | 2,995,740 | 2,996,380 | | 4 | | 4 | | 2,996,384 | | (386,384) | (386,384) | 79,375 | 02/15/2038 | 2FE..... |
| 694308 GQ 4 | PACIFIC GAS AND ELECTRIC CO CORP BND 6 | | 01/10/2019 | GOLDMAN SACHS & CO..... | | 1,800,000 | 2,000,000 | 1,975,220 | 1,979,011 | | 15 | | 15 | | 1,979,026 | | (179,026) | (179,026) | 45,313 | 03/01/2039 | 2FE..... |
| 70069F DM 6 | PPSI_04-WWF1 PPSI_04-WWF1 4.136% 12/25 | | 03/25/2019 | Paydown..... | | 403,362 | 403,362 | 362,899 | 396,098 | | 7,264 | | 7,264 | | 403,362 | | | 0 | 2,597 | 12/25/2034 | 1FM..... |
| 70457L AA 2 | PEABODYENERGYCORP SECURED CORP BND 144A | | 03/26/2019 | CANTOR FITZGERALD SECURITIES | | 939,300 | 930,000 | 930,000 | 930,000 | | | | 0 | | 930,000 | | 9,300 | 9,300 | 27,590 | 03/31/2022 | 3FE..... |
| 71336W AA 3 | PEPAU_21 SENIORWHOLECMO21144A 3.362% 0 | | 03/18/2019 | Paydown..... | | 205,173 | 205,173 | 205,173 | 205,173 | | | | 0 | | 205,173 | | | 0 | 1,181 | 01/16/2060 | 1FE..... |
| 713448 EC 8 | PEPSICO INC CORP BND 7.000% 03/01/29 | | 01/04/2019 | Tax Free Exchange..... | | 13,064,320 | 10,000,000 | 12,514,600 | 12,485,724 | | (1,634) | | (1,634) | | 12,484,090 | | 580,230 | 580,230 | 239,167 | 03/01/2029 | 1FE..... |
| 713448 ED 6 | PEPSICO INC CORP BND 5.500% 05/15/35 | | 01/04/2019 | Tax Free Exchange..... | | 8,225,055 | 6,900,000 | 7,931,952 | 7,925,603 | | (363) | | (363) | | 7,925,240 | | 299,816 | 299,816 | 51,654 | 05/15/2035 | 1FE..... |
| 71839# AA 2 | PHILLIES FUNDING LP CORP BND 6.210% 07 | | 01/10/2019 | Redemption 100.0000..... | | 47,892 | 47,892 | 47,892 | 47,892 | | | | 0 | | 47,892 | | | 0 | 744 | 07/10/2030 | 2FE..... |
| 73179P AK 2 | POLYONE CORP SENIOR CORP BND 5.250% 03 | | 03/13/2019 | Various..... | | 3,587,500 | 3,500,000 | 3,489,058 | 3,493,541 | | 273 | | 273 | | 3,493,814 | | 93,686 | 93,686 | 91,875 | 03/15/2023 | 3FE..... |
| 73316P JD 3 | POPULAR ABS MORTGAGE PASS-THRO POPLR_05- | | 03/01/2019 | Paydown..... | | 412,657 | 412,657 | 343,426 | 402,634 | | 10,023 | | 10,023 | | 412,657 | | | 0 | 2,687 | 01/25/2036 | 1FM..... |
| 743755 AJ 9 | PROVIDENCE HEALTH SYS OBLIGATE PROVIDENC | | 03/21/2019 | WELLS FARGO SECURITIES..... | | 2,662,650 | 2,500,000 | 2,709,665 | 2,632,032 | | (5,881) | | (5,881) | | 2,626,151 | | 36,499 | 36,499 | 52,913 | 10/01/2023 | 1FE..... |
| 745867 AW 1 | PULTE GROUP INC SENIOR CORP BND 5.500% | | 01/07/2019 | CITIGROUP GLOBAL MKT INC..... | | 1,955,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | (45,000) | (45,000) | 39,111 | 03/01/2026 | 3FE..... |
| 74736@ AA 2 | QSPCF SENIOR CORP BND 4.740% 01/23/19 | | 01/23/2019 | Maturity..... | | 16,700,000 | 16,700,000 | 17,727,895 | 16,722,494 | | (22,494) | | (22,494) | | 16,700,000 | | | 0 | 395,790 | 01/23/2019 | 1FE..... |
| 74919R AA 3 | RAAC SERIES RAAC_06-RP3 ABS 06-RP3 144A | | 03/25/2019 | Paydown..... | | 134,452 | 134,452 | 120,251 | 130,552 | | 3,900 | | 3,900 | | 134,452 | | | 0 | 701 | 05/25/2036 | 1FM..... |
| 74922A AA 5 | RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH | | 03/25/2019 | Paydown..... | | 399,286 | 399,286 | 328,912 | 350,620 | | 48,667 | | 48,667 | | 399,286 | | | 0 | 1,606 | 07/25/2037 | 1FM..... |
| 74922R AC 4 | RESIDENTIAL ACCREDIT LOANS RAL RAL_06-Q | | 03/01/2019 | Paydown..... | | 590,809 | 715,274 | 489,410 | 474,058 | | 116,751 | | 116,751 | | 590,809 | | | 0 | 8,008 | 12/25/2036 | 1FM..... |
| 74922R AH 3 | RESIDENTIAL ACCREDIT LOANS RAL RAL_06-Q | | 03/25/2019 | Paydown..... | | 89,204 | 162,120 | 92,961 | 102,167 | | (12,963) | | (12,963) | | 89,204 | | | 0 | 761 | 12/25/2036 | 1FM..... |
| 74958D AH 1 | RFMSI CMO_06-S10 2A1 5.500% 10/25/21 | | 03/01/2019 | Paydown..... | | 821 | 829 | 828 | 817 | | 4 | | 4 | | 821 | | | 0 | 8 | 10/25/2021 | 3FM..... |
| 751150 AA 1 | RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO_ | | 03/01/2019 | Paydown..... | | 247,529 | 264,558 | 193,328 | 203,263 | | 44,266 | | 44,266 | | 247,529 | | | 0 | 1,123 | 09/25/2046 | 1FM..... |
| 751150 AD 5 | RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO | | 03/01/2019 | Paydown..... | | 285,348 | 366,550 | 265,726 | 293,500 | | (8,152) | | (8,152) | | 285,348 | | | 0 | 1,663 | 09/25/2046 | 1FM..... |
| 75115H AB 2 | RESIDENTIAL ACCREDIT LOANS INC SENIOR AB | | 03/25/2019 | Paydown..... | | 419,832 | 422,307 | 310,923 | 311,554 | | 108,278 | | 108,278 | | 419,832 | | | 0 | 2,025 | 12/26/2036 | 1FM..... |

QE05.57

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 754427 AA 0 | RAVENSWOOD UNIT 40 2004 PASS T CORP BND | | 01/15/2019 | Redemption | 100.0000 | 1,960,787 | 1,960,787 | 2,019,912 | 1,961,002 | | (214) | | (214) | | 1,960,787 | | | 0 | 58,784 | 01/15/2019 | 2 |
| 758202 AG 0 | REED ELSEVIER CAP INC CORP BND 8.625% | | 01/15/2019 | Maturity | | 1,000,000 | 1,000,000 | 1,085,590 | 1,000,461 | | (461) | | (461) | | 1,000,000 | | | 0 | 43,125 | 01/15/2019 | 2FE |
| 75884R AS 2 | REGENCY CENTERS LP REGENCY CENTERS LP | | 03/30/2019 | Call | 103.8480 | 9,346,320 | 9,000,000 | 9,923,213 | 9,335,255 | | (38,669) | | (38,669) | | 9,296,586 | | (296,586) | (296,586) | 544,320 | 04/15/2021 | 2FE |
| 76110W WG 7 | RESIDENTIALASSETSECURITIESC ABS 2004-KS2 | | 03/01/2019 | Paydown | | 7,239 | 7,239 | 7,238 | 7,236 | | 3 | | 3 | | 7,239 | | | 0 | 53 | 03/25/2034 | 1FM |
| 76110W YM 2 | RESIDENTIAL ASSET SECURITIES C RASC_04-K | | 03/25/2019 | Paydown | | 52,738 | 52,738 | 43,317 | 45,189 | | 7,549 | | 7,549 | | 52,738 | | | 0 | 328 | 06/25/2034 | 1FM |
| 76110W ZX 7 | RASC_04-KS6 RASC_04-KS6 3.311% 07/25/3 | | 03/25/2019 | Paydown | | 19,430 | 19,430 | 16,831 | 17,640 | | 1,789 | | 1,789 | | 19,430 | | | 0 | 141 | 07/25/2034 | 1FM |
| 76112B AM 2 | RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R | | 03/25/2019 | Paydown | | 299,380 | 299,380 | 299,380 | 299,380 | | | | 0 | | 299,380 | | | 0 | 2,160 | 08/25/2034 | 1FM |
| 76112B Z2 9 | RESIDENTIAL ASSET MORTGAGE PRO RAMP_06-R | | 03/25/2019 | Paydown | | 787,543 | 787,543 | 677,287 | 784,263 | | 3,279 | | 3,279 | | 787,543 | | | 0 | 3,954 | 03/25/2036 | 1FM |
| 76114G AA 5 | RESIDENTIAL ASSET SECURITIZATI RAST_06-A | | 03/01/2019 | Paydown | | 434,083 | 439,553 | 338,425 | 320,050 | | 114,032 | | 114,032 | | 434,083 | | | 0 | 4,502 | 02/25/2037 | 1FM |
| 76116R AA 9 | RESMAE MORTGAGE LOAN TRUST RSMILT_06-1 | | 03/25/2019 | Paydown | | 161,045 | 161,045 | 76,419 | 76,279 | | 84,766 | | 84,766 | | 161,045 | | | 0 | 782 | 02/25/2036 | 1FM |
| 767754 CH 5 | RITE AID CORP SENIOR CORP BND 144A 6.1 | | 03/07/2019 | Various | | 1,615,920 | 1,912,000 | 1,909,750 | 1,910,343 | | 61 | | 61 | | 1,910,404 | | (294,484) | (294,484) | 69,654 | 04/01/2023 | 5FE |
| 77340R AP 2 | ROCKIES EXPRESS PIPELINE LLC SENIOR CORP | | 01/15/2019 | Various | | 14,316,000 | 14,316,000 | 14,366,899 | 14,316,490 | | (490) | | (490) | | 14,316,000 | | | 0 | 429,480 | 01/15/2019 | 2FE |
| 78412F AP 9 | SESI LLC SENIOR CORP BND 7.125% 12/15/ | | 02/26/2019 | Various | | 5,520,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | 0 | | 6,000,000 | | (480,000) | (480,000) | 86,688 | 12/15/2021 | 4FE |
| 78442G RA 6 | SLMA ABS -9-A7A 3.371% 01/25/41 | | 01/25/2019 | Paydown | | 11,067 | 11,067 | 10,991 | | | 76 | | 76 | | 11,067 | | | 0 | 87 | 01/25/2041 | 1FE |
| 78443H AJ 2 | SLM STUDENT LOAN TRUST SLMA_06 SLMA_06-8 | | 01/25/2019 | Paydown | | 73,733 | 73,733 | 61,501 | 63,829 | | 9,904 | | 9,904 | | 73,733 | | | 0 | 513 | 01/25/2041 | 1FE |
| 78443V AJ 1 | SLM STUDENT LOAN TRUST 2007-1 SLMA_07-1 | | 01/25/2019 | Paydown | | 381,795 | 381,795 | 320,018 | 333,604 | | 48,191 | | 48,191 | | 381,795 | | | 0 | 2,644 | 01/27/2042 | 1FE |
| 78449Q AA 5 | SMB PRIVATE EDUCATION LOAN TRU 2.784% | | 03/15/2019 | Paydown | | 600,381 | 600,381 | 600,381 | 600,381 | | | | 0 | | 600,381 | | | 0 | 2,779 | 09/15/2025 | 1FE |
| 78454L AL 4 | SM ENERGY CO SENIOR CORP BND 5.625% 06 | | 02/27/2019 | CITIGROUP GLOBAL MKT INC | | 1,567,920 | 1,668,000 | 1,647,990 | 1,651,963 | | 338 | | 338 | | 1,652,301 | | (84,381) | (84,381) | 23,456 | 06/01/2025 | 4FE |
| 78471F AA 0 | SCLP_16-3 SENIOR ABS 16-3-A 144A 3.050 | | 03/25/2019 | Paydown | | 306,663 | 306,663 | 306,656 | 306,646 | | 16 | | 16 | | 306,663 | | | 0 | 1,563 | 12/26/2025 | 1FE |
| 79970Y AD 7 | SANCHEZ ENERGY CORP SENIOR CORP BND 6 | | 02/26/2019 | RBC DOMINION SECURITIES INC | | 210,025 | 1,355,000 | 1,285,000 | 1,313,147 | | 1,443 | | 1,443 | | 1,314,590 | | (1,104,565) | (1,104,565) | 51,410 | 01/15/2023 | 5FE |
| 79970Y AE 5 | SANCHEZ ENERGY CORP SECURED CORP BND 144A | | 02/05/2019 | Various | | 1,487,500 | 1,750,000 | 1,732,230 | 1,734,913 | | 312 | | 312 | | 1,735,226 | | (247,726) | (247,726) | 60,618 | 02/15/2023 | 4FE |

QE05.58

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 805564 EL 1 | SAST_99-3 SAST_99-3 9.450% 12/25/32 | | 02/01/2019 | Paydown..... | | 18,806 | 18,806 | 18,761 | 18,806 | | | | 0 | | 18,806 | | | 0 | 95 | 12/25/2032 | 1FM..... |
| 805564 JM 4 | SAST_01-2 SAST_01-2 6.812% 08/25/31 | | 03/01/2019 | Paydown..... | | 423 | 423 | 457 | 423 | | | | 0 | | 423 | | | 0 | 3 | 08/25/2031 | 1FM..... |
| 81375W AB 2 | SABR_04-01 SABR_04-01 3.251% 02/25/34 | | 03/25/2019 | Paydown..... | | 18,053 | 18,053 | 14,352 | 18,462 | | (409) | | (409) | | 18,053 | | | 0 | 112 | 02/25/2034 | 1FM..... |
| 81747W AG 2 | SEMT2018-7 4.000% 09/25/48..... | | 03/01/2019 | Paydown..... | | 172,630 | 172,630 | 173,493 | 173,422 | | (792) | | (792) | | 172,630 | | | 0 | 1,474 | 09/25/2048 | 1FM..... |
| 818ESC AB 1 | SEVENTY SEVEN ENERGY INC SEVENTY SEVEN E | | 01/01/2019 | DIRECT..... | | | | | | | | | 0 | | | | | 0 | | 07/15/2022 | 6*..... |
| 822804 AA 8 | SHELLPOINT ASSET FUNDING TRUST SAFT_13-1 | | 03/01/2019 | Paydown..... | | 86,898 | 86,898 | 90,883 | 91,538 | | (4,641) | | (4,641) | | 86,898 | | | 0 | 516 | 07/25/2043 | 1FM..... |
| 82280Q AJ 0 | SHELLPOINT CO-ORIGINATOR TRUST WHOLECMO1 | | 03/01/2019 | Paydown..... | | 615,260 | 615,260 | 609,492 | 609,890 | | 5,371 | | 5,371 | | 615,260 | | | 0 | 4,473 | 08/25/2045 | 1FM..... |
| 82653G AA 0 | Sierra Receivables Funding Com SRFC_18-3 | | 03/20/2019 | Paydown..... | | 1,122,278 | 1,122,278 | 1,121,996 | 1,121,999 | | 279 | | 279 | | 1,122,278 | | | 0 | 6,555 | 09/20/2035 | 1FE..... |
| 82653G AB 8 | Sierra Receivables Funding Com SRFC_18-3 | | 03/20/2019 | Paydown..... | | 295,336 | 295,336 | 295,287 | 295,305 | | 31 | | 31 | | 295,336 | | | 0 | 1,809 | 09/20/2035 | 1FE..... |
| 829259 AR 1 | SINCLAIR TELEVISION GROUP INC SENIOR COR | | 02/25/2019 | STATE STREET..... | | 502,980 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | 2,980 | 2,980 | 16,094 | 08/01/2024 | 4FE..... |
| 82967N BA 5 | SIRIUS XM RADIO INC SENIOR CORP BND 144A | | 02/27/2019 | STATE STREET..... | | 488,805 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | (11,195) | (11,195) | 14,583 | 08/01/2027 | 3FE..... |
| 83402V AA 9 | SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4 | | 03/25/2019 | Paydown..... | | 1,033,004 | 1,033,004 | 1,027,626 | 1,028,481 | | 4,523 | | 4,523 | | 1,033,004 | | | 0 | 5,434 | 11/25/2025 | 1FE..... |
| 83404J AA 4 | SOFI CONSUMER LOAN PROGRAM TRU ABS_17-3- | | 02/12/2019 | CITIGROUP GLOBAL MKT INC..... | | 1,726,893 | 1,734,413 | 1,734,413 | 1,734,413 | | | | 0 | | 1,734,413 | | (7,520) | (7,520) | 6,539 | 05/25/2026 | 1FE..... |
| 83404J AA 4 | SOFI CONSUMER LOAN PROGRAM TRU ABS_17-3- | | 03/25/2019 | Paydown..... | | 150,128 | 150,128 | 150,449 | 150,420 | | (292) | | (292) | | 150,128 | | | 0 | 490 | 05/25/2026 | 1FE..... |
| 83405P AA 9 | SOFI CONSUMER LOAN PROGRAM TRU SCLP_2017 | | 03/25/2019 | Paydown..... | | 292,403 | 292,403 | 291,915 | 291,984 | | 419 | | 419 | | 292,403 | | | 0 | 1,590 | 02/25/2026 | 1FE..... |
| 84265V AE 5 | SOUTHERN PERU COPPER CORPORATI CORP BND | | 01/03/2019 | Various..... | | 4,493,003 | 4,100,000 | 4,171,141 | 4,173,938 | | (22) | | (22) | | 4,173,916 | | 319,087 | 319,087 | 61,706 | 04/16/2040 | 2FE..... |
| 84762L AQ 8 | SPECTRUM BRANDS HOLDINGS INC SENIOR CORP | | 03/21/2019 | Various..... | | 511,042 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | | 0 | 22,635 | 11/15/2022 | 4FE..... |
| 84860* AB 9 | SPIRITS OF ST LOUIS BASKETBALL SENIOR CO | | 03/31/2019 | Various..... | | 21,706 | 21,706 | 21,706 | 21,706 | | | | 0 | | 21,706 | | | 0 | 209 | 06/30/2036 | 2PL..... |
| 848609 AA 1 | SPIRITS NEWCO LLC CORP BND 5.300% 03/ | | 03/31/2019 | Various..... | | 70,872 | 70,872 | 70,872 | 70,872 | | | | 0 | | 70,872 | | | 0 | 939 | 03/31/2033 | 2PL..... |
| 85172F AK 5 | AMERICAN GENERAL FINANCE CO SENIOR CORP | | 02/20/2019 | BARCLAYS CAPITAL..... | | 522,500 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | 22,500 | 22,500 | 8,252 | 05/15/2022 | 4FE..... |
| 85172L AA 4 | SLFT 2015-AA B ABS 15-AA A 144A 3.160% | | 03/15/2019 | Paydown..... | | 1,886,566 | 1,886,566 | 1,886,190 | 1,886,458 | | 108 | | 108 | | 1,886,566 | | | 0 | 9,585 | 11/15/2024 | 1FE..... |
| 85172M AA 2 | SLFT_15-BA SLFT_15-BA 3.480% 05/15/28 | | 03/19/2019 | GOLDMAN SACHS & CO..... | | 20,026,328 | 20,000,000 | 19,992,384 | 19,994,543 | | 426 | | 426 | | 19,994,969 | | 31,359 | 31,359 | 159,887 | 05/15/2028 | 1FE..... |
| 85236K AA 0 | SIDC_19-1A ABS -1A-A2 4.540% 02/25/44 | | 03/25/2019 | Paydown..... | | 8,333 | 8,333 | 8,330 | | | | | 4 | | 8,333 | | | 0 | 49 | 02/25/2044 | 1FE..... |

QE05.59

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.60

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 855244 AG 4 | STARBUCKS CORP SENIOR CORP BND 2.700% | | 03/13/2019 | Various..... | | 13,196,536 | 13,485,000 | 13,746,609 | 13,623,429 | | (2,410) | | (2,410) | | 13,621,019 | | (424,483) | (424,483) | 38,224 | 06/15/2022 | 2FE..... |
| 86213B AA 5 | STR_14-1A WHOLE CMO_14-1A-A1 144A 4.2 | | 03/20/2019 | Paydown..... | | 1,875 | 1,875 | 1,875 | 1,875 | | | | 0 | | 1,875 | | | 0 | 13 | 04/20/2044 | 1FE..... |
| 86213B AB 3 | STR_14-1A WHOLE CMO_14-1A-A2 144A 5.0 | | 03/20/2019 | Paydown..... | | 1,875 | 1,875 | 1,874 | 1,874 | | 1 | | 1 | | 1,875 | | | 0 | 16 | 04/20/2044 | 1FE..... |
| 863579 ML 9 | STRUCTURED ADJUSTABLE RATE MOR SARM_05-6 | | 03/25/2019 | Paydown..... | | 73,914 | 73,914 | 64,120 | 72,097 | | 1,816 | | 1,816 | | 73,914 | | | 0 | 415 | 03/25/2035 | 1FM..... |
| 86358E WX 0 | SAILT MEZZANIN ABS 05-HE3 M1 3.206% 09 | | 03/25/2019 | Paydown..... | | 338,197 | 338,197 | 301,841 | 322,603 | | 15,594 | | 15,594 | | 338,197 | | | 0 | 1,507 | 09/25/2035 | 1FM..... |
| 86359D FM 4 | SASC_05-10 SASC_05-10 5.750% 06/25/35 | | 03/01/2019 | Paydown..... | | 233,914 | 236,062 | 204,012 | 199,074 | | 34,840 | | 34,840 | | 233,914 | | | 0 | 1,454 | 06/25/2035 | 1FM..... |
| 86359D QP 5 | SASC_05-16 SASC_05-16 5.500% 09/25/35 | | 03/01/2019 | Paydown..... | | 48,542 | 48,542 | 47,903 | 47,832 | | 710 | | 710 | | 48,542 | | | 0 | 465 | 09/25/2035 | 3FM..... |
| 86359L QM 4 | STRUCTURED ASSET MORTGAGE INVE CMO_05-AR | | 03/01/2019 | Paydown..... | | 28,496 | 29,810 | 24,616 | 22,400 | | 6,097 | | 6,097 | | 28,496 | | | 0 | 285 | 03/25/2046 | 1FM..... |
| 863613 AC 9 | SASC_07-MN1A SASC_07-MN1A 2.670% 01/25 | | 02/25/2019 | Paydown..... | | 122,561 | 122,561 | 112,756 | 120,207 | | 2,354 | | 2,354 | | 122,561 | | | 0 | 270 | 01/25/2037 | 1FM..... |
| 86361H AA 2 | STRUCTURED ASSET MORTGAGE INVE CMO_06-AR | | 03/25/2019 | Paydown..... | | 526,304 | 526,305 | 411,740 | 408,582 | | 117,722 | | 117,722 | | 526,304 | | | 0 | 1,982 | 08/25/2036 | 1FM..... |
| 86361W AA 9 | STRUCTURED ASSET MORTGAGE INVE CMO_06-AR | | 03/25/2019 | Paydown..... | | 25,514 | 25,514 | 19,933 | 19,955 | | 5,559 | | 5,559 | | 25,514 | | | 0 | 114 | 10/25/2036 | 1FM..... |
| 86362P AD 7 | STRUCTURED ASSET SECURITIES CO ABS_07-BC | | 03/25/2019 | Paydown..... | | 248,728 | 248,728 | 217,816 | 232,946 | | 15,782 | | 15,782 | | 248,728 | | | 0 | 813 | 02/25/2037 | 1FM..... |
| 86362X AP 3 | SAML_07-AR1 SUPSEN WHOLE CMO _07-AR1-2A1 | | 03/25/2019 | Paydown..... | | 205,443 | 205,443 | 165,864 | 169,985 | | 35,458 | | 35,458 | | 205,443 | | | 0 | 1,138 | 01/25/2037 | 1FM..... |
| 86363D AA 9 | STRUCTURED ASSET MORTGAGE INVE SUPSEN WH | | 03/25/2019 | Paydown..... | | 97,886 | 97,886 | 77,330 | 80,578 | | 17,308 | | 17,308 | | 97,886 | | | 0 | 510 | 02/25/2037 | 1FM..... |
| 86363W AG 4 | STRUCTURED ASSET SECURITIES CO SASC_07-B | | 03/25/2019 | Paydown..... | | 179,453 | 179,453 | 138,179 | 157,258 | | 22,194 | | 22,194 | | 179,453 | | | 0 | 771 | 05/25/2047 | 1FM..... |
| 864486 AJ 4 | SUBURBAN PROPANE PARTNERS L.P/ SENIOR CO | | 02/28/2019 | J.P. MORGAN SECURITIES INC... | | 967,500 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | (32,500) | (32,500) | 29,229 | 03/01/2025 | 4FE..... |
| 872227 AC 7 | TBW MORTGAGE BACKED PASS THROU TBW_07-2 | | 03/25/2019 | Paydown..... | | 75,439 | 75,439 | 38,070 | 35,160 | | 40,279 | | 40,279 | | 75,439 | | | 0 | 207 | 07/25/2037 | 1FM..... |
| 87222E AH 1 | TBW MORTGAGE BACKED PASS THROU WHOLE CMO | | 03/01/2019 | Paydown..... | | 152,808 | 152,808 | 80,099 | 71,565 | | 81,243 | | 81,243 | | 152,808 | | | 0 | 475 | 03/25/2037 | 1FM..... |
| 87265H AE 9 | TRI POINTE GROUP INC SENIOR CORP BND 4 | | 03/25/2019 | Susquehanna Intemational Ser..... | | 1,483,444 | 1,481,000 | 1,472,662 | 1,476,701 | | 384 | | 384 | | 1,477,085 | | 6,358 | 6,358 | 53,347 | 07/01/2021 | 3FE..... |
| 87277# AA 7 | TPC UNIVERSITY LC FBI MANASSAS CORP BND | | 03/05/2019 | Redemption 100.0000..... | | 199,553 | 199,553 | 199,553 | 199,553 | | | | 0 | | 199,553 | | | 0 | 1,952 | 12/05/2022 | 1..... |
| 87305N AV 0 | TTX CO TTX COMPANY 5.453% 01/02/22 | | 01/02/2019 | Redemption 100.0000..... | | 775,711 | 775,711 | 799,535 | 779,342 | | (3,631) | | (3,631) | | 775,711 | | | 0 | 21,150 | 01/02/2022 | 1..... |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 87305N AW 8 | TTX CO TTX COMPANY 5.503% 01/02/22 | .. | 01/02/2019 | Redemption 100.0000..... | ..... | .....617,673 |617,673 |637,346 |620,736 | ..... | .....(3,063) | ..... | .....(3,063) | ..... | .....617,673 | ..... | ..... | ......0 |16,995 | 01/02/2022 | 1..... |
| 87305Q CL 3 | TTX CO SENIOR CORP BND MTN 144A 2.250% | .. | 02/01/2019 | Maturity..... | ..... | .....15,000,000 |15,000,000 |14,980,650 |14,999,448 | ..... | .....552 | ..... | .....552 | ..... | .....15,000,000 | ..... | ..... | ......0 |168,750 | 02/01/2019 | 1FE..... |
| 87342R AD 6 | TACO BELL FUNDING LLC BELL_18- ABS -1-A2 | .. | 02/25/2019 | Paydown..... | ..... | .....16,250 |16,250 |16,250 |16,250 | ..... | ..... | ..... | ......0 |16,250 | ..... | ..... | ......0 |170 | 11/25/2048 | 2AM..... | |
| 87342R AE 4 | TACO BELL FUNDING LLC BELL_18- ABS 1-A2I | .. | 02/25/2019 | Paydown..... | ..... | .....20,000 |20,000 |20,000 |20,000 | ..... | ..... | ..... | ......0 |20,000 | ..... | ..... | ......0 |239 | 11/25/2048 | 2..... | |
| 87612B AM 4 | TARGA RESOURCES PARTNERS LP/TA SENIOR CO | .. | 01/15/2019 | Various..... | ..... | .....1,050,988 |1,050,000 |1,039,193 |1,043,625 | ..... | ......51 | ..... | ......51 | ..... | .....1,043,675 | ..... | .....7,312 |7,312 |11,349 | 05/01/2023 | 3FE..... |
| 877249 AC 6 | TAYLOR MORRISON COMMUNITIES IN SENIOR CO | .. | 03/25/2019 | WELLS FARGO SECURITIES..... | ..... | .....1,501,725 |1,500,000 |1,500,000 |1,500,000 | ..... | ..... | ..... | ......0 | ..... | .....1,500,000 | ..... | .....1,725 |1,725 |35,438 | 04/15/2021 | 3FE..... |
| 87804A AB 8 | TBW MORTGAGE BACKED PASS THROU TBW_06-3 | .. | 03/01/2019 | Paydown..... | ..... | .....95,939 |160,316 |93,240 |86,711 | ..... | .....9,227 | ..... | .....9,227 | ..... | .....95,939 | ..... | ..... | ......0 |1,611 | 07/25/2036 | 1FM..... |
| 881561 PA 6 | TERWIN MORTGAGE TRUST TMTS_04- TMTS_04-2 | .. | 03/25/2019 | Paydown..... | ..... | .....190,912 |190,912 |177,876 |189,070 | ..... | .....1,842 | ..... | .....1,842 | ..... | .....190,912 | ..... | ..... | ......0 |1,120 | 12/25/2034 | 1FM..... |
| 881561 UJ 1 | TERWIN MORTGAGE TRUST TMT_05- TMT_05-8H | .. | 03/25/2019 | Paydown..... | ..... | .....323,930 |323,930 |296,484 |323,202 | ..... | .....728 | ..... | .....728 | ..... | .....323,930 | ..... | ..... | ......0 |1,889 | 07/25/2035 | 1FM..... |
| 88156P AA 9 | TMTS_06-7 TMTS_06-7 2.646% 07/25/37 | .. | 03/25/2019 | Paydown..... | ..... | .....144,197 |144,197 |140,231 |142,119 | ..... | .....2,078 | ..... | .....2,078 | ..... | .....144,197 | ..... | ..... | ......0 |765 | 07/25/2037 | 1FM..... |
| 88156T AB 9 | TERWIN MORTGAGE TRUST TMTS_06- TMTS_06-9 | .. | 02/25/2019 | Paydown..... | ..... | .....130,197 |130,197 |115,876 |118,654 | ..... | .....11,543 | ..... | .....11,543 | ..... | .....130,197 | ..... | ..... | ......0 |419 | 10/25/2037 | 1FM..... |
| 88732J AP 3 | SPECTRUM MANAGEMENT HOLDING CO CORP BND | .. | 02/14/2019 | Maturity..... | ..... | .....5,000,000 |5,000,000 |4,923,250 |4,998,650 | ..... | .....1,350 | ..... | .....1,350 | ..... | .....5,000,000 | ..... | ..... | ......0 |218,750 | 02/14/2019 | 2FE..... |
| 89054X AA 3 | TOPAZ SOLAR FARMS LLC TOPAZ SOLAR FARMS | .. | 02/08/2019 | Various..... | ..... | .....36,681,301 |38,005,650 |38,005,650 |38,005,650 | ..... | ..... | ..... | ......0 | ..... | .....38,005,650 | ..... | .....(1,324,349) |(1,324,349) |786,543 | 09/30/2039 | 5FE..... |
| 89169D AL 5 | TWPT_17-3 2.851% 07/25/57..... | .. | 03/01/2019 | Paydown..... | ..... | .....218,716 |218,716 |215,435 |215,760 | ..... | .....2,956 | ..... | .....2,956 | ..... | .....218,716 | ..... | ..... | ......0 |1,141 | 07/25/2057 | 1FM..... |
| 89173U AA 5 | TOWD POINT MORTGAGE TRUST TPMT ABS 7-4-A | .. | 03/01/2019 | Paydown..... | ..... | .....81,962 |81,962 |79,813 | ..... | ..... | .....2,148 | ..... | .....2,148 | ..... | .....81,962 | ..... | ..... | ......0 |270 | 06/25/2057 | 1FM..... |
| 89175M AA 1 | TOWDPOINTMORTGAGETRUSTTPMT ABS18-3144A | .. | 03/01/2019 | Paydown..... | ..... | .....471,812 |471,812 |471,984 |471,903 | ..... | .....(91) | ..... | .....(91) | ..... | .....471,812 | ..... | ..... | ......0 |2,944 | 05/25/2058 | 1FM..... |
| 89175V AA 1 | TPMT_18-2 ABS18-2144A 3.250% 03/25/58 | .. | 03/01/2019 | Paydown..... | ..... | .....423,414 |423,414 |422,038 |422,127 | ..... | .....1,287 | ..... | .....1,287 | ..... | .....423,414 | ..... | ..... | ......0 |1,992 | 03/25/2058 | 1FM..... |
| 893830 BK 4 | TRANSOCEAN INC SENIORCORPBND144A 7.250 | .. | 02/05/2019 | CITIGROUP GLOBAL MKT INC..... | ..... | .....819,975 |870,000 |870,000 |870,000 | ..... | ..... | ..... | ......0 | ..... | .....870,000 | ..... | .....(50,025) |(50,025) |17,871 | 11/01/2025 | 5FE..... |
| 90131H AP 0 | 21ST CENTURY FOX AMERICA INC SENIOR CORP | .. | 03/20/2019 | Taxable Exchange..... | ..... | .....3,048,137 |2,939,000 |3,048,128 |3,046,253 | ..... | .....(13,624) | ..... | .....(13,624) | ..... | .....3,032,628 | ..... | .....15,509 |15,509 |99,171 | 08/15/2020 | 2FE..... |
| 90131H AV 7 | 21ST CENTURY FOX AMERICA INC 21ST CENTUR | .. | 03/20/2019 | Taxable Exchange..... | ..... | .....1,882,716 |1,558,000 |1,580,162 |1,573,667 | ..... | .....(477) | ..... | .....(477) | ..... | .....1,573,190 | ..... | .....309,526 |309,526 |100,729 | 07/15/2024 | 2FE..... |
| 90131H BB 0 | 21ST CENTURY FOX AMERICA INC SENIOR CORP | .. | 03/20/2019 | Taxable Exchange..... | ..... | .....29,319,029 |26,500,000 |24,883,672 |25,189,012 | ..... | .....20,278 | ..... | .....20,278 | ..... | .....25,209,291 | ..... | .....4,109,738 |4,109,738 |485,333 | 06/30/2028 | 2FE..... |
| 90131H BC 8 | 21ST CENTURY FOX AMERICA INC SENIOR CORP | .. | 03/20/2019 | Various..... | ..... | .....8,876,638 |10,000,000 |9,594,370 |9,667,302 | ..... | .....4,813 | ..... | .....4,813 | ..... | .....9,672,115 | ..... | .....(795,477) |(795,477) |(146,358) | 11/30/2028 | 2FE..... |

QE05.61

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 90131H BF 1 | 21ST CENTURY FOX AMERICA INC CORP BND | .. | 03/20/2019 | Taxable Exchange..... | | 4,897,621 | 5,250,000 | 4,876,138 | 4,915,346 | | 2,535 | | 2,535 | | 4,917,881 | | (20,260) | (20,260) | 85,896 | 12/15/2034 | 2FE..... |
| 90131H BG 9 | 21ST CENTURY FOX AMERICA INC SENIOR CORP | .. | 03/20/2019 | Various..... | | 22,077,645 | 22,765,000 | 22,039,231 | 22,100,725 | | 3,961 | | 3,961 | | 22,104,686 | | (27,041) | (27,041) | 384,476 | 12/15/2035 | 2FE..... |
| 90131H BK 0 | 21ST CENTURY FOX AMERICA INC SENIOR CORP | .. | 03/20/2019 | Taxable Exchange..... | | 3,992,635 | 5,180,000 | 3,947,624 | 4,034,108 | | 5,761 | | 5,761 | | 4,039,869 | | (47,235) | (47,235) | 176,098 | 03/01/2037 | 2FE..... |
| 90276U AS 0 | UBSCMT_17-C6 PRELCFSENIORCMBS17-C6 2.3 | .. | 03/01/2019 | Paydown..... | | 482,966 | 482,966 | 482,965 | 482,965 | | 1 | | 1 | | 482,966 | | | | 1,984 | 12/15/2050 | 1FM..... |
| 90363@ AA 8 | USTA NATIONAL TENNIS CENTER IN SENIOR CO | .. | 01/08/2019 | Redemption 100.0000..... | | 47,918 | 47,918 | 47,918 | 47,918 | | | | 0 | | 47,918 | | | | 745 | 09/08/2024 | 1FE..... |
| 90363@ AB 6 | USTA NATIONAL TENNIS CENTER IN SENIOR CO | .. | 01/08/2019 | Various..... | | 140,053 | 140,053 | 140,053 | 140,053 | | | | 0 | | 140,053 | | | | 2,857 | 09/08/2039 | 1FE..... |
| 90366* AA 7 | USGBF NOTE NIAID LLC TRANCHE A SENIOR CO | .. | 03/15/2019 | Various..... | | 324,627 | 324,627 | 324,627 | 324,627 | | | | 0 | | 324,627 | | | | 2,416 | 04/15/2029 | 1..... |
| 90400G AB 7 | ULTRA PETROLEUM CORP. ULTRA RESOURCES IN | .. | 02/26/2019 | BANC OF AMERICA SECURITIES LLC | | 482,625 | 1,950,000 | 1,936,771 | 1,939,035 | | 221 | | 221 | | 1,939,255 | | (1,456,630) | (1,456,630) | 51,330 | 04/15/2025 | 5FE..... |
| 904764 AK 3 | UNILEVER CAPITAL CORP CORP BND 4.800% | .. | 02/15/2019 | Maturity..... | | 11,000,000 | 11,000,000 | 12,269,970 | 11,031,636 | | (31,636) | | (31,636) | | 11,000,000 | | | | 264,000 | 02/15/2019 | 1FE..... |
| 90783S AA 0 | UNION PACIFIC CORP CORP BND 4.698% 01/ | .. | 01/02/2019 | Redemption 100.0000..... | | 348,679 | 348,679 | 347,591 | 348,408 | | 271 | | 271 | | 348,679 | | | | 8,190 | 01/02/2024 | 1FE..... |
| 909287 AA 2 | UAL PASS THROUGH TRUST SERIES SENIOR COR | .. | 01/02/2019 | Various..... | | 129,383 | 129,383 | 112,563 | 122,318 | | 7,066 | | 7,066 | | 129,383 | | | | 4,293 | 07/02/2022 | 2FE..... |
| 914906 AS 1 | UNIVISION COMMUNICATIONS INC SECURED COR | .. | 03/27/2019 | Various..... | | 2,031,750 | 2,200,000 | 2,195,500 | 2,196,195 | | 127 | | 127 | | 2,196,322 | | (164,572) | (164,572) | 62,895 | 02/15/2025 | 4FE..... |
| 92239M C* 0 | VECTREN UTILITY HOLDINGS INC. CORP BND | .. | 02/01/2019 | Call 100.0000..... | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | 0 | | 9,000,000 | | | | 60,563 | 06/05/2043 | 1..... |
| 92240@ AM 7 | VECTREN CAPITAL CORP SENIOR CORP BND 3 | .. | 02/01/2019 | Call 100.0000..... | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | 0 | | 6,000,000 | | | | 26,085 | 12/15/2022 | 1..... |
| 92257A AB 0 | VCC_18-1 SENIORWHOLECMO18-1144A 3.590% | .. | 03/01/2019 | Paydown..... | | 136,808 | 136,808 | 136,761 | 136,761 | | 46 | | 46 | | 136,808 | | | | 895 | 04/25/2048 | 1FE..... |
| 92258M AB 3 | VCC_15-1 SUB CMBS -1-M1 144A 5.280% 06 | .. | 03/01/2019 | Redemption 100.0000..... | | 1,222,963 | 1,222,963 | 1,225,447 | 1,225,461 | | (2,498) | | (2,498) | | 1,222,963 | | | | 13,627 | 06/25/2045 | 1FE..... |
| 92258N AB 1 | VCC_16-1 VCC_16-1 3.534% 04/25/46... | .. | 03/01/2019 | Paydown..... | | 420,251 | 420,251 | 420,251 | 420,251 | | | | 0 | | 420,251 | | | | 2,343 | 04/25/2046 | 1FE..... |
| 92258V AA 5 | VCC_17-2-AFL VCC_17-2 3.386% 11/25/47 | .. | 03/25/2019 | Paydown..... | | 69,062 | 69,062 | 69,149 | 69,148 | | (86) | | (86) | | 69,062 | | | | 390 | 11/25/2047 | 1FE..... |
| 92259B AA 8 | VELOCITY COMMERCIAL CAPITAL VCC_18-2 4 | .. | 01/01/2019 | Paydown..... | | (37,067) | (37,067) | (37,070) | (37,067) | | | | 0 | | (37,067) | | | | | 10/26/2048 | ??..... |
| 92259B AA 8 | VELOCITY COMMERCIAL CAPITAL VCC_18-2 4 | .. | 03/01/2019 | Paydown..... | | 346,732 | 346,732 | 346,764 | (38,769) | | (38) | | (38) | | 346,732 | | | | 192 | 10/26/2048 | 1FE..... |
| 92259B AA 8 | VELOCITY COMMERCIAL CAPITAL VCC_18-2 4 | .. | 01/01/2019 | Paydown..... | | | | | (80,161) | | (8) | | (8) | | | | | | (271) | 10/26/2048 | 1Z..... |
| 92259B AD 2 | VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1 | .. | 03/01/2019 | Paydown..... | | 19,811 | 19,811 | 19,807 | 19,807 | | 4 | | 4 | | 19,811 | | | | 142 | 10/26/2048 | 1FE..... |

QE05.62

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 92348M AA 7 | VERIZONOWNERTRUSTVZOT_16-2A SENIORABS16- | | 03/20/2019 | Paydown..... | | 831,401 | 831,401 | 822,567 | 826,673 | | 4,728 | | 4,728 | | 831,401 | | | 0 | 2,255 | 05/20/2021 | 1FE..... |
| 929227 4D 5 | WASHINGTON MUTUAL CMO-03-AR6-A1 4.229% | | 03/01/2019 | Paydown..... | | 10,479 | 10,479 | 10,536 | 10,624 | | (145) | | (145) | | 10,479 | | | 0 | 81 | 06/25/2033 | 1FM..... |
| 92936Q AJ 7 | WFRBS_12-C6 WFRBS_12-C6 4.697% 04/15/4 | | 03/26/2019 | ROBERT BAIRD..... | | 16,398,678 | 15,781,000 | 15,990,616 | 15,836,567 | | (6,498) | | (6,498) | | 15,830,068 | | 568,610 | 568,610 | 240,901 | 04/15/2045 | 1FM..... |
| 92938V AS 4 | WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_14- | | 02/12/2019 | WELLS FARGO SECURITIES..... | | 6,615,864 | 6,382,504 | 6,491,249 | 6,452,338 | | (1,719) | | (1,719) | | 6,450,619 | | 165,245 | 165,245 | 55,277 | 03/15/2047 | 1FM..... |
| 92938V AT 2 | WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_14- | | 03/26/2019 | WELLS FARGO SECURITIES..... | | 6,989,607 | 6,623,258 | 6,739,337 | 6,709,337 | | (4,195) | | (4,195) | | 6,705,143 | | 284,464 | 284,464 | 101,665 | 03/15/2047 | 1FM..... |
| 92939K AE 8 | WFRBS_14-C24 LCF SENIOR CMBS_14-C24-A5 | | 02/12/2019 | KEY BANK..... | | 1,322,293 | 1,300,000 | 1,350,781 | 1,334,601 | | (722) | | (722) | | 1,333,879 | | (11,586) | (11,586) | 9,508 | 11/15/2047 | 1FM..... |
| 92977B A* 2 | HOME DEPOT INC CORP BND 6.000% 01/15/ | | 03/15/2019 | Redemption 100.0000..... | | 127,282 | 127,282 | 127,062 | 127,194 | | 87 | | 87 | | 127,282 | | | 0 | 1,275 | 01/15/2025 | 1..... |
| 92977X AA 1 | WACHOVIA LOAN TRUST WACL_T_05-S WACL_T_05- | | 03/25/2019 | Paydown..... | | 191,817 | 191,817 | 187,740 | 191,853 | | (37) | | (37) | | 191,817 | | | 0 | 868 | 05/25/2035 | 1FM..... |
| 92977Y BW 0 | WMLT CMO_05-B 2A4 4.597% 10/20/35- | | 03/01/2019 | Paydown..... | | 289,470 | 289,470 | 258,413 | 274,918 | | 14,552 | | 14,552 | | 289,470 | | | 0 | 2,211 | 10/20/2035 | 1FM..... |
| 92978E AA 2 | WACHOVIA MORTGAGE LOAN TRUST L WMLT_06-A | | 03/25/2019 | Paydown..... | | 139,693 | 139,693 | 77,443 | 41,904 | | 97,789 | | 97,789 | | 139,693 | | | 0 | 534 | 08/25/2036 | 1FM..... |
| 93041# AA 0 | WALGREEN CO LEASE PASS THROUGH CORP BND | | 03/15/2019 | Redemption 100.0000..... | | 10,738 | 10,738 | 10,738 | 10,738 | | | | 0 | | 10,738 | | | 0 | 95 | 02/15/2034 | 2..... |
| 93045# AF 5 | WAGNER EQUIPMENT CO CORP BND 3.510% 0 | | 02/15/2019 | Various..... | | 1,285,714 | 1,285,714 | 1,294,561 | 1,290,662 | | (4,948) | | (4,948) | | 1,285,714 | | | 0 | 22,564 | 02/15/2023 | 2..... |
| 931142 CP 6 | WALMART INC CORP BND 4.125% 02/01/19 | | 02/01/2019 | Maturity..... | | 10,000,000 | 10,000,000 | 9,871,600 | 9,998,565 | | 1,435 | | 1,435 | | 10,000,000 | | | 0 | 206,250 | 02/01/2019 | 1FE..... |
| 93363C AB 5 | WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO | | 03/01/2019 | Paydown..... | | 703,144 | 698,371 | 575,964 | 596,408 | | 106,736 | | 106,736 | | 703,144 | | | 0 | 2,801 | 07/25/2046 | 1FM..... |
| 93364E AE 4 | WMHE_07-HE3 WMABC_07-HE3 2.776% 05/25/ | | 03/25/2019 | Paydown..... | | 115,618 | 115,618 | 70,012 | 72,981 | | 42,638 | | 42,638 | | 115,618 | | | 0 | 537 | 05/25/2037 | 1FM..... |
| 93364E AF 1 | WAMU ASSET-BACKED CERTIFICATES WMHE_07-H | | 03/25/2019 | Paydown..... | | 219,343 | 219,343 | 134,020 | 137,980 | | 81,363 | | 81,363 | | 219,343 | | | 0 | 1,004 | 05/25/2037 | 1FM..... |
| 93933V BB 3 | WASHINGTON MUTUAL BANK FA WASHINGTON MUT | | 01/01/2019 | Various..... | | | | | | | | | 0 | | | | | 0 | | 05/20/2013 | 6FE..... |
| 93933W AD 8 | WASHINGTON MUTUAL BANK FA WASHINGTON MUT | | 01/01/2019 | Various..... | | | | | | | | | 0 | | | | | 0 | | 01/15/2015 | 6FE..... |
| 93935W AF 1 | WMALT_06-9 WMALT_06-9 4.746% 10/25/36 | | 03/01/2019 | Paydown..... | | 110,257 | 110,257 | 49,379 | 43,968 | | 66,289 | | 66,289 | | 110,257 | | | 0 | 387 | 10/25/2036 | 1FM..... |
| 93936N AC 7 | WASHINGTON MUTUAL MORTGAGE PAS WMALT_07- | | 03/01/2019 | Paydown..... | | 147,018 | 200,007 | 164,184 | 155,413 | | (8,395) | | (8,395) | | 147,018 | | | 0 | 1,739 | 06/25/2037 | 1FM..... |
| 942682 B* 5 | WATSON LAND CO SENIOR CORP BND 4.400% | | 03/29/2019 | Various..... | | 90,140 | 90,140 | 90,140 | 90,140 | | | | 0 | | 90,140 | | | 0 | 662 | 12/29/2040 | 2..... |
| 94978# BV 8 | HOME DEPOT INC CORP BND 5.370% 01/15/ | | 03/15/2019 | Redemption 100.0000..... | | 226,185 | 226,185 | 226,703 | 226,219 | | (35) | | (35) | | 226,185 | | | 0 | 2,027 | 01/15/2020 | 1..... |

QE05.63

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 94978# | CQ 8 CVS HEALTH CORP CORP BND 5.610% 08/10 | | 03/10/2019 | Redemption | 100.0000 | 80,088 | 80,088 | 77,428 | 78,844 | | 1,245 | | 1,245 | | 80,088 | | | 0 | 750 | 08/10/2027 | 2 |
| 94978# | CY 1 FIRST UNION RAIL CORP CORP BND 5.480% | | 01/02/2019 | Redemption | 100.0000 | 30,912 | 30,912 | 30,910 | 30,910 | | 2 | | 2 | | 30,912 | | | 0 | 847 | 01/02/2025 | 1 |
| 94978# | CZ 8 FIRST UNION RAIL CORP CORP BND 5.480% | | 01/02/2019 | Redemption | 100.0000 | 159,428 | 159,428 | 159,428 | 159,428 | | | | 0 | | 159,428 | | | 0 | 4,368 | 01/02/2025 | 1 |
| 94978# | DA 2 FIRST UNION RAIL CORP CORP BND 5.480% | | 01/02/2019 | Redemption | 100.0000 | 41,029 | 41,029 | 40,849 | 40,968 | | 62 | | 62 | | 41,029 | | | 0 | 1,124 | 01/02/2025 | 1 |
| 94978# | DB 0 FIRST UNION RAIL CORP CORP BND 5.480% | | 01/02/2019 | Redemption | 100.0000 | 4,624 | 4,624 | 4,624 | 4,624 | | | | 0 | | 4,624 | | | 0 | 127 | 01/02/2025 | 1 |
| 94978# | DC 8 FIRST UNION RAIL CORP CORP BND 5.480% | | 03/01/2019 | Redemption | 100.0000 | 205,278 | 205,278 | 205,278 | 205,278 | | | | 0 | | 205,278 | | | 0 | 5,625 | 01/02/2025 | 1 |
| 94980G | BF 7 WFHE_04-2 WFHE_04-2 3.486% 05/25/34 | | 03/25/2019 | Paydown | | 297,628 | 297,628 | 287,955 | 294,549 | | 3,079 | | 3,079 | | 297,628 | | | 0 | 1,747 | 05/25/2034 | 1FM |
| 949832 | AE 9 WELLS FARGO MORTGAGE BACKED SE WFMBS_05- | | 03/01/2019 | Paydown | | 764,530 | 764,530 | 687,121 | 746,861 | | 17,669 | | 17,669 | | 764,530 | | | 0 | 9,597 | 12/25/2035 | 1FM |
| 949834 | CM 5 WFMBS_07-14 WFMBS_07-14 5.500% 10/25/2 | | 03/01/2019 | Paydown | | 23,858 | 23,858 | 23,571 | 23,621 | | 236 | | 236 | | 23,858 | | | 0 | 199 | 10/25/2022 | 1FM |
| 94983Q | AK 2 WFMBS_06-3 WFMBS_06-3 5.500% 03/25/36 | | 03/01/2019 | Paydown | | 53,331 | 55,893 | 50,470 | 54,911 | | (1,581) | | (1,581) | | 53,331 | | | 0 | 642 | 03/25/2036 | 3FM |
| 94984J | AL 5 WFMBS_06-13 WFMBS_06-13 6.000% 10/25/3 | | 03/01/2019 | Paydown | | 31,504 | 32,205 | 29,738 | 31,916 | | (412) | | (412) | | 31,504 | | | 0 | 255 | 10/25/2036 | 3FM |
| 94985R | AQ 5 WFMBS_07-4 WFMBS_07-4 6.000% 04/25/37 | | 03/01/2019 | Paydown | | 59,063 | 65,783 | 55,874 | 56,611 | | 2,452 | | 2,452 | | 59,063 | | | 0 | 601 | 04/25/2037 | 1FM |
| 94987G | AA 2 WELLS FARGO REREMIC TRUST WFFF WFFF_11-R | | 03/01/2019 | Paydown | | 743,443 | 743,443 | 773,172 | 780,431 | | (36,988) | | (36,988) | | 743,443 | | | 0 | 6,218 | 09/17/2047 | 1FE |
| 95001A | AZ 9 WFCM_17C41 CMBS_17C41-A1 144A 2.279% 1 | | 03/01/2019 | Paydown | | 635,126 | 635,126 | 635,113 | 635,069 | | 57 | | 57 | | 635,126 | | | 0 | 2,530 | 11/15/2050 | 1FM |
| 95001G | AA 1 WELLSFARGOCOMMERCIALMORTGAG SENIOR CMBS | | 03/01/2019 | Paydown | | 89,786 | 89,786 | 89,785 | 89,785 | | 2 | | 2 | | 89,786 | | | 0 | 367 | 12/15/2050 | 1FM |
| 96188# | AA 6 WETT HOLDINGS LLC SECURED CORP BND 4.3 | | 03/31/2019 | Redemption | 100.0000 | 31,111 | 31,111 | 31,111 | 31,111 | | | | 0 | | 31,111 | | | 0 | 335 | 12/18/2024 | 2FE |
| 96928* | BK 2 WALGREEN CO LEASE PASS THROUGH CORP BND | | 03/15/2019 | Redemption | 100.0000 | 16,216 | 16,216 | 17,024 | 16,812 | | (596) | | (596) | | 16,216 | | | 0 | 156 | 10/15/2032 | 2 |
| 97181# | EU 3 SOLVAY POLYMERS EQUIPMENT CORP BND 6. | | 01/02/2019 | Redemption | 100.0000 | 505,483 | 505,483 | 504,607 | 505,447 | | 36 | | 36 | | 505,483 | | | 0 | 16,757 | 01/02/2020 | 1 |
| 97181# | GA 5 SOLVAY POLYMERS EQUIPMENT CORP BND 6. | | 01/30/2019 | Redemption | 100.0000 | 1,246,083 | 1,246,083 | 1,175,978 | 1,237,741 | | 8,342 | | 8,342 | | 1,246,083 | | | 0 | 41,058 | 01/30/2021 | 1 |
| 97806* | AG 7 WOLVERINE POWER SUPPLY SENIOR CORP BND | | 03/10/2019 | Redemption | 100.0000 | 50,000 | 50,000 | 50,000 | 50,000 | | | | 0 | | 50,000 | | | 0 | 958 | 09/10/2045 | 1 |
| 984121 | CA 9 XEROX CORPORATION CORP BND 5.625% 12/1 | | 02/26/2019 | CITIGROUP GLOBAL MKT INC.... | | 22,302,500 | 22,000,000 | 22,530,595 | 22,136,357 | | (22,514) | | (22,514) | | 22,113,843 | | 188,657 | 188,657 | 250,938 | 12/15/2019 | 3FE |

QE05.64

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 11283Y AA 8 | BROOKFIELD RESIDENTIAL PROPERT BROOKFIEL | A | 02/27/2019. | Various..... | | 3,482,500 | 3,500,000 | 3,500,000 | 3,500,000 | | | | 0 | | 3,500,000 | | (17,500) | (17,500) | 142,917 | 07/01/2022. | 4FE..... |
| 35952S AA 0 | FTG FRASER TRANSPORTATION GROU FRASER TR | .. | 03/31/2019. | Various..... | | 128,584 | 128,584 | 132,363 | 125,773 | | | | 0 | 6,590 | 128,584 | (3,780) | | (3,780) | 2,300 | 12/30/2033. | 1FE..... |
| 496676 AC 1 | KINGSTON SOLAR LP SECURED CORP BND 3.5 | .. | 01/31/2019. | Redemption 100.0000..... | | 160,847 | 160,847 | 159,619 | 154,664 | | | | 0 | 4,955 | 160,847 | 1,228 | | 1,228 | 2,896 | 07/31/2035. | 2FE..... |
| 66980C AB 4 | NOUVELLEAUTOROUTE30FINANCEM SENIORCORPBN | .. | 03/30/2019. | Redemption 100.0000..... | | 1,091 | 1,091 | 1,124 | | | | | 0 | | 1,091 | (33) | | (33) | 22 | 03/31/2042. | 2FE..... |
| 72908L AB 1 | PLENARY PROPERTIES NDC GP PLENARY PROPER | .. | 03/07/2019. | Various..... | | 135,916 | 135,916 | 153,292 | 123,992 | | 11,026 | | 11,026 | 32,658 | 135,916 | (31,761) | | (31,761) | 1,179 | 02/07/2040. | 2FE..... |
| 811427 AA 1 | SEA TO SKY HIGHWAY INVESTMENT SEA TO SKY | .. | 02/28/2019. | Various..... | | 1,610,573 | 1,610,573 | 1,671,821 | 1,552,835 | | 207 | | 207 | 118,846 | 1,610,573 | (61,315) | | (61,315) | 21,171 | 10/31/2030. | 1FE..... |
| 820439 A@ 6 | SHAWCOR LTD CORP BND 3.670% 03/31/23 | A | 03/07/2019. | Call 102.3849..... | | 2,047,698 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | | 0 | 79,709 | 03/31/2023. | 3..... |
| 87277* AA 1 | TM1505 LLC CORP BND 5.350% 04/05/23 | .. | 03/05/2019. | Various..... | | 413,407 | 413,407 | 414,723 | 413,863 | | (456) | | (456) | | 413,407 | | | 0 | 3,692 | 04/05/2023. | 1..... |
| PP1T1F YI 4 | PLENARY HEALTH NORTH BAY FINCO PLENARY H | .. | 03/13/2019. | Various..... | | 46,506 | 46,506 | 52,776 | 48,539 | | (3,626) | | (3,626) | 3,872 | 46,506 | (2,278) | | (2,278) | 404 | 03/13/2040. | 2Z..... |
| 00687Y AA 3 | ADIANT GLOBAL HOLDINGS LTD SENIOR CORP B | D | 03/15/2019. | Various..... | | 2,022,603 | 2,659,000 | 2,659,000 | 2,659,000 | | | | 0 | | 2,659,000 | | (636,398) | (636,398) | 73,535 | 08/15/2026. | 4FE..... |
| 008686 AA 5 | AHOLD FIN USA INC CORP BND 7.820% 01/0 | C | 01/02/2019. | Redemption 100.0000..... | | 53,051 | 53,051 | 59,019 | 53,114 | | (63) | | (63) | | 53,051 | | | 0 | 2,074 | 01/02/2020. | 3AM..... |
| 02364W AX 3 | AMERICA MOVIL SAB DE CV CORP BND 5.000 | D | 02/13/2019. | MARKETAXESS CORPORATI..... | | 1,620,128 | 1,600,000 | 1,755,389 | 1,635,588 | | (5,542) | | (5,542) | | 1,630,045 | | (9,917) | (9,917) | 26,444 | 10/16/2019. | 1FE..... |
| 05330K AA 3 | AUTOPISTASMETROPOLITANASDEP SECURED CORP | D | 03/31/2019. | Redemption 100.0000..... | | 37,485 | 37,485 | 37,485 | 37,485 | | | | 0 | | 37,485 | | | 0 | 633 | 06/30/2035. | 2FE..... |
| 05537G AD 7 | BANCO CONTINENTAL SA SUB CORP BND 144A | D | 01/11/2019. | Various..... | | 254,063 | 250,000 | 248,293 | 247,041 | | 10 | | 10 | | 247,051 | | 7,011 | 7,011 | 4,120 | 09/22/2029. | 2FE..... |
| 056162 AN 0 | BABSN_15-IA SENIORABS15-IA144A 3.751% | D | 03/19/2019. | J.P. MORGAN SECURITIES INC..... | | 3,947,200 | 4,000,000 | 4,000,000 | 4,000,000 | | | | 0 | | 4,000,000 | | (52,800) | (52,800) | 59,532 | 01/20/2031. | 1FE..... |
| 08860H AA 2 | BHARTI AIRTEL LIMITED SENIOR CORP BND 14 | D | 02/22/2019. | GOLDMAN SACHS & CO..... | | 1,410,690 | 1,500,000 | 1,349,250 | 1,350,734 | | 2,938 | | 2,938 | | 1,353,672 | | 57,018 | 57,018 | 13,854 | 06/10/2025. | 2FE..... |
| 08861J AB 5 | BHARTI AIRTEL INTERNATIONAL NE SENIOR CO | D | 02/22/2019. | Various..... | | 801,104 | 800,000 | 794,136 | | | 152 | | 152 | | 794,288 | | 6,816 | 6,816 | 11,413 | 05/20/2024. | 2FE..... |
| 12550T AA 3 | CIFC_15-4 CIFC_15-4 4.201% 10/20/27.. | D | 01/22/2019. | Paydown..... | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | 0 | | 4,000,000 | | | 0 | 39,959 | 10/20/2027. | 1FE..... |
| 12550T AC 9 | CIFC FUNDING LTD CIFC_15-4A CIFC_15-4 | D | 01/22/2019. | Paydown..... | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | 0 | | 7,000,000 | | | 0 | 83,523 | 10/20/2027. | 1FE..... |
| 12550T AE 5 | CIFC FUNDING LTD CIFC_15-4A CIFC_15-4 | D | 01/22/2019. | Paydown..... | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 13,976 | 10/20/2027. | 1FE..... |
| 15032F AA 4 | CEDAR 3.761% 01/20/31..... | D | 03/19/2019. | J.P. MORGAN SECURITIES INC..... | | 1,975,400 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | (24,600) | (24,600) | 29,849 | 01/20/2031. | 1FE..... |
| 191241 AD 0 | COCA-COLA FEMSA SAB DE CV CORP BND 4.6 | D | 02/13/2019. | BARCLAYS CAPITAL..... | | 2,028,060 | 2,000,000 | 1,989,820 | 2,005,057 | | (535) | | (535) | | 2,004,522 | | 23,538 | 23,538 | 46,250 | 02/15/2020. | 1FE..... |

QE05.65

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 22112E AC 2 | COSAN LUXEMBOURG SA SENIOR CORP BND 144A | D | 03/27/2019 | SANTANDER INVESTMENT..... | | 1,055,000 | 1,000,000 | 1,038,750 | 1,025,953 | | (1,879) | | (1,879) | | 1,024,074 | | 30,926 | 30,926 | 48,417 | 01/20/2027 | 3FE..... |
| 235822 AA 1 | DANA FINANCING LUXEMBOURG SARL DANA FINA | D | 02/27/2019 | BANC OF AMERICA SECURITIES LLC | | 5,087,500 | 5,000,000 | 5,000,000 | 5,000,000 | | | | 0 | | 5,000,000 | | 87,500 | 87,500 | 68,611 | 06/01/2026 | 3FE..... |
| 26249G AH 3 | DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF_33 | D | 03/15/2019 | Paydown..... | | 2,550,000 | 2,550,000 | 2,550,000 | 2,550,000 | | | | 0 | | 2,550,000 | | | 0 | 74,052 | 10/15/2028 | 2AM..... |
| 26876H AA 6 | ENA SUR TRUST ENA SUR TRUST 5.750% 05/ | D | 02/25/2019 | Redemption 100.0000..... | | 98,721 | 98,721 | 98,721 | 98,715 | | 6 | | 6 | | 98,721 | | | 0 | 1,419 | 05/25/2025 | 2FE..... |
| 29248D AA 0 | ENA NORTE TRUST ENA NORTE TRUST 4.950% | D | 01/25/2019 | Redemption 100.0000..... | | 331,437 | 331,437 | 333,332 | 332,458 | | (1,021) | | (1,021) | | 331,437 | | | 0 | 4,102 | 04/25/2028 | 2FE..... |
| 29273E AC 2 | ENDO FINANCE LLC / ENDO FINCO SENIOR COR | D | 03/14/2019 | Various..... | | 2,015,000 | 2,500,000 | 2,500,000 | 2,500,000 | | | | 0 | | 2,500,000 | | (485,000) | (485,000) | 101,250 | 07/15/2023 | 5FE..... |
| 29273E AC 2 | ENDO FINANCE LLC / ENDO FINCO SENIOR COR | D | 03/29/2019 | Call 82.0000..... | | 148,420 | 181,000 | 181,000 | 181,000 | | | | 0 | | 181,000 | | | 0 | (24,918) | 07/15/2023 | 5FE..... |
| 30251G AU 1 | FMG RESOURCES (AUGUST 2006) PT SENIOR CO | D | 02/25/2019 | STATE STREET..... | | 450,621 | 450,000 | 450,000 | 450,000 | | | | 0 | | 450,000 | | 621 | 621 | 6,056 | 05/15/2022 | 3FE..... |
| 344419 AA 4 | FOMENTO ECONOMICO MEXICANO SAB SENIORCOR | D | 02/13/2019 | CITIGROUP GLOBAL MKT INC..... | | 7,571,755 | 7,900,000 | 7,564,487 | 7,579,774 | | 8,428 | | 8,428 | | 7,588,202 | | (16,447) | (16,447) | 59,936 | 05/10/2023 | 1FE..... |
| 40066N AA 4 | GUANAY FINANCE LIMITED GUANAY FINANCE LI | D | 03/15/2019 | Redemption 100.0000..... | | 128,708 | 128,708 | 131,411 | 129,537 | | (829) | | (829) | | 128,708 | | | 0 | 1,888 | 12/15/2020 | 3FE..... |
| 43641N BM 5 | HOLMES MASTER ISSUER PLC HML_1 HML_11-3A | D | 01/15/2019 | Paydown..... | | 19,000,000 | 19,000,000 | 19,076,000 | 19,004,453 | | (4,453) | | (4,453) | | 19,000,000 | | | 0 | 203,269 | 10/15/2054 | 1FE..... |
| 45631X AA 7 | INDUSTRIAL SENIOR TRUST SENIOR CORP BND | D | 03/28/2019 | BANC OF AMERICA SECURITIES LLC | | 2,227,500 | 2,200,000 | 2,200,000 | 2,200,000 | | | | 0 | | 2,200,000 | | 27,500 | 27,500 | 50,417 | 11/01/2022 | 3FE..... |
| 45763P AE 6 | INMARSAT FINANCE PLC SENIOR CORP BND 144 | D | 02/27/2019 | BARCLAYS CAPITAL..... | | 4,468,800 | 4,480,000 | 4,443,757 | 4,462,828 | | 768 | | 768 | | 4,463,596 | | 5,204 | 5,204 | 64,307 | 05/15/2022 | 3FE..... |
| 45763P AF 3 | INMARSAT FINANCE PLC SENIOR CORP BND 144 | D | 02/25/2019 | STATE STREET..... | | 197,002 | 200,000 | 200,000 | 200,000 | | | | 0 | | 200,000 | | (2,998) | (2,998) | 5,272 | 10/01/2024 | 3FE..... |
| 47010B AF 1 | JAGUARLANDROVERAUTOMOTIVEP SENIOR CORP B | D | 03/04/2019 | Various..... | | 1,031,613 | 1,300,000 | 1,300,000 | 1,300,000 | | | | 0 | | 1,300,000 | | (268,388) | (268,388) | 25,119 | 10/01/2027 | 3FE..... |
| 592838 AA 4 | MEXICO GENERADORA DE ENERGIA SECURED COR | D | 01/09/2019 | Various..... | | 5,358,933 | 5,594,550 | 5,594,550 | 5,594,550 | | | | 0 | | 5,594,550 | | (235,617) | (235,617) | 28,469 | 12/06/2032 | 2FE..... |
| 66989G AA 8 | NOVARTIS SECURITIES INVEST LTD CORP BND | D | 02/10/2019 | Maturity..... | | 40,000,000 | 40,000,000 | 44,921,200 | 40,109,366 | | (109,366) | | (109,366) | | 40,000,000 | | | 0 | 1,025,000 | 02/10/2019 | 1FE..... |
| 70014L AC 4 | PARK AEROSPACE SENIOR CORP BND 144A 4. | D | 03/01/2019 | Various..... | | 2,475,000 | 2,500,000 | 2,500,000 | 2,500,000 | | | | 0 | | 2,500,000 | | (25,000) | (25,000) | 53,021 | 03/15/2023 | 3FE..... |
| 71337H AB 3 | PEPPER RESIDENTIAL SECURITIES PEPR_17 | D | 03/11/2019 | Paydown..... | | 156,066 | 156,066 | 156,066 | 156,037 | | 29 | | 29 | | 156,066 | | | 0 | 1,032 | 03/10/2058 | 1FE..... |
| 714264 AD 0 | PERNOD-RICARD SA CORP BND 144A 4.450% | D | 03/13/2019 | DEUTSCHE BANK AG..... | | 15,506,700 | 15,000,000 | 14,961,900 | 14,986,514 | | 841 | | 841 | | 14,987,355 | | 519,345 | 519,345 | 445,000 | 01/15/2022 | 2FE..... |
| 76117Y AA 3 | RESIMAC MBS TRUST RESI_14-1A RESI_14-1A | D | 03/12/2019 | Paydown..... | | 283,837 | 283,837 | 283,837 | 283,837 | | | | 0 | | 283,837 | | | 0 | 2,467 | 12/12/2045 | 1FE..... |

QE05.66

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 76119H AA 8 | RESL 18-1A ABS18-1A144A 3.289% 11/10/4 | D | 03/11/2019 | Paydown..... | | 228,480 | 228,480 | 228,480 | 228,480 | | | | 0 | | 228,480 | | | 0 | 1,256 | 11/10/2049 | 1FE..... |
| 88167A AD 3 | TEVA PHARMACEUTICAL FINANCE NE SENIOR CO | D | 02/14/2019 | J.P. MORGAN SECURITIES INC... | | 356,000 | 400,000 | 345,500 | 350,780 | | 1,276 | | 1,276 | | 352,056 | | 3,944 | 3,944 | 6,471 | 07/21/2023 | 3FE..... |
| 88167A AK 7 | TEVA PHARMACEUTICAL FINANCE NE SENIORCOR | D | 02/14/2019 | J.P. MORGAN SECURITIES INC... | | 619,150 | 610,000 | 622,830 | 622,281 | | (137) | | (137) | | 622,143 | | (2,993) | (2,993) | 19,215 | 03/01/2028 | 3FE..... |
| 88167A AL 5 | TEVA PHARMACEUTICAL FINANCE NE SENIORCOR | D | 03/05/2019 | Various..... | | 3,421,125 | 3,400,000 | 3,409,500 | 1,986,681 | | 279 | | 279 | | 3,411,460 | | 9,665 | 9,665 | 74,467 | 04/15/2024 | 3FE..... |
| 893800 AA 0 | TRANSOCEANGUARDIANLTD SECURED CORP BND144A | D | 01/15/2019 | Redemption 100.0000..... | | 55,000 | 55,000 | 54,450 | 54,488 | | 512 | | 512 | | 55,000 | | | 0 | 1,634 | 01/15/2024 | 4FE..... |
| 91832V AA 2 | VOCESCROWLTD SECURED CORP BND144A 5.000% | D | 03/07/2019 | Various..... | | 1,940,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | (60,000) | (60,000) | 57,222 | 02/15/2028 | 3FE..... |
| 9226AP AA 3 | VENATORFINANCESARL/VENATORM SENIOR CORP | D | 03/20/2019 | Various..... | | 1,320,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | 0 | | 1,500,000 | | (180,000) | (180,000) | 59,177 | 07/15/2025 | 4FE..... |
| 92911Q AA 5 | VOTORANTIM CIMENTOS SA CORP BND 144A 7 | D | 02/14/2019 | Call 106.5000..... | | 4,260,000 | 4,000,000 | 3,263,563 | 3,313,384 | | 1,190 | | 1,190 | | 3,314,574 | | 685,426 | 685,426 | 363,917 | 04/05/2041 | 3FE..... |
| BME2NN AQ 8 | AERBORNE FUNDING II LIMITED SECURED CORP | D | 03/25/2019 | Redemption 100.0000..... | | 310,490 | 310,490 | 310,490 | 310,490 | | | | 0 | | 310,490 | | | 0 | 2,163 | 05/25/2030 | 1FE..... |
| BRT8K5 YG 6 | PROVEN GLORY CAPITAL LTD SENIOR CORP BND | D | 01/18/2019 | Various..... | | 1,730,255 | 1,950,000 | 1,951,215 | 1,951,124 | | (6) | | (6) | | 1,951,118 | | (220,864) | (220,864) | 32,933 | 02/21/2027 | 5*Gl..... |
| G4146* AC 4 | G4S PLC CORP BND 5.960% 03/01/19 | D | 03/01/2019 | Maturity..... | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | 0 | | 15,000,000 | | | 0 | 447,000 | 03/01/2019 | 2..... |
| G8277@ AB 6 | SOUTH STAFFORDSHIRE PLC CORP BND 4.41 | B | 01/15/2019 | Various..... | | 2,241,225 | 2,241,225 | 2,785,072 | 2,228,800 | | | | 0 | 556,272 | 2,241,225 | (543,847) | | (543,847) | 49,419 | 01/15/2020 | 2..... |
| G8408# AA 8 | ST JAMES'S ONCOLOGY FINANCING SECURED CO | B | 03/31/2019 | Various..... | | 116,519 | 116,519 | 111,815 | 113,885 | | | | 0 | (2,070) | 116,519 | 4,703 | | 4,703 | 1,634 | 03/31/2037 | 1FE..... |
| G9605# AE 9 | WHITBREAD GROUP CORP BND 4.120% 01/26 | D | 01/26/2019 | Maturity..... | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | 0 | | 5,000,000 | | | 0 | 104,144 | 01/26/2019 | 2..... |
| K7017# AA 8 | MERIDIAN SPIRIT APS CORP BND 4.110% 0 | D | 03/31/2019 | Various..... | | 41,228 | 41,228 | 41,228 | 41,228 | | | | 0 | | 41,228 | | | 0 | 424 | 08/01/2030 | 2FE..... |
| L8038* AA 4 | SBM BALEIA AZUL SARL CORP BND 5.500% | D | 03/15/2019 | Redemption 100.0000..... | | 45,000 | 45,000 | 45,000 | 45,000 | | | | 0 | | 45,000 | | | 0 | 619 | 09/15/2027 | 3..... |
| N2962# AC 7 | ENECO HOLDING NV CORP BND 4.817% 03/2 | B | 03/28/2019 | Maturity..... | | 15,729,000 | 15,729,000 | 18,414,995 | 16,004,100 | | | | 0 | 2,410,895 | 15,729,000 | (2,685,995) | | (2,685,995) | 378,833 | 03/28/2019 | 1..... |
| N9146# AB 3 | VAN OORD FINANCE BV CORP BND 5.410% 0 | D | 03/01/2019 | Various..... | | 7,609,212 | 7,250,000 | 7,452,963 | 7,335,736 | | (5,808) | | (5,808) | | 7,329,928 | | (79,928) | (79,928) | 501,938 | 04/20/2021 | 2..... |
| N9146# AD 9 | VAN OORD FINANCE BV CORP BND 5.790% 0 | D | 03/01/2019 | Call 117.2471..... | | 5,276,117 | 4,500,000 | 4,500,000 | 4,500,000 | | | | 0 | | 4,500,000 | | | 0 | 870,929 | 04/20/2026 | 2..... |
| P7077@ AF 1 | NASSAU AIR DEV CORP BND 7.000% 11/30/ | D | 03/31/2019 | Redemption 100.0000..... | | 380,000 | 380,000 | 380,000 | 380,000 | | | | 0 | | 380,000 | | | 0 | 6,650 | 11/30/2033 | 2PL..... |
| P7077@ AH 7 | NASSAU AIR DEV CORP BND 6.340% 03/31/ | D | 03/30/2019 | Redemption 100.0000..... | | 63,750 | 63,750 | 63,750 | 63,750 | | | | 0 | | 63,750 | | | 0 | 1,010 | 03/30/2035 | 2..... |
| P7077@ AK 0 | NASSAU AIR DEV CORP BND 6.440% 06/30/ | D | 03/30/2019 | Redemption 100.0000..... | | 71,250 | 71,250 | 71,250 | 71,250 | | | | 0 | | 71,250 | | | 0 | 1,147 | 06/30/2035 | 2..... |

QE05.67

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For eign | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| Q4217@ AA 9 | GOODMAN FIELDER LTD CORP BND 4.810% 0 | D | 03/10/2019 | Call 102.6768..... | | 31,829,818 | 31,000,000 | 32,779,912 | 31,707,850 | | (76,439) | | (76,439) | | 31,631,411 | | (631,411) | (631,411) | 1,575,368 | 09/10/2020 | 4..... |
| W2469* AC 9 | ELEKTA AB CORP BND 5.110% 05/04/21 | D | 01/11/2019 | Call 104.5049..... | | 2,612,622 | 2,500,000 | 2,500,000 | 2,500,000 | | | | 0 | | 2,500,000 | | | 0 | 136,398 | 05/04/2021 | 2..... |
| 3899999 | Total - Bonds - Industrial and Miscellaneous..... | | | | | 1,385,087,099 | 1,385,095,623 | 1,404,539,416 | 1,357,801,095 | (513) | 7,898,251 | 0 | 7,897,738 | 8,325,443 | 1,382,944,658 | (8,161,963) | (3,051,582) | (11,213,545) | 27,503,367 | XXX | XXX |

Bonds - Bank Loans

| | | | | | | | | | | | | | | | | | | | | | |
|---------|-------------|--|------------|------------------------------|--|---------|---------|---------|---------|--|-------|--|-------|--|---------|--|---------|---------|-------|------------|----------|
| QE05.68 | 00488P AJ 4 | ACRISURE LLC SENIOR SECURED TERM LOAN | 03/29/2019 | Redemption 100.0000..... | | 11,282 | 11,282 | 11,310 | 11,307 | | (25) | | (25) | | 11,282 | | 0 | 0 | | 11/22/2023 | 4FE..... |
| | 00787# AF 2 | ADVANTAGE SALES & MARKETING IN SENIOR SE | 03/29/2019 | Redemption 100.0000..... | | 2,500 | 2,500 | 2,425 | 2,451 | | 49 | | 49 | | 2,500 | | 0 | 0 | | 07/23/2021 | 4FE..... |
| | 03765V AH 3 | PRIME SECURITY SERVICES BORROW SENIOR SE | 03/29/2019 | Various..... | | 17,400 | 17,400 | 17,317 | 17,280 | | 120 | | 120 | | 17,400 | | 0 | 0 | 15 | 05/02/2022 | 3FE..... |
| | 10330J AU 2 | BOYD GAMING CORPORATION SENIOR SECURED T | 01/10/2019 | Various..... | | 10,000 | 10,000 | 10,000 | 10,000 | | | | 0 | | 10,000 | | 0 | 0 | | 09/15/2023 | 3FE..... |
| | 14713L A* 3 | CASA SYSTEMS SENIOR SECURED TERM LOAN | 03/25/2019 | J.P. MORGAN SECURITIES INC.. | | 490,687 | 500,000 | 495,000 | 496,203 | | 146 | | 146 | | 496,350 | | (5,663) | (5,663) | 2,808 | 12/20/2023 | 4FE..... |
| | 14713L A* 3 | CASA SYSTEMS SENIOR SECURED TERM LOAN | 03/29/2019 | Redemption 100.0000..... | | 3,724 | 3,724 | 3,687 | 3,696 | | 28 | | 28 | | 3,724 | | 0 | 0 | 21 | 12/20/2023 | 4FE..... |
| | 14880B AE 1 | CATALENT PHARMA SOLUTIONS INC SENIOR SEC | 03/29/2019 | Redemption 100.0000..... | | 9,016 | 9,016 | 9,043 | 9,016 | | | | 0 | | 9,016 | | 0 | 0 | | 05/20/2024 | 3FE..... |
| | 21038K AE 7 | CONSTELLIS HOLDINGS LLC CONSTELLIS HOLDI | 03/29/2019 | Redemption 100.0000..... | | 5,025 | 5,025 | 4,998 | 5,003 | | 23 | | 23 | | 5,025 | | 0 | 0 | | 04/21/2024 | 4FE..... |
| | 23918K D@ 4 | DAVITA HEALTHCARE PARTNERS INC SENIOR SE | 03/29/2019 | Redemption 100.0000..... | | 28,166 | 28,166 | 28,091 | 28,129 | | 37 | | 37 | | 28,166 | | 0 | 0 | | 06/24/2021 | 2FE..... |
| | 24702N AZ 3 | DELL INTERNATIONAL LLC DELLINTERNATIONAL | 01/31/2019 | Redemption 100.0000..... | | 22,950 | 22,950 | 22,890 | 22,894 | | 56 | | 56 | | 22,950 | | 0 | 0 | | 09/07/2023 | 2FE..... |
| | 26928B AH 2 | EW SCRIPPS CO SENIOR SENIOR TERM LOAN | 03/29/2019 | Redemption 100.0000..... | | 2,500 | 2,500 | 2,497 | 2,497 | | 3 | | 3 | | 2,500 | | 0 | 0 | 9 | 10/02/2024 | 3FE..... |
| | 32007U BW 8 | FIRST DATA CORPORATION SENIOR TERM LOAN | 01/18/2019 | Various..... | | 79,830 | 79,830 | 79,801 | 79,810 | | 20 | | 20 | | 79,830 | | 0 | 0 | | 07/08/2022 | 3FE..... |
| | 40227U AB 2 | GULF FINANCE LLC SENIOR SECURED TERM NOT | 03/29/2019 | Various..... | | 11,408 | 11,408 | 10,780 | 10,837 | | 571 | | 571 | | 11,408 | | 0 | 0 | | 08/25/2023 | 5FE..... |
| | 44969C BH 2 | QUINTILES IMS HOLDINGS INC SECURED TERM | 03/29/2019 | Redemption 100.0000..... | | 4,214 | 4,214 | 4,214 | 4,214 | | | | 0 | | 4,214 | | 0 | 0 | | 01/17/2025 | 3FE..... |
| | 57776U AB 1 | MAXLINEAR INC MAXLINEAR INC 5.101% 05 | 02/04/2019 | Various..... | | 312,253 | 312,253 | 309,154 | 309,166 | | 3,086 | | 3,086 | | 312,253 | | 0 | 0 | 1,183 | 05/13/2024 | 3FE..... |
| | 591611 AK 4 | METRO-GOLDWYN-MAYER INC 5.000% 07/03/2 | 03/29/2019 | Redemption 100.0000..... | | 10,000 | 10,000 | 9,950 | 9,953 | | 47 | | 47 | | 10,000 | | 0 | 0 | | 07/03/2025 | 3FE..... |
| | 68162R AC 5 | WEST CORPORATION SECUREDTERMLOAN 6.601 | 03/29/2019 | Redemption 100.0000..... | | 6,620 | 6,620 | 6,554 | 6,517 | | 103 | | 103 | | 6,620 | | 0 | 0 | | 10/10/2024 | 3FE..... |
| | 69322H AE 8 | PAE HOLDING CORP SENIOR SECURED TERM LOA | 03/29/2019 | Redemption 100.0000..... | | 57,719 | 57,719 | 56,633 | 56,144 | | 1,575 | | 1,575 | | 57,719 | | 0 | 0 | | 10/20/2022 | 4FE..... |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| 76932N AB 8 | RIVERSTONEUTOPIAMEMBERLLC SENIOR SECURED | | 03/29/2019 | Various..... | | 12,500 | 12,500 | 12,438 | 12,446 | | .54 | | .54 | | 12,500 | | | .0 | | 10/17/2024 | 3FE..... |
| 78249L AB 6 | RUSSELL INVESTMENT MANAGEMENT SENIOR SEC | | 03/29/2019 | Various..... | | 32,342 | 32,342 | 32,393 | 32,233 | | 109 | | 109 | | 32,342 | | | .0 | | 06/01/2023 | 3FE..... |
| 816196 B# 5 | SELECT MEDICAL CORP SENIOR SECURED TERM | | 02/28/2019 | Redemption 100.0000..... | | 609,483 | 609,483 | 607,310 | 520,779 | | 1,508 | | 1,508 | | 609,483 | | | .0 | .8 | 03/06/2025 | 3FE..... |
| 82620K AL 7 | WESTERN DIGITAL CORP SECUREDTERMLOAN 4 | | 03/29/2019 | Redemption 100.0000..... | | 14,854 | 14,854 | 14,912 | 14,855 | | (1) | | (1) | | 14,854 | | | .0 | | 04/29/2023 | 1FE..... |
| 85769E AR 2 | STATION CASINOS LLC SENIOR SECURED TERM | | 03/29/2019 | Various..... | | 11,264 | 11,264 | 11,217 | 11,203 | | .61 | | .61 | | 11,264 | | | .0 | | 06/08/2023 | 3FE..... |
| 86333D AB 4 | STRIKE SENIOR SECURED TERM LOAN 10.650% | | 03/29/2019 | Various..... | | 65,754 | 65,754 | 65,618 | 65,213 | | 541 | | 541 | | 65,754 | | | .0 | 164 | 11/30/2022 | 4..... |
| 87422L AK 6 | TALEN ENERGY SUPPLY LLC SECURED TERM LOA | | 03/29/2019 | Various..... | | 26,235 | 26,235 | 25,893 | 23,432 | | 281 | | 281 | | 26,235 | | | .0 | | 07/15/2023 | 3FE..... |
| 89705D AD 4 | TRONOX FINANCE LLC SECURED TERM LOAN 5 | | 03/29/2019 | Redemption 100.0000..... | | 390,754 | 390,754 | 392,623 | 390,635 | | 119 | | 119 | | 390,754 | | | .0 | | 09/23/2024 | 3FE..... |
| 89705D AE 2 | TRONOX BLOCKED BORROWER LLC SECURED TERM | | 03/29/2019 | Redemption 100.0000..... | | 6,430 | 6,430 | 6,462 | 6,428 | | 2 | | 2 | | 6,430 | | | .0 | | 09/23/2024 | 3FE..... |
| 92966# AA 3 | WG PARTNERS ACQUISITION S SENIOR SECURED | | 01/16/2019 | Redemption 100.0000..... | | 84,615 | 84,615 | 83,769 | 83,982 | | 633 | | 633 | | 84,615 | | | .0 | | 11/14/2023 | 3FE..... |
| 948627 AW 4 | WEIGHT WATCHERS INTL INC SECURED TERM LO | | 03/29/2019 | Redemption 100.0000..... | | 105,263 | 105,263 | 104,605 | | | 658 | | 658 | | 105,263 | | | .0 | | 11/29/2024 | 3FE..... |
| 95081Q B* 4 | WESCO DISTRIBUTION INC WESCO INTERNATION | | 01/02/2019 | Redemption 100.0000..... | | 708,155 | 708,155 | 710,828 | 708,176 | | (21) | | (21) | | 708,155 | | | .0 | | 12/12/2019 | 3FE..... |
| BHF0FZ GL 9 | VIRTUS INVESTMENT PARTNERS INC TERM NOTE | | 03/29/2019 | Redemption 100.0000..... | | 102,755 | 102,755 | 102,755 | 102,755 | | | | .0 | | 102,755 | | | .0 | | 06/03/2024 | 3FE..... |
| BHF0G0 KA 4 | NRG ENERGY INC SECUREDTERMLOAN 4.351% | | 03/29/2019 | Redemption 99.9999..... | | 13,677 | 13,677 | 13,618 | | | 59 | | 59 | | 13,677 | | | .0 | | 06/30/2023 | 2FE..... |
| BHF0G7 KS 0 | INVENERGY THERMAL OPERATING I INVENERGY | | 12/31/2018 | Tax Free Exchange..... | | 3,489,606 | 3,500,000 | 3,488,698 | 3,489,619 | | (13) | | (13) | | 3,489,606 | | | .0 | 61,194 | 10/19/2022 | 4FE..... |
| BHF0M1 HG 6 | HB FULLER CO SECUREDTERMLOAN 4.488% 10 | | 03/01/2019 | Redemption 100.0000..... | | 27,977 | 27,977 | 28,045 | 27,977 | | | | .0 | | 27,977 | | | .0 | | 10/20/2024 | 3FE..... |
| BHF0N9 NF 3 | INEOS US FINANCE LLC SECUREDTERMLOAN 4 | | 03/29/2019 | Redemption 100.0000..... | | 4,553 | 4,553 | 4,509 | 2,505 | | 45 | | 45 | | 4,553 | | | .0 | | 04/01/2024 | 3FE..... |
| BHF0P0 03 2 | SUMMIT MATERIALS LLC SUMMIT MATERIALS LL | | 03/29/2019 | Redemption 100.0000..... | | 17,026 | 17,026 | 16,779 | 7,500 | | 246 | | 246 | | 17,026 | | | .0 | | 11/21/2024 | 3FE..... |
| BHF0P0 0K 4 | CAMELOTFINANCELP SENIOR SECURED TERM LOA | | 03/29/2019 | Redemption 100.0000..... | | 12,375 | 12,375 | 12,362 | 12,364 | | 11 | | 11 | | 12,375 | | | .0 | | 10/03/2023 | 4FE..... |
| BHF0TF B9 0 | XPERICORP TERMLOAN 5.099% 12/01/23 | | 03/15/2019 | UBS WARBURG LLC..... | | 493,125 | 500,000 | 503,125 | 500,000 | | | | .0 | | 500,000 | | (6,875) | (6,875) | 2,086 | 12/01/2023 | 4FE..... |
| BHF0TF B9 0 | XPERICORP TERMLOAN 5.099% 12/01/23 | | 03/29/2019 | Redemption 100.0000..... | | 342,904 | 342,904 | 343,951 | 342,907 | | (3) | | (3) | | 342,904 | | | .0 | 1,431 | 12/01/2023 | 4FE..... |

QE05.69

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| BHF0TV 2E 4 | CSC HOLDINGS LLC 5.111% 01/25/26... | | 01/15/2019 | Redemption | 100.0000 | 5,000 | 5,000 | 5,013 | 5,000 | | | | 0 | | 5,000 | | | 0 | | 01/25/2026 | 3FE |
| BHF0VG B2 0 | ATS CONSOLIDATED INC SECUREDTERMLOAN 6 | | 03/29/2019 | Redemption | 100.0000 | 3,737 | 3,737 | 3,719 | 3,721 | | 16 | | 16 | | 3,737 | | | 0 | 18 | 02/28/2025 | 4FE |
| BHF0VR KE 0 | CRESTWOOD HOLDINGS LLC 10.100% 03/03/23 | | 02/12/2019 | Redemption | 100.0000 | 5,417 | 5,417 | 5,363 | 5,370 | | 47 | | 47 | | 5,417 | | | 0 | | 03/03/2023 | 4FE |
| BHF0W0 3J 6 | PS HOLDCO LLC 7.350% 03/13/25 | | 03/29/2019 | Redemption | 0.0000 | | | | (2,525) | | 25 | | 25 | | | | | 0 | | 03/13/2025 | 4FE |
| BHF0WB 45 1 | LAS VEGAS SANDS LLC 4.351% 03/27/25 | | 03/29/2019 | Redemption | 100.0000 | 39,172 | 39,172 | 39,168 | 39,129 | | 43 | | 43 | | 39,172 | | | 0 | | 03/27/2025 | 2FE |
| BHF0XQ ND 9 | FERRO CORP SENIOR SECURED TERM NOTE 4. | | 03/29/2019 | Redemption | 100.0000 | 990 | 990 | 991 | 991 | | (1) | | (1) | | 990 | | | 0 | | 02/14/2024 | 3FE |
| BHF0XQ NR 8 | SEMINOLE TRIBE OF FLORIDA SENIOR SECURED | | 03/29/2019 | Redemption | 100.0000 | 34,442 | 34,442 | 34,444 | 34,435 | | 7 | | 7 | | 34,442 | | | 0 | | 07/08/2024 | 2FE |
| BHF19P VR 6 | MEREDITH CORP SECUREDTERMLOAN 5.350% 0 | | 01/31/2019 | Redemption | 100.0000 | 318,625 | 318,625 | 318,266 | 318,277 | | 348 | | 348 | | 318,625 | | | 0 | | 01/31/2025 | 3FE |
| BHF1CX FN 2 | US LBM HOLDINGS LLC SECURED TERM LOAN | | 03/29/2019 | Redemption | 100.0000 | 2,354 | 2,354 | 2,280 | | | 74 | | 74 | | 2,354 | | | 0 | | 08/20/2022 | 4FE |
| BME15C XG 1 | COMMSCOPE INC. SENIOR SECURED TERM LOAN | | 02/28/2019 | Redemption | 100.0000 | 360,905 | 360,905 | 361,382 | 361,273 | | (369) | | (369) | | 360,905 | | | 0 | | 12/29/2022 | 3FE |
| BME1U4 ZX 2 | DAYTON POWER AND LIGHT COMPANY SECURED T | | 03/29/2019 | Various | | 10,000 | 10,000 | 9,950 | 9,968 | | 32 | | 32 | | 10,000 | | | 0 | | 08/24/2022 | 1FE |
| BME1V6 OK 2 | DUNN PAPER SENIOR SECURED TERM NOTE 7. | | 03/29/2019 | Various | | 2,599 | 2,599 | 2,573 | 2,582 | | 18 | | 18 | | 2,599 | | | 0 | | 08/26/2022 | 4FE |
| BME1V8 YH 8 | MOHEGAN TRIBAL GAMING SENIOR SECURED TER | | 03/29/2019 | Redemption | 100.0000 | 10,131 | 10,131 | 9,910 | 9,934 | | 196 | | 196 | | 10,131 | | | 0 | | 10/13/2023 | 4FE |
| BME1WJ QL 3 | CONSOLIDATED COMMUNICATIONS IN SENIOR SE | | 03/29/2019 | Redemption | 100.0000 | 4,004 | 4,004 | 3,984 | 3,988 | | 16 | | 16 | | 4,004 | | | 0 | | 10/05/2023 | 3FE |
| BME1WY XX 6 | AMCENTERTAINMENTHOLDINGSINC SENIOR SECUR | | 01/15/2019 | Redemption | 100.0000 | 5,000 | 5,000 | 4,968 | 4,975 | | 25 | | 25 | | 5,000 | | | 0 | | 12/15/2023 | 3FE |
| BME1XL GH 7 | SERVICEMASTER CO LLC SENIOR SECURED TERM | | 03/27/2019 | Various | | 2,789,606 | 2,789,606 | 2,783,361 | 2,112,499 | | 5,364 | | 5,364 | | 2,789,606 | | | 0 | | 11/08/2023 | 3FE |
| BME1ZF 8T 1 | VISTRA OPERATIONS COMPANY LLC SECURED TE | | 03/29/2019 | Redemption | 100.0000 | 12,678 | 12,678 | 12,567 | 12,569 | | 109 | | 109 | | 12,678 | | | 0 | | 12/14/2023 | 2FE |
| BME217 11 2 | ELECTRO RENT CORP TERM LOAN 7.592% 01/ | | 03/29/2019 | Redemption | 100.0000 | 7,519 | 7,519 | 7,482 | 7,492 | | 27 | | 27 | | 7,519 | | | 0 | | 01/31/2024 | 4FE |
| BME21W 88 5 | REYNOLDS GROUP HOLDINGS INC SENIOR SECUR | | 03/20/2019 | BANC OF AMERICA SECURITIES LLC | | 22,338 | 22,451 | 22,394 | 22,409 | | 2 | | 2 | | 22,411 | | (72) | (72) | | 02/05/2023 | 4FE |
| BME21W 88 5 | REYNOLDS GROUP HOLDINGS INC SENIOR SECUR | | 03/29/2019 | Various | | 4,645 | 4,645 | 4,652 | 4,657 | | (11) | | (11) | | 4,645 | | | 0 | | 02/05/2023 | 4FE |
| BME221 EQ 5 | SILVER STATE SOLAR POWER SOUTH SENIOR SE | | 02/07/2019 | Redemption | 100.0000 | 896,607 | 896,607 | 891,307 | 891,904 | | 4,703 | | 4,703 | | 896,607 | | | 0 | 12,233 | 02/07/2036 | 2 |
| BME221 EQ 5 | SILVER STATE SOLAR POWER SOUTH SENIOR SE | | 02/01/2019 | Redemption | 0.0000 | | | | (4,004) | | 4,004 | | 4,004 | | | | | 0 | | 02/07/2036 | 2Z |

QE05.70

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| BME22Q XN 6 | ARCH COAL INC. SENIOR SECURED TERM LOAN | | 03/29/2019 | Redemption 100.0000..... | | 5,506 | 5,506 | 5,520 | 5,513 | | (7) | | (7) | | 5,506 | | | .0 | | 03/07/2024 | 3FE..... |
| BME23C GP 0 | UNIVISION COMMUNICATIONS INC SENIOR SECU | | 02/22/2019 | DEUTSCHE BANK AG..... | | 2,708,317 | 2,917,783 | 2,901,009 | 2,904,784 | | 308 | | 308 | | 2,905,092 | | (196,775) | (196,775) | | 03/15/2024 | 4FE..... |
| BME23C GP 0 | UNIVISION COMMUNICATIONS INC SENIOR SECU | | 02/08/2019 | Redemption 100.0000..... | | 181,652 | 181,652 | 179,288 | 179,474 | | 2,178 | | 2,178 | | 181,652 | | | .0 | | 03/15/2024 | 4FE..... |
| BME23M ZC 6 | RPI FINANCE TRUST SENIOR SECURED TERM LO | | 03/29/2019 | Redemption 100.0000..... | | 194,678 | 194,678 | 193,419 | 152,022 | | 1,526 | | 1,526 | | 194,678 | | | .0 | 125 | 03/27/2023 | 2FE..... |
| BME23R BR 8 | VERTIVGROUPCORP SENIOR SECURED TERM NOTE | | 03/28/2019 | J.P. MORGAN SECURITIES INC.. | | 678,051 | 709,055 | 688,319 | 692,922 | | 644 | | 644 | | 693,566 | | (15,515) | (15,515) | | 11/30/2023 | 4FE..... |
| BME2JV XY 3 | LIGHTSTONE HOLDCO LLC SENIOR SECURED TER | | 03/29/2019 | Redemption 100.0000..... | | 310,682 | 310,682 | 310,958 | 309,217 | | (227) | | (227) | | 310,682 | | | .0 | .9 | 01/30/2024 | 3FE..... |
| BME2JV XZ 0 | LIGHTSTONE HOLDCO LLC SENIOR SECURED TER | | 08/09/2018 | DIRECT..... | | 35,451 | 35,500 | 35,672 | 35,654 | | 10 | | 10 | | 35,664 | | (213) | (213) | | 01/30/2024 | 3FE..... |
| BME2MQ D8 9 | AVOLON TLB BORROWER 1 (US) LLC SECUREDTE | | 03/27/2019 | Redemption 100.0000..... | | 2,354,138 | 2,354,138 | 2,345,065 | 1,515,581 | | 9,005 | | 9,005 | | 2,354,138 | | | .0 | 160 | 01/15/2025 | 2FE..... |
| BME2P8 WS 1 | STADCOLALLC SECUREDREVLVELOAN 2.000% | | 02/28/2019 | Redemption 100.0000..... | | 38,672 | 38,672 | 38,672 | 28,834 | | | | .0 | | 38,672 | | | .0 | .89 | 05/01/2023 | 2Z..... |
| BRSJ1H UF 4 | AMC ENTERTAINMENT INC. SECUREDTERMLOAN | | 01/15/2019 | Redemption 100.0000..... | | 5,290 | 5,290 | 5,296 | 5,295 | | (6) | | (6) | | 5,290 | | | .0 | | 12/15/2022 | 3FE..... |
| BRSPVY NA 9 | TPF II POWER LLC SENIOR SECURED TERM NOT | | 02/28/2019 | Redemption 100.0000..... | | 111,624 | 111,624 | 112,041 | 112,000 | | (376) | | (376) | | 111,624 | | | .0 | | 10/02/2023 | 4FE..... |
| BRT0NP 40 4 | MGM GROWTH PROPERTIES OPERATIN SENIOR SE | | 03/29/2019 | Redemption 100.0000..... | | 14,780 | 14,780 | 14,752 | 14,729 | | 50 | | 50 | | 14,780 | | | .0 | | 03/21/2025 | 3FE..... |
| BRT8FD 86 6 | MILKSPECIALTIESCO SECURED TERM LOAN 6. | | 01/17/2019 | CREDIT SUISSE FIRST BOSTON COR | | 976,825 | 978,047 | 970,157 | 970,216 | | 63 | | 63 | | 970,278 | | 6,546 | 6,546 | (6,357) | 08/16/2023 | 4FE..... |
| BRT8FD 86 6 | MILKSPECIALTIESCO SECURED TERM LOAN 6. | | 12/31/2018 | Redemption 100.0000..... | | 2,545 | 2,545 | 2,524 | 2,524 | | 20 | | 20 | | 2,545 | | | .0 | | 08/16/2023 | 4FE..... |
| BRTB5R N1 3 | CLEAN HARBORS INC. SECURED TERM LOAN 4 | | 03/29/2019 | Various..... | | 12,380 | 12,380 | 12,381 | 12,370 | | 10 | | 10 | | 12,380 | | | .0 | | 06/30/2024 | 3FE..... |
| BRTBXM XR 5 | United Pacific 6.490% 08/08/24..... | | 03/29/2019 | Redemption 100.0000..... | | 2,573 | 2,573 | 2,573 | 2,573 | | | | .0 | | 2,573 | | | .0 | | 08/08/2024 | 4FE..... |
| BRTC73 Z0 1 | DIMORA BRANDS INC SECURED TERM LOAN 5. | | 03/29/2019 | Redemption 100.0000..... | | 10,000 | 10,000 | 9,900 | 9,915 | | 85 | | 85 | | 10,000 | | | .0 | | 08/24/2024 | 4FE..... |
| BRTCMQ YA 2 | TRAVERSE MIDSTREAM PARTNERS LL SENIOR SE | | 03/28/2019 | Redemption 100.0000..... | | 5,000 | 5,000 | 4,988 | 4,988 | | 12 | | 12 | | 5,000 | | | .0 | | 09/27/2024 | 4FE..... |
| BRTDDC 80 2 | ALLIANCE IMAGING INC. SENIOR SECURED TER | | 03/29/2019 | Redemption 100.0000..... | | 6,289 | 6,289 | 6,321 | 6,318 | | (29) | | (29) | | 6,289 | | | .0 | | 10/24/2023 | 4FE..... |
| BRTDQY K7 1 | RACKSPACE HOSTING INC SECUREDTERMLOAN | | 03/29/2019 | Redemption 100.0000..... | | 12,469 | 12,469 | 12,415 | 12,422 | | 46 | | 46 | | 12,469 | | | .0 | | 11/03/2023 | 3FE..... |
| BRTDU8 5B 1 | DASEKE SECUREDTERMLOAN 7.601% 02/27/24 | | 03/29/2019 | Redemption 100.0000..... | | 4,972 | 4,972 | 4,941 | 4,945 | | 27 | | 27 | | 4,972 | | | .0 | | 02/27/2024 | 4FE..... |
| BRTERT 8S 7 | CROWN AMERICAS LLC SECUREDTERMLOAN 4.6 | | 01/18/2019 | Redemption 100.0000..... | | 2,050,042 | 2,050,042 | 2,048,689 | 964,556 | | 1,350 | | 1,350 | | 2,050,042 | | | .0 | | 04/03/2025 | 2FE..... |

QE05.71

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| BRTF1E PY 3 | LUCID ENGY GRP II BORROWER LLC SECUREDTE | | 03/29/2019 | Redemption | 100.0000 | 5,000 | 5,000 | 4,975 | 4,977 | | 23 | | 23 | | 5,000 | | | 0 | | 02/17/2025 | 4FE |
| BRTF1Z KW 5 | GCI HOLDINGS INC 4.850% 02/02/22 | | 03/29/2019 | Redemption | 100.0000 | 9,925 | 9,925 | 9,881 | 9,892 | | 33 | | 33 | | 9,925 | | | 0 | | 02/02/2022 | 3FE |
| BRTF57 D9 2 | GRAFTECH FINANCE INC SECUREDTERMLOAN 6 | | 02/13/2019 | Redemption | 100.0000 | 166,667 | 166,667 | 165,000 | 165,098 | | 1,568 | | 1,568 | | 166,667 | | | 0 | | 02/12/2025 | 4FE |
| BRTF7R UA 4 | BERRY GLOBAL INC SECUREDTERMLOAN 4.601 | | 02/20/2019 | CITIGROUP GLOBAL MKT INC | | 809,813 | 812,910 | 814,434 | 812,906 | | (8) | | (8) | | 812,898 | | (3,085) | (3,085) | | 10/01/2022 | 3FE |
| BRTFCV 75 6 | PROJECT LEOPARD HOLDINGS INC SENIOR SECU | | 03/29/2019 | Redemption | 100.0000 | 2,500 | 2,500 | 2,509 | 2,500 | | | | 0 | | 2,500 | | | 0 | | 07/07/2023 | 4FE |
| BRTFDP Z8 1 | LAMAR MEDIA CORP. SENIOR SECURED TERM LO | | 03/29/2019 | Redemption | 100.0000 | 25,025 | 25,025 | 25,005 | 19,986 | | 47 | | 47 | | 25,025 | | | 0 | | 03/14/2025 | 2FE |
| BRTFFH KR 1 | OCI BEAUMONT LLC SECUREDTERMLOAN 6.850 | | 03/29/2019 | Redemption | 100.0000 | 7,500 | 7,500 | 7,509 | 7,508 | | (8) | | (8) | | 7,500 | | | 0 | | 03/13/2025 | 4FE |
| BRTFJA L9 1 | SS&C TECHNOLOGIES INC 4.879% 04/16/25 | | 03/29/2019 | Redemption | 100.0000 | 3,754,803 | 3,754,803 | 3,750,611 | 3,748,564 | | 6,240 | | 6,240 | | 3,754,803 | | | 0 | | 04/16/2025 | 3FE |
| BRTFTB 8G 7 | IVORY MERGER SUB INC SECUREDTERMLOAN 6 | | 03/29/2019 | Redemption | 100.0000 | 8,474 | 8,474 | 8,495 | 8,463 | | 11 | | 11 | | 8,474 | | | 0 | 21 | 03/14/2025 | 4FE |
| BRTFUL ME 2 | ZODIAC POOL SOLUTIONS LLC SECUREDTERMLOA | | 03/29/2019 | Redemption | 100.0000 | 16,250 | 16,250 | 16,165 | 16,172 | | 78 | | 78 | | 16,250 | | | 0 | | 07/02/2025 | 3FE |
| BRTG1N FE 6 | CHEMOURS COMPANY LLC SECUREDTERMLOAN 4 | | 03/29/2019 | Redemption | 100.0000 | 31,050 | 31,050 | 30,910 | 25,958 | | 133 | | 133 | | 31,050 | | | 0 | | 04/03/2025 | 2FE |
| BRTG6T CB 7 | DTI HOLDCO INC SENIOE SECURED TERM LOAN | | 03/29/2019 | Redemption | 100.0000 | 6,716 | 6,716 | 6,604 | 6,617 | | 99 | | 99 | | 6,716 | | | 0 | | 09/29/2023 | 4FE |
| BRTG6Y AA 0 | COTY INC SECUREDTERMLOAN 4.851% 04/07/ | | 03/29/2019 | Redemption | 100.0000 | 22,500 | 22,500 | 22,450 | 22,457 | | 43 | | 43 | | 22,500 | | | 0 | | 04/07/2025 | 3FE |
| BRTG9S QF 2 | WYNDHAM HOTELS & RESORTS INC SENIOR SECU | | 03/29/2019 | Redemption | 100.0000 | 27,500 | 27,500 | 27,489 | 20,000 | | 42 | | 42 | | 27,500 | | | 0 | | 05/30/2025 | 2FE |
| BRTG9U OU 2 | PISCES MIDCO INC SECUREDTERMLOAN 6.351 | | 03/29/2019 | Redemption | 100.0000 | 10,031 | 10,031 | 9,915 | 7,500 | | 116 | | 116 | | 10,031 | | | 0 | 61 | 04/12/2025 | 4FE |
| BRTGC0 ZL 6 | WEST CORPORATION SECUREDTERMLOAN 6.100 | | 03/29/2019 | Redemption | 100.0000 | 7,500 | 7,500 | 7,491 | 7,493 | | 7 | | 7 | | 7,500 | | | 0 | | 10/10/2024 | 3FE |
| BRTGUK RJ 6 | PEABODYENERGYCORP TERMLOAN 5.376% 03/3 | | 03/29/2019 | Redemption | 100.0000 | 14,976 | 14,976 | 15,019 | 12,455 | | 40 | | 40 | | 14,976 | | | 0 | | 03/31/2025 | 3FE |
| BRTH0U KZ 6 | PLASTIPAKPACKAGINGINC SENIOR SECURED TER | | 03/29/2019 | Redemption | 100.0000 | 11,570 | 11,570 | 11,557 | 11,558 | | 13 | | 13 | | 11,570 | | | 0 | | 10/14/2024 | 3FE |
| BRTH5P UN 8 | US SILICA CO SECUREDTERMLOAN 6.752% 05 | | 03/29/2019 | Redemption | 100.0000 | 2,494 | 2,494 | 2,481 | 2,482 | | 12 | | 12 | | 2,494 | | | 0 | | 05/01/2025 | 4FE |
| BRTH7J BR 2 | PERSPECTAINC SECUREDTERMLOAN 4.851% 05 | | 03/29/2019 | Redemption | 100.0000 | 6,250 | 6,250 | 6,242 | 6,243 | | 7 | | 7 | | 6,250 | | | 0 | | 05/30/2025 | 3FE |
| BRTH84 6W 9 | TRANSDIGM INC SECUREDTERMLOAN 5.101% 0 | | 03/29/2019 | Redemption | 100.0000 | 4,944 | 4,944 | 4,963 | 4,944 | | | | 0 | | 4,944 | | | 0 | | 06/09/2023 | 3FE |
| BRTHAP G6 5 | UNITED AIRLINES INC 4.351% 04/01/24 | | 03/29/2019 | Redemption | 100.0000 | 11,998 | 11,998 | 11,977 | 11,976 | | 22 | | 22 | | 11,998 | | | 0 | | 04/01/2024 | 2FE |

QE05.72

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| BRTHCE A1 5 | BRAZOSDELAWAREILLC SECUREDTERMLOAN 6. | | 03/29/2019. | Redemption | 100.0000..... | 2,500 | 2,500 | 2,488 | 2,488 | | | | 12 | 12 | 2,500 | | | .0 | | 05/21/2025. | 4FE..... |
| BRTHD3 TC 4 | MICROCHIPTECHINC SECUREDTERMLOAN 4.601 | | 03/29/2019. | Redemption | 100.0000..... | 4,113,855 | 4,113,855 | 4,114,074 | 4,113,441 | | | | 414 | 414 | 4,113,855 | | | .0 | | 05/29/2025. | 2FE..... |
| BRTHEJ A1 2 | VISTRA OPERATIONS COMPANY LLC SECUREDTER | | 03/29/2019. | Redemption | 100.0000..... | 13,500 | 13,500 | 13,483 | 13,484 | | | | 16 | 16 | 13,500 | | | .0 | | 12/31/2025. | 2FE..... |
| BRTHJ4 LB 6 | THE GEO GROUP INC SECUREDTERMLOAN 4.60 | | 03/29/2019. | Redemption | 100.0000..... | 5,013 | 5,013 | 5,018 | 5,013 | | | | 0 | 0 | 5,013 | | | .0 | | 03/22/2024. | 3FE..... |
| BRTHM1 R1 4 | COVIA HOLDINGS CORP SECUREDTERMLOAN 6. | | 03/06/2019. | Various..... | | 2,820,158 | 3,500,000 | 3,501,642 | 3,500,010 | | | (2) | (2) | 3,500,008 | | (679,849) | (679,849) | | | 06/01/2025. | 3FE..... |
| BRTHM1 R1 4 | COVIA HOLDINGS CORP SECUREDTERMLOAN 6. | | 03/29/2019. | Redemption | 100.0000..... | 7,031 | 7,031 | 7,006 | 7,007 | | | | 24 | 24 | 7,031 | | | .0 | | 06/01/2025. | 3FE..... |
| BRTHNS MN 1 | MICHAELS STORES INC SECUREDTERMLOAN 5. | | 02/01/2019. | Redemption | 100.0000..... | 3,389 | 3,389 | 3,389 | 3,389 | | | | 0 | 0 | 3,389 | | | .0 | | 01/30/2023. | 3FE..... |
| BRTJ3X 7K 1 | TRANS UNION LLC SECUREDTERMLOAN 4.386% | | 03/29/2019. | Redemption | 100.0000..... | 10,000 | 10,000 | 9,975 | 9,977 | | | | 23 | 23 | 10,000 | | | .0 | | 06/19/2025. | 3FE..... |
| BRTJ4V LW 2 | AVAYA INC. SENIOR SECURED TERM LOAN 6. | | 03/29/2019. | Redemption | 100.0000..... | 3,759 | 3,759 | 3,733 | 3,735 | | | | 25 | 25 | 3,759 | | | .0 | | 12/16/2024. | 4FE..... |
| BRTJ7G DE 1 | ALERIS INTERNATIONAL INC SECUREDTERMLOAN | | 03/29/2019. | Redemption | 100.0000..... | 5,256 | 5,256 | 5,226 | 5,228 | | | | 28 | 28 | 5,256 | | | .0 | | 02/27/2023. | 4FE..... |
| BRTJAA R7 0 | AHPHEALTHPARTNERSINC SENIOR SECURED TERM | | 03/29/2019. | Redemption | 100.0000..... | 4,994 | 4,994 | 4,944 | 4,946 | | | | 47 | 47 | 4,994 | | | .0 | .27 | 06/30/2025. | 4FE..... |
| BRTJCA QG 9 | VISTRA OPERATIONS COMPANY LLC SECURED TE | | 03/29/2019. | Redemption | 100.0000..... | 20,429 | 20,429 | 20,527 | 20,518 | | | (90) | (90) | 20,429 | | | .0 | | | 08/04/2023. | 2FE..... |
| BRTJPG 9V 8 | INVENERGY THERMAL OPERATING I SECURED TE | | 03/29/2019. | Redemption | 100.0000..... | 165,304 | 165,304 | 164,797 | | | | 507 | 507 | 165,304 | | | .0 | | | 08/28/2025. | 3FE..... |
| BRTK6Z LT 5 | GIPIIISTETSONILP SECUREDTERMLOAN 6.850 | | 02/13/2019. | Redemption | 100.0000..... | 177,030 | 177,030 | 175,789 | 175,586 | | | 1,444 | 1,444 | 177,030 | | | .0 | | | 07/18/2025. | 3FE..... |
| BRTKGQ UM 9 | COMPASSPOWERGENERATIONLLC 6.100% 12/20 | | 03/29/2019. | Redemption | 100.0000..... | 58,079 | 58,079 | 58,687 | 58,228 | | | (149) | (149) | 58,079 | | | .0 | | | 12/20/2024. | 3FE..... |
| BRTKMT 3T 1 | LUMENTUM HOLDINGS INC SECUREDTERMLOAN | | 03/29/2019. | Redemption | 100.0000..... | 16,250 | 16,250 | 16,054 | 3,741 | | | 196 | 196 | 16,250 | | | .0 | | | 08/08/2025. | 3Z..... |
| BRTKS6 MG 2 | SS&C TECHNOLOGIES INC SECUREDTERMLOAN | | 03/29/2019. | Redemption | 100.0000..... | 7,700 | 7,700 | 7,681 | 7,682 | | | | 19 | 19 | 7,700 | | | .0 | | 04/16/2025. | 3FE..... |
| BRTL4F 5Z 6 | CIENA CORPORATION SECUREDTERMLOAN 2.00 | | 01/31/2019. | Redemption | 100.0000..... | 6,624 | 6,624 | 6,616 | 6,616 | | | | 8 | 8 | 6,624 | | | .0 | .27 | 09/26/2025. | 3FE..... |
| BRTLJQ SY 1 | ALTRA INDUSTRIAL MOTION CORP SECUREDTERM | | 03/29/2019. | Redemption | 100.0000..... | 22,388 | 22,388 | 22,332 | 22,334 | | | | 54 | 54 | 22,388 | | | .0 | | 10/01/2025. | 3FE..... |
| BRTLNV 0E 0 | ENVISION HEALTHC SECUREDTERMLOAN 6.351 | | 03/29/2019. | Redemption | 100.0000..... | 7,500 | 7,500 | 7,481 | 7,482 | | | | 18 | 18 | 7,500 | | | .0 | | 10/10/2025. | 4FE..... |
| BRTLTV AU 0 | UNITED RENTALS INC. SECUREDTERMLOAN 1. | | 03/29/2019. | Redemption | 100.0000..... | 20,000 | 20,000 | 19,913 | 17,469 | | | | 87 | 87 | 20,000 | | | .0 | | 10/31/2025. | 2FE..... |

QE05.73

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| BRTM5L MR 6 | HD SUPPLY INC SECURED TERM LOAN 4.351% | | 03/12/2019 | Various..... | | 5,717,783 | 5,750,000 | 5,742,522 | 5,742,835 | | 179 | | 179 | | 5,743,014 | | (25,231) | (25,231) | | 10/17/2023 | 3FE..... |
| BRTM5L MR 6 | HD SUPPLY INC SECURED TERM LOAN 4.351% | | 03/29/2019 | Redemption 100.0000..... | | 2,731 | 2,731 | 2,731 | 2,731 | | | | 0 | | 2,731 | | | 0 | | 10/17/2023 | 3FE..... |
| BRTM7Y T8 1 | NEXSTAR BROADCASTING INC SECURED TERM LOAN | | 03/28/2019 | Redemption 100.0000..... | | 523,795 | 523,795 | 523,795 | 523,795 | | | | 0 | | 523,795 | | | 0 | | 01/17/2024 | 3FE..... |
| BRTMAF VZ 5 | MISSION BROADCASTING INC. SECURED TERM LOAN | | 01/02/2019 | Redemption 99.9997..... | | 3,741 | 3,741 | 3,741 | 3,741 | | | | 0 | | 3,741 | | | 0 | 16 | 01/17/2024 | 3FE..... |
| BRTMCC PV 6 | HORIZON PHARMA INC SENIOR LOAN TERM 5. | | 03/18/2019 | Redemption 100.0000..... | | 4,365,507 | 4,365,507 | 4,375,965 | 4,375,657 | | (10,150) | | (10,150) | | 4,365,507 | | | 0 | | 03/29/2024 | 3FE..... |
| BRTMH7 8C 3 | UNIVERSAL HEALTH SERVICES INC SECURED TER | | 03/29/2019 | Redemption 100.0000..... | | 12,500 | 12,500 | 12,463 | 5,000 | | 38 | | 38 | | 12,500 | | | 0 | | 10/31/2025 | 2FE..... |
| BRTMJV 51 5 | FOREST CITY ENTERPRISES INC. SECURED TER | | 03/29/2019 | Redemption 100.0000..... | | 6,250 | 6,250 | 6,234 | 6,235 | | 16 | | 16 | | 6,250 | | | 0 | | 11/09/2025 | 4FE..... |
| BRTML8 X8 7 | GRAY TELEVISION INC SECURED TERM LOAN | | 03/29/2019 | Redemption 100.0000..... | | 20,625 | 20,625 | 20,602 | | | 23 | | 23 | | 20,625 | | | 0 | 33 | 01/02/2026 | 3FE..... |
| BRTMLX 1R 5 | FIRST EAGLE HOLDINGS INC SECURED TERM LO | | 03/29/2019 | Redemption 100.0000..... | | 13,750 | 13,750 | 13,738 | 6,247 | | 12 | | 12 | | 13,750 | | | 0 | | 12/02/2024 | 3FE..... |
| BRTMMW S1 4 | CABOT MICROELECTRONICS CORP SECURED TERM | | 03/29/2019 | Redemption 100.0000..... | | 223,768 | 223,768 | 223,208 | 223,212 | | 555 | | 555 | | 223,768 | | | 0 | | 11/14/2025 | 3FE..... |
| BRTMT9 TX 7 | ENTEGRIS INC SECURED TERM LOAN 4.524% | | 03/29/2019 | Redemption 100.0000..... | | 23,125 | 23,125 | 23,035 | 4,988 | | 90 | | 90 | | 23,125 | | | 0 | 47 | 11/06/2025 | 2FE..... |
| BRTMVC R3 5 | REGIONALCARE HOSPITAL PARTNERS SECURED T | | 03/29/2019 | Redemption 100.0000..... | | 7,500 | 7,500 | 7,425 | | | 75 | | 75 | | 7,500 | | | 0 | | 11/16/2025 | 4FE..... |
| BRTN84 A1 9 | ATLANTIC AVIATION FBO INC SECURED TERM L | | 03/29/2019 | Redemption 100.0000..... | | 6,250 | 6,250 | 6,188 | 6,188 | | 62 | | 62 | | 6,250 | | | 0 | | 12/06/2025 | 3FE..... |
| BRTNTA T1 2 | EQUITRANS MIDSTREAM CORP SECURED TERM LO | | 03/29/2019 | Redemption 100.0000..... | | 16,331 | 16,331 | 16,127 | | | 204 | | 204 | | 16,331 | | | 0 | | 01/31/2024 | 3FE..... |
| C5184A AK 7 | LIONS GATE CAPITAL HOLDINGS LL SECURED TE | | 03/29/2019 | Redemption 100.0000..... | | 213,000 | 213,000 | 213,000 | 213,000 | | | | 0 | | 213,000 | | | 0 | | 03/24/2025 | 3FE..... |
| N1603L AD 9 | JPMNA TERM LOAN 6.100% 06/30/24..... | | 03/29/2019 | Redemption 100.0000..... | | 2,543 | 2,543 | 2,568 | 2,565 | | (23) | | (23) | | 2,543 | | | 0 | | 06/30/2024 | 4FE..... |
| N2820E AC 2 | EGAMERICALLC SECURED TERM LOAN 6.601% 02 | | 03/29/2019 | Redemption 99.9997..... | | 3,648 | 3,648 | 3,630 | 3,632 | | 16 | | 16 | | 3,648 | | | 0 | | 02/07/2025 | 4FE..... |
| N4776# AB 1 | AXALTA COATING SYSTEMS US HOLD SENIOR SE | | 03/29/2019 | Redemption 100.0000..... | | 2,444 | 2,444 | 2,441 | 2,441 | | 3 | | 3 | | 2,444 | | | 0 | | 06/01/2024 | 3FE..... |
| 000000 00 0 | SUMMARY ADJUSTMENT..... | | 03/31/2019 | Various..... | | 338,698 | | | | | | | 0 | | 338,708 | 338,694 | (3) | 338,691 | | 03/31/2019 | 2Z..... |
| 58515U AP 4 | MEG ENERGY CORP SECURED TERM LOAN 6.00 | A | 03/29/2019 | Various..... | | 104,419 | 104,419 | 103,981 | 63,611 | | 452 | | 452 | | 104,419 | | | 0 | | 12/31/2023 | 3FE..... |
| 87952N A@ 3 | TELESAT CANADA SENIOR SECURED TERM LOAN | A | 03/29/2019 | Redemption 100.0000..... | | 9,860 | 9,860 | 9,787 | 4,781 | | 60 | | 60 | | 9,860 | | | 0 | | 11/17/2023 | 3FE..... |
| BRTHLA QH 1 | OPEN TEXT CORP SECURED TERM LOAN 4.350% | A | 03/29/2019 | Redemption 100.0000..... | | 27,513 | 27,513 | 27,526 | 25,000 | | 18 | | 18 | | 27,513 | | | 0 | 91 | 05/30/2025 | 2FE..... |
| BRTLWU LL 0 | GRIZZLY ACQUISITIONS INC SECURED TERM LOAN | | 03/29/2019 | Redemption 100.0000..... | | 5,000 | 5,000 | 5,009 | 5,009 | | (9) | | (9) | | 5,000 | | | 0 | | 10/01/2025 | 3FE..... |

QE05.74

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| BRTRFD SA 3 | AVISON YOUNG CANADAINC SECURED TERM LOAN | A | 03/29/2019. | Redemption | 100.0000..... |5,000 |5,000 |4,900 | ..... | ..... | .....100 | ..... | .....100 | ..... | .....5,000 | ..... | ..... | .....0 | ..... | 02/01/2026. | 4Z..... |
| C0102M AJ 4 | AIR CANADA 2015-1 PASS THROUGH LOAN TERM | A | 03/29/2019. | Redemption | 100.0000..... |15,000 |15,000 |15,056 |15,000 | ..... | ..... | ..... | .....0 | ..... | .....15,000 | ..... | ..... | .....0 |56 | 10/06/2023. | 3FE..... |
| C2348C AC 1 | CELESTICA INC. CELESTICA INC. 4.398% 06 | A | 03/29/2019. | Redemption | 100.0000..... |7,500 |7,500 |7,463 |7,465 | ..... | .....35 | ..... | .....35 | ..... | .....7,500 | ..... | ..... | .....0 | ..... | 06/27/2025. | 3FE..... |
| C2348C AD 9 | CELESTICA INC. SECURED TERM LOAN 5.100 | A | 03/29/2019. | Redemption | 100.0000..... |12,500 |12,500 |12,381 |12,382 | ..... | .....118 | ..... | .....118 | ..... | .....12,500 | ..... | ..... | .....0 |56 | 06/27/2025. | 3FE..... |
| C3301D AC 2 | APLP HOLDINGS LP ATLANTIC POWER LP 5.2 | A | 03/29/2019. | Redemption | 100.0000..... |317,143 |317,143 |319,521 |321,636 | ..... | .....(4,493) | ..... | .....(4,493) | ..... | .....317,143 | ..... | ..... | .....0 | ..... | 04/13/2023. | 3FE..... |
| C3602D AP 9 | GARDA WORLD SEC SENIOR SECURED TERM LOAN | A | 03/28/2019. | CITIGROUP GLOBAL MKT INC..... | ..... | .....1,670,617 |1,682,950 |1,699,255 |1,697,454 | ..... | .....(553) | ..... | .....(553) | ..... | .....1,696,901 | ..... | .....(26,284) |(26,284) | ..... | 05/24/2024. | 4FE..... |
| C3602D AP 9 | GARDA WORLD SEC SENIOR SECURED TERM LOAN | A | 01/31/2019. | Redemption | 100.0000..... |4,282 |4,282 |4,324 |4,319 | ..... | .....(37) | ..... | .....(37) | ..... | .....4,282 | ..... | ..... | .....0 | ..... | 05/24/2024. | 4FE..... |
| C3604M AM 4 | GATEWAY CASINOS AND ENTERTAINM SENIOR SE | A | 03/29/2019. | Redemption | 100.0000..... |17,500 |17,500 |17,564 |17,481 | ..... | .....19 | ..... | .....19 | ..... | .....17,500 | ..... | ..... | .....0 | ..... | 12/01/2023. | 3FE..... |
| C3933J AF 8 | GIVE AND GO PREPARED FOODS COR SENIOR SE | A | 03/29/2019. | Redemption | 100.0000..... |2,550 |2,550 |2,560 |2,559 | ..... | .....(8) | ..... | .....(8) | ..... | .....2,550 | ..... | ..... | .....0 | ..... | 07/29/2023. | 4FE..... |
| C7052B AF 1 | GFL ENVIRONMENTAL INC SECUREDTERMLOAN | A | 03/29/2019. | Redemption | 100.0000..... |12,420 |12,420 |12,355 |11,015 | ..... | .....64 | ..... | .....64 | ..... | .....12,420 | ..... | ..... | .....0 | ..... | 05/30/2025. | 4FE..... |
| C7052B AG 9 | GFL ENVIRONMENTAL INC SECUREDTERMLOAN | A | 12/03/2018. | Tax Free Exchange..... | ..... | .....533,711 |548,803 |547,431 |547,484 | ..... | .....(20) | ..... | .....(20) | ..... | .....547,465 | ..... | .....(13,754) |(13,754) | ..... | 05/30/2025. | 3FE..... |
| C9413P AZ 6 | BAUSCH HEALTH COMPANIES INC SECUREDTERML | A | 03/22/2019. | Redemption | 100.0000..... |205,026 |205,026 |205,761 |204,641 | ..... | .....385 | ..... | .....385 | ..... | .....205,026 | ..... | ..... | .....0 |267 | 06/02/2025. | 3FE..... |
| BHF0HD CU 0 | VENATOR FINANCE SARL SENIOR SECURED TERM | D | 03/29/2019. | Redemption | 100.0000..... |3,750 |3,750 |3,741 |3,742 | ..... | .....8 | ..... | .....8 | ..... | .....3,750 | ..... | ..... | .....0 | ..... | 08/08/2024. | 3FE..... |
| BME14X 9B 4 | SENSATA TECHNOLOGIES FINANCE C SECURED T | D | 03/29/2019. | Redemption | 100.0000..... |9,927 |9,927 |9,876 |4,957 | ..... | .....51 | ..... | .....51 | ..... | .....9,927 | ..... | ..... | .....0 | ..... | 10/14/2021. | 2FE..... |
| BME1VN 46 2 | CIDRON HEALTHCARE LTD SENIOR SECURED TER | C | 02/25/2019. | J.P. MORGAN SECURITIES INC..... | ..... | .....1,490,625 |1,500,000 |1,492,500 |1,494,464 | ..... | .....151 | ..... | .....151 | ..... | .....1,494,616 | ..... | .....(3,991) |(3,991) | ..... | 10/25/2023. | 3FE..... |
| BRTFNC C8 4 | SS&C TECHNOLOGIES HOLDINGS EUR SECUREDTE | D | 03/29/2019. | Redemption | 100.0000..... |86,574 |86,574 |86,477 |86,429 | ..... | .....145 | ..... | .....145 | ..... | .....86,574 | ..... | ..... | .....0 |277 | 04/16/2025. | 3FE..... |
| BRTFY8 46 4 | GVCHOLDINGSPLC SECUREDTERMLOAN 4.999% | D | 03/29/2019. | Redemption | 100.0000..... |11,250 |11,250 |11,222 |11,224 | ..... | .....26 | ..... | .....26 | ..... | .....11,250 | ..... | ..... | .....0 | ..... | 03/29/2024. | 3FE..... |
| BRTL5A GL 7 | FINANCIAL&RISKUSHOLDINGSI SECUREDTERMLA | C | 03/29/2019. | Redemption | 100.0000..... |7,500 |7,500 |7,481 |7,482 | ..... | .....18 | ..... | .....18 | ..... | .....7,500 | ..... | ..... | .....0 | ..... | 10/01/2025. | 4FE..... |
| L2968E AB 8 | ENDO LUXEMBOURG FINANCE I COMP ENDO LUXE | D | 03/29/2019. | Redemption | 100.0000..... |18,125 |18,125 |18,034 |18,052 | ..... | .....73 | ..... | .....73 | ..... | .....18,125 | ..... | ..... | .....0 | ..... | 04/29/2024. | 3FE..... |
| L6232U AF 4 | MALLINCKRODT INTERNATIONAL FIN SENIOR SE | D | 03/29/2019. | Various..... | ..... | .....95,428 |95,428 |95,391 |95,399 | ..... | .....30 | ..... | .....30 | ..... | .....95,428 | ..... | ..... | .....0 | ..... | 09/24/2024. | 3FE..... |
| N0805E AG 6 | AVAST SOFTWARE BV SENIOR SEC TERM LOAN | D | 03/29/2019. | Redemption | 100.0000..... |3,354,942 |3,354,942 |3,355,997 |3,386,505 | ..... | .....(31,563) | ..... | .....(31,563) | ..... | .....3,354,942 | ..... | ..... | .....0 | ..... | 09/29/2023. | 3FE..... |

QE05.75

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | For rei gn | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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 Admini- strative Symbol/ Market Indicator (a) |
| N2820E AB 4 | EGGROU SENIOR SECURED TERM LOAN 6.601 | D | 03/29/2019 | Redemption 100.0000 | | 8,750 | 8,750 | 8,728 | 8,711 | | 40 | | 40 | | 8,750 | | | 0 | 23 | 02/07/2025 | 4FE |
| N8233B AC 6 | STARS GROUP HOLDINGS BV SECUREDTERMLOAN | D | 03/29/2019 | Redemption 100.0000 | | 152,589 | 152,589 | 152,262 | 121,970 | | 322 | | 322 | | 152,589 | | | 0 | | 07/10/2025 | 4FE |
| 8299999 | Total - Bonds - Bank Loans | | | | | 54,062,381 | 54,744,075 | 54,663,461 | 51,456,784 | 0 | 7,223 | 0 | 7,223 | 0 | 55,033,153 | 338,694 | (970,764) | (632,070) | 76,198 | XXX | XXX |
| 8399997 | Total - Bonds - Part 4 | | | | | 3,487,696,071 | 4,090,444,363 | 3,407,348,422 | 3,329,898,975 | (513) | 9,416,998 | 0 | 9,416,485 | 8,325,443 | 3,461,113,013 | (7,823,269) | 21,161,247 | 13,337,978 | 41,414,870 | XXX | XXX |
| 8399999 | Total - Bonds | | | | | 3,487,696,071 | 4,090,444,363 | 3,407,348,422 | 3,329,898,975 | (513) | 9,416,998 | 0 | 9,416,485 | 8,325,443 | 3,461,113,013 | (7,823,269) | 21,161,247 | 13,337,978 | 41,414,870 | XXX | XXX |

Preferred Stocks - Industrial and Miscellaneous

| | | | | | | | | | | | | | | | | | | | | | |
|-------------|---|---|------------|-------------------|-------------|-----------|-----|-----------|-----------|---|---|---|---|---|-----------|---|--------|--------|---|-----|--------|
| 92276M 20 4 | VENTAS REALTY LP/VENTAS CPTL VENTAS REAL | | 01/03/2019 | Call 25.0000 | 100,000.000 | 2,500,000 | | 2,500,000 | 2,500,000 | | | | 0 | | 2,500,000 | | | 0 | | XXX | RP2FEL |
| BME2NT TP 7 | VENINFOTELLLC VENINFOTELLLC | D | 02/28/2019 | Redemption 1.0000 | 26,843.660 | 26,844 | | | | | | | 0 | | | | 26,844 | 26,844 | | XXX | RP6*A |
| 8499999 | Total - Preferred Stocks - Industrial and Miscellaneous | | | | | 2,526,844 | XXX | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 0 | 2,500,000 | 0 | 26,844 | 26,844 | 0 | XXX | XXX |
| 8999997 | Total - Preferred Stocks - Part 4 | | | | | 2,526,844 | XXX | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 0 | 2,500,000 | 0 | 26,844 | 26,844 | 0 | XXX | XXX |
| 8999999 | Total - Preferred Stocks | | | | | 2,526,844 | XXX | 2,500,000 | 2,500,000 | 0 | 0 | 0 | 0 | 0 | 2,500,000 | 0 | 26,844 | 26,844 | 0 | XXX | XXX |

Common Stocks - Industrial and Miscellaneous

| | | | | | | | | | | | | | | | | | | | | | |
|-------------|--|---|------------|--------------------------------|-------------|------------|-----|------------|------------|---------|--|--|---------|--|------------|--|-----------|-----------|--|-----|---|
| 05338G 10 6 | AVALARAINC | | 03/01/2019 | MERRILL LYNCH PIERCE FNNR & SM | 5,398.000 | 276,756 | XXX | 263,854 | | | | | 0 | | 263,854 | | 12,901 | 12,901 | | XXX | L |
| 22266L 10 6 | COUPA SOFTWARE INC COUPA SOFTWARE INC | | 02/01/2019 | MERRILL LYNCH PIERCE FNNR & SM | 1,516.000 | 134,974 | XXX | 121,144 | | | | | 0 | | 121,144 | | 13,830 | 13,830 | | XXX | L |
| 256163 10 6 | DOCUSIGN INC | | 02/21/2019 | MERRILL LYNCH PIERCE FNNR & SM | 25,070.000 | 1,233,741 | XXX | 1,183,674 | | | | | 0 | | 1,183,674 | | 50,067 | 50,067 | | XXX | L |
| 26210C 10 4 | DROPBOXINC | | 03/13/2019 | MERRILL LYNCH PIERCE FNNR & SM | 36.000 | 827 | XXX | 876 | | | | | 0 | | 876 | | (49) | (49) | | XXX | L |
| 31338# 11 2 | FEDERAL HOME LOAN BANK OF BOST FHLB BOST | | 01/17/2019 | DIRECT | 140,500.000 | 14,050,000 | XXX | 14,050,000 | 14,050,000 | | | | 0 | | 14,050,000 | | | 0 | | XXX | A |
| 594918 10 4 | MICROSOFT CORP | | 02/01/2019 | GOLDMAN SACHS & CO | 12,611.000 | 1,308,969 | XXX | 1,335,316 | 327,766 | 19,427 | | | 19,427 | | 1,335,316 | | (26,347) | (26,347) | | XXX | L |
| 64051T 10 0 | NEOPHOTONICSCORP | | 03/18/2019 | MERRILL LYNCH PIERCE FNNR & SM | 3,883.000 | 25,351 | XXX | 27,725 | | | | | 0 | | 27,725 | | (2,374) | (2,374) | | XXX | L |
| 65487K 10 0 | NLIGHT INC | | 03/08/2019 | MERRILL LYNCH PIERCE FNNR & SM | 7,518.000 | 143,336 | XXX | 158,790 | | | | | 0 | | 158,790 | | (15,455) | (15,455) | | XXX | L |
| 852234 10 3 | SQUAREINC | | 03/18/2019 | MERRILL LYNCH PIERCE FNNR & SM | 32,178.000 | 2,414,388 | XXX | 2,614,141 | | | | | 0 | | 2,614,141 | | (199,753) | (199,753) | | XXX | L |
| 87182# 10 3 | SYSTECH SOLUTIONS INC SYSTECH SOLUTIONS | | 03/29/2019 | Various | 253,125.000 | | XXX | | | | | | 0 | | | | | 0 | | XXX | U |
| 88025T 10 2 | TENABLE HOLDINGS INC TENABLE HOLDINGS IN | | 02/14/2019 | MERRILL LYNCH PIERCE FNNR & SM | 14,936.000 | 431,769 | XXX | 410,591 | | | | | 0 | | 410,591 | | 21,178 | 21,178 | | XXX | L |
| BRSK76 24 5 | TESTQUEST INC TESTQUEST INC | | 03/29/2019 | Various | 165,022.140 | | XXX | 8,847 | | (8,847) | | | (8,847) | | | | | 0 | | XXX | U |
| 44331K 10 3 | HUAMI CORP | D | 03/13/2019 | MERRILL LYNCH PIERCE FNNR & SM | 16,530.000 | 271,900 | XXX | 289,606 | | | | | 0 | | 289,606 | | (17,706) | (17,706) | | XXX | L |
| BRSK75 X9 2 | CTL LOGISTICS SA CTL LOGISTICS SA | B | 01/01/2019 | DIRECT | | | XXX | | | | | | 0 | | | | | 0 | | XXX | U |
| SBFXCL C6 3 | ELASTIC NV EQUITY | D | 03/18/2019 | MERRILL LYNCH PIERCE FNNR & SM | 1,783.000 | 151,105 | XXX | 155,371 | | | | | 0 | | 155,371 | | (4,265) | (4,265) | | XXX | L |

QE05.76

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 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 | F o r e i g n | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | 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/Market Indicator (a) |
| 9099999. | Total - Common Stocks - Industrial and Miscellaneous..... | | | | | 20,443,116 | XXX | 20,611,088 | 14,386,613 | 10,580 | 0 | 0 | 10,580 | 0 | 20,611,088 | 0 | (167,973) | (167,973) | 0 | XXX | XXX |
| 9799997. | Total - Common Stocks - Part 4..... | | | | | 20,443,116 | XXX | 20,611,088 | 14,386,613 | 10,580 | 0 | 0 | 10,580 | 0 | 20,611,088 | 0 | (167,973) | (167,973) | 0 | XXX | XXX |
| 9799999. | Total - Common Stocks..... | | | | | 20,443,116 | XXX | 20,611,088 | 14,386,613 | 10,580 | 0 | 0 | 10,580 | 0 | 20,611,088 | 0 | (167,973) | (167,973) | 0 | XXX | XXX |
| 9899999. | Total - Preferred and Common Stocks..... | | | | | 22,969,960 | XXX | 23,111,088 | 16,886,613 | 10,580 | 0 | 0 | 10,580 | 0 | 23,111,088 | 0 | (141,129) | (141,129) | 0 | XXX | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks..... | | | | | 3,510,666,031 | XXX | 3,430,459,510 | 3,346,785,588 | 10,067 | 9,416,998 | 0 | 9,427,065 | 8,325,443 | 3,484,224,101 | (7,823,269) | 21,020,118 | 13,196,849 | 41,414,870 | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 3.

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | | | | | | | | | | | |
| MAR19TSLAUSC@380 JUN20 SPX C @ 2109.44 BME18VPC4 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528.. | 06/25/2015 | 06/25/2020 | ..47,406 | ..100,000,007 | 2109.44..... | ..... | ..... | ..... | .....35,919,487 | ..... | .....35,919,489 | ..12,750,385 | ..... | ..... | ..... | ..... | ..... | 001..... |
| MAR19TSLAUSC@380 NOV19 RTY C @ 1840 BME30WWH7 | Variable Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6FNF3BB653.. | 12/17/2018 | 11/15/2019 | ..14,225 | ..26,174,000 | 1840..... |(54,481) | ..... | ..... | .....(52,089) | ..... | .....(52,089) |(32,035) | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 SEP19 SPX C @ 3308.93 BME2TAKH9 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUW5FPU8MPRO8K5P83 | 09/10/2018 | 09/20/2019 | ..69,509 | ..230,000,018 | 3308.93..... |1,200,000 | ..... | ..... | .....113,019 | ..... | .....113,019 |(42,043) | ..... | ..... | ..... | ..... | ..... | 001..... |
| MAR19TSLAUSC@380 30Y RTR 2.046250 24-AUG-2020 BME29ZRC0 | Asset Portfolio..... | D 1..... | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.. | 08/22/2017 | 08/24/2020 | ..... | ..200,000,000 | 0.0204625..... | ..... | ..... | ..... | .....(8,677,466) | ..... | .....(8,677,466) |(307,563) | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 30Y RTR 2.085000 16-AUG-2019 BME29S316 | Asset Portfolio..... | D 1..... | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.. | 08/16/2017 | 08/16/2019 | ..... | ..150,000,000 | 0.02085..... | ..... | ..... | ..... | .....(5,904,267) | ..... | .....(5,904,267) |(341,769) | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 30Y RTR 2.140000 16-AUG-2021 BME29PAA4 | Asset Portfolio..... | D 1..... | Interest Rate | DEUTSCHE BANK AG GOLDMAN SACHS BANK USA 7LTFWFZYICNSX8D621K86.. | 08/15/2017 | 08/16/2021 | ..... | ..150,000,000 | 0.0214..... | ..... | ..... | ..... | .....(5,917,219) | ..... | .....(5,917,219) |(122,815) | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1HQH59 | Variable Annuities..... | Exh 5..... | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.. | 03/15/2019 | 03/16/2020 | ..... | 1,000,000,000 | 0.02284..... | ..... | .....9,000,000 | ..... | .....16,631,187 | ..... | .....16,631,187 |7,631,187 | ..... | ..... | ..... | ..... | ..... | 002..... |
| MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BME2YA3D1 | Variable Annuities..... | Exh 5..... | Interest Rate | WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMUCUFX09 | 11/01/2018 | 11/01/2019 | ..... | 1,000,000,000 | 0.02314..... |4,100,000 | ..... | ..... | .....11,592,255 | ..... | .....11,592,255 |852,185 | ..... | ..... | ..... | ..... | ..... | 002..... |
| 270 FERRIS CARTER ST REO LOAN SEP19 SPX C @ 2925.16 BME2TQRJ3 | Variable Annuities..... | Exh 5..... | Equity.. | HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.... | 09/20/2018 | 09/20/2019 | ..34,186 | ..99,999,988 | 2925.16..... |6,050,000 | ..... | ..... | .....2,169,288 | ..... | .....2,169,288 |1,305,999 | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1J4N00 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG GOLDMAN SACHS BANK USA 7LTFWFZYICNSX8D621K86.. | 03/25/2019 | 09/21/2019 | ..... | ..500,000,000 | 0.02152..... | ..... | .....7,025,000 | ..... | .....6,068,537 | ..... | .....6,068,537 |(956,463) | ..... | ..... | ..... | ..... | ..... | 002..... |
| MAR19TSLAUSC@380 FEB23 SPX C @ 1508.46 BRK3VVKR3 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528.. | 02/05/2013 | 02/06/2023 | ..48,692 | ..73,449,934 | 1508.46..... | ..... | ..... | ..... | .....62,797,673 | ..... | .....62,797,673 | ..13,701,096 | ..... | ..... | ..... | ..... | ..... | 001..... |
| MAR19TSLAUSC@380 30Y RTR 2.090000 07-AUG-2019 BME29DXB4 | Asset Portfolio..... | D 1..... | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.. | 08/07/2017 | 08/07/2019 | ..... | ..205,000,000 | 0.0209..... | ..... | ..... | ..... | .....565,221 | ..... | .....565,221 |(423,219) | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 NOV19RTYC@1840 BHF1H3CS5 | Variable Annuities..... | Exh 5..... | Equity.. | CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868.. | 03/04/2019 | 11/15/2019 | ..14,225 | ..26,174,000 | 1840..... | ..... | .....102,989 | ..... | .....52,089 | ..... | .....52,089 |(50,900) | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2022 BME2A19S8 | Asset Portfolio..... | D 1..... | Interest Rate | DEUTSCHE BANK AG MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6FNF3BB653.. | 08/23/2017 | 08/23/2022 | ..... | ..155,000,000 | 0.0205..... | ..... | ..... | ..... | .....(6,966,539) | ..... | .....(6,966,539) |(180,517) | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 NOV19 MEXA C @ 2081 BME30WWJ3 | Variable Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6FNF3BB653.. | 12/17/2018 | 11/15/2019 | ..11,442 | ..23,810,802 | 2081..... |(93,824) | ..... | ..... | .....(99,772) | ..... | .....(99,772) |(23,674) | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BME2YA382 | Variable Annuities..... | Exh 5..... | Interest Rate | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 11/01/2018 | 11/01/2019 | ..... | 1,000,000,000 | 0.02315..... |4,075,000 | ..... | ..... | .....11,611,658 | ..... | .....11,611,658 |858,617 | ..... | ..... | ..... | ..... | ..... | 002..... |
| MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BME2YA3F6 | Variable Annuities..... | Exh 5..... | Interest Rate | WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMUCUFX09 | 11/01/2018 | 11/01/2019 | ..... | 2,000,000,000 | 0.02314..... |8,400,000 | ..... | ..... | .....23,184,511 | ..... | .....23,184,511 |1,704,369 | ..... | ..... | ..... | ..... | ..... | 002..... |
| MAR19TSLAUSC@380 12Mx30SWAPTIONSYNTH BME2S4K5 | Asset Portfolio..... | D 1..... | Interest Rate | BARCLAYS BANK PLC GOLDMAN SACHS BANK PLC G5GSEF7VJP5I7OUK5573... | 08/13/2018 | 08/13/2019 | ..... | 1,000,000,000 | 0.02227..... | ..... | ..... | ..... | .....5,609,023 | ..... | .....5,609,023 |(1,851,906) | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 FEB23 SPX C @ 1508.46 BMEQLWK75 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528.. | 02/05/2013 | 02/06/2023 | ..26,219 | ..39,550,313 | 1508.46..... | ..... | ..... | ..... | .....33,814,429 | ..... | .....33,814,429 | ..7,377,578 | ..... | ..... | ..... | ..... | ..... | 001..... |
| MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1HSHL0 | Variable Annuities..... | Exh 5..... | Interest Rate | BARCLAYS BANK PLC GOLDMAN SACHS BANK PLC G5GSEF7VJP5I7OUK5573... | 03/18/2019 | 03/18/2020 | ..... | 1,000,000,000 | 0.02285..... | ..... | .....9,200,000 | ..... | .....16,763,190 | ..... | .....16,763,190 |7,563,190 | ..... | ..... | ..... | ..... | ..... | 002..... |
| MAR19TSLAUSC@380 FEB23 SPX C @ 1520.27 BRK3VVKW2 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528.. | 02/12/2013 | 02/13/2023 | ..16,444 | ..24,999,320 | 1520.27..... | ..... | ..... | ..... | .....21,047,043 | ..... | .....21,047,043 | ..4,611,723 | ..... | ..... | ..... | ..... | ..... | 001..... |
| MAR19TSLAUSC@380 30Y RTR 2.122500 10-AUG-2021 BME29M665 | Asset Portfolio..... | D 1..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86.. | 08/10/2017 | 08/10/2021 | | ..200,000,000 | 0.02122..... | | | |6,455,899 | |6,455,899 |(41,727) | | | | | | 003..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| MAR19TSLAUSC@380 12Mx30SWAPTIONSYNTH BME2RYBH9 | Asset Portfolio..... | D 1..... | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.. | 08/08/2018 | 08/08/2019 | ..... | 175,000,000 | 0.0306..... | 8,500,000 | ..... | ..... | 18,339,085 | .. | 18,339,085 | ..6,764,658 | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 MAY21 SPX C @ 2066.99 BME1RDP33 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 05/16/2016 | 05/17/2021 | ...15,000 | 31,004,850 | 2066.99..... | ..... | ..... | ..... | 12,255,521 | .. | 12,255,521 | ..3,904,059 | ..... | ..... | ..... | ..... | ..... | 001..... |
| MAR19TSLAUSC@380 30Y RTR 2.098500 10-AUG-2020 BME29M699 | Asset Portfolio..... | D 1..... | Interest Rate | BARCLAYS BANK PLC GOLDMAN SACHS BANK USA G5GSEF7VJP5I7OUK5573... | 08/09/2017 | 08/10/2020 | ..... | 400,000,000 | 0.02099..... | ..... | ..... | ..... | 7,342,564 | .. | 7,342,564 | ..(300,761) | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 12Mx30SWAPTIONSYNTH BME2RWRU7 | Asset Portfolio..... | D 1..... | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.. | 08/07/2018 | 08/07/2019 | ..... | 500,000,000 | 0.02575..... | 7,600,000 | ..... | ..... | 12,506,364 | .. | 12,506,364 | ..2,725,492 | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1HQH75 | Variable Annuities..... | Exh 5..... | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.. | 03/15/2019 | 03/16/2020 | ..... | 2,000,000,000 | 0.02295..... | 17,700,000 | ..... | ..... | 34,218,493 | .. | 34,218,493 | ..16,518,493 | ..... | ..... | ..... | ..... | ..... | 002..... |
| MAR19TSLAUSC@380 AUG20 SPX C @ 2192.05 BME1UA750 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 08/23/2016 | 08/24/2020 | ..22,810 | 50,000,003 | 2192.05..... | ..... | ..... | ..... | 9,214,793 | .. | 9,214,793 | ..5,810,146 | ..... | ..... | ..... | ..... | ..... | 001..... |
| MAR19TSLAUSC@380 30Y RTR 1.990000 27-AUG-2019 BME2A34G5 | Asset Portfolio..... | D 1..... | Interest Rate | BANK OF AMERICA NA GOLDMAN SACHS B4TYDEB6GKMZO031MB27.. | 08/24/2017 | 08/27/2019 | ..... | 245,000,000 | 0.0199..... | ..... | ..... | ..... | (10,181,937) | .. | (10,181,937) | ..(508,297) | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 JUN20 SPX C @ 2119.9951 BME18RDZ5 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 06/03/2015 | 06/03/2020 | ..47,170 | 99,999,999 | 2119.995..... | ..... | ..... | ..... | 35,220,652 | .. | 35,220,652 | 12,635,153 | ..... | ..... | ..... | ..... | ..... | 001..... |
| MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BME2YA3B5 | Variable Annuities..... | Exh 5..... | Interest Rate | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 11/01/2018 | 11/01/2019 | ..... | 400,000,000 | 0.02309..... | 1,680,000 | ..... | ..... | 4,561,663 | .. | 4,561,663 | ..317,220 | ..... | ..... | ..... | ..... | ..... | 002..... |
| MAR19TSLAUSC@380 DEC19 SPX C @ 2027.45 BME1Q8Q42 | Variable Annuities..... | Exh 5..... | Equity/ Index | CREDIT SUISSE INTERNATIONAL GOLDMAN E58DKGMJYYYJLN8C3868... | 03/24/2016 | 12/20/2019 | ..49,323 | 99,999,997 | 2027.45..... | ..... | ..... | ..... | 26,720,113 | .. | 26,720,113 | 13,814,715 | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION Swaption BHF1J2KM9..... | Variable Annuities..... | Exh 5..... | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.. | 03/22/2019 | 03/23/2020 | ..... | 500,000,000 | 0.02285..... | 4,800,000 | ..... | ..... | 5,208,600 | .. | 5,208,600 | 408,600 | ..... | ..... | ..... | ..... | ..... | 002..... |
| CALL OPTION 20Y RTR 2.256000 3/20/2020 BHF1HX5G3 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA.... E57ODZWZ7FF32TWEFA76.. | 03/20/2019 | 03/20/2020 | ..... | 500,000,000 | 0.02256..... | 4,225,000 | ..... | ..... | 7,825,839 | .. | 7,825,839 | 3,600,839 | ..... | ..... | ..... | ..... | ..... | 002..... |
| MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2021 BMEZ19U3 | Asset Portfolio..... | D 1..... | Interest Rate | DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86... | 08/23/2017 | 08/23/2021 | ..... | 250,000,000 | 0.0203625..... | ..... | ..... | ..... | (11,389,605) | .. | (11,389,605) | (403,678) | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 12Mx30SWAPTIONSYNTH BME2S4KH4 | Asset Portfolio..... | D 1..... | Interest Rate | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573... | 08/13/2018 | 08/13/2019 | ..... | 587,000,000 | 0.0249..... | ..... | ..... | ..... | 10,645,890 | .. | 10,645,890 | 1,346,828 | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BME2YA366 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.... | 11/01/2018 | 11/01/2019 | ..... | 1,600,000,000 | 0.02315..... | 6,720,000 | ..... | ..... | 18,610,602 | .. | 18,610,602 | 1,384,961 | ..... | ..... | ..... | ..... | ..... | 002..... |
| MAR19TSLAUSC@380 30Y RTR 2.191250 08-AUG-2022 BME29FFG8 | Asset Portfolio..... | D 1..... | Interest Rate | DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86... | 08/08/2017 | 08/08/2022 | ..... | 445,000,000 | 0.02191..... | ..... | ..... | ..... | 20,883,906 | .. | 20,883,906 | 543,487 | ..... | ..... | ..... | ..... | ..... | 003..... |
| MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1HQH42 | Variable Annuities..... | Exh 5..... | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.. | 03/15/2019 | 03/16/2020 | ..... | 1,000,000,000 | 0.02281..... | 9,000,000 | ..... | ..... | 16,526,457 | .. | 16,526,457 | 7,526,457 | ..... | ..... | ..... | ..... | ..... | 002..... |
| 0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants..... | | | | | | | | | | 48,176,695 | 61,052,989 | 0 | 445,286,155 | XX | 445,286,157 | 130,070,070 | 0 | 0 | 0 | 0 | XXX | XXX |
| Purchased Options - Hedging Other - Put Options | | | | | | | | | | | | | | | | | | | | | | |
| PUT OPTION JAN22 SPX P @ 1312.35 BME0LWK42 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 01/24/2012 | 01/24/2022 | ...38,100 | 50,000,535 | 1312.35..... | ..... | ..... | ..... | 568,524 | .. | 568,524 | (647,207) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAY21 SX5E P @ 2954.63 BME1RCH00 | Variable Annuities..... | Exh 5..... | Equity/ Index | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.. | 05/13/2016 | 05/13/2021 | ..21,999 | 73,440,248 | 2954.63..... | | | | (12,411,398) | .. | (12,411,398) | (4,507,807) | | | | | | 001..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| PUT OPTION MAR20 SPX P @ 2369 BME249HB6 | Variable Annuities..... | Exh 5..... | Equity/ Index | BANK OF AMERICA NA GOLDMAN SACHS INTERNATIONAL | 03/30/2017 | 03/30/2020 | 42,212 | 99,999,991 | 2369 | | | | (9,523,060) | | (9,523,060) | (4,295,943) | | | | | | | 001..... |
| PUT OPTION JUN20 SPX P @ 2109.44 BME18VPB6 | Variable Annuities..... | Exh 5..... | Equity/ Index | W22LROWP2IHZNB6K528... | 06/25/2015 | 06/25/2020 | 47,406 | 100,000,007 | 2109.44 | | | | 1,723,657 | | 1,723,657 | (2,935,397) | | | | | | | 001..... |
| PUT OPTION DEC19 SPX P @ 1411.9 BRSK3VJS3 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA | 12/03/2012 | 12/03/2019 | 70,827 | 100,000,641 | 1411.9 | | | | (27,361,362) | | (27,361,362) | (710,170) | | | | | | | 001..... |
| PUT OPTION JAN20 SPX P @ 1960.75 BME0NG9A4 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA JPMORGAN | 07/11/2014 | 07/11/2019 | 38,251 | 75,000,648 | 1960.75 | | | | (12,471,250) | | (12,471,250) | (972,220) | | | | | | | 001..... |
| PUT OPTION NOV19 MSCI US P @ 1626 BME1YRSC1 | Variable Annuities..... | Exh 5..... | Equity/ Index | CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL | 11/23/2016 | 11/22/2019 | 61,501 | 99,999,992 | 1626 | | | | (13,106,709) | | (13,106,709) | (3,913,801) | | | | | | | 001..... |
| PUT OPTION MAR20 SPX P @ 1139.65 BRSK3VEA7 | Variable Annuities..... | Exh 5..... | Equity/ Index | W22LROWP2IHZNB6K528... | 03/08/2010 | 03/09/2020 | 43,873 | 49,999,864 | 1139.65 | 1,196,647 | 1,196,647 | | (1,153,735) | | (1,153,735) | (162,639) | | | | | | | 001..... |
| PUT OPTION JUN19 SPX P @ 2641.45 BME2KYPJ7 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA MORGAN | 03/18/2019 | 06/21/2019 | 94,645 | 250,000,031 | 2641.45 | 18,375,000 | (2,560,147) | | (0) | | (0) | (16,666,113) | | | | | | | 001..... |
| PUT OPTION JUN22 SPX P @ 2104.7 BME18WAN4 | Variable Annuities..... | Exh 5..... | Equity/ Index | STANLEY & CO INTL. PLC | 06/26/2015 | 06/27/2022 | 33,259 | 70,000,217 | 2104.7 | | | | (12,067,027) | | (12,067,027) | (2,281,407) | | | | | | | 001..... |
| PUT OPTION OCT19 RTY P @ 1151.1 BME1F7EP2 | Variable Annuities..... | Exh 5..... | Equity/ Index | DEUTSCHE BANK AG | 10/13/2015 | 10/11/2019 | 21,718 | 24,999,590 | 1151.1 | | | | (4,673,942) | | (4,673,942) | (662,261) | | | | | | | 001..... |
| PUT OPTION APR20 SPX P @ 2369.1 BME24DM13 | Variable Annuities..... | Exh 5..... | Equity/ Index | BNP PARIBAS SA MORGAN | 04/03/2017 | 04/03/2020 | 42,210 | 99,999,711 | 2369.1 | | | | (9,441,081) | | (9,441,081) | (4,301,788) | | | | | | | 001..... |
| PUT OPTION FEB21 RTY P @ 1116.38 BRSM8KVV5 | Variable Annuities..... | Exh 5..... | Equity/ Index | STANLEY & CO INTL. PLC | 02/10/2014 | 02/10/2021 | 44,788 | 50,000,427 | 1116.38 | | | | (11,354,144) | | (11,354,144) | (1,588,611) | | | | | | | 001..... |
| PUT OPTION OCT20 SPX P @ 2145 BME1WCD99 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA | 10/25/2016 | 10/26/2020 | 46,620 | 100,000,007 | 2145 | | | | (13,981,059) | | (13,981,059) | (3,247,090) | | | | | | | 001..... |
| PUT OPTION DEC19 SPX P @ 2027.45 BME1Q8Q34 | Variable Annuities..... | Exh 5..... | Equity/ Index | CREDIT SUISSE INTERNATIONAL GOLDMAN SACHS INTERNATIONAL | 03/24/2016 | 12/20/2019 | 49,323 | 99,999,997 | 2027.45 | | | | (16,207,144) | | (16,207,144) | (2,293,408) | | | | | | | 001..... |
| PUT OPTION SEP20 SPX P @ 1125.35 BRSK3VF73 | Variable Annuities..... | Exh 5..... | Equity/ Index | W22LROWP2IHZNB6K528... | 09/17/2010 | 09/17/2020 | 88,861 | 99,999,996 | 1125.35 | | | | 116,674 | | 116,674 | (426,991) | | | | | | | 001..... |
| PUT OPTION JAN20 SPX P @ 1487.8 BRSK3VKB8 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA | 01/22/2013 | 01/22/2020 | 67,213 | 99,999,501 | 1487.8 | (22,204,997) | | | (27,232,640) | | (27,232,640) | (877,937) | | | | | | | 001..... |
| PUT OPTION MAR22 SPX P @ 1393.3 BRSK3VHF3 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA | 03/22/2012 | 03/22/2022 | 14,354 | 19,999,999 | 1393.3 | | | | 329,489 | | 329,489 | (260,485) | | | | | | | 001..... |
| PUT OPTION JUN19 SPX P @ 2643.25 BME2KYPH1 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA JPMORGAN | 03/18/2019 | 06/21/2019 | 189,161 | 499,999,813 | 2643.25 | 36,750,000 | (5,154,637) | | 2 | | | (33,475,286) | | | | | | | 001..... |
| PUT OPTION JUN20 SPX P @ 1080.55 BRSK3VEL3 | Variable Annuities..... | Exh 5..... | Equity/ Index | CHASE BANK N.A. | 06/04/2010 | 06/04/2020 | 92,545 | 99,999,500 | 1080.55 | 3,140,000 | | | (6,134,662) | | (6,134,662) | (337,531) | | | | | | | 001..... |
| PUT OPTION APR20 SPX P @ 2368.9 BME24AXE9 | Variable Annuities..... | Exh 5..... | Equity/ Index | BANK OF AMERICA NA | 03/31/2017 | 03/31/2020 | 42,214 | 100,000,010 | 2368.9 | | | | (9,467,003) | | (9,467,003) | (4,296,242) | | | | | | | 001..... |
| PUT OPTION MAY21 SPX P @ 1340.73 BRSKBWE73 | Variable Annuities..... | Exh 5..... | Equity/ Index | CITIBANK NA..... | 05/12/2011 | 05/12/2021 | 74,586 | 99,999,996 | 1340.73 | | | | 1,527,837 | | 1,527,837 | (1,263,357) | | | | | | | 001..... |
| PUT OPTION MAR22 SPX P @ 2368.9 BME249HZ3 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA | 03/30/2017 | 03/30/2022 | 42,214 | 100,000,010 | 2368.9 | | | | (9,700,418) | | (9,700,418) | (3,988,564) | | | | | | | 001..... |
| PUT OPTION JUL20 SPX P @ 1109.8 BRSK3VEV1 | Variable Annuities..... | Exh 5..... | Equity/ Index | CREDIT SUISSE INTERNATIONAL | 07/26/2010 | 07/27/2020 | 45,053 | 49,999,819 | 1109.8 | 1,625,000 | | | (3,146,605) | | (3,146,605) | (213,616) | | | | | | | 001..... |

QE062

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| PUT OPTION MAR21MXEAP@1519.8 BHF1HSHM8 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. BFM8T61CT2L1QCEMIK50.... | 03/18/2019 | 03/19/2021 | ..631,661 | ..959,997,704 | 1519.8..... | ..... | ..33,357,993 | ..... | .....34,853,234 | ..... | .....34,853,234 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION APR20 SPX P @ 2369 BME24GWD9 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653... | 04/04/2017 | 04/06/2020 | ...42,212 | ...100,000,228 | 2369..... | ..... | ..... | ..... | .....(9,410,170) | ..... | .....(9,410,170) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAR20 RTY P @ 1388.65 BME23RRY6 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 03/20/2017 | 03/20/2020 | ...72,012 | ...100,000,005 | 1388.65..... | ..... | ..... | ..... | .....(10,380,555) | ..... | .....(10,380,555) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUN19 SPX P @ 2649.7 BME2KYPU2 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653... | 03/18/2019 | 06/21/2019 | ...75,484 | ...200,009,955 | 2649.7..... | ...14,700,735 |(2,129,404) | ..... | ..... | ..... | ..... | .....(13,579,276) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG21 SPX P @ 2192.05 BME1UA776 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. GOLDMAN 7H6GLXDRUGQFU57RNE97. | 08/23/2016 | 08/23/2021 | ...45,619 | ...100,000,006 | 2192.05..... | ..... | ..... | ..... | .....(15,497,412) | ..... | .....(15,497,412) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION APR20 RTY P @ 1272.5 BME12GUY9 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL GOLDMAN W22LROWP2IHZNBB6K528... | 04/15/2015 | 04/15/2020 | ...39,293 | ...50,000,343 | 1272.5..... | ..... | ..... | ..... | .....1,334,197 | ..... | .....1,334,197 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUN20 SPX P @ 2119.9951 BME18RE01 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 06/03/2015 | 06/03/2020 | ...47,170 | ...99,999,999 | 2119.995..... | ..... | ..... | ..... | .....1,649,404 | ..... | .....1,649,404 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAR20 RTY P @ 1380.45 BME249J08 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41.... | 03/30/2017 | 03/30/2020 | ..108,660 | ..149,999,995 | 1380.45..... | ..... | ..... | ..... | .....(15,339,851) | ..... | .....(15,339,851) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC22 SPX P @ 1428 BR3K3VJY0 | Variable Annuities..... | Exh 5..... | Equity/ndex | CITIBANK NA GOLDMAN E57ODZWZ7FF32TWEFA76... | 12/17/2012 | 12/16/2022 | ...35,014 | ...50,000,006 | 1428..... | ..... | ..... | ..... | .....(14,537,365) | ..... | .....(14,537,365) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUL20 SPX P @ 1094 BR3K3VEQ2 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL MORGAN W22LROWP2IHZNBB6K528... | 07/22/2010 | 07/22/2020 | ..228,519 | ..250,000,005 | 1094..... | ...8,250,000 | ..... | ..... | .....(16,009,765) | ..... | .....(16,009,765) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JAN20 SPX P @ 1500.4 BR3K3VKP7 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653... | 01/31/2013 | 01/31/2020 | ...33,324 | ...50,000,005 | 1500.4..... | ..... | ..... | ..... | .....(13,203,011) | ..... | .....(13,203,011) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC19 SPX P @ 963.36 BME0LWJV4 | Variable Annuities..... | Exh 5..... | Equity/ndex | DEUTSCHE BANK AG JPMORGAN 7LTWFZYICNSX8D621K86.... | 12/16/2004 | 12/16/2019 | ..124,564 | ..120,000,004 | 963.36..... | ..... | ..... | ..... | .....1,485 | ..... | .....1,485 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JAN20 SPX P @ 1501.75 BR3K3VKF9 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 01/24/2013 | 01/24/2020 | ...66,589 | ...100,000,001 | 1501.75..... | ...(21,704,719) | ..... | ..... | .....(26,820,160) | ..... | .....(26,820,160) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC23 SX5E P @ 2919 BME1QMA71 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. GOLDMAN 7H6GLXDRUGQFU57RNE97. | 04/12/2016 | 12/15/2023 | ...13,703 | ...45,501,990 | 2919..... | ..... | ..... | ..... | .....(6,686,310) | ..... | .....(6,686,310) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JAN23 SPX P @ 1898.62 BME1LUZ4 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 01/22/2016 | 01/23/2023 | ...34,235 | ...64,999,996 | 1898.62..... | ...(5,975,376) | ..... | ..... | .....(13,081,537) | ..... | .....(13,081,537) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUN21 SPX P @ 1294.45 BR3K3VGM9 | Variable Annuities..... | Exh 5..... | Equity/ndex | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804..... | 06/28/2011 | 06/28/2021 | ...38,627 | ...50,000,720 | 1294.45..... | ..... | ..... | ..... | .....403,489 | ..... | .....403,489 | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC20 RTY P @ 1108.22 BR3K3V690 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653... | 12/13/2013 | 12/14/2020 | ...45,117 | ...49,999,562 | 1108.22..... | ..... | ..... | ..... | .....(11,761,203) | ..... | .....(11,761,203) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION APR21 SPX P @ 2098.5 BME1QUUG1 | Variable Annuities..... | Exh 5..... | Equity/ndex | CITIBANK NA MORGAN E57ODZWZ7FF32TWEFA76... | 04/21/2016 | 04/21/2021 | ...23,827 | ...49,999,994 | 2098.5..... | ..... | ..... | ..... | .....(8,196,786) | ..... | .....(8,196,786) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION NOV21 SPX P @ 2092.05 BME1X3X39 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653... | 11/03/2016 | 11/03/2021 | ...14,340 | ...29,999,997 | 2092.05..... | ..... | ..... | ..... | .....(4,597,734) | ..... | .....(4,597,734) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUL20 SPX P @ 1105.75 BR3K3VEX7 | Variable Annuities..... | Exh 5..... | Equity/ndex | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 07/28/2010 | 07/28/2020 | ...36,175 | ...39,999,998 | 1105.75..... | ...1,262,800 | ..... | ..... | .....(2,444,755) | ..... | .....(2,444,755) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION APR20 SPX P @ 2368.8 BME24GW64 | Variable Annuities..... | Exh 5..... | Equity/ndex | BNP PARIBAS SA MORGAN R0MUW5FPU8MPPRO8K5P83 | 04/04/2017 | 04/03/2020 | ...42,215 | ...99,998,892 | 2368.8..... | ..... | ..... | ..... | .....(9,437,719) | ..... | .....(9,437,719) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAY21 SX5E P @ 2937 BME1REH29 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653... | 05/17/2016 | 05/17/2021 | ...10,215 | ...34,009,649 | 2937..... | ..... | ..... | ..... | .....(5,754,656) | ..... | .....(5,754,656) | ..... | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |

QE06.3

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| PUT OPTION APR20 RTY P @ 1388 BME24JS55 | Variable Annuities..... | Exh 5..... | Equity/ Index | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653.. | 04/06/2017 | 04/06/2020 | ..36,023 | ..49,999,924 | 1388..... | | | | ..(5,040,406) | | ..(5,040,406) | ..(2,811,253) | | | | | | 001..... |
| PUT OPTION JAN20 SPX P @ 1464.5 BR3K3VK36 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 01/10/2013 | 01/10/2020 | ..68,283 | ..100,000,454 | 1464.5..... | | | | ..(27,373,082) | | ..(27,373,082) | ..(830,025) | | | | | | 001..... |
| PUT OPTION NOV21 SPX P @ 1245.55 BR3K3VH71 | Variable Annuities..... | Exh 5..... | Equity/ Index | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653.. | 03/23/2017 | 03/23/2020 | ..42,583 | ..100,000,004 | 2348.35..... | | | | ..(10,080,043) | | ..(10,080,043) | ..(4,157,339) | | | | | | 001..... |
| PUT OPTION JUL20 RTY P @ 1273.6 BME1A5W22 | Variable Annuities..... | Exh 5..... | Equity/ Index | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653.. | 07/16/2015 | 07/16/2020 | ..117,776 | ..149,999,514 | 1273.6..... | | | | ..(26,364,506) | | ..(26,364,506) | ..(6,435,486) | | | | | | 001..... |
| PUT OPTION MAR23 RTY P @ 930.07 BR3K3VM60 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 03/06/2013 | 03/06/2023 | ..107,519 | ..100,000,196 | 930.07..... | | | | ..4,235,543 | | ..4,235,543 | ..(2,164,356) | | | | | | 001..... |
| PUT OPTION JAN20 SPX P @ 1491.85 BR3K3VKD4 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 01/23/2013 | 01/23/2020 | ..67,031 | ..100,000,197 | 1491.85..... | | | | ..(27,024,302) | | ..(27,024,302) | ..(883,627) | | | | | | 001..... |
| PUT OPTION NOV20 UKX P @ 5874.13 BR3K3VPE7 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 11/09/2010 | 11/09/2020 | ..17,024 | ..153,211,483 | 5874.13..... | ..3,579,523 | | | ..(2,471,838) | | ..(2,471,838) | ..(5,129,556) | | | | | | 001..... |
| PUT OPTION NOV20 SPX P @ 1199.25 BR3K3VFD0 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 11/18/2010 | 11/18/2020 | ..83,385 | ..99,999,461 | 1199.25..... | ..2,711,215 | | | ..(5,013,009) | | ..(5,013,009) | ..(662,024) | | | | | | 001..... |
| PUT OPTION MAY20 SPX P @ 1191.35 BR3K3VEG4 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 05/27/2010 | 05/27/2020 | ..41,969 | ..49,999,768 | 1191.35..... | ..1,427,493 | | | ..(2,764,355) | | ..(2,764,355) | ..(273,835) | | | | | | 001..... |
| PUT OPTION JAN22 SPX P @ 1315.79 BR3K3VHC0 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 01/23/2012 | 01/24/2022 | ..76,000 | ..100,000,040 | 1315.79..... | | | | ..1,151,480 | | ..1,151,480 | ..(1,294,622) | | | | | | 001..... |
| PUT OPTION JAN20 SPX P @ 1136.1 BR3K3VDQ3 | Variable Annuities..... | Exh 5..... | Equity/ Index | CREDIT SUISSE INTERNATIONAL GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 01/20/2010 | 01/17/2020 | ..88,020 | ..99,999,999 | 1136.1..... | ..2,139,000 | ..2,139,000 | | ..(2,079,021) | | ..(2,079,021) | ..(250,117) | | | | | | 001..... |
| PUT OPTION SEP20 SPX P @ 1120.2 BME21MC41 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 02/01/2017 | 09/14/2020 | ..89,270 | ..99,999,996 | 1120.2..... | | | | ..110,512 | | ..110,512 | ..(415,314) | | | | | | 001..... |
| PUT OPTION OCT19 SPX P @ 1083.39 BR3K3VD91 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41.. | 10/23/2009 | 10/23/2019 | ..46,151 | ..49,999,532 | 1083.39..... | ..1,198,189 | | | ..(1,179,293) | | ..(1,179,293) | ..(59,097) | | | | | | 001..... |
| PUT OPTION JUL21 UKX P @ 5925 BR3KBWDV1 | Variable Annuities..... | Exh 5..... | Equity/ Index | CITIBANK NA.... MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653.. | 07/11/2011 | 07/12/2021 | ..8,439 | ..79,440,014 | 5925..... | | | | ..5,000,684 | | ..5,000,684 | ..(4,696,425) | | | | | | 001..... |
| PUT OPTION DEC21 SX5E P @ 2421.1 BME1QMA89 | Variable Annuities..... | Exh 5..... | Equity/ Index | MORGAN STANLEY & CO INTL. PLC JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 04/12/2016 | 12/17/2021 | ..40,000 | ..110,164,897 | 2421.1..... | | | | ..(15,467,662) | | ..(15,467,662) | ..(3,955,259) | | | | | | 001..... |
| PUT OPTION JAN20 SPX P @ 1098.5 BR3K3VE09 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 01/27/2010 | 01/27/2020 | ..54,620 | ..60,000,004 | 1098.5..... | ..1,317,000 | ..1,317,000 | | ..(1,282,088) | | ..(1,282,088) | ..(126,868) | | | | | | 001..... |
| PUT OPTION DEC22 SPX P @ 1436.7 BR3K3VK10 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 12/19/2012 | 12/19/2022 | ..69,604 | ..99,999,995 | 1436.7..... | | | | ..2,574,012 | | ..2,574,012 | ..(1,357,618) | | | | | | 001..... |
| PUT OPTION APR22 RTY P @ 1388.55 BME24DLY2 | Variable Annuities..... | Exh 5..... | Equity/ Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 04/03/2017 | 04/01/2022 | ..36,009 | ..50,000,005 | 1388.55..... | | | | ..(4,882,662) | | ..(4,882,662) | ..(2,422,741) | | | | | | 001..... |
| PUT OPTION MAR20 SPX P @ 2367.8 BME24B1Z5 | Variable Annuities..... | Exh 5..... | Equity/ Index | HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.... | 03/31/2017 | 03/31/2020 | ..42,233 | ..99,999,297 | 2367.8..... | | | | ..(9,462,296) | | ..(9,462,296) | ..(4,289,055) | | | | | | 001..... |
| PUT OPTION DEC19 SPX P @ 1411.55 BR3K3VJX2 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41.. | 12/06/2012 | 12/06/2019 | ..70,844 | ..99,999,848 | 1411.55..... | | | | ..(27,300,661) | | ..(27,300,661) | ..(714,370) | | | | | | 001..... |

QE064

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| PUT OPTION OCT20 SPX P @ 2135.4 BME1W5AH9 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA MORGAN | 10/21/2016 | 10/21/2020 | 46,830 | 99,999,987 | 2135.4..... | | | | (14,149,559) | | (14,149,559) | (3,206,426) | | | | | | 001..... |
| PUT OPTION OCT21 SPX P @ 2147.4 BME1VH7U9 | Variable Annuities..... | Exh 5..... | Equity/ndex | STANLEY & CO INTL. PLC GOLDMAN | 10/07/2016 | 10/07/2021 | 23,284 | 49,999,997 | 2147.4..... | | | | (7,439,617) | | (7,439,617) | (1,613,158) | | | | | | 001..... |
| PUT OPTION JUN19 RTY P @ 1166.5906 BME1SBCM8 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL | 06/20/2016 | 06/20/2019 | 134,580 | 156,999,996 | 1166.5906..... | | | | (26,343,843) | | (26,343,843) | (3,811,767) | | | | | | 001..... |
| PUT OPTION JUL20 RTY P @ 1275.5 BME1A5W71 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA | 07/16/2015 | 07/16/2020 | 39,200 | 49,999,995 | 1275.5..... | | | | (8,777,884) | | (8,777,884) | (2,154,865) | | | | | | 001..... |
| PUT OPTION JAN20 SPX P @ 1156.32 BR3K3VD00 | Variable Annuities..... | Exh 5..... | Equity/ndex | DEUTSCHE BANK AG GOLDMAN | 01/27/2006 | 01/27/2020 | 40,000 | 46,252,800 | 1156.32..... | | | | 9,917 | | 9,917 | (125,564) | | | | | | 001..... |
| PUT OPTION OCT21 SPX P @ 1211.41 BR3K3VU1 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL GOLDMAN | 10/12/2011 | 10/12/2021 | 82,548 | 100,000,006 | 1211.41..... | | | | 648,082 | | 648,082 | (1,013,846) | | | | | | 001..... |
| PUT OPTION MAR22 SPX P @ 2378.75 BME23SD45 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL | 03/20/2017 | 03/21/2022 | 21,020 | 50,001,325 | 2378.75..... | | | | 3,326,540 | | 3,326,540 | (1,897,828) | | | | | | 001..... |
| PUT OPTION JUN21 SPX P @ 1321.25 BR3KBWE81 | Variable Annuities..... | Exh 5..... | Equity/ndex | DEUTSCHE BANK AG | 06/01/2011 | 06/01/2021 | 151,372 | 199,999,991 | 1321.25..... | | | | 1,462,114 | | 1,462,114 | (1,177,056) | | | | | | 001..... |
| PUT OPTION MAR21 SPX P @ 2203.36 BHF1HSH1 | Variable Annuities..... | Exh 5..... | Equity.. | CREDIT SUISSE INTERNATIONAL GOLDMAN | 03/19/2019 | 03/19/2021 | 150,000 | 330,504,016 | 2203.36..... | | 10,989,771 | | 11,627,763 | | 11,627,763 | 637,992 | | | | | | 001..... |
| PUT OPTION JUN21 SPX P @ 1273.7 BR3K3VG49 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL GOLDMAN | 06/13/2011 | 06/14/2021 | 78,511 | 99,999,996 | 1273.7..... | | | | 722,999 | | 722,999 | (974,101) | | | | | | 001..... |
| PUT OPTION JUN21 SPX P @ 1303.75 BR3K3VG07 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL | 06/03/2011 | 06/03/2021 | 76,702 | 99,999,998 | 1303.75..... | | | | 799,118 | | 799,118 | (966,509) | | | | | | 001..... |
| PUT OPTION MAR20 SPX P @ 1143.55 BR3K3VEB5 | Variable Annuities..... | Exh 5..... | Equity/ndex | BNP PARIBAS SA GOLDMAN | 03/09/2010 | 03/09/2020 | 87,447 | 100,000,017 | 1143.55..... | 2,143,665 | 2,143,665 | | (2,062,738) | | (2,062,738) | (328,564) | | | | | | 001..... |
| PUT OPTION OCT22 SPX P @ 1431.8 BR3K3JL8 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL | 10/10/2012 | 10/10/2022 | 69,842 | 100,000,005 | 1431.8..... | | | | 2,362,959 | | 2,362,959 | (1,348,207) | | | | | | 001..... |
| PUT OPTION JUL20 SPX P @ 1113.75 BR3K3VEU3 | Variable Annuities..... | Exh 5..... | Equity/ndex | BARCLAYS BANK PLC | 07/26/2010 | 07/24/2020 | 31,425 | 34,999,594 | 1113.75..... | | | | (2,187,497) | | (2,187,497) | (151,635) | | | | | | 001..... |
| PUT OPTION JUN21 SPX P @ 1282.9 BR3K3VGL1 | Variable Annuities..... | Exh 5..... | Equity/ndex | BARCLAYS BANK PLC JPMORGAN | 06/27/2011 | 06/25/2021 | 19,487 | 25,000,001 | 1282.9..... | | | | 191,519 | | 191,519 | (247,504) | | | | | | 001..... |
| PUT OPTION SEP22 SPX P @ 1469.75 BME2T9CD0 | Variable Annuities..... | Exh 5..... | Equity.. | CHASE BANK N.A. GOLDMAN | 09/10/2018 | 09/16/2022 | 51,000 | 74,957,250 | 1469.75..... | | 1,892,100 | | 1,824,218 | | 1,824,218 | (1,056,897) | | | | | | 001..... |
| PUT OPTION JAN23 SPX P @ 1504.5 BR3K3VKN2 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL | 01/30/2013 | 01/30/2023 | 66,467 | 99,999,993 | 1504.5..... | | | | 2,964,360 | | 2,964,360 | (1,488,319) | | | | | | 001..... |
| PUT OPTION DEC20 SPX P @ 1411.9 BR3K3VJU8 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA MORGAN | 12/03/2012 | 12/03/2020 | 70,827 | 100,000,641 | 1411.9..... | | | | (28,019,581) | | (28,019,581) | (1,079,793) | | | | | | 001..... |
| PUT OPTION JUL20 RTY P @ 1244.25 BME1AZE83 | Variable Annuities..... | Exh 5..... | Equity/ndex | STANLEY & CO INTL. PLC MORGAN | 07/31/2015 | 07/31/2020 | 40,185 | 50,000,186 | 1244.25..... | | | | (9,110,493) | | (9,110,493) | (2,001,695) | | | | | | 001..... |
| PUT OPTION JUL20 RTY P @ 1226.4 BME1AUCB9 | Variable Annuities..... | Exh 5..... | Equity/ndex | STANLEY & CO INTL. PLC | 07/29/2015 | 07/29/2020 | 40,770 | 49,999,997 | 1226.4..... | | | | (9,243,043) | | (9,243,043) | (1,913,170) | | | | | | 001..... |
| PUT OPTION MAR24 RTY P @ 1194.2 BR3MKCE65 | Variable Annuities..... | Exh 5..... | Equity/ndex | CITIBANK NA..... | 03/10/2014 | 03/11/2024 | 25,121 | 30,000,000 | 1194.2..... | | | | (5,617,821) | | (5,617,821) | (1,158,640) | | | | | | 001..... |
| PUT OPTION MAR20 RTY P @ 1387.8 BME24B1V4 | Variable Annuities..... | Exh 5..... | Equity/ndex | HSBC BANK USA N.A. | 03/31/2017 | 03/31/2020 | 36,028 | 49,999,658 | 1387.8..... | | | | (5,010,464) | | (5,010,464) | (2,815,936) | | | | | | 001..... |

QE06.5

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| PUT OPTION JUL19 SPX P @ 978.8 BRSK3VD42 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 07/28/2009 | 07/29/2019 | ..51,083 | ..50,000,040 | 978.8..... | | | | ..32 | | ..32 |(7,395) | | | | | | 001..... |
| PUT OPTION DEC19 SPX P @ 1365.38 BME2YDAC9 | Variable Annuities..... | Exh 5..... | Equity. | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 11/05/2018 | 12/20/2019 |2,490 |3,399,796 | 1365.38..... |14,959 | | |2,781 | |2,781 |(16,597) | | | | | | 001..... |
| PUT OPTION JAN20 SPX P @ 1466.21 BRSK3VK51 | Variable Annuities..... | Exh 5..... | Equity/ Index | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 01/10/2013 | 01/10/2020 | ..68,203 | ..99,999,994 | 1466.21..... | | | |(27,421,211) | |(27,421,211) |(832,386) | | | | | | 001..... |
| JAN20 SPX P @ 1960.75 JUL19 SPX P @ 1961.4 BME0NG9B2 | Variable Annuities..... | Exh 5..... | Equity. | HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.... | 03/27/2019 | 07/11/2019 | ..50,984 | ..50,000,009 | 1961.4..... |7,869,890 |(61,181) | | | | |(576,767) | | | | | | 001..... |
| PUT OPTION JUN21 SPX P @ 1271.15 BRSK3VG23 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 06/13/2011 | 06/14/2021 | ..39,334 | ..49,999,999 | 1271.15..... | | | |357,564 | |357,564 |(486,800) | | | | | | 001..... |
| PUT OPTION AUG20 SPX P @ 2192.05 BME1UA7Z7 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 08/23/2016 | 08/24/2020 | ..22,810 | ..50,000,003 | 2192.05..... | | | |(7,345,571) | |(7,345,571) |(1,735,890) | | | | | | 001..... |
| PUT OPTION OCT21 SPX P @ 1226.88 BRSK3VGW7 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL MORGAN W22LROWP2IHZNBB6K528.. | 10/21/2011 | 10/21/2021 | ..40,754 | ..49,999,998 | 1226.88..... | | | |350,913 | |350,913 |(537,770) | | | | | | 001..... |
| PUT OPTION SEP21 SPX P @ 2174.4 BME21P5E0 | Variable Annuities..... | Exh 5..... | Equity/ Index | STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.. | 02/01/2017 | 09/22/2021 | ..27,593 | ..59,998,219 | 2174.4..... |(2,600,000) | | |(9,116,442) | |(9,116,442) |(1,988,612) | | | | | | 001..... |
| PUT OPTION JUL20 SPX P @ 1091.1 BRSK3VES8 | Variable Annuities..... | Exh 5..... | Equity/ Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 07/22/2010 | 07/22/2020 | ..27,495 | ..29,999,795 | 1091.1..... |989,993 | | |(1,921,585) | |(1,921,585) |(117,132) | | | | | | 001..... |
| PUT OPTION AUG21 SPX P @ 1181.75 BRSK3VGS6 | Variable Annuities..... | Exh 5..... | Equity/ Index | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 08/12/2011 | 08/12/2021 | ..42,310 | ..49,999,843 | 1181.75..... | | | |259,973 | |259,973 |(420,989) | | | | | | 001..... |
| PUT OPTION APR21 SPX P @ 1335.5 BRSK3VFG1 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 04/21/2011 | 04/21/2021 | ..37,439 | ..49,999,998 | 1335.5..... |1,200,000 | | |(3,098,312) | |(3,098,312) |(493,096) | | | | | | 001..... |
| PUT OPTION MAY23 SPX P @ 1595.03 BRSK3VN09 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 04/30/2013 | 05/01/2023 | ..62,695 | ..100,000,280 | 1595.03..... | | | |3,633,282 | |3,633,282 |(1,733,263) | | | | | | 001..... |
| PUT OPTION MAR20 RTY P @ 1389.2 BME24B1N2 | Variable Annuities..... | Exh 5..... | Equity/ Index | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.. | 03/31/2017 | 03/31/2020 | ..71,984 | ..100,000,006 | 1389.2..... | | | |(9,894,728) | |(9,894,728) |(5,648,886) | | | | | | 001..... |
| PUT OPTION MAR21 SPX P @ 2201.2945 BHF1HV395 | Variable Annuities..... | Exh 5..... | Equity. | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 03/19/2019 | 03/19/2021 | ..70,413 | ..154,999,745 | 2201.29..... | |5,119,992 | |5,436,527 | |5,436,527 |316,535 | | | | | | 001..... |
| PUT OPTION MAR21 SPX P @ 2212.99 BHF1HX5B4 | Variable Annuities..... | Exh 5..... | Equity. | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41.. | 03/20/2019 | 03/19/2021 | ..100,000 | ..221,299,000 | 2212.99..... | |7,949,862 | |7,897,334 | |7,897,334 |(52,528) | | | | | | 001..... |
| PUT OPTION MAR21 SPX P @ 2217.93 BHF1HX5D0 | Variable Annuities..... | Exh 5..... | Equity. | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 03/20/2019 | 03/19/2021 | 235,000 | ..521,213,534 | 2217.93..... | |18,649,600 | |18,736,089 | |18,736,089 |86,489 | | | | | | 001..... |
| PUT OPTION APR20 SPX P @ 1196.2 BRSKBWE08 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 04/09/2010 | 04/09/2020 | ..83,598 | ..99,999,928 | 1196.2..... |1,765,000 | | |(3,264,522) | |(3,264,522) |(940,315) | | | | | | 001..... |
| PUT OPTION JUN23 SPX P @ 1628.45 BRSKBVS81 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 06/11/2013 | 06/12/2023 | ..91,307 | ..148,688,884 | 1628.45..... | | | |5,829,416 | |5,829,416 |(2,716,786) | | | | | | 001..... |
| PUT OPTION APR20 RTY P @ 1278 BME12GUW3 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 04/15/2015 | 04/15/2020 | ..23,474 | ..29,999,772 | 1278..... | | | |816,661 | |816,661 |(1,257,592) | | | | | | 001..... |
| PUT OPTION JAN22 SPX P @ 1319.05 BRSK3VHE6 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 01/27/2012 | 01/27/2022 | ..75,812 | ..100,000,003 | 1319.05..... | | | |1,171,465 | |1,171,465 |(1,296,576) | | | | | | 001..... |
| PUT OPTION DEC24 SX5E P @ 3029 BME0UFF52 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41.. | 10/24/2014 | 12/20/2024 | ..66,029 | ..253,372,332 | 3029..... | | | |(23,992,873) | |(23,992,873) |(11,440,565) | | | | | | 001..... |

QE066

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| PUT OPTION MAY22 SPX P @ 1370.37 BME0LWK67 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 05/04/2012 | 05/04/2022 | ...72,973 | ...100,000,010 | 1370.37..... | ..... | ..... | ..... | ...1,631,833 | ..... | ...1,631,833 | ...(1,331,191) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC19 SPX P @ 963.36 BR3K3V6P3 | Variable Annuities..... | Exh 5..... | Equity/ Index | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86.... | 12/16/2004 | 12/16/2019 | ...41,521 | ...39,999,998 | 963.36..... | ..... | ..... | ..... | ...495 | ..... | ...495 | ...(20,570) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUN20 SPX P @ 1315.17 BR3K3VHS5 | Variable Annuities..... | Exh 5..... | Equity/ Index | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.... | 06/08/2012 | 06/08/2020 | ...19,008 | ...24,998,751 | 1315.17..... | ..... | ..... | ..... | ...53,206 | ..... | ...53,206 | ...(183,716) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC19 SPX P @ 1415.25 BR3K3VJQ7 | Variable Annuities..... | Exh 5..... | Equity/ Index | HSBC BANK USA N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.... | 12/03/2012 | 12/03/2019 | ...70,659 | ...99,999,994 | 1415.25..... | ..... | ..... | ..... | ...(27,702,665) | ..... | ...(27,702,665) | ...(714,974) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION APR21 SPX P @ 1335.66 BR3K3VFR9 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.... | 04/21/2011 | 04/21/2021 | ...37,435 | ...50,000,005 | 1335.66..... | ..... | ..... | ..... | ...410,887 | ..... | ...410,887 | ...(461,575) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JAN22 SPX P @ 1312.35 BR3K3VHD8 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.... | 01/24/2012 | 01/24/2022 | ...38,100 | ...50,000,535 | 1312.35..... | ..... | ..... | ..... | ...568,524 | ..... | ...568,524 | ...(647,207) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAR20 SPX P @ 2368.9 BME249H34 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.... | 03/30/2017 | 03/30/2020 | ...42,214 | ...100,000,010 | 2368.9..... | ..... | ..... | ..... | ...(9,523,526) | ..... | ...(9,523,526) | ...(4,295,300) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JAN21 SPX P @ 1507.05 BR3K3VKL6 | Variable Annuities..... | Exh 5..... | Equity/ Index | HSBC BANK USA N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.... | 01/29/2013 | 01/29/2021 | ...33,177 | ...49,999,398 | 1507.05..... | ..... | ..... | ..... | ...(13,477,474) | ..... | ...(13,477,474) | ...(639,201) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUL20 UKX P @ 5248 BR3K3VP98 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.... | 07/14/2010 | 07/14/2020 | ...23,819 | ...184,300,141 | 5248..... | ...4,704,741 | ..... | ..... | ...(6,787,651) | ..... | ...(6,787,651) | ...(4,582,435) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION APR21 SPX P @ 2059.19 BME1QMA97 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.... | 04/12/2016 | 04/12/2021 | ...29,139 | ...60,003,376 | 2059.19..... | ..... | ..... | ..... | ...(10,092,986) | ..... | ...(10,092,986) | ...(1,741,250) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION FEB22 SPX P @ 2279.72 BME21P526 | Variable Annuities..... | Exh 5..... | Equity/ Index | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.... | 02/02/2017 | 02/02/2022 | ...27,196 | ...61,999,995 | 2279.72..... | ..... | ..... | ..... | ...(7,227,252) | ..... | ...(7,227,252) | ...(2,257,692) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAR20 SPX P @ 1150.5 BR3K3VEC3 | Variable Annuities..... | Exh 5..... | Equity/ Index | CREDIT SUISSE INTERNATIONAL MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6G3BB653.... | 03/12/2010 | 03/12/2020 | ...43,459 | ...49,999,580 | 1150.5..... | ...1,074,000 | ...1,074,000 | ..... | ...(1,031,562) | ..... | ...(1,031,562) | ...(172,833) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JAN21 SPX P @ 2292.05 BME21DLM1 | Variable Annuities..... | Exh 5..... | Equity/ Index | STANLEY & CO INTL. PLC 4PQUHN3JPF6G3BB653.... | 01/25/2017 | 01/25/2021 | ...21,814 | ...49,998,779 | 2292.05..... | ..... | ..... | ..... | ...(5,680,653) | ..... | ...(5,680,653) | ...(1,934,375) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUN21 SPX P @ 1273.6 BR3K3VGK3 | Variable Annuities..... | Exh 5..... | Equity/ Index | CITIBANK NA..... E57ODZWZ7FF32TWEFA76.... | 06/15/2011 | 06/15/2021 | ...78,518 | ...100,000,003 | 1273.6..... | ..... | ..... | ..... | ...(28,201,843) | ..... | ...(28,201,843) | ...(1,320,932) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION OCT21 SPX P @ 1284.5 BR3K3VGY3 | Variable Annuities..... | Exh 5..... | Equity/ Index | BNP PARIBAS SA R0MUW5FPU8MPRO8K5P83 | 10/28/2011 | 10/28/2021 | ...77,851 | ...99,999,995 | 1284.5..... | ..... | ..... | ..... | ...(30,973,262) | ..... | ...(30,973,262) | ...(1,599,614) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUL21 SPX P @ 2164.25 BME1SXGV6 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6G3BB653.... | 07/14/2016 | 07/14/2021 | ...46,205 | ...99,999,994 | 2164.25..... | ..... | ..... | ..... | ...(16,260,758) | ..... | ...(16,260,758) | ...(3,278,673) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUL20 RTY P @ 991.48 BR3KJ2BC3 | Variable Annuities..... | Exh 5..... | Equity/ Index | STANLEY & CO INTL. PLC 4PQUHN3JPF6G3BB653.... | 07/03/2013 | 07/06/2020 | ...126,074 | ...124,999,850 | 991.48..... | ..... | ..... | ..... | ...1,637,776 | ..... | ...1,637,776 | ...(2,097,929) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC19 SPX P @ 1412.25 BME21MC17 | Variable Annuities..... | Exh 5..... | Equity/ Index | CITIBANK NA..... MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6G3BB653.... | 02/01/2017 | 12/05/2019 | ...70,809 | ...99,999,996 | 1412.25..... | ..... | ..... | ..... | ...(3,738,258) | ..... | ...(3,738,258) | ...(528,306) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JAN20 SPX P @ 1463.45 BR3K3VK28 | Variable Annuities..... | Exh 5..... | Equity/ Index | STANLEY & CO INTL. PLC JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.... | 01/10/2013 | 01/10/2020 | ...34,166 | ...49,999,999 | 1463.45..... | ..... | ..... | ..... | ...(13,833,685) | ..... | ...(13,833,685) | ...(415,591) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAR21MXEAP@1519.99 BHF1HSHQ9 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.... | 03/18/2019 | 03/19/2021 | ...263,160 | ...400,000,736 | 1519.99..... | ..... | ...13,273,796 | ..... | ...14,529,821 | ..... | ...14,529,821 | ...1,256,025 | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG21 SPX P @ 1184.48 BR3K3VGQ0 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.... | 08/12/2011 | 08/12/2021 | ...42,213 | ...50,000,004 | 1184.48..... | ..... | ..... | ..... | ...263,375 | ..... | ...263,375 | ...(424,841) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC23 SX5E P @ 2593 BR3K3VJ39 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41.... | 06/20/2013 | 12/15/2023 | ...77,131 | ...263,500,900 | 2593..... | ..... | ..... | ..... | ...(44,902,329) | ..... | ...(44,902,329) | ...(9,231,892) | ..... | ..... | ..... | ..... | ..... | 001..... |

QE067

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| PUT OPTION FEB21 SPX P @ 1511.75 BRSK3VKQ5 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 02/01/2013 | 02/01/2021 | ..66,149 | ..99,999,995 | 1511.75..... | | | | ..(26,840,259) | | ..(26,840,259) | ..(1,292,651) | | | | | | 001..... |
| PUT OPTION MAR22 SPX P @ 1415.25 BRSK3VHG1 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 03/27/2012 | 03/28/2022 | ..14,132 | ..20,000,002 | 1415.25..... | | | | ..356,153 | | ..356,153 | ..(257,954) | | | | | | 001..... |
| PUT OPTION DEC20 SPX P @ 1436.7 BRSK3VJZ7 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 12/18/2012 | 12/18/2020 | ..69,604 | ..100,000,067 | 1436.7..... | | | | ..(27,667,205) | | ..(27,667,205) | ..(1,105,536) | | | | | | 001..... |
| PUT OPTION DEC22 SPX P @ 1439.65 BRSK3VK02 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 12/18/2012 | 12/19/2022 | ..138,923 | ..199,999,993 | 1439.65..... | | | | ..5,170,844 | | ..5,170,844 | ..(2,724,297) | | | | | | 001..... |
| PUT OPTION AUG20 SPX P @ 892.22 BRSK3V6N8 | Variable Annuities..... | Exh 5..... | Equity/ndex | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 10/21/2004 | 08/10/2020 | ..327,273 | ..291,999,506 | 892.22..... | | | | ..33,522 | | ..33,522 | ..(278,391) | | | | | | 001..... |
| PUT OPTION APR19 RTY P @ 1096.67 BME1QJVD2 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 04/08/2016 | 04/08/2019 | ..72,948 | ..80,000,004 | 1096.67..... | | | | ..(13,628,149) | | ..(13,628,149) | ..(847,423) | | | | | | 001..... |
| PUT OPTION MAR21 SPX P @ 1260.8 BME2T9CE8 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 09/10/2018 | 03/16/2021 | ..80,000 | ..100,864,000 | 1260.8..... | ..797,600 | | | ..543,206 | | ..543,206 | ..(880,291) | | | | | | 001..... |
| PUT OPTION MAY20 SPX P @ 1093.3 BRSK3VEF6 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 05/27/2010 | 05/27/2020 | ..45,733 | ..49,999,998 | 1093.3..... | ..1,603,253 | | | ..(3,133,474) | | ..(3,133,474) | ..(175,760) | | | | | | 001..... |
| PUT OPTION OCT21 SPX P @ 1252.43 BRSK3VGX5 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 10/24/2011 | 10/25/2021 | ..39,922 | ..49,999,999 | 1252.43..... | | | | ..393,221 | | ..393,221 | ..(582,107) | | | | | | 001..... |
| PUT OPTION MAR20 SPX P @ 2368.8 BME24B1K8 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 03/31/2017 | 03/31/2020 | ..42,215 | ..100,000,005 | 2368.8..... | | | | ..(9,457,720) | | ..(9,457,720) | ..(4,295,515) | | | | | | 001..... |
| PUT OPTION DEC20 SPX P @ 1409.2 BRSK3VJR5 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 04/10/2012 | 12/03/2020 | ..106,443 | ..149,999,992 | 1409.2..... | | | | ..(42,099,374) | | ..(42,099,374) | ..(1,621,510) | | | | | | 001..... |
| PUT OPTION MAY21 SPX P @ 1354.37 BRSKBWE57 | Variable Annuities..... | Exh 5..... | Equity/ndex | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 05/03/2011 | 05/03/2021 | ..73,835 | ..100,000,004 | 1354.37..... | | | | ..1,507,211 | | ..1,507,211 | ..(1,386,891) | | | | | | 001..... |
| PUT OPTION APR22 SPX P @ 1359.3 BRSK3VHJ5 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 04/10/2012 | 04/11/2022 | ..73,567 | ..100,000,004 | 1359.3..... | | | | ..1,520,787 | | ..1,520,787 | ..(1,327,178) | | | | | | 001..... |
| PUT OPTION MAY19 RTY P @ 1114.9613 BME1RLLA3 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 05/23/2016 | 05/23/2019 | ..44,845 | ..50,000,005 | 1114.961..... | | | | ..17,297 | | ..17,297 | ..(765,586) | | | | | | 001..... |
| PUT OPTION DEC19SPXP@2005 BHF1GC7P8 | Fixed Annuities..... | Exh 5..... | Equity/ndex | BANK OF AMERICA NA MORGAN B4TYDEB6GKMZO031MB27. | 02/14/2019 | 12/20/2019 |1,092 |2,189,460 | 2005..... | | ..22,146 | | ..12,778 | | ..12,778 | ..(9,368) | | | | | | 001..... |
| PUT OPTION OCT19 SPX P @ 1089.7 BRSK3VD59 | Variable Annuities..... | Exh 5..... | Equity/ndex | STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.. | 10/16/2009 | 10/16/2019 | ..45,884 | ..50,000,002 | 1089.7..... | ..1,216,500 | | | ..(1,197,944) | | ..(1,197,944) | ..(59,503) | | | | | | 001..... |
| PUT OPTION MAY21 SPX P @ 2066.99 BME1RDP25 | Variable Annuities..... | Exh 5..... | Equity/ndex | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 05/16/2016 | 05/17/2021 | ..15,000 | ..31,004,850 | 2066.99..... | | | | ..980,394 | | ..980,394 | ..(832,140) | | | | | | 001..... |
| PUT OPTION NOV20 MSCI US P @ 1649 BME1XLTT7 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 11/07/2016 | 11/06/2020 | ..30,321 | ..50,000,005 | 1649..... | | | | ..(6,537,456) | | ..(6,537,456) | ..(2,102,097) | | | | | | 001..... |
| PUT OPTION MAR20 SPX P @ 2368.75 BME249H83 | Variable Annuities..... | Exh 5..... | Equity/ndex | STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.. | 03/30/2017 | 03/30/2020 | ..42,246 | ..100,070,213 | 2368.75..... | | | | ..(9,526,032) | | ..(9,526,032) | ..(4,297,308) | | | | | | 001..... |
| PUT OPTION JUN20 SPX P @ 1107 BRSK3VEM1 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 06/15/2010 | 06/15/2020 | ..67,751 | ..75,000,357 | 1107..... | ..2,314,396 | | | ..(4,506,966) | | ..(4,506,966) | ..(296,925) | | | | | | 001..... |
| PUT OPTION JUL21 SPX P @ 2123.95 BME1SSUL3 | Variable Annuities..... | Exh 5..... | Equity/ndex | HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.... | 07/08/2016 | 07/08/2021 | ..23,541 | ..49,999,907 | 2123.95..... | | | | ..(8,526,330) | | ..(8,526,330) | ..(1,566,405) | | | | | | 001..... |

QE068

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| PUT OPTION MAY22 SPX P @ 1370.37 BR3K3VHL0 | Variable Annuities..... | Exh 5..... | Equity/ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 05/04/2012 | 05/04/2022 | ...72,973 | ...100,000,010 | 1370.37..... | ..... | ..... | ..... | ...1,631,833 | ..... | ...1,631,833 | ...(1,331,191) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUL20 RTY P @ 1229.05 BME1AWG88 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6GFF3BB653... | 07/29/2015 | 07/29/2020 | ...40,682 | ...50,000,212 | 1229.05..... | ..... | ..... | ..... | ...(9,231,198) | ..... | ...(9,231,198) | ...(1,926,958) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAR20 SPX P @ 1121.55 BR3K3VE74 | Variable Annuities..... | Exh 5..... | Equity/ndex | BNP PARIBAS SA R0MUW5FPU8MPRO8K5P83 | 03/02/2010 | 03/02/2020 | ...89,162 | ...100,000,000 | 1121.55..... | ...2,175,054 | ...2,175,054 | ..... | ...(2,101,557) | ..... | ...(2,101,557) | ...(283,829) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAR24 RTY P @ 1195.01 BR3MKCEH1 | Variable Annuities..... | Exh 5..... | Equity/ndex | CITIBANK NA E57ODZWZ7FF32TWEFA76... | 03/10/2014 | 03/11/2024 | ...16,736 | ...19,999,998 | 1195.01..... | ..... | ..... | ..... | ...(3,751,988) | ..... | ...(3,751,988) | ...(773,229) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION NOV21 SPX P @ 1226.2 BR3K3VH48 | Variable Annuities..... | Exh 5..... | Equity/ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 11/17/2011 | 11/17/2021 | ...81,553 | ...100,000,289 | 1226.2..... | ..... | ..... | ..... | ...724,036 | ..... | ...724,036 | ...(1,113,572) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION APR22 SPX P @ 1387.85 BME0LWK59 | Variable Annuities..... | Exh 5..... | Equity/ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 04/13/2012 | 04/13/2022 | ...43,232 | ...60,000,003 | 1387.85..... | ..... | ..... | ..... | ...1,003,773 | ..... | ...1,003,773 | ...(788,265) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC19 UKX P @ 5208.69 BR3K3VP72 | Variable Annuities..... | Exh 5..... | Equity/ndex | BARCLAYS BANK PLC MORGAN STANLEY & CO INTL. PLC GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 10/22/2009 | 12/20/2019 | ...9,599 | ...80,469,545 | 5208.69..... | ...1,821,631 | ..... | ..... | ...(1,398,856) | ..... | ...(1,398,856) | ...(1,267,797) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION SEP20 RTY P @ 1136.4 BME1CY519 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 09/01/2015 | 09/01/2020 | ...131,996 | ...150,000,254 | 1136.4..... | ..... | ..... | ..... | ...(29,769,032) | ..... | ...(29,769,032) | ...(4,537,499) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION APR21 SPX P @ 2096.85 BME1QSEW9 | Variable Annuities..... | Exh 5..... | Equity/ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 04/19/2016 | 04/19/2021 | ...23,845 | ...49,999,891 | 2096.85..... | ..... | ..... | ..... | ...(8,171,302) | ..... | ...(8,171,302) | ...(1,520,930) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JAN21 SPX P @ 2291.85 BME21DLN9 | Variable Annuities..... | Exh 5..... | Equity/ndex | HSBC BANK USA N.A. MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6GFF3BB653... | 01/25/2017 | 01/25/2021 | ...21,816 | ...49,999,000 | 2291.85..... | ..... | ..... | ..... | ...(5,681,250) | ..... | ...(5,681,250) | ...(1,933,942) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION APR20 SPX P @ 2369 BME24GWE7 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6GFF3BB653... | 04/04/2017 | 04/06/2020 | ...21,106 | ...50,000,114 | 2369..... | ..... | ..... | ..... | ...(4,705,085) | ..... | ...(4,705,085) | ...(2,152,526) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUN20 SPX P @ 1316.3 BR3K3VHT3 | Variable Annuities..... | Exh 5..... | Equity/ndex | HSBC BANK USA N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 06/08/2012 | 06/08/2020 | ...18,993 | ...24,999,999 | 1316.3..... | ..... | ..... | ..... | ...53,567 | ..... | ...53,567 | ...(183,915) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUL23 SPX P @ 1692.6 BR3KJ2E89 | Variable Annuities..... | Exh 5..... | Equity/ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 07/18/2013 | 07/18/2023 | ...29,540 | ...49,999,996 | 1692.6..... | ..... | ..... | ..... | ...2,172,603 | ..... | ...2,172,603 | ...(992,620) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JAN23 SPX P @ 1487.75 BR3K3VK93 | Variable Annuities..... | Exh 5..... | Equity/ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 01/22/2013 | 01/23/2023 | ...67,216 | ...99,999,994 | 1487.75..... | ..... | ..... | ..... | ...2,875,351 | ..... | ...2,875,351 | ...(1,457,990) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION OCT21 SPX P @ 1226.88 BME0LWJY8 | Variable Annuities..... | Exh 5..... | Equity/ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 10/21/2011 | 10/21/2021 | ...40,754 | ...49,999,998 | 1226.88..... | ..... | ..... | ..... | ...350,913 | ..... | ...350,913 | ...(537,770) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION APR20 RTY P @ 1388.55 BME24DLV8 | Variable Annuities..... | Exh 5..... | Equity/ndex | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573..... | 04/03/2017 | 04/03/2020 | ...36,009 | ...50,000,005 | 1388.55..... | ..... | ..... | ..... | ...(5,033,509) | ..... | ...(5,033,509) | ...(2,817,935) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 SPX P @ 1128 BR3K3VF24 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 08/04/2010 | 08/04/2020 | ...44,326 | ...49,999,728 | 1128..... | ...1,545,000 | ..... | ..... | ...(2,980,273) | ..... | ...(2,980,273) | ...(232,520) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION APR22 SPX P @ 1387.85 BR3K3VHK2 | Variable Annuities..... | Exh 5..... | Equity/ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 04/13/2012 | 04/13/2022 | ...28,822 | ...40,000,002 | 1387.85..... | ..... | ..... | ..... | ...669,182 | ..... | ...669,182 | ...(525,510) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION NOV22 RTY P @ 1170.12 BME1HS8U0 | Variable Annuities..... | Exh 5..... | Equity/ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 11/19/2015 | 11/21/2022 | ...68,369 | ...80,000,004 | 1170.12..... | ..... | ..... | ..... | ...5,200,836 | ..... | ...5,200,836 | ...(2,608,826) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUL21 SPX P @ 1336.7 BR3K3VGN7 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. MORGAN STANLEY & CO INTL. PLC MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6GFF3BB653... | 07/01/2011 | 07/01/2021 | ...37,406 | ...49,999,999 | 1336.7..... | ..... | ..... | ..... | ...479,795 | ..... | ...479,795 | ...(498,806) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC21 SPX P @ 2209.35 BME1Z6AU5 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6GFF3BB653... | 12/06/2016 | 12/06/2021 | ...27,159 | ...60,003,737 | 2209.35..... | ..... | ..... | ..... | ...(7,875,460) | ..... | ...(7,875,460) | ...(2,040,166) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAR20 RTY P @ 1379 BME249H42 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6GFF3BB653... | 03/30/2017 | 03/30/2020 | ...36,258 | ...49,999,782 | 1379..... | ..... | ..... | ..... | ...(5,166,752) | ..... | ...(5,166,752) | ...(2,761,422) | ..... | ..... | ..... | ..... | ..... | 001..... |

QE069

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| PUT OPTION JUN22 SPX P @ 2103.75 BME18WAP9 | Variable Annuities..... | Exh 5..... | Equity/ Index | DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86... | 06/26/2015 | 06/24/2022 | 11,883 | 24,998,861 | 2103.75..... | | | | (4,286,669) | | (4,286,669) | (813,646) | | | | | | 001..... |
| PUT OPTION JUL20 SPX P @ 1107.1 BRK3VEY5 | Variable Annuities..... | Exh 5..... | Equity/ Index | BANK OF AMERICA NA JPMORGAN B4TYDEB6GKMZ0031MB27. | 07/29/2010 | 07/29/2020 | 90,326 | 99,999,915 | 1107.1..... | 3,100,000 | | | (5,998,777) | | (5,998,777) | (420,506) | | | | | | 001..... |
| PUT OPTION MAR20 SPX P @ 1139.4 BRK3VE82 | Variable Annuities..... | Exh 5..... | Equity/ Index | CHASE BANK N.A. MORGAN 7H6GLXDRUGQFU57RNE97. | 03/08/2010 | 03/09/2020 | 21,949 | 25,008,542 | 1139.4..... | 594,922 | 594,922 | | (573,561) | | (573,561) | (81,055) | | | | | | 001..... |
| PUT OPTION AUG21 SPX P @ 1186.5 BRK3VGR8 | Variable Annuities..... | Exh 5..... | Equity/ Index | STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.. | 08/12/2011 | 08/12/2021 | 42,141 | 50,000,297 | 1186.5..... | | | | 265,912 | | 265,912 | (427,703) | | | | | | 001..... |
| PUT OPTION MAR20 SPX P @ 2353.7 BME244N4 | Variable Annuities..... | Exh 5..... | Equity/ Index | CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868.. | 03/28/2017 | 03/27/2020 | 42,486 | 100,000,004 | 2353.7..... | | | | (9,677,881) | | (9,677,881) | (4,194,455) | | | | | | 001..... |
| PUT OPTION MAR20 SPX P @ 2353.7 BME245FR1 | Variable Annuities..... | Exh 5..... | Equity/ Index | CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 03/28/2017 | 03/30/2020 | 42,486 | 100,000,004 | 2353.7..... | | | | (9,661,282) | | (9,661,282) | (4,198,690) | | | | | | 001..... |
| PUT OPTION JUL21 SPX P @ 1336.7 BME0LWJW2 | Variable Annuities..... | Exh 5..... | Equity/ Index | CITIBANK NA..... GOLDMAN SACHS INTERNATIONAL E57ODZWZ7FF32TWEFA76. | 07/01/2011 | 07/01/2021 | 37,406 | 49,999,999 | 1336.7..... | | | | 479,795 | | 479,795 | (498,806) | | | | | | 001..... |
| PUT OPTION JUN21 SPX P @ 1273.25 BRK3VG31 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 06/13/2011 | 06/14/2021 | 39,270 | 50,000,005 | 1273.25..... | | | | 360,803 | | 360,803 | (487,008) | | | | | | 001..... |
| PUT OPTION OCT19 SPX P @ 1089.6 BRK3VD83 | Variable Annuities..... | Exh 5..... | Equity/ Index | DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86... | 10/16/2009 | 10/16/2019 | 45,888 | 50,000,001 | 1089.6..... | 1,313,300 | | | 1,351 | | 1,351 | (50,413) | | | | | | 001..... |
| PUT OPTION APR22 SPX P @ 2369.1 BME24DM21 | Variable Annuities..... | Exh 5..... | Equity/ Index | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 04/03/2017 | 04/01/2022 | 21,105 | 49,999,856 | 2369.1..... | | | | (4,870,591) | | (4,870,591) | (1,995,048) | | | | | | 001..... |
| PUT OPTION NOV22 SPX P @ 1380.35 BRK3VJN4 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 11/19/2012 | 11/21/2022 | 108,668 | 149,999,998 | 1380.35..... | | | | 3,281,272 | | 3,281,272 | (2,052,674) | | | | | | 001..... |
| PUT OPTION OCT21 MSCI US P @ 1676 BME1VKR48 | Variable Annuities..... | Exh 5..... | Equity/ Index | CHASE BANK N.A. JPMORGAN 7H6GLXDRUGQFU57RNE97. | 10/11/2016 | 10/11/2021 | 29,833 | 50,000,007 | 1676..... | | | | (6,027,562) | | (6,027,562) | (2,163,534) | | | | | | 001..... |
| PUT OPTION MAR22 RTY P @ 1388.65 BME23RRR1 | Variable Annuities..... | Exh 5..... | Equity/ Index | CHASE BANK N.A. GOLDMAN 7H6GLXDRUGQFU57RNE97. | 03/20/2017 | 03/21/2022 | 72,012 | 100,000,005 | 1388.65..... | | | | (9,856,439) | | (9,856,439) | (4,853,088) | | | | | | 001..... |
| PUT OPTION MAR22 RTY P @ 1380.45 BME249HW0 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 03/30/2017 | 03/30/2022 | 108,660 | 149,999,995 | 1380.45..... | | | | (15,014,911) | | (15,014,911) | (7,193,662) | | | | | | 001..... |
| PUT OPTION APR23 RTY P @ 1125.6 BME1QMMJ2 | Variable Annuities..... | Exh 5..... | Equity/ Index | STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.. | 04/13/2016 | 04/13/2023 | 88,841 | 99,999,430 | 1125.6..... | | | | (20,300,641) | | (20,300,641) | (3,516,805) | | | | | | 001..... |
| PUT OPTION FEB20 SPX P @ 1525.3 BRK3VKX0 | Variable Annuities..... | Exh 5..... | Equity/ Index | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.. | 02/19/2013 | 02/19/2020 | 32,780 | 50,000,005 | 1525.3..... | | | | (13,042,850) | | (13,042,850) | (493,276) | | | | | | 001..... |
| PUT OPTION DEC20 SPX P @ 1774.5 BRSLN6500 | Variable Annuities..... | Exh 5..... | Equity/ Index | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.. | 12/13/2013 | 12/14/2020 | 56,355 | 99,999,130 | 1774.45..... | | | | (20,447,475) | | (20,447,475) | (1,972,730) | | | | | | 001..... |
| PUT OPTION JUL20 SPX P @ 1102.1 BRK3VEZ2 | Variable Annuities..... | Exh 5..... | Equity/ Index | SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 07/29/2010 | 07/29/2020 | 45,368 | 50,000,073 | 1102.1..... | 1,551,000 | | | (3,002,722) | | (3,002,722) | (205,476) | | | | | | 001..... |
| PUT OPTION OCT21 RTY P @ 1225.2 BME1VKR55 | Variable Annuities..... | Exh 5..... | Equity/ Index | CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 10/11/2016 | 10/11/2021 | 24,486 | 30,000,002 | 1225.2..... | | | | (4,738,695) | | (4,738,695) | (1,201,513) | | | | | | 001..... |
| PUT OPTION DEC20 SPX P @ 1221.6 BRK3VFE8 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA MORGAN O2RNE8IBXP4R0TD8PU41.. | 12/02/2010 | 12/02/2020 | 40,930 | 50,000,088 | 1221.6..... | 1,352,500 | | | (2,471,154) | | (2,471,154) | (361,010) | | | | | | 001..... |
| PUT OPTION MAR20 SPX P @ 2356.5 BME244Y1 | Variable Annuities..... | Exh 5..... | Equity/ Index | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.. | 03/24/2017 | 03/24/2020 | 42,436 | 100,000,010 | 2356.5..... | | | | (9,963,170) | | (9,963,170) | (4,210,115) | | | | | | 001..... |

QE06.10

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Co d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| PUT OPTION JUN21 SPX P @ 1289.7 BRSK3VGB3 | Variable Annuities..... | Exh 5..... | Equity/ Index | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 06/14/2011 | 06/14/2021 | ...77,537 | ...99,999,998 | 1289.7..... | ..... | ..... | ..... | .....(28,137,269) | ..... | .....(28,137,269) | ...(1,321,789) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION JUN19 MXEA P @ 1985.44 BME2KYN67 | Variable Annuities..... | Exh 5..... | Equity/ Index | UBS AG..... BFM8T61CT2L1QCEMIK50.... | 03/26/2018 | 06/21/2019 | ...176,283 | ...349,999,984 | 1985.44..... | ...25,585,006 | ..... | ..... | ...22,437,653 | ..... | ...22,437,653 | (27,976,988) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| 009999999. Total-Purchased Options-Hedging Other-Put Options..... | | | | | | | | | | ...112,941,807 | ...90,098,079 |0 | (1,182,457,668) | XX | (1,182,457,670) | (423,726,082) |0 |0 |0 |0 | XXX | XXX | |
| Purchased Options - Hedging Other - Caps | | | | | | | | | | | | | | | | | | | | | | | |
| Interest Rate Swap With GSCMW RCV 3MLBR PAY 2.60 11/15/2020 BME1E4S83 | Liability Portfolio..... | N/A..... | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02... | 09/18/2015 | 11/15/2020 | ..... | ...750,000,000 | 0.0462..... | ..... | ..... | ...92,229 | ...932,085 | ..... | ...932,085 | ...(2,025,931) | ..... | ..... | ..... | ..... | ..... | ..... | 004..... |
| Interest Rate Swap With GSCMW RCV 3MLBR PAY 2.75 06/30/2020 BME1CGAB0 | Liability Portfolio..... | N/A..... | Interest Rate | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 08/26/2015 | 06/30/2020 | ..... | ...1,000,000,000 | 0.0454..... | ..... | ..... | ..... | ...365,130 | ..... | ...365,130 | ...(1,404,851) | ..... | ..... | ..... | ..... | ..... | ..... | 004..... |
| Interest Rate Swap With MS RCV 3MLBR PAY 2.32 03/01/2021 BME1M1VM5 | Liability Portfolio..... | N/A..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54..... | 01/26/2016 | 03/01/2021 | ..... | ...800,000,000 | 0.051..... | ..... | ..... | ...769,593 | ...3,432,731 | ..... | ...3,432,731 | ...(4,018,541) | ..... | ..... | ..... | ..... | ..... | ..... | 004..... |
| 010999999. Total-Purchased Options-Hedging Other-Caps..... | | | | | | | | | |0 |0 | ...861,822 | ...4,729,947 | XX | ...4,729,947 | ...(7,449,323) |0 |0 |0 |0 | XXX | XXX | |
| Purchased Options - Hedging Other - Collars | | | | | | | | | | | | | | | | | | | | | | | |
| PUT OPTION DEC19SPXP@2507 12/20/2019 2507. PUT BHF1GC6T1; PUT OPTION DEC19SPXP@2131 12/20/2019 2131. PUT BHF1GC7D5 | Fixed Annuities..... | Exh 5..... | Equity.. | Bank of America NA B4TYDEB6GKMZO031MB27.. | 02/14/2019 | 12/20/2019 | ...5,641 | ...13,081,479 | 2131/2507..... | ..... | ..... | ..... | ...94,304 | ..... | ...94,304 | ...94,304 | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 DEC19MXEAC@1806 12/20/2019 1806. CALL BHF1GC851; MAR19TSLAUSC@380 DEC19MXEAC@2064 12/20/2019 2064. CALL BHF1GC8D4 | Fixed Annuities..... | Exh 5..... | Equity.. | Bank of America NA B4TYDEB6GKMZO031MB27.. | 02/14/2019 | 12/20/2019 | ...5,265 | ...10,187,775 | 1806/2064..... | ..... | ..... | ..... | ...122,689 | ..... | ...122,689 | ...122,689 | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| PUT OPTION DEC19SPLVP5UPP@225 12/20/2019 225. PUT BHF1GC8H5; PUT OPTION DEC19SPLVP5UPP@202 12/20/2019 202. PUT BHF1GC8U6 | Fixed Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54..... | 02/14/2019 | 12/20/2019 | ...173,085 | ...36,953,648 | 202/225..... | ..... | ..... | ..... | ...19,757 | ..... | ...19,757 | ...19,757 | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 JAN20RTYC@1615 01/17/2020 1615. CALL BHF1H3CJ5; MAR19TSLAUSC@380 JAN20RTYC@1769 01/17/2020 1769. CALL BHF1H3CM8 | Variable Annuities..... | Exh 5..... | Equity.. | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.... | 03/04/2019 | 01/17/2020 | ...28,308 | ...47,897,136 | 1615/1769..... | ..... | ...1,691,969 | ..... | ...1,320,739 | ..... | ...1,320,738 | ...(371,231) | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 JAN20RTYC@1692 01/17/2020 1692. CALL BHF1H3CP1; MAR19TSLAUSC@380 JAN20RTYC@1769 01/17/2020 1769. CALL BHF1H3CR7 | Variable Annuities..... | Exh 5..... | Equity.. | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.... | 03/04/2019 | 01/17/2020 | ...25,163 | ...43,544,572 | 1692/1769..... | ..... | ...612,467 | ..... | ...437,714 | ..... | ...437,714 | ...(174,753) | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 JAN20SPXC@2882 01/17/2020 2882. CALL BHF1H3CU0; MAR19TSLAUSC@380 JAN20SPXC@3156 01/17/2020 3156. CALL BHF1H3CV8 | Variable Annuities..... | Exh 5..... | Equity.. | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.. | 03/04/2019 | 01/17/2020 | ...17,876 | ...53,967,644 | 2882/3156..... | ..... | ...1,494,612 | ..... | ...1,822,540 | ..... | ...1,822,540 | ...327,928 | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 JAN20SPXC@2882 01/17/2020 2882. CALL BHF1H3CW6; MAR19TSLAUSC@380 JAN20SPXC@3294 01/17/2020 3294. CALL BHF1H3CX4 | Variable Annuities..... | Exh 5..... | Equity.. | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.. | 03/04/2019 | 01/17/2020 | ...71,504 | ...220,804,352 | 2882/3294..... | ..... | ...6,691,344 | ..... | ...8,312,162 | ..... | ...8,312,162 | ...1,620,818 | ..... | ..... | ..... | ..... | ..... | ..... | ..... |

QE06.11

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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| MAR19TSLAUSC@380 JAN20SPXC@2882 01/17/2020 2882. CALL BHF1H3CY2; MAR19TSLAUSC@380 JAN20SPXC@3431 01/17/2020 3431. CALL BHF1H3CZ9 | Variable Annuities..... | Exh 5..... | Equity.. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 03/04/2019 | 01/17/2020 | ...17,876 | ...56,425,594 | 2882/3431..... | |1,724,498 | |2,181,106 | |2,181,106 |456,608 | | | | | | | |
| MAR19TSLAUSC@380 JAN20MXEAC@1915 01/17/2020 1915. CALL BHF1H3D05; MAR19TSLAUSC@380 JAN20MXEAC@2097 01/17/2020 2097. CALL BHF1H3D21 | Variable Annuities..... | Exh 5..... | Equity.. | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 03/04/2019 | 01/17/2020 | ...21,825 | ...43,780,950 | 1915/2097..... | ..... | .....1,187,839 | ..... | .....1,233,291 | ..... | .....1,233,291 |45,452 | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 FEB20SPXC@2784 02/20/2020 2784. CALL BHF1HUAL2; MAR19TSLAUSC@380 FEB20SPXC@3202 02/20/2020 3202. CALL BHF1HUR18 | Fixed Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPPGFNF3BB653.. | 03/25/2019 | 02/20/2020 |7,539 | ...22,564,227 | 2784/3202..... | ..... | .....1,221,298 | ..... | .....1,319,469 | ..... | .....1,319,469 |98,171 | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 MAY21 SPX C @ 2069.55 05/17/2021 2069.55 CALL BME1RDNX9; PUT OPTION MAY21 SPX P @ 2069.55 05/17/2021 2069.55 PUT BME1RDP17 | Variable Annuities..... | Exh 5..... | Equity.. | UBS AG..... BFM8T61CT2L1QCEMIK50... | 05/16/2016 | 05/17/2021 | ...12,080 | ...24,999,998 | 2069.55/2069.55..... | ..... | ..... | ..... | .....1,641,111 | ..... | .....1,641,111 | ...2,361,618 | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG22 SPX P @ 2449 08/29/2022 2449. PUT BME2A8A83; PUT OPTION AUG22 SPX P @ 1836.75 08/29/2022 1836.75 PUT BME2A8A81 | Variable Annuities..... | Exh 5..... | Equity/Index | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 08/29/2017 | 08/29/2022 | ..102,082 | ..218,749,994 | 2449/1836.75..... | ..... | ..... | ..... | .....(9,128,095) | ..... | .....(9,128,095) | ..(6,008,158) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 SPX P @ 2080.84 08/31/2020 2080.84 PUT BME2A8A89; PUT OPTION AUG20 SPX P @ 2448.05 08/31/2020 2448.05 PUT BME2A8A8U6 | Variable Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPPGFNF3BB653.. | 08/29/2017 | 08/31/2020 | ...81,698 | ...185,000,633 | 2448.05/2080.84..... | ..... | ..... | ..... | .....(6,292,119) | ..... | .....(6,292,119) | ..(4,644,426) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 SPX P @ 1712.76 08/31/2020 1712.76 PUT BME2A8AV4; PUT OPTION AUG20 SPX P @ 2446.8 08/31/2020 2446.8 PUT BME2A8AW2 | Variable Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPPGFNF3BB653.. | 08/29/2017 | 08/31/2020 | ...81,739 | ...169,999,137 | 2446.8/1712.76..... | ..... | ..... | ..... | .....(10,415,521) | ..... | .....(10,415,521) | ..(7,325,057) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 SPX P @ 2446.35 08/31/2020 2446.35 PUT BME2A8AZ5; PUT OPTION AUG20 SPX P @ 1712.45 08/31/2020 1712.45 PUT BME2A8B01 | Variable Annuities..... | Exh 5..... | Equity.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528.. | 08/29/2017 | 08/31/2020 | ...81,754 | ...170,000,203 | 2446.35/1712.45..... |5,657,895 | ..... | ..... | .....(4,874,959) | ..... | .....(4,874,959) | ..(7,254,874) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABQ9; PUT OPTION AUG20 RTY P @ 971.6 08/28/2020 971.6 PUT BME2AABZ9 | Variable Annuities..... | Exh 5..... | Equity/Index | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 08/30/2017 | 08/28/2020 | ...60,038 | ...70,833,340 | 1388/971.6..... |8,025,000 | ..... | ..... | .....3,452,703 | ..... | .....3,452,703 | ..(3,446,911) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABR7; PUT OPTION AUG20 RTY P @ 1179.8 08/28/2020 1179.8 PUT BME2AACK1 | Variable Annuities..... | Exh 5..... | Equity/Index | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 08/30/2017 | 08/28/2020 | ...60,038 | ...77,083,340 | 1388/1179.8..... | ..... | ..... | ..... | .....(2,488,143) | ..... | .....(2,488,143) | ..(2,177,989) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABS5; PUT OPTION AUG20 RTY P @ 971.6 08/28/2020 971.6 PUT BME2AAC05 | Variable Annuities..... | Exh 5..... | Equity/Index | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 08/30/2017 | 08/28/2020 | ...60,038 | ...70,833,340 | 1388/971.6..... | ..... | ..... | ..... | .....(4,485,616) | ..... | .....(4,485,616) | ..(3,504,933) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |

QE06.12

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Co d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABV8; PUT OPTION AUG20 RTY P @ 971.6 08/28/2020 971.6 PUT BME2AAC13 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/30/2017 | 08/28/2020 | ..60,038 | ..70,833,340 | 1388/971.6.... | | | |(4,294,639) | |(4,294,639) | ..(3,521,267) | | | | | | | 001..... |
| PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABW6; PUT OPTION AUG20 RTY P @ 1179.8 08/28/2020 1179.8 PUT BME2AACM7 | Variable Annuities..... | Exh 5..... | Equity/I ndex | BNP PARIBAS.... ROMUWSFPU8MPRO8K5P83 | 08/30/2017 | 08/28/2020 | ..60,038 | ..77,083,340 | 1388/1179.8... |4,875,000 | | |2,334,200 | |2,334,200 | ..(2,142,742) | | | | | | | 001..... |
| PUT OPTION AUG20 RTY P @ 1388.95 08/31/2020 1388.95 PUT BME2AACPO; PUT OPTION AUG20 RTY P @ 972.27 08/31/2020 972.27 PUT BME2AAD12 | Variable Annuities..... | Exh 5..... | Equity/I ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 08/30/2017 | 08/31/2020 | .287,987 | .340,000,717 | 1388.95/972.27 |12,777,333 | | |(8,291,310) | |(8,291,310) | (16,762,424) | | | | | | | 001..... |
| PUT OPTION AUG20 RTY P @ 1180.61 08/31/2020 1180.61 PUT BME2AACX3; PUT OPTION AUG20 RTY P @ 1388.95 08/31/2020 1388.95 PUT BME2ABLW3 | Variable Annuities..... | Exh 5..... | Equity/I ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 08/30/2017 | 08/31/2020 | .179,992 | .231,250,219 | 1388.95/1180.61 |4,876,667 | | |(2,487,265) | |(2,487,265) | ..(6,508,777) | | | | | | | 001..... |
| PUT OPTION SEP20 MXEA P @ 1918.45 09/07/2020 1918.45 PUT BME2AAD20; PUT OPTION AUG20 MXEA P @ 1630.6825 09/07/2020 1630.6825 PUT BME2AAD38 | Variable Annuities..... | Exh 5..... | Equity.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 08/30/2017 | 09/07/2020 | .104,251 | .185,000,004 | 1918.45/1630.6825 |4,026,316 | | |2,611,339 | |2,611,339 | ..(5,291,943) | | | | | | | 001..... |
| PUT OPTION AUG20 MXEA P @ 1918.45 08/31/2020 1918.45 PUT BME2AAD53; PUT OPTION AUG20 MXEA P @ 1342.915 08/31/2020 1342.915 PUT BME2AAD61 | Variable Annuities..... | Exh 5..... | Equity.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 08/30/2017 | 08/31/2020 | .156,376 | .254,999,998 | 1918.45/1342.915 |9,750,000 | | |2,832,242 | |2,832,242 | (13,737,072) | | | | | | | 001..... |
| PUT OPTION SEP20 MXEA P @ 1918.45 09/07/2020 1918.45 PUT BME2AADL8; PUT OPTION SEP20 MXEA P @ 1342.915 09/07/2020 1342.915 PUT BME2AADM6 | Variable Annuities..... | Exh 5..... | Equity.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 08/30/2017 | 09/07/2020 | .156,376 | .254,999,998 | 1918.45/1342.915 |9,750,000 | | |2,914,124 | |2,914,124 | (13,679,114) | | | | | | | 001..... |
| PUT OPTION AUG20 SPX P @ 2458.25 08/31/2020 2458.25 PUT BME2AADP9; PUT OPTION AUG20 SPX P @ 1720.78 08/31/2020 1720.78 PUT BME2AADS3 | Variable Annuities..... | Exh 5..... | Equity.. | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41.. | 08/30/2017 | 08/31/2020 | ..40,679 | ..85,000,112 | 2458.25/1720.78 |2,817,000 | | |(2,348,025) | |(2,348,025) | ..(3,681,739) | | | | | | | 001..... |
| PUT OPTION SEP22 SPX P @ 2352.39 09/01/2022 2352.39 PUT BME2ADZF1; PUT OPTION SEP22 SPX P @ 1733.34 09/01/2022 1733.34 PUT BME2ADZG9 | Variable Annuities..... | Exh 5..... | Equity/I ndex | CITIBANK NA..... E57ODZWZ7FF32TWEFA76.. | 09/01/2017 | 09/01/2022 | ..20,192 | ..41,250,000 | 2352.39/1733.34 |799,900 | | |(824,429) | |(824,429) | ..(1,068,547) | | | | | | | 001..... |
| PUT OPTION SEP22 SPX P @ 2352.39 09/01/2022 2352.39 PUT BME2AE000; PUT OPTION SEP22 SPX P @ 2228.58 09/01/2022 2228.58 PUT BME2AJLN6 | Variable Annuities..... | Exh 5..... | Equity/I ndex | CITIBANK NA..... E57ODZWZ7FF32TWEFA76.. | 09/01/2017 | 09/01/2022 | ..20,192 | ..46,250,000 | 2352.39/2228.58 |202,600 | | |(180,851) | |(180,851) |(270,923) | | | | | | | 001..... |
| PUT OPTION SEP22 SPX P @ 2327.98 09/06/2022 2327.98 PUT BME2AH8Z8; PUT OPTION SEP22 SPX P @ 1837.88 09/06/2022 1837.88 PUT BME2AH904 | Variable Annuities..... | Exh 5..... | Equity/I ndex | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGFU57RNE97. | 09/05/2017 | 09/06/2022 | ..61,212 | .127,500,311 | 2327.98/1837.88 |2,086,500 | | |(2,372,575) | |(2,372,575) | ..(2,657,231) | | | | | | | 001..... |

QE06.13

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| PUT OPTION SEP22 SPX P @ 2451.75 09/06/2022 2451.75 PUT BME2AH946; PUT OPTION SEP22 SPX P @ 2206.58 09/06/2022 2206.58 PUT BME2AH953 | Variable Annuities..... | Exh 5..... | Equity/I ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 09/05/2017 | 09/06/2022 | ..61,181 | ..142,500,155 | 2451.75/2206. 58 |1,291,613 | | |(1,208,923) | |(1,208,923) | ..(1,646,521) | | | | | | 001..... |
| PUT OPTION SEP20 SPX P @ 2454.75 09/04/2020 2454.75 PUT BME2AH961; PUT OPTION SEP20 SPX P @ 2086.5375 09/04/2020 2086.5375 PUT BME2AH979 | Variable Annuities..... | Exh 5..... | Equity/I ndex | BNP PARIBAS SA B4TYDEB6GKMZ0031MB27. | 09/05/2017 | 09/04/2020 | ..81,475 | ..184,999,996 | 2454.75/2086. 5375 | | | |(6,367,755) | |(6,367,755) | ..(4,650,914) | | | | | | 001..... |
| PUT OPTION SEP20 SPX P @ 2086.5375 09/04/2020 2086.5375 PUT BME2AH987; PUT OPTION SEP20 SPX P @ 2454.75 09/04/2020 2454.75 PUT BME2AH980 | Variable Annuities..... | Exh 5..... | Equity/I ndex | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 09/05/2017 | 09/04/2020 | ..81,475 | ..184,999,996 | 2454.75/2086. 5375 | | | |(6,110,725) | |(6,110,725) | ..(4,673,259) | | | | | | 001..... |
| PUT OPTION SEP20 SPX P @ 2463.63 09/04/2020 2463.63 PUT BME2AK2P9; PUT OPTION SEP20 SPX P @ 1724.541 09/04/2020 1724.541 PUT BME2AK2Q7 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 09/06/2017 | 09/04/2020 | ..27,060 | ..56,666,666 | 2463.63/1724. 541 |5,706,667 | | |2,135,323 | |2,135,323 | ..(2,435,822) | | | | | | 001..... |
| PUT OPTION SEP20 SPX P @ 2463.63 09/04/2020 2463.63 PUT BME2AK2R5; PUT OPTION SEP20 SPX P @ 1724.541 09/04/2020 1724.541 PUT BME2AK2S3 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 09/06/2017 | 09/04/2020 | ..27,060 | ..56,666,666 | 2463.63/1724. 541 | | | |(3,506,168) | |(3,506,168) | ..(2,477,282) | | | | | | 001..... |
| PUT OPTION SEP20 SPX P @ 2465.1 09/08/2020 2465.1 PUT BME2AK3H6; PUT OPTION SEP20 SPX P @ 1725.57 09/08/2020 1725.57 PUT BME2AK3K9 | Variable Annuities..... | Exh 5..... | Equity/I ndex | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 09/06/2017 | 09/08/2020 | ..60,849 | ..127,500,003 | 2465.1/1725.5 7 |4,296,000 | | |(3,548,559) | |(3,548,559) | ..(5,553,002) | | | | | | 001..... |
| PUT OPTION SEP20 SPX P @ 2462.5 09/04/2020 2462.5 PUT BME2AK3J2; PUT OPTION SEP20 SPX P @ 1723.75 09/04/2020 1723.75 PUT BME2AK3L7 | Variable Annuities..... | Exh 5..... | Equity/I ndex | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFPGFN3BB653.. | 09/06/2017 | 09/04/2020 | ..121,827 | ..254,999,998 | 2462.5/1723.7 5 |8,637,000 | | |(7,285,290) | |(7,285,290) | (11,088,517) | | | | | | 001..... |
| PUT OPTION SEP20 SPX P @ 2463.57 09/08/2020 2463.57 PUT BME2AM6H9; PUT OPTION SEP20 SPX P @ 1724.5 09/08/2020 1724.5 PUT BME2AM6J5 | Variable Annuities..... | Exh 5..... | Equity/I ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 09/07/2017 | 09/08/2020 | ..142,070 | ..297,500,081 | 2463.57/1724. 5 |9,986,667 | | |(8,236,380) | |(8,236,380) | (12,931,797) | | | | | | 001..... |
| PUT OPTION SEP20 SPX P @ 2464.2 09/04/2020 2464.2 PUT BME2AM6K2; PUT OPTION SEP20 SPX P @ 1724.94 09/04/2020 1724.94 PUT BME2AM6L0 | Variable Annuities..... | Exh 5..... | Equity/I ndex | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFPGFN3BB653.. | 09/07/2017 | 09/04/2020 | ..60,872 | ..127,499,995 | 2464.2/1724.9 4 |4,312,500 | | |(3,616,115) | |(3,616,115) | ..(5,555,903) | | | | | | 001..... |
| PUT OPTION DEC19 MXEA P @ 1740 12/20/2019 1740. PUT BME2N7P20; PUT OPTION DEC19 MXEA P @ 1435 12/20/2019 1435. PUT BME2N7P38 | Variable Annuities..... | Exh 5..... | Equity/I ndex | UBS AG..... BFM8T61CT2L1QCEMIK50.. | 05/18/2018 | 12/20/2019 | ..488,685 | ..775,786,660 | 1740/1435..... | ..17,531,703 | | |18,310,788 | |18,310,788 | (26,565,091) | | | | | | 001..... |
| PUT OPTION MAR20 RTY P @ 1457.32 03/20/2020 1457.32 PUT BME2T9AR1; PUT OPTION MAR20 RTY P @ 1285.87 03/20/2020 1285.87 PUT BME2T9AU4 | Variable Annuities..... | Exh 5..... | Equity.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 09/10/2018 | 03/20/2020 | ..473,902 | ..650,001,408 | 1457.32/1285. 87 |11,968,125 | | |17,386,007 | |17,386,007 | (18,605,620) | | | | | | 001..... |

QE06.14

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| PUT OPTION MAR20 RTY P @ 1457.36 03/20/2020 1457.36 PUT BME2T9AS9; PUT OPTION MAR20 RTY P @ 1285.91 03/20/2020 1285.91 PUT BME2T9AT7 | Variable Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653... | 09/10/2018 | 03/20/2020 | ..473,888 | ..650,001,372 | 1457.36/1285.91 |11,976,240 | ..... | ..... | .....17,388,122 | ..... | .....17,388,122 |(18,606,600) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAR20 SPX P @ 2445.65 03/20/2020 2445.65 PUT BME2T9CA6; PUT OPTION MAR20 SPX P @ 2157.92 03/20/2020 2157.92 PUT BME2T9CB4 | Variable Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653... | 09/10/2018 | 03/20/2020 | ..564,779 | 1,300,000,517 | 2445.65/2157.92 |21,612,523 | ..... | ..... | .....18,504,349 | ..... | .....18,504,349 |(28,424,781) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAR20 SPX P @ 2445.62 03/20/2020 2445.62 PUT BME2TAK30; PUT OPTION MAR20 SPX P @ 2157.9 03/20/2020 2157.9 PUT BME2TAK89 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 09/10/2018 | 03/20/2020 | ..564,785 | 1,300,000,010 | 2445.62/2157.9 |21,531,250 | ..... | ..... | .....18,502,832 | ..... | .....18,502,832 |(28,423,034) | ..... | ..... | ..... | ..... | ..... | 001..... |
| MAR19TSLAUSC@380 SEP19 SPX C @ 3216.65 09/20/2019 3216.65 CALL BME2TQRE4; MAR19TSLAUSC@380 SEP19 SPX C @ 3509.08 09/20/2019 3509.08 CALL BME2TQRF1 | Variable Annuities..... | Exh 5..... | Equity.. | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYYJLN8C3868.... | 09/20/2018 | 09/20/2019 |34,197 | ..115,000,029 | 3216.65/3509.08 |1,145,000 | ..... | ..... | .....124,188 | ..... | .....124,188 |6,641 | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 SEP19 RTY C @ 1882.881 09/20/2019 1882.881 CALL BME2TQRK0; MAR19TSLAUSC@380 SEP19 RTY C @ 2054.052 09/20/2019 2054.052 CALL BME2TQRL8 | Variable Annuities..... | Exh 5..... | Equity.. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.. | 09/20/2018 | 09/20/2019 | ..102,237 | ..201,249,991 | 1882.881/2054.052 |3,597,300 | ..... | ..... | .....69,592 | ..... | .....69,592 |35,636 | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 DEC19 MXEA C @ 2072 12/20/2019 2072. CALL BME2YA2Z3; MAR19TSLAUSC@380 DEC19 MXEA C @ 2270 12/20/2019 2270. CALL BME2YA325 | Variable Annuities..... | Exh 5..... | Equity.. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.. | 11/01/2018 | 12/20/2019 |16,420 | ..35,647,994 | 2072/2270..... |342,400 | ..... | ..... | .....211,750 | ..... | .....211,750 |79,632 | ..... | ..... | ..... | ..... | ..... | ..... |
| PUT OPTION DEC21 MXEA P @ 1714.99 12/17/2021 1714.99 PUT BME2YWC35; PUT OPTION DEC21 MXEA P @ 1353.94 12/17/2021 1353.94 PUT BME2YWC43 | Variable Annuities..... | Exh 5..... | Equity.. | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 11/19/2018 | 12/17/2021 | ..276,970 | ..425,000,762 | 1714.99/1353.94 |27,100,005 | ..... | ..... | .....23,498,153 | ..... | .....23,498,153 |(10,498,527) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC23 SPX P @ 2555.03 12/15/2023 2555.03 PUT BME2YWC76; PUT OPTION DEC23 SPX P @ 2017.13 12/15/2023 2017.13 PUT BME2YWCJ0 | Variable Annuities..... | Exh 5..... | Equity.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 11/19/2018 | 12/15/2023 | ..185,908 | ..425,000,675 | 2555.03/2017.13 |27,299,999 | ..... | ..... | .....26,726,879 | ..... | .....26,726,879 |(8,403,410) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC21 SPX P @ 1713.47 12/17/2021 1713.47 PUT BME2YWF84; PUT OPTION DEC21 SPX P @ 1352.74 12/17/2021 1352.74 PUT BME2YWF2 | Variable Annuities..... | Exh 5..... | Equity.. | UBS AG..... BFM8T61CT2L1QCCEMIK50.... | 11/19/2018 | 12/17/2021 | ..277,216 | ..425,001,230 | 1713.47/1352.74 |26,550,030 | ..... | ..... | .....23,423,694 | ..... | .....23,423,694 |(8,448,042) | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC23 SPX P @ 2567.85 12/15/2023 2567.85 PUT BME2YXNW7; PUT OPTION DEC23 SPX P @ 2027.25 12/15/2023 2027.25 PUT BME2YXNX5 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 11/19/2018 | 12/15/2023 | ..184,980 | ..425,000,004 | 2567.85/2027.25 |27,650,758 | ..... | ..... | .....27,014,332 | ..... | .....27,014,331 |(8,446,200) | ..... | ..... | ..... | ..... | ..... | 001..... |
| MAR19TSLAUSC@380 AUG19 SPLVP5UP C @ 238 08/16/2019 238. CALL BME2YXP13; MAR19TSLAUSC@380 AUG19 SPLVP5UP C @ 250 08/16/2019 250. CALL BME2YXP39 | Fixed Annuities..... | Exh 5..... | Equity.. | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41.... | 11/19/2018 | 08/16/2019 | ..391,253 |95,465,810 | 238/250..... |935,995 | ..... | ..... | .....897,641 | ..... | .....897,641 |654,652 | ..... | ..... | ..... | ..... | ..... | ..... |

QE06.15

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Carrying Value | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| MAR19TSLAUSC@380 OCT19 SPLVP5UP C @ 227 10/18/2019 227. CALL BME2YXP47; MAR19TSLAUSC@380 OCT19 SPLVP5UP C @ 250 10/18/2019 250. CALL BME2YXP54 | Fixed Annuities..... | Exh 5..... | Equity.. | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 11/19/2018 | 10/18/2019 | .391,253 | ...93,313,917 | 227/250..... | ...3,501,013 | | | ...4,493,495 | ...4,493,495 | ...2,322,473 | | | | | | | | |
| MAR19TSLAUSC@380 OCT19 SPX C @ 2983 10/18/2019 2983. CALL BME2YXP96; MAR19TSLAUSC@380 OCT19 SPX C @ 3254 10/18/2019 3254. CALL BME2YXP81 | Fixed Annuities..... | Exh 5..... | Equity.. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 11/19/2018 | 10/18/2019 |9,142 | ...28,509,078 | 2983/3254..... | ...405,810 | | | ...394,637 | ...394,637 | ...241,210 | | | | | | | | |
| PUT OPTION OCT19 SPX P @ 2305 10/18/2019 2305. PUT BME2YXPD7; PUT OPTION OCT19 SPX P @ 2441 10/18/2019 2441. PUT BME2YXPE5 | Fixed Annuities..... | Exh 5..... | Equity.. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 11/19/2018 | 10/18/2019 | ...10,034 | ...23,810,255 | 2305/2441..... | ...(259,374) | | | ...(119,420) | ...(119,420) | ...301,573 | | | | | | | | |
| MAR19TSLAUSC@380 OCT19 MXEA C @ 1814 10/18/2019 1814. CALL BME2YXPF2; MAR19TSLAUSC@380 OCT19 MXEA C @ 2086 10/18/2019 2086. CALL BME2YXPG0 | Fixed Annuities..... | Exh 5..... | Equity.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 11/19/2018 | 10/18/2019 |4,939 | ...9,630,582 | 1814/2086..... | ...419,597 | | | ...502,359 | ...502,359 | ...239,380 | | | | | | | | |
| MAR19TSLAUSC@380 NOV19 MXEA C @ 1991 11/15/2019 1991. CALL BME30WWB0; MAR19TSLAUSC@380 NOV19 MXEA C @ 2081 11/15/2019 2081. CALL BME30WWC8 | Variable Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.. | 12/17/2018 | 11/15/2019 | .171,626 | ...349,430,536 | 1991/2081..... | ...2,160,428 | | | ...3,184,832 | ...3,184,832 | ...1,518,949 | | | | | | | | |
| MAR19TSLAUSC@380 NOV19 SPX C @ 2898 11/15/2019 2898. CALL BME30WWD6; MAR19TSLAUSC@380 NOV19 SPX C @ 3174 11/15/2019 3174. CALL BME30X0A5 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUW5FPU8MPRO8K5P83 | 12/17/2018 | 11/15/2019 | ...96,809 | ...293,912,640 | 2898/3174..... | ...4,524,861 | | | ...8,163,038 | ...8,163,038 | ...5,313,157 | | | | | | | | |
| MAR19TSLAUSC@380 NOV19 RTY C @ 1687 11/15/2019 1687. CALL BME30WWE4; MAR19TSLAUSC@380 NOV19 RTY C @ 1840 11/15/2019 1840. CALL BME30WWF1 | Variable Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653.. | 12/17/2018 | 11/15/2019 | .213,370 | ...376,277,995 | 1687/1840..... | ...3,403,252 | | | ...4,609,993 | ...4,609,993 | ...3,167,496 | | | | | | | | |
| MAR19TSLAUSC@380 NOV19 SPX C @ 3036 11/15/2019 3036. CALL BME30X080; MAR19TSLAUSC@380 NOV19 SPX C @ 3312 11/15/2019 3312. CALL BME30X098 | Variable Annuities..... | Exh 5..... | Equity.. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 12/17/2018 | 11/15/2019 | .116,351 | ...369,298,804 | 3036/3312..... | ...2,777,059 | | | ...3,946,668 | ...3,946,668 | ...2,299,841 | | | | | | | | |
| PUT OPTION SEP19 RTY P @ 1461.1869 09/20/2019 1461.187 PUT BME2T9AK6; PUT OPTION SEP19 RTY P @ 1289.2826 09/20/2019 1289.2826 PUT BME2T9AL4 | Liability Portfolio - VA:7SD:8451:GMWBD..... | Exh 5..... | Equity.. | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 03/20/2019 | 09/20/2019 | .967,108 | ...665,000,013 | 1461.187/1289.2826..... | ...9,310,000 | ...(16,182,956) | | | | | ...(25,583,877) | | | | | | 001..... | |
| MAR19TSLAUSC@380 FEB20 SPLVP5UP C @ 233 02/20/2020 233. CALL BHF1HUAG3; MAR19TSLAUSC@380 FEB20 SPLVP5UP C @ 247 02/20/2020 247. CALL BHF1HUAH1 | Fixed Annuities..... | Exh 5..... | Equity.. | CITIBANK NA..... E57ODZWZ7FF32TWEFA76.. | 03/22/2019 | 02/20/2020 | .515,150 | ...123,636,000 | 233/247..... | | ...3,123,200 | | ...3,683,774 | ...3,683,774 | ...560,574 | | | | | | | | |
| MAR19TSLAUSC@380 SEP19 MXEA C @ 2183.64 09/20/2019 2183.64 CALL BME2TQRG9; MAR19TSLAUSC@380 SEP19 MXEA C @ 2382.16 09/20/2019 2382.16 CALL BME2TQRH7 | Variable Annuities..... | Exh 5..... | Equity.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 09/20/2018 | 09/20/2019 | ...45,337 | ...103,500,020 | 2183.64/2382.16..... | ...1,044,000 | | | ...22,838 | ...22,838 | ...(26,772) | | | | | | | | |

QE06.16

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| MAR19TSLAUSC@380 DEC19 RTY C @ 1866 12/20/2019 1866. CALL BME2YA2X8; MAR19TSLAUSC@380 DEC19 RTY C @ 1951 12/20/2019 1951. CALL BME2YA2Y6 | Variable Annuities..... | Exh 5..... | Equity. | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/01/2018 | 12/20/2019 | ..91,525 | ..174,675,463 | 1866/1951..... | ..895,115 | | | ..235,518 | | ..235,518 | ..152,204 | | | | | | | |
| MAR19TSLAUSC@380 DEC19 MXEA C @ 2171 12/20/2019 2171. CALL BME2YA309; MAR19TSLAUSC@380 DEC19 MXEA C @ 2270 12/20/2019 2270. CALL BME2YA317 | Variable Annuities..... | Exh 5..... | Equity. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 11/01/2018 | 12/20/2019 |5,473 | ..12,153,596 | 2171/2270..... | ..35,742 | | | ..16,013 | | ..16,013 | ..3,373 | | | | | | | |
| MAR19TSLAUSC@380 DEC19 SPX C @ 3205 12/20/2019 3205. CALL BME2YA333; MAR19TSLAUSC@380 DEC19 SPX C @ 3351 12/20/2019 3351. CALL BME2YA341 | Variable Annuities..... | Exh 5..... | Equity. | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/01/2018 | 12/20/2019 | ..109,751 | ..359,763,778 | 3205/3351..... | ..1,757,114 | | | ..975,403 | | ..975,403 | ..475,152 | | | | | | | |
| 0129999999. Total-Purchased Options-Hedging Other-Collars..... | | | | | | | | | | 329,090,603 | ..1,564,271 |0 | ..158,588,827 | XX | ..158,588,827 | ##### |0 |0 |0 |0 | XXX | XXX | |

QE06.17

Purchased Options - Hedging Other - Other

| | | | | | | | | | | | | | | | | | | | | | | | |
|---|----------------------|------------|---------|---|------------|------------|-----------|--------------|--------------|--------------|--------------|-----------|-------------------|----|-------------------|---------------|--------|--------|--------|--------|-----|-----|--|
| MAR19TSLAUSC@380 AUG19 SPLVP5UP C @ 227 08/16/2019 227. CALL BME2YXN20; MAR19TSLAUSC@380 AUG19 SPLVP5UP C @ 250 08/16/2019 250. CALL BME2YX05 | Fixed Annuities..... | Exh 5..... | Equity. | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 11/19/2018 | 08/16/2019 | ..391,253 | ..93,313,917 | 227/250..... | ..3,204,013 | | | ..4,145,405 | | ..4,145,405 | ..2,373,155 | | | | | | | |
| 0139999999. Total-Purchased Options-Hedging Other-Other..... | | | | | | | | | | 3,204,013 |0 |0 | ..4,145,405 | XX | ..4,145,405 | ..2,373,155 |0 |0 |0 |0 | XXX | XXX | |
| 0149999999. Total-Purchased Options-Hedging Other..... | | | | | | | | | | 493,413,118 | 152,715,339 | ..861,822 | ..(569,707,335) | XX | ..(569,707,334) | ##### |0 |0 |0 |0 | XXX | XXX | |
| 0369999999. Total-Purchased Options-Call Options and Warrants..... | | | | | | | | | | ..48,176,695 | ..61,052,989 |0 | ..445,286,155 | XX | ..445,286,157 | 130,070,070 |0 |0 |0 |0 | XXX | XXX | |
| 0379999999. Total-Purchased Options-Put Options..... | | | | | | | | | | 112,941,807 | ..90,098,079 |0 | ..(1,182,457,668) | XX | ..(1,182,457,670) | ##### |0 |0 |0 |0 | XXX | XXX | |
| 0389999999. Total-Purchased Options-Caps..... | | | | | | | | | |0 |0 | ..861,822 | ..4,729,947 | XX | ..4,729,947 | ..(7,449,323) |0 |0 |0 |0 | XXX | XXX | |
| 0409999999. Total-Purchased Options-Collars..... | | | | | | | | | | 329,090,603 | ..1,564,271 |0 | ..158,588,827 | XX | ..158,588,827 | ##### |0 |0 |0 |0 | XXX | XXX | |
| 0419999999. Total-Purchased Options-Other..... | | | | | | | | | | 3,204,013 |0 |0 | ..4,145,405 | XX | ..4,145,405 | ..2,373,155 |0 |0 |0 |0 | XXX | XXX | |
| 0429999999. Total-Purchased Options..... | | | | | | | | | | 493,413,118 | 152,715,339 | ..861,822 | ..(569,707,335) | XX | ..(569,707,334) | ##### |0 |0 |0 |0 | XXX | XXX | |

Written Options - Hedging Other - Call Options and Warrants

| | | | | | | | | | | | | | | | | | | | | | | | |
|--|----------------------|----------|---------------|------------------------|--------------------------|------------|------------|-------|---------------|----------------|---------------|--------|-------------|----|-------------|--------------|--------|--------|--------|--------|-----|-----|----------|
| MAR19TSLAUSC@380 12Mx30SWAPTIONSYNTH BME2RYBM8 | Asset Portfolio..... | D 1..... | Interest Rate | GOLDMAN SACHS BANK USA | KD3XUN7C6T14HNAYLU02.. | 08/08/2018 | 08/08/2019 | ..... | ..125,000,000 | 0.0356..... | ..(1,908,664) | | ..(29,200) | | ..(29,200) | ..613,822 | | | | | | | 003..... |
| MAR19TSLAUSC@380 12Mx30SWAPTIONSYNTH BME2RWRW3 | Asset Portfolio..... | D 1..... | Interest Rate | GOLDMAN SACHS BANK USA | KD3XUN7C6T14HNAYLU02.. | 08/07/2018 | 08/07/2019 | ..... | ..500,000,000 | 0.03575..... | ..(7,601,000) | | ..(107,059) | | ..(107,059) | ..2,332,350 | | | | | | | 003..... |
| PUT OPTION 12Mx30SWAPTIONSYNTH BME2S4KE1 | Asset Portfolio..... | D 1..... | Interest Rate | BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573.... | 08/13/2018 | 08/13/2019 | ..... | ..556,500,000 | 0.03477..... | | | ..(207,084) | | ..(207,084) | ..3,597,956 | | | | | | | 003..... |
| MAR19TSLAUSC@380 12Mx30SWAPTIONSYNTH BME2RYBK2 | Asset Portfolio..... | D 1..... | Interest Rate | GOLDMAN SACHS BANK USA | KD3XUN7C6T14HNAYLU02.. | 08/08/2018 | 08/08/2019 | ..... | ..238,000,000 | 0.0331..... | ..(6,640,000) | | ..(167,830) | | ..(167,830) | ..2,446,551 | | | | | | | 003..... |
| PUT OPTION 12Mx30SWAPTIONSYNTH BME2S4KA9 | Asset Portfolio..... | D 1..... | Interest Rate | BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573.... | 08/13/2018 | 08/13/2019 | ..... | ..587,000,000 | 0.0349..... | | | ..(206,707) | | ..(206,707) | ..3,653,886 | | | | | | | 003..... |
| 0509999999. Total-Written Options-Hedging Other-Call Options and Warrants..... | | | | | | | | | | ..(16,149,664) |0 |0 | ..(717,880) | XX | ..(717,880) | ..12,644,565 |0 |0 |0 |0 | XXX | XXX | |

Written Options - Hedging Other - Put Options

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Co d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| MAR19TSLAUSC@380 FEB20MXEAC@1967 02/20/2020 1967. CALL BHF1HURF7; MAR19TSLAUSC@380 FEB20MXEAC@2248 02/20/2020 2248. CALL BHF1HURG5 | Fixed Annuities..... | Exh 5..... | Equity.. | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 03/26/2019 | 02/20/2020 | ..16,011 | ..24,744,158 | 1967/2248..... |850,369 | ..... | ..... | .....812,923 | ..... | 812,923 |(37,446) | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| MAR19TSLAUSC@380 DEC20 SX5E C @ 2955 12/18/2020 2955. CALL BME1RAK59; PUT OPTION DEC20 SX5E P @ 2955 12/18/2020 2955. PUT BME1RAK67 | Variable Annuities..... | Exh 5..... | Equity/I ndex | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 05/11/2016 | 12/18/2020 | ..15,905 | ..53,735,116 | 2955/2955..... | ..... | ..... | ..... | .....(8,454,685) | ..... | (8,454,685) |(166,462) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 SPX P @ 2446.35 08/31/2020 2446.35 PUT BME2A8AX0; PUT OPTION AUG20 SPX P @ 2079.4 08/31/2020 2079.4 PUT BME2A8AY8 | Variable Annuities..... | Exh 5..... | Equity/I ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528.. | 08/29/2017 | 08/31/2020 | ..81,754 | ..185,000,101 | 2446.35/2079.4 |3,578,947 | ..... | ..... | .....(2,797,543) | ..... | (2,797,543) |(4,592,743) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABU0; PUT OPTION AUG20 RTY P @ 1179.8 08/28/2020 1179.8 PUT BME2AACL9 | Variable Annuities..... | Exh 5..... | Equity/I ndex | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 08/30/2017 | 08/28/2020 | ..60,038 | ..77,083,340 | 1388/1179.8... | ..... | ..... | ..... | .....(2,371,115) | ..... | (2,371,115) |(2,188,029) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 MXEA P @ 1918.45 08/31/2020 1918.45 PUT BME2AACN5; PUT OPTION AUG20 MXEA P @ 1630.6825 08/31/2020 1630.6825 PUT BME2AACQ8 | Variable Annuities..... | Exh 5..... | Equity/I ndex | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528.. | 08/30/2017 | 08/31/2020 | ..104,251 | ..185,000,004 | 1918.45/1630.6825 |4,026,316 | ..... | ..... | .....2,592,885 | ..... | 2,592,885 |(5,319,332) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 SPX P @ 2458.25 08/31/2020 2458.25 PUT BME2AADT1; PUT OPTION AUG20 SPX P @ 2089.51 08/31/2020 2089.51 PUT BME2AADW4 | Variable Annuities..... | Exh 5..... | Equity/I ndex | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 08/30/2017 | 08/31/2020 | ..40,679 | ..92,499,960 | 2458.25/2089.51 |1,786,000 | ..... | ..... | .....(1,347,076) | ..... | (1,347,076) |(2,330,511) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION AUG20 RTY P @ 1388.28 08/31/2020 1388.28 PUT BME2AADU8; PUT OPTION AUG20 RTY P @ 971.796 08/31/2020 971.796 PUT BME2AADV6 | Variable Annuities..... | Exh 5..... | Equity.. | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 08/30/2017 | 08/31/2020 | ..72,032 | ..85,000,002 | 1388.28/971.796 |3,187,000 | ..... | ..... | .....(2,065,154) | ..... | (2,065,154) |(4,185,438) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION SEP20 SPX P @ 2086.5375 09/04/2020 2086.5375 PUT BME2AH995; PUT OPTION SEP20 SPX P @ 2454.75 09/04/2020 2454.75 PUT BME2AH9D6 | Variable Annuities..... | Exh 5..... | Equity/I ndex | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 09/05/2017 | 09/04/2020 | ..81,475 | ..184,999,996 | 2454.75/2086.5375 |10,770,000 | ..... | ..... | .....4,279,980 | ..... | 4,279,980 |(4,572,709) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION SEP20 SPX P @ 2463.63 09/04/2020 2463.63 PUT BME2AK2T1; PUT OPTION SEP20 SPX P @ 1724.541 09/04/2020 1724.541 PUT BME2AK2U8 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83 | 09/06/2017 | 09/04/2020 | ..27,060 | ..56,666,666 | 2463.63/1724.541 | ..... | ..... | ..... | .....(3,371,044) | ..... | (3,371,044) |(2,489,022) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION DEC19 SPX P @ 2300 12/20/2019 2300. PUT BME2N7P04; PUT OPTION DEC19 SPX P @ 1900 12/20/2019 1900. PUT BME2N7P12 | Variable Annuities..... | Exh 5..... | Equity/I ndex | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 05/18/2018 | 12/20/2019 | ..368,556 | ..773,968,125 | 2300/1900..... |18,129,282 | ..... | ..... | .....7,834,790 | ..... | 7,834,790 |(18,555,201) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |
| PUT OPTION MAR20 SPX P @ 2444.94 03/20/2020 2444.94 PUT BME2T9AP5; PUT OPTION MAR20 SPX P @ 2157.3 03/20/2020 2157.3 PUT BME2T9AQ3 | Variable Annuities..... | Exh 5..... | Equity.. | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11.... | 09/10/2018 | 03/20/2020 | ..564,942 | 1,300,000,002 | 2444.94/2157.3 |21,612,489 | ..... | ..... | .....18,475,939 | ..... | 18,475,939 |(28,395,918) | ..... | ..... | ..... | ..... | ..... | ..... | 001..... |

QE06.19

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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| MAR19TSLAUSC@380 OCT19 SPLVP5UP C @ 238 10/18/2019 238. CALL BME2YXP62; MAR19TSLAUSC@380 OCT19 SPLVP5UP C @ 250 10/18/2019 250. CALL BME2YXP88 | Fixed Annuities..... | Exh 5..... | Equity. | SOCIETE GENERALE SA | | 11/19/2018 | 391,253 | 95,465,810 | 238/250..... | 1,134,009 | | | 1,243,227 | | 1,243,227 | 834,232 | | | | | | | |
| MAR19TSLAUSC@380 SEP24 SPX C @ 4371 09/30/2024 4371. CALL BME31E5B9; MAR19TSLAUSC@380 SEP24 SPX C @ 2914 09/30/2024 2914. CALL BME31E5C7 | Variable Annuities..... | Exh 5..... | Equity. | JPMORGAN CHASE BANK N.A. | | 12/28/2018 | 190,651 | 476,909,748 | 2622.6/2039.8 | | | | (25,039,899) | | (25,039,899) | (22,472,054) | | | | | | | 001..... |
| 0549999999. Total-Written Options-Hedging Other-Collars..... | | | | | | | | | | 64,224,043 | (4,903,816) | 0 | (12,077,114) | XX | (12,077,114) | (90,586,790) | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0569999999. Total-Written Options-Hedging Other..... | | | | | | | | | | 102,304,379 | (73,084,759) | 0 | (38,027,260) | XX | (38,027,259) | ##### | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0789999999. Total-Written Options-Call Options and Warrants..... | | | | | | | | | | (16,149,664) | 0 | 0 | (717,880) | XX | (717,880) | 12,644,565 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0799999999. Total-Written Options-Put Options..... | | | | | | | | | | 54,230,000 | (68,180,943) | 0 | (25,232,265) | XX | (25,232,265) | (81,802,107) | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0829999999. Total-Written Options-Collars..... | | | | | | | | | | 64,224,043 | (4,903,816) | 0 | (12,077,114) | XX | (12,077,114) | (90,586,790) | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 0849999999. Total-Written Options..... | | | | | | | | | | 102,304,379 | (73,084,759) | 0 | (38,027,260) | XX | (38,027,259) | ##### | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

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Swaps - Hedging Effective - Foreign Exchange

| | | | | | | | | | | | | | | | | | | | | | | |
|--|--|----------|----------|-------------------------------------|--------------------------|------------|------------|------------|-----------------|--|--|---------|-------------|--|-------------|--|-----------|--|--|---------|--|----------|
| Currency Swap With CITIBANK NA RCV 4.08 PAY 2.77 08/22/2027 BME26AWL2 | BME26B4X5 BARRATT DEVELOPMENTS PLC | D 1..... | Currency | CITIBANK NA..... | E57ODZWZ7FF32TWEFA76. | 05/23/2017 | 08/22/2027 | 14,391,150 | 4.075%[2.77%] | | | 42,796 | (56,055) | | (28,908) | | (164,280) | | | 208,548 | | 008..... |
| Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.16 PAY 3.19 04/21/2037 BME1W5AQ9 | BME1WEEH6 EVERSOLT FUNDING PLC ... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES | 1VUV7VQFKUOQSJ21A208.. | 10/21/2016 | 04/21/2037 | 16,084,200 | 4.1625%[3.19%] | | | 27,793 | (1,116,060) | | (2,388,392) | | (195,360) | | | 341,872 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CIB RCV 4.55 PAY 4.76 02/05/2039 BME2ULQR5 | BME2ULLU3 SYDNEY AIRPORT FINANCE CO PTY | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES | 1VUV7VQFKUOQSJ21A208.. | 10/02/2018 | 02/05/2039 | 5,445,400 | 4.545%[4.76%] | | | (1,475) | 73,720 | | (43,436) | | 53,960 | | | 121,354 | | 008..... |
| Currency Swap With BARCLAYS PLC RCV 5.14 PAY 3.40 06/28/2048 BME2PDHG3 | BME2PDAK1 KINGDOM HOUSING ASSOCIATION | D 1..... | Currency | BARCLAYS BANK PLC | G5GSEF7VJP5I7OUK5573.... | 06/13/2018 | 06/28/2048 | 6,947,720 | 5.138%[3.4%] | | | 32,381 | 174,980 | | 545,349 | | (76,960) | | | 187,928 | | 008..... |
| Currency Swap With HSBC BANK USA NA RCV 4.87 PAY 3.20 03/31/2036 BME2YZR72 | BME2YRM01 GIP III JUPITER LIMITED..... | D 1..... | Currency | HSBC BANK USA N.A. | 1E8VN30JCEQV1H4R804.... | 11/15/2018 | 03/31/2036 | 16,496,194 | 4.873%[3.20%] | | | 65,445 | (315,992) | | 1,842,523 | | (191,275) | | | 340,215 | | 008..... |
| Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMYZNP7 | BRSNR0H85 BROOKFIELD UTILITIES ISSUER UK PLC | D 1..... | Currency | CITIBANK NA..... | E57ODZWZ7FF32TWEFA76. | 04/11/2014 | 06/15/2029 | 2,509,500 | 4.9625%[4.61%] | | | 8,517 | 554,925 | | 502,216 | | (22,200) | | | 40,106 | | 008..... |
| Currency Swap With CITIBANK NA RCV 3.75 PAY 2.97 07/20/2046 BME1RPQ19 | BME1RSY30 THE UNIVERSITY COURT OF THE UNIVER | D 1..... | Currency | CITIBANK NA..... | E57ODZWZ7FF32TWEFA76. | 05/26/2016 | 07/20/2046 | 3,228,060 | 3.751%[2.97%] | | | 8,532 | 362,670 | | 68,390 | | (32,560) | | | 84,368 | | 008..... |
| Currency Swap With CITIBANK NA RCV 3.46 PAY 2.54 09/14/2031 BME1T4PV9 | BME1TFPS1 HOWARD DE WALDEN ESTATES SERIES A | D 1..... | Currency | CITIBANK NA..... | E57ODZWZ7FF32TWEFA76. | 07/21/2016 | 09/14/2031 | 2,966,850 | 3.4625%[2.54%] | | | 6,681 | 34,988 | | (64,889) | | (33,300) | | | 52,375 | | 008..... |
| Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.00 PAY 2.02 10/30/2029 BME2CA7Z2 | BME2CA8R9 GENUINE PARTS COMPANY .. | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES | 1VUV7VQFKUOQSJ21A208.. | 10/18/2017 | 10/30/2029 | 3,590,460 | 4%[2.02%].... | | | 18,615 | 167,140 | | 81,322 | | 35,228 | | | 58,426 | | 008..... |
| Currency Swap With ROYAL BANK OF CANADA RCV 4.14 PAY 4.14 12/31/2041 BME2DTQE6 | 32117PAD9 FIRST NATIONS ETF LP..... | D 1..... | Currency | ROYAL BANK OF CANADA | ES7IP3U3RHGIC71XBU11.... | 11/16/2017 | 12/31/2041 | 9,883,688 | 4.1375%[4.136%] | | | 4,699 | 433,961 | | 183,467 | | (218,882) | | | 235,814 | | 008..... |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 5.69 PAY 5.91 11/18/2019 BRSK9TLG5 | BRSJUA6X5 PEMBINA PIPELINE CORP | D 1..... | Currency | JPMORGAN CHASE BANK N.A. | 7H6GLXDRUGQFU57RNE97 | 09/30/2009 | 11/18/2019 | 9,319,664 | 5.69%[5.91%] | | | 20,822 | 1,834,354 | | 1,819,399 | | (184,986) | | | 37,151 | | 008..... |

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLU03 | BME0PPGA4 ELENIA FINANCE OYJ..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 07/25/2014 | 07/30/2034 | ..... | 4,032,300 | 5.1%[3.601%] | ..... | ..... | .....21,272 |661,350 | ..... | .....517,057 | ..... | .....34,650 | ..... | ..... | .....78,972 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA663 | BME0S5M42 NUFFIELD HEALTH..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 09/26/2014 | 10/07/2024 | ..... | 6,504,000 | 5.599%[5.26%] | ..... | ..... | .....22,499 |1,291,800 | ..... | .....1,235,069 | ..... | .....(59,200) | ..... | ..... | .....76,446 | ..... | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 4.92 PAY 3.46 03/19/2038 BME2QKFK9 | Pending Settlement..... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573..... | 07/10/2018 | 03/19/2038 | ..... | 28,913,340 | 4.922%[3.46%] | ..... | ..... | ..... | .....511,210 | ..... | .....415,644 | ..... | .....(44,043) | ..... | ..... | .....629,834 | ..... | 008..... |
| Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.84 PAY 2.04 10/01/2030 BME1AHS54 | BME1AK2L0 COMPAGNIE DES LEVURES LESAFFRE A | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 07/22/2015 | 10/01/2030 | ..... | 6,530,400 | 3.835%[2.04%] | ..... | ..... | .....28,872 |(206,700) | ..... | .....(549,905) | ..... | .....69,300 | ..... | ..... | .....110,788 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.16 PAY NZD3M 09/20/2030 BME2RFHW1 | BME2REKV2 ORION NEW ZEALAND LIMITED | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 07/26/2018 | 09/20/2030 | ..... | 9,229,368 | 4.164%[NZD - 3M New Zealand Bank Bill+1.61%] | ..... | ..... | .....13,948 |(37,400) | ..... | .....395,466 | ..... | .....(320,280) | ..... | ..... | .....156,370 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 09/30/2034 BME2ZBK56 | 218493AA2 CORDELIO AMALCO GP I..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 11/29/2018 | 09/30/2034 | ..... | 17,021,918 | 4.43%[4.087%] | ..... | ..... | .....14,789 |94,682 | ..... | .....328,587 | ..... | .....(422,095) | ..... | ..... | .....335,210 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.39 PAY 2.28 11/14/2026 BME1U17A9 | BME1U1T31 COVENT GARDEN GROUP HOLDINGS SER A | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573..... | 08/12/2016 | 11/14/2026 | ..... | 8,164,800 | 3.3925%[2.28%] | ..... | ..... | .....22,164 |(61,425) | ..... | .....(117,945) | ..... | .....(93,240) | ..... | ..... | .....112,767 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.76 PAY 2.81 12/31/2039 BME1VSF02 | BME1VSDU8 HIGH SPEED RAIL FINANCE PLC | D 1..... | Currency | CITIBANK NA..... G5GSEF7VJP5I7OUK5573..... | 10/14/2016 | 12/31/2039 | ..... | 8,780,400 | 3.755%[2.81%] | ..... | ..... | .....15,028 |(601,560) | ..... | .....(1,354,012) | ..... | .....(106,560) | ..... | ..... | .....200,066 | ..... | 008..... |
| Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 5.68 PAY 3.97 04/26/2037 BME22MAP5 | BME22PKW2 SOHO ESTATES HOLDINGS LTD | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 02/24/2017 | 04/26/2037 | ..... | 6,490,640 | 5.68%[3.97%] | ..... | ..... | .....24,739 |(285,220) | ..... | .....(175,137) | ..... | .....(76,960) | ..... | ..... | .....138,012 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.65 PAY 4.47 08/23/2029 BME26E7Z1 | BME26E294 WSO FINANCE PTY LTD | D 1..... | Currency | CITIBANK NA..... LCZ7XYGSLJUHFXNXD88... | 05/25/2017 | 08/23/2029 | ..... | 3,951,150 | 3.65%[4.47%] | ..... | ..... | .....(6,932) |191,595 | ..... | .....(119,782) | ..... | .....(127,465) | ..... | ..... | .....63,727 | ..... | 008..... |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 6.48 PAY 6.50 05/20/2036 BRSK9U3S6 | BRSK9QDF2 PORTERBROOK RAIL FINANCE LTD | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97... | 05/12/2011 | 05/20/2036 | ..... | 47,162,700 | 6.475%[6.5%] | ..... | ..... | .....138,435 |9,376,500 | ..... | .....6,936,034 | ..... | .....(429,200) | ..... | ..... | .....976,584 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.55 PAY 3.90 04/26/2035 BME22PNH2 | BME22PKT9 SOHO ESTATES HOLDINGS LTD | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 02/24/2017 | 04/26/2035 | ..... | 5,750,000 | 5.545%[3.9%] | ..... | ..... | .....21,113 |(247,250) | ..... | .....(165,692) | ..... | .....(68,080) | ..... | ..... | .....115,295 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.45 PAY 3.71 10/31/2020 BRSL0EBQ4 | BRSL4EFH6 SIG PLC..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 10/22/2013 | 10/31/2020 | ..... | 5,508,400 | 4.452%[3.71%] | ..... | ..... | .....19,943 |1,017,000 | ..... | .....891,723 | ..... | .....46,200 | ..... | ..... | .....34,719 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.43 PAY 4.74 10/01/2033 BME2Q1DC1 | BME2Q18V5 LONSDALE FINANCE PTY LTD .. | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 06/27/2018 | 10/01/2033 | ..... | 11,058,000 | 4.431%[4.74%] | ..... | ..... | .....(4,886) |417,000 | ..... | .....107,713 | ..... | .....(360,750) | ..... | ..... | .....210,647 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.12 PAY 2.76 09/18/2044 BME27S2G6 | BME27SWZ1 UNIVERSITY OF SUSSEX..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 06/27/2017 | 09/18/2044 | ..... | 3,831,000 | 4.12%[2.76%] | ..... | ..... | .....11,004 |(76,050) | ..... | .....(135,989) | ..... | .....(44,400) | ..... | ..... | .....96,705 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA630 | BME0S5M42 NUFFIELD HEALTH..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 09/26/2014 | 10/07/2024 | | 813,000 | 5.599%[5.26%] | | |2,812 |161,475 | |154,318 | |(7,400) | | |9,556 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.23 PAY 1.25 03/17/2022 BME1QVYY6 | BRSS509E4 YORKSHIRE BUILDING SOCIETY MTN | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 04/22/2016 | 03/17/2022 | | 3,928,750 | 3.225%[1.25 %] | | | 19,844 | (2,013) | | (87,003) | | 19,950 | | | 33,821 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.89 PAY 4.71 12/13/2042 BME2E9PW0 | BME2E9Y23 MONASH UNIVERSITY..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 11/28/2017 | 12/13/2042 | | 5,772,200 | 3.89%[4.71 %] | | | (7,548) | 376,200 | | (229,718) | | (182,780) | | | 140,564 | | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 4.21 PAY 4.19 09/18/2032 BHF1HH5E3 | Pending Settlement..... | D 1..... | Currency | BARCLAYS BANK PLC JPMORGAN CHASE BANK N.A. G5GSEF7VJP5I7OUK5573.... | 03/12/2019 | 09/18/2032 | | 1,984,080 | 4.209%[4.19 %] | | | | (6,300) | | (4,208) | 7,834 | (6,300) | | | 36,422 | | 008..... |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY 4.54 02/14/2033 BME2DTKX0 | BME2DVYT9 NETWORK FINANCE COMPANY PTY LTD | D 1..... | Currency | CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.. | 11/16/2017 | 02/14/2033 | | 4,556,400 | 3.7385%[4.54 %] | | | (6,212) | 294,600 | | (66,066) | | (144,300) | | | 84,900 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.17 PAY 2.80 03/31/2037 BME245FK6 | BME243RA0 ST JAMES ONCOLOGY FINANCING PLC | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 03/28/2017 | 03/31/2037 | | 8,832,263 | 4.165%[2.80 %] | | | 26,294 | (329,842) | | (386,773) | | (92,628) | | | 187,432 | | 008..... |
| Currency Swap With CITIGROUP INC RCV 5.96 PAY 5.55 10/07/2026 BME0TA7N5 | BME0TCCV7 NUFFIELD-HEALTH..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76.. | 09/26/2014 | 10/07/2026 | | 2,439,000 | 5.958%[5.55 %] | | | 9,209 | 484,425 | | 471,793 | | (22,200) | | | 33,455 | | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8X0 | BRSK7ZA3 ABP ACQUISITIONS UK LTD.... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 03/16/2012 | 04/25/2033 | | 40,417,500 | 6.301%[GBP - 6M Sterling LIBOR Rate +3.281%] | | | 282,854 | 6,918,632 | | 11,787,977 | | (377,400) | | | 758,285 | | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 4.78 PAY 1.33 08/02/2048 BME2PUV95 | BME2PW6X6 JPMORGAN JAPANESE INVESTMENT TRUST | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 06/22/2018 | 08/02/2048 | | 10,000,000 | 4.775%[1.33 %] | | | 86,979 | 71,442 | | 480,393 | | (138,221) | | | 270,932 | | 008..... |
| Currency Swap With CITIBANK NA RCV 4.54 PAY 4.68 09/17/2020 BRSK9TWL2 | BME34PR35 AMETEK INC..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76.. | 07/23/2010 | 09/17/2020 | | 16,973,000 | 4.54%[4.68 %] | | | 14,229 | 2,610,300 | | 2,352,399 | | (162,800) | | | 102,841 | | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 4.29 PAY 4.31 09/18/2034 BHF1HH5A1 | Pending Settlement..... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 03/12/2019 | 09/18/2034 | | 3,897,300 | 4.292%[4.31 %] | | | | (12,375) | | 19,555 | 15,389 | (12,375) | | | 76,668 | | 008..... |
| Currency Swap With CREDIT AGRICOLE NY RCV 4.28 PAY 5.05 03/15/2028 BME2D1GE8 | BME2D1H64 SKYCITY AUCKLAND HOLDINGS LIMITED | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 10/31/2017 | 03/15/2028 | | 1,452,550 | 4.275%[5.05 %] | | | (1,618) | 107,160 | | 12,843 | | (45,695) | | | 21,745 | | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 5.01 PAY 3.21 01/24/2049 BME2XYMU1 | BME2XYL32 BIRMINGHAM AIRPORT FINANCE PLC | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 10/24/2018 | 01/24/2049 | | 18,083,800 | 5.013%[3.21 %] | | | 59,732 | (165,900) | | 554,615 | | (207,200) | | | 493,932 | | 008..... |
| Currency Swap With CITIBANK NA RCV 4.27 PAY NZD3M 12/13/2030 BME2SBAV8 | BME2SBE93 POWERCO HOLDINGS LTD..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76.. | 08/16/2018 | 12/13/2030 | | 1,975,500 | 4.273%[NZD - 3M New Zealand Bank Bill+1.81%] | | | 1,925 | (66,450) | | (2,347) | | (70,650) | | | 33,804 | | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8U6 | BRSK7ZA3 ABP ACQUISITIONS UK LTD.... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 03/16/2012 | 04/25/2033 | | 20,605,000 | 6.301%[GBP - 6M Sterling LIBOR Rate +3.281%] | | | 144,200 | 3,663,250 | | 5,799,503 | | (192,400) | | | 386,577 | | 008..... |
| Currency Swap With CITIBANK NA RCV 4.44 PAY 2.94 07/23/2024 BME0MPK71 | BME0MJE39 WERELDHAVE NV..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76.. | 07/01/2014 | 07/23/2024 | | 17,790,500 | 4.4375%[2.94 %] | | | 90,604 | 3,231,410 | | 2,671,564 | | 150,150 | | | 205,128 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With HSBC SECURIT USA RCV 4.44 PAY 4.11 03/31/2042 BME2NYZ38 | 66980CAB4 NOUVELLE AUTOROUTE 30 FINANCEMENT | D 1..... | Currency | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 06/05/2018 | 03/31/2042 | ..... | 9,834,078 | 4.443%[4.114 %] | ..... | ..... | (13,155) | 259,540 | .. | 257,413 | ..... | (236,900) | ..... | ..... | 235,897 | ..... | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 4.53 PAY 2.90 08/14/2048 BME2RR2B7 | BME2RR136 CLEVELAND CLINIC UK FINANCING PLC | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 08/02/2018 | 08/14/2048 | ..... | 9,121,000 | 4.525%[2.9%] | ..... | ..... | 37,314 | 1,050 | .. | 173,206 | ..... | (103,600) | ..... | ..... | 247,255 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.36 PAY 2.77 04/16/2028 BME2RYDG9 | Pending Settlement..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 08/07/2018 | 04/16/2028 | ..... | 4,789,280 | 4.3625%[2.77 %] | ..... | ..... | ..... | (28,490) | .. | 313,537 | 35,892 | (54,760) | ..... | ..... | 72,047 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 3.09 PAY 2.30 03/31/2039 BME1VSH91 | BME1VSC13 HIGH SPEED RAIL FINANCE PLC SER E | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 10/14/2016 | 03/31/2039 | ..... | 7,314,000 | 3.09%[2.3%] | ..... | ..... | 10,529 | (500,700) | .. | (873,610) | ..... | (88,800) | ..... | ..... | 163,602 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.53 PAY 4.28 07/31/2029 BME0LTRL4 | BME0M8KH5 ALLIANCE TRUST PLC (THE) .. | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 06/18/2014 | 07/31/2029 | ..... | 3,558,030 | 4.53%[4.28%] | ..... | ..... | 9,355 | 821,625 | .. | 704,054 | ..... | (31,080) | ..... | ..... | 57,213 | ..... | 008..... |
| Currency Swap With WELLS FARGO BANK NA RCV 5.60 PAY 3.38 05/11/2025 BME11H8K3 | BME11J5L0 INTERMEDIATE CAPITAL GROUP PLC | D 1..... | Currency | WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09 | 03/30/2015 | 05/11/2025 | ..... | 11,987,934 | 5.6%[3.38%] | ..... | ..... | 63,947 | (440,741) | .. | (844,971) | ..... | 127,743 | ..... | ..... | 148,256 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.33 PAY 2.92 06/30/2028 BME2QPVG9 | BME2QMVH4 NORLAND ESTATES LTD | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES JPMORGAN CHASE BANK N.A. 7H6GLXDRUQGFU57RNE97 | 07/11/2018 | 06/30/2028 | ..... | 27,551,680 | 4.325%[2.924 %] | ..... | ..... | 99,776 | 452,400 | .. | 845,923 | ..... | (307,840) | ..... | ..... | 419,146 | ..... | 008..... |
| Currency Swap With J.P. MORGAN SECURITIES INC. RCV 3.36 PAY 2.83 05/27/2027 BME1319K5 | BME12S6S3 DYSON JAMES LTD..... | D 1..... | Currency | CHASE BANK N.A. 7H6GLXDRUQGFU57RNE97 | 04/24/2015 | 05/27/2027 | ..... | 2,648,100 | 3.3575%[2.83 %] | ..... | ..... | 5,908 | 367,763 | .. | 271,581 | ..... | (25,900) | ..... | ..... | 37,826 | ..... | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 4.08 PAY 2.67 10/03/2048 BME2Q9N09 | BME2Q9EJ8 THE RHODES TRUST | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 07/03/2018 | 10/03/2048 | ..... | 10,799,400 | 4.075%[2.67 %] | ..... | ..... | 37,120 | 118,490 | .. | (7,202) | ..... | (121,360) | ..... | ..... | 293,435 | ..... | 008..... |
| Currency Swap With UBS RCV 4.46 PAY 3.02 03/14/2033 BME2GZX92 | BME2H1HG8 SGN MIDCO LTD..... | D 1..... | Currency | UBS AG..... BFM8T61CT2L1QCCEMIK50.. | 01/25/2018 | 03/14/2033 | ..... | 4,144,100 | 4.461%[3.02 %] | ..... | ..... | 15,814 | 368,880 | .. | 509,112 | ..... | (42,920) | ..... | ..... | 77,430 | ..... | 008..... |
| Currency Swap With BARCLAYS CAPITAL CASA DE BOLSA RCV 3.33 PAY 1.35 11/16/2024 BME1X1AM6 | BME1X3LH1 KINGSPAN SECURITIES 2016 . | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 11/02/2016 | 11/16/2024 | ..... | 19,974,600 | 3.325%[1.35 %] | ..... | ..... | 98,429 | (198,900) | .. | (857,358) | ..... | 207,900 | ..... | ..... | 237,093 | ..... | 008..... |
| Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.17 PAY 2.32 10/30/2032 BME2CA7W9 | BME2CA8S7 GENUINE PARTS COMPANY .. | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 10/18/2017 | 10/30/2032 | ..... | 3,590,460 | 4.1675%[2.32 %] | ..... | ..... | 17,593 | 167,140 | .. | 58,386 | ..... | 35,228 | ..... | ..... | 66,191 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 4.19 PAY 2.03 12/15/2027 BME2D5E27 | BME2D5BL8 VTTI BV..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/02/2017 | 12/15/2027 | ..... | 8,941,372 | 4.186%[2.03 %] | ..... | ..... | 49,984 | 341,479 | .. | 185,506 | ..... | 88,631 | ..... | ..... | 131,980 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 3.78 PAY 4.86 10/01/2032 BME297YK6 | BME297XN1 AUSGRID FINANCE PTY LTD... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 08/02/2017 | 10/01/2032 | ..... | 4,944,128 | 3.7775%[4.85 7%] | ..... | ..... | (7,265) | 537,850 | .. | 64,573 | ..... | (149,110) | ..... | ..... | 90,880 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CIB RCV 4.96 PAY 3.29 01/09/2049 BME2YT860 | BME2YT548 HOWARD DE WALDEN ESTATES | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 11/16/2018 | 01/09/2049 | ..... | 8,727,800 | 4.9575%[3.29 %] | ..... | ..... | 32,154 | (130,900) | .. | 80,105 | ..... | (100,640) | ..... | ..... | 238,223 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035 BME12GVC6 | BME12ETP5 HEATHROW AIRPORT LTD..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 04/15/2015 | 10/15/2035 | ..... | 6,197,940 | 3.7255%[2.97 %] | ..... | ..... | 16,315 | 725,130 | .. | 412,276 | ..... | (62,160) | ..... | ..... | 126,084 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030 BME134820 | BME13EV06 SOUTH WEST AIRPORTS LIMITED | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 04/24/2015 | 05/15/2030 | | 7,996,439 | 4.2675%[3.68 %] | | | 22,087 | 1,124,153 | .. | 831,544 | | (78,055) | | | 133,396 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With BARC RCV 4.15 PAY 2.74 05/24/2037 BME253GW3 | BME253G2 BLACKROCK SMALLER COMPANIES TRUST | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 04/21/2017 | 05/24/2037 | ..... | 4,350,640 | 4.146%[2.74 %] | ..... | ..... | 14,464 | (79,730) | | (49,150) | ..... | (50,320) | ..... | ..... | 92,704 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.98 04/10/2028 BME249BD8 | BME248UX5 EDINBURGH AIRPORT LTD | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 03/30/2017 | 04/10/2028 | ..... | 6,500,000 | 4.435%[2.98 %] | ..... | ..... | 21,589 | (279,760) | | (218,864) | ..... | (76,960) | ..... | ..... | 97,693 | ..... | 008..... |
| Currency Swap With BARC RCV 4.20 PAY 5.17 12/14/2029 BME2C8F47 | BME2C87K0 BROADCAST AUSTRALIA FINANCE PTY LT | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 10/17/2017 | 12/14/2029 | ..... | 2,037,880 | 4.202%[5.17 %] | ..... | ..... | (2,504) | 189,150 | | 33,071 | ..... | (62,530) | ..... | ..... | 33,354 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1J6DU0 | Pending Settlement..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 03/26/2019 | 07/30/2049 | ..... | 12,188,880 | 4.5175%[2.5 %] | ..... | ..... | 56,160 | ..... |  | (510,372) | 631,800 | 56,160 | ..... | ..... | 335,767 | ..... | 008..... |
| Currency Swap With BARC RCV 4.07 PAY 5.20 10/16/2034 BME28QHJ7 | BME28YEW4 NSW ELECTRICITY NETWORKS FINANCE P | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 07/20/2017 | 10/16/2034 | ..... | 9,945,000 | 4.067%[5.2%] | ..... | ..... | (15,176) | 1,071,250 | | 12,557 | ..... | (300,625) | ..... | ..... | 196,122 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.33 PAY 2.30 02/27/2032 BME1Z6BH3 | BME1Z87T8 STERIS PLC..... | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 12/06/2016 | 02/27/2032 | ..... | 5,149,440 | 4.334%[2.3%] | ..... | ..... | 24,725 | (240,240) | | (407,013) | ..... | 55,440 | ..... | ..... | 92,549 | ..... | 008..... |
| Currency Swap With WELLS FARGO BANK NA RCV 3.97 PAY 1.75 03/21/2023 BME1PZCZ9 | BRT0453B6 FLUOR CORPORATION..... | D 1..... | Currency | WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09 | 03/16/2016 | 03/21/2023 | ..... | 2,743,872 | 3.973%[1.75 %] | ..... | ..... | 15,356 | (40,796) | | (92,478) | ..... | 28,644 | ..... | ..... | 27,354 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.57 PAY 3.58 12/30/2033 BME1FE4D5 | 35952SAA0 FTG FRASER TRANSPORTATION GROUP PA | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 10/16/2015 | 12/30/2033 | ..... | 19,030,087 | 3.565%[3.577 %] | ..... | ..... | 3,500 | 577,547 | | 52,301 | ..... | (435,021) | ..... | ..... | 365,576 | ..... | 008..... |
| Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRNNBN88 | BME0M8KT9 QPH FINANCE CO PTY LTD..... | D 1..... | Currency | UBS AG..... BFM8T61CT2L1QCEMIK50.. | 06/11/2014 | 08/14/2029 | ..... | 2,065,140 | 4.555%[6.28 %] | ..... | ..... | (1,294) | 502,920 | | 331,694 | ..... | (52,910) | ..... | ..... | 33,269 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 3.80 PAY 2.74 09/14/2036 BME1T42A0 | BME1TFPU6 HOWARD DE WALDEN ESTATES SERIES B | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 07/21/2016 | 09/14/2036 | ..... | 5,604,050 | 3.795%[2.74 %] | ..... | ..... | 14,452 | 66,088 | | (132,063) | ..... | (62,900) | ..... | ..... | 117,121 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.03 PAY 2.77 01/12/2048 BME2BTPM1 | BME2BT3A1 THE UNIVERSITY OF BATH..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 10/05/2017 | 01/12/2048 | ..... | 18,644,600 | 4.033%[2.77 %] | ..... | ..... | 58,502 | 154,780 | | (412,302) | ..... | (210,160) | ..... | ..... | 500,335 | ..... | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 4.83 PAY 3.20 01/09/2044 BME2YT803 | BME2YT522 HOWARD DE WALDEN ESTATES | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 11/16/2018 | 01/09/2044 | ..... | 6,544,320 | 4.83%[3.2%] | ..... | ..... | 23,560 | (98,175) | | 54,205 | ..... | (75,480) | ..... | ..... | 162,934 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.25 PAY 3.37 12/15/2045 BME1K3K60 | BME1H1LC4 UNIVERSITY OF OXFORD ST HILDAS CO | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 12/03/2015 | 12/15/2045 | ..... | 1,804,800 | 4.2475%[3.37 %] | ..... | ..... | 5,938 | 240,840 | | 127,631 | ..... | (17,760) | ..... | ..... | 46,654 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.60 PAY 1.89 01/26/2022 BME0UM251 | BME0UDD91 SAGE GROUP PLC | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 10/28/2014 | 01/26/2022 | ..... | 19,107,594 | 3.602%[1.89 %] | ..... | ..... | 92,536 | 2,260,353 | | 1,854,478 | ..... | 173,296 | ..... | ..... | 160,646 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 3.04 PAY 1.08 06/27/2023 BME1RUBG1 | BME1RUUK1 CRODA INTERNATIONAL PLC A | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 06/02/2016 | 06/27/2023 | ..... | 1,785,600 | 3.042%[1.08 %] | ..... | ..... | 8,733 | (10,960) | | (57,955) | ..... | 18,480 | ..... | ..... | 18,392 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.99 PAY 5.53 07/01/2023 BRSK9UN70 | BRSKGGCY6 WORKSPACE GROUP PLC | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 06/06/2013 | 07/01/2023 | ..... | 8,142,750 | 5.985%[5.53 %] | ..... | ..... | 27,259 | 1,309,088 | | 1,236,640 | ..... | (77,700) | ..... | ..... | 83,981 | ..... | 008..... |
| Currency Swap With CITICORP SECURITIES MARKETS RCV 4.36 PAY 5.32 06/21/2033 BME2PDJ5 | BME2PDFD2 PORTS OF AUCKLAND LTD | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 06/12/2018 | 06/21/2033 | ..... | 6,537,900 | 4.364%[5.32 %] | ..... | ..... | (13,028) | 197,160 | | (267,815) | ..... | (219,015) | ..... | ..... | 123,338 | ..... | 008..... |

QE06.24

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.55 PAY 2.50 12/14/2033 BME1YJUL6 | BME1YJNY6 ELENIA FINANCE OYJ..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 11/22/2016 | 12/14/2033 | ..... | 7,301,580 | 4.54625%[2.5 %] |  |  | ..... | (446,085) | | (685,363) |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.11 PAY 3.66 01/31/2048 BME2F3SH2 | BME2F36Q6 GREENSQUARE GROUP LIMITED | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 12/08/2017 | 01/31/2048 | ..... | 13,623,273 | 5.105%[3.663 %] |  |  | ..... | 17,419,302 | | 533,067 |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With WELLS FARGO BANK NA RCV 3.75 PAY 2.88 08/01/2046 BME1RYXQ0 | BME1RSJN3 WADHAM COLLEGE | D 1..... | Currency | WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09. | 06/08/2016 | 08/01/2046 | ..... | 17,896,500 | 3.747%[2.88%] |  |  | ..... | 1,871,685 | | 509,536 |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.41 PAY 1.53 02/21/2028 BME2ATLS3 | BME2AGF17 IMI GROUP LTD..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 09/12/2017 | 02/21/2028 | ..... | 4,242,250 | 3.4075%[1.53 %] |  |  | ..... | 257,375 | | 122,764 |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.65 PAY 2.34 11/19/2033 BME2WAM18 | BME2WC3A5 ROYAL GREENLAND A / S | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 10/11/2018 | 11/19/2033 | ..... | 2,196,400 | 4.6475%[2.34 %] |  |  | ..... | 62,985 | | 119,215 |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 3.70 PAY 1.82 11/19/2022 BME1DZ325 | BME1DZAY7 BUNZL FINANCE PLC..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 09/16/2015 | 11/19/2022 | ..... | 1,695,000 | 3.7025%[1.82 %] |  |  | ..... | 10,725 | | (36,562) |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With UBS WARBURG RCV 2.76 PAY 2.38 01/18/2022 BME1MFLA1 | BRSYJ3HW1 SVENSKA HANDELSBANKEN AB MTN | D 1..... | Currency | UBS AG..... BFM8T61CT2L1QCEMIK50.... | 02/10/2016 | 01/18/2022 | ..... | 4,345,500 | 2.76%[2.375%] |  |  | ..... | 436,350 | | 332,424 |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 3.91 PAY 5.17 01/19/2035 BME1VXR65 | BME1VXN02 TRANSURBAN QUEENSLAND FINANCE J | D 1..... | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 10/19/2016 | 01/19/2035 | ..... | 10,023,000 | 3.913%[5.173 %] |  |  | ..... | 788,450 | | (548,578) |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 3.88 PAY 3.97 03/31/2051 BME1UUKW2 | 62451RAA2 MOUNTAIN VIEW PARTNERS GP | D 1..... | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/13/2016 | 03/31/2051 | ..... | 9,043,531 | 3.88%[3.974%] |  |  | ..... | 131,897 | | (614,755) |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.41 PAY 3.87 03/30/2026 BME1Q44W3 | BME1Q3Y02 THAMES WATER UTILITIES LTD | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 03/21/2016 | 03/30/2026 | ..... | 19,112,100 | 4.411%[3.867 %] |  |  | ..... | 1,809,745 | | 1,159,106 |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.18 PAY 2.78 09/18/2049 BME27S1E2 | BME27SX31 UNIVERSITY OF SUSSEX..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 06/27/2017 | 09/18/2049 | ..... | 3,829,800 | 4.184%[2.78%] |  |  | ..... | (76,050) | | (127,331) |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 3.87 PAY 4.76 11/30/2032 BME2DJ1V7 | BME2DJ295 DEXUS FUNDS MANAGEMENT LTD | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGUFU57RNE97. | 11/09/2017 | 11/30/2032 | ..... | 11,650,800 | 3.866%[4.76%] |  |  | ..... | 848,540 | | (146,027) |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.17 PAY 3.24 12/15/2055 BME1K3KF0 | BME1H26X3 UNIVERSITY OF OXFORD ST HILDAS COL | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 12/03/2015 | 12/15/2055 | ..... | 1,804,200 | 4.168%[3.24%] |  |  | ..... | 240,840 | | 77,624 |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 3.52 PAY 2.37 11/14/2028 BME1U17M3 | BME1U1T64 COVENT GARDEN GROUP HOLDINGS SER B | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7JJP5I7OUK5573.... | 08/12/2016 | 11/14/2028 | ..... | 10,886,400 | 3.5155%[2.37 %] |  |  | ..... | (81,900) | | (144,493) |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.62 PAY 1.40 11/30/2024 BME2C6JR6 | BME2C7615 IRISH FERRIES FINANCE DAC... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 10/16/2017 | 11/30/2024 | ..... | 5,897,500 | 3.615%[1.4%] |  |  | ..... | 284,500 | | 204,611 |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.64 PAY 1.75 03/21/2023 BME1QKRE2 | BRT0453B6 FLUOR CORPORATION..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 04/11/2016 | 03/21/2023 | ..... | 1,396,500 | 3.64%[1.75%] |  |  | ..... | 33,443 | | (19,389) |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.50 PAY 1.33 08/15/2031 BME1JCAN6 | BME1J84L6 DENTSPLY INTERNATIONAL(SERIES M) | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 11/24/2015 | 08/15/2031 | ..... | 7,010,491 | 4.497%[1.333%] |  |  | ..... | (148,608) | | 32,027 |  | ..... | ..... | ..... | ..... | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.14 PAY 2.42 05/04/2036 BME1QMN51 | BME1QMD94 TRANSMISSION FINANCE DAC SER 11 | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 04/13/2016 | 05/04/2036 | | 13,073,200 | 4.135%[2.42%] | | | | 63,800 | | (592,170) | | | | | | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| Currency Swap With CITIBANK NA RCV 4.21 PAY 3.59 02/10/2031 BME1HS6J7 | BME1HZY27 TR PROPERTY INVESTMENT TRUST PLC | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 11/19/2015 | 02/10/2031 | ..... | 2,296,500 | 4.205%[3.59 %] | ..... | ..... | 6,211 | 341,925 | .. | 260,480 | ..... | (22,200) | ..... | ..... | 39,567 | ..... | 008..... | |
| Currency Swap With CREDIT AGRICOLE NY RCV 4.28 PAY 3.07 08/16/2025 BME28EZB1 | BME28ENK4 WORKSPACE GROUP PLC | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 07/13/2017 | 08/16/2025 | ..... | 3,230,500 | 4.2775%[3.07 %] | ..... | ..... | 9,399 | (24,250) | .. | (43,868) | ..... | (37,000) | ..... | ..... | 40,810 | ..... | 008..... | |
| Currency Swap With BNP PARIBAS SA RCV 5.08 PAY BLB6 06/29/2029 BME0MB6M3 | BME0NMK42 ARQIVA PP FINANCING PLC... | D 1..... | Currency | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 06/27/2014 | 06/29/2029 | ..... | 5,614,290 | 5.076%[GBP - 6M Sterling LIBOR Rate +2.1%] | ..... | ..... | 38,024 | 1,314,225 | .. | 1,696,400 | ..... | (48,840) | ..... | ..... | 89,894 | ..... | 008..... | |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.11 12/31/2033 BME2T6QQ2 | BME2T6K88 AURORA SOLAR..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 09/07/2018 | 12/31/2033 | ..... | 11,504,924 | 4.43%[4.113 %] | ..... | ..... | 12,481 | 171,919 | .. | 220,202 | ..... | (275,358) | ..... | ..... | 221,035 | ..... | 008..... | |
| Currency Swap With CITIBANK NA RCV 4.47 PAY 4.52 09/18/2039 BHF1J2926 | Pending Settlement..... | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 03/20/2019 | 09/18/2039 | | 14,190,000 | 4.4745%[4.52 %] | | | | (32,000) | .. | 129,830 | | 37,960 | | (32,000) | | 321,100 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.14 PAY 3.49 03/05/2033 BME2T6QJ8 | BME1KW7R5 PORTMAN ESTATE FUND 22.. | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 09/07/2018 | 03/05/2033 | ..... | 7,422,520 | 4.135%[3.49 %] | ..... | ..... | 18,702 | 1,037,575 | .. | 708,762 | ..... | (72,520) | ..... | ..... | 138,563 | ..... | 008..... | |
| Currency Swap With CITIBANK NA RCV 3.82 PAY 3.34 03/23/2026 BME1MFJCO | BME1MBMU5 DAIRY CREST GROUP PLC ... | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 02/10/2016 | 03/23/2026 | ..... | 1,735,800 | 3.815%[3.34 %] | ..... | ..... | 2,798 | 172,140 | .. | 106,971 | ..... | (17,760) | ..... | ..... | 22,935 | ..... | 008..... | |
| Currency Swap With BNP PARIBAS SA RCV 4.65 PAY 2.97 02/08/2041 BME1M6RS6 | BME1M6KE4 TRANSMISSION FINANCE DAC | D 1..... | Currency | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 01/29/2016 | 02/08/2041 | ..... | 12,981,600 | 4.6477%[2.97 %] | ..... | ..... | 51,891 | (490,500) | .. | (1,560,704) | ..... | 138,600 | ..... | ..... | 303,591 | ..... | 008..... | |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 4.60 PAY 4.10 06/30/2025 BRSK9UM22 | BRSK802U9 ARQIVA PP FINANCING PLC.... | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 05/30/2013 | 06/30/2025 | ..... | 4,391,426 | 4.6%[4.101%] | ..... | ..... | 11,826 | 597,428 | .. | 551,999 | ..... | (41,346) | ..... | ..... | 54,914 | ..... | 008..... | |
| Currency Swap With BARCLAYS PLC RCV 4.82 PAY 3.26 06/20/2030 BME2NCSJ9 | BME2NCOF9 SAVILLS HOLDING COMPANY LIMITED | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 05/22/2018 | 06/20/2030 | ..... | 6,031,417 | 4.824%[3.26 %] | ..... | ..... | 24,924 | 174,886 | .. | 377,638 | ..... | (66,452) | ..... | ..... | 101,061 | ..... | 008..... | |
| Currency Swap With ROYAL BANK OF CANADA RCV 4.40 PAY 2.88 06/17/2033 BME2JBG26 | BME2JDLP5 BRITVIC PLC | D 1..... | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XB11.... | 02/22/2018 | 06/17/2033 | ..... | 3,062,400 | 4.3975%[2.88 %] | ..... | ..... | 12,954 | 199,980 | .. | 315,034 | ..... | (32,560) | ..... | ..... | 57,750 | ..... | 008..... | |
| Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 4.75 PAY 4.72 03/30/2036 BRSK9UB73 | BRSK7ZZA1 HIGH SPEED RAIL FINANCE PLC | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 09/20/2012 | 03/30/2036 | ..... | 15,371,000 | 4.745%[4.72 %] | ..... | ..... | 34,939 | 2,992,025 | .. | 1,620,345 | ..... | (140,600) | ..... | ..... | 316,983 | ..... | 008..... | |
| Currency Swap With CITIBANK NA RCV 4.36 PAY 4.87 05/22/2033 BME2LYWW9 | BME2M6KS1 DEXUS WHOLESAL PROPERTY FUND | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 04/18/2018 | 05/22/2033 | ..... | 13,835,940 | 4.363%[4.87 %] | ..... | ..... | (3,609) | 1,222,860 | .. | 689,287 | ..... | (428,090) | ..... | ..... | 260,261 | ..... | 008..... | |
| Currency Swap With DEUTSCHE BANK AG RCV 5.47 PAY 4.66 01/31/2021 BRSK9TPX4 | BRSJUA2U5 JOHNSON MATTHEY PLC | D 1..... | Currency | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86... | 02/24/2010 | 01/31/2021 | ..... | 27,140,000 | 5.47%[4.66%] | ..... | ..... | 105,935 | 4,683,000 | .. | 4,066,974 | ..... | 231,000 | ..... | ..... | 184,127 | ..... | 008..... | |
| Currency Swap With BARCLAYS BANK PLC RCV 6.09 PAY 5.50 01/30/2027 BRSK9TCP5 | BRSJYU6V1 BRITISH LAND CO PLC | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 11/30/2006 | 01/30/2027 | ..... | 7,851,200 | 6.085%[5.5%] | ..... | ..... | 46,472 | 2,656,008 | .. | 3,036,232 | ..... | (59,200) | ..... | ..... | 109,924 | ..... | 008..... | |
| Currency Swap With WELLS FARGO BANK NA RCV 3.97 PAY 1.75 03/21/2023 BME1PZDX3 | BRT0453B6 FLUOR CORPORATION..... | D 1..... | Currency | WELLS FARGO BANK NA KB1H1DSRPFMYMUCFXT09 | 03/16/2016 | 03/21/2023 | ..... | 2,766,000 | 3.973%[1.75 %] | ..... | ..... | 15,480 | (41,125) | .. | (93,223) | ..... | 28,875 | ..... | ..... | 27,575 | ..... | 008..... | |
| Currency Swap With CITIBANK NA RCV 4.17 PAY 3.37 12/15/2060 BME1HJ5T6 | BME1H10L7 UNIVERSITY OF OXFORD BALLIOL COLLE | D 1..... | Currency | CITIBANK NA.... G5GSEF7VJP5I7OUK5573.... | 11/13/2015 | 12/15/2060 | | 6,388,200 | 4.17%[3.37%] | | | 20,303 | 907,620 | .. | 121,249 | | (62,160) | | | 206,359 | | 008..... | |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6J9 | BME2DHPZ6 ANNO 2017 | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/09/2017 | 05/31/2033 | ..... | 7,460,543 | 4.512%[3.263 %] | ..... | ..... | 24,402 | 1,786,513 | ..... | 5,463 | ..... | 1,631,980 | ..... | ..... | 140,459 | ..... | 008..... |
| Currency Swap With UBS RCV 4.20 PAY 2.79 06/05/2030 BME2J4AD4 | BME2J3LT9 GREAT PORTLAND ESTATES PLC | D 1..... | Currency | UBS AG..... BFM8T61CT2L1QCCEMIK50... | 02/16/2018 | 06/05/2030 | ..... | 1,824,030 | 4.1975%[2.79 %] | ..... | ..... | 7,210 | 131,365 | ..... | 176,628 | ..... | (19,240) | ..... | ..... | 30,507 | ..... | 008..... |
| Currency Swap With CITICORP SECURITIES MARKETS RCV 4.69 PAY 2.55 09/30/2028 BME283W44 | BME284LX0 SCANDLINES APS | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 07/05/2017 | 09/30/2028 | ..... | 20,131,800 | 4.693%[2.55 %] | ..... | ..... | 108,781 | 178,890 | ..... | (372,307) | ..... | 205,590 | ..... | ..... | 310,408 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.94 PAY 2.35 08/27/2025 BME16RB55 | BME16N8M1 COPENHAGEN AIRPORTS AS. | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 06/09/2015 | 08/27/2025 | ..... | 6,856,540 | 3.9375%[2.35 %] | ..... | ..... | 27,165 | 14,234 | ..... | (448,985) | ..... | 78,084 | ..... | ..... | 86,822 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.99 PAY 5.53 07/01/2023 BRSK9UN47 | BRSKGGCY6 WORKSPACE GROUP PLC | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 06/06/2013 | 07/01/2023 | ..... | 3,877,500 | 5.985%[5.53 %] | ..... | ..... | 12,980 | 623,375 | ..... | 588,876 | ..... | (37,000) | ..... | ..... | 39,991 | ..... | 008..... |
| Currency Swap With JP MORGAN CHASE & CO RCV 3.97 PAY 4.66 01/16/2033 BME2EXHC0 | BME2F25P1 STOCKLAND TRUST MANAGEMENT LTD | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 12/07/2017 | 01/16/2033 | ..... | 17,984,750 | 3.9685%[4.66 %] | ..... | ..... | (26,857) | 1,006,190 | ..... | (207,236) | ..... | (574,795) | ..... | ..... | 334,151 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 06/30/2034 BME2ZBKE7 | 218493AB0 CORDELIO AMALCO GP I..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 11/29/2018 | 06/30/2034 | ..... | 17,775,100 | 4.43%[4.087 %] | ..... | ..... | 15,261 | 103,077 | ..... | 332,565 | ..... | (436,567) | ..... | ..... | 347,187 | ..... | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8K8 | BRSK7ZXA3 ABP ACQUISITIONS UK LTD.... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.... | 03/16/2012 | 04/25/2033 | ..... | 10,302,500 | 6.301%[GBP - 6M Sterling LIBOR Rate +3.281%] | ..... | ..... | 72,100 | 1,828,775 | ..... | 2,901,304 | ..... | (96,200) | ..... | ..... | 193,288 | ..... | 008..... |
| Currency Swap With BANK OF AMERICA NA RCV 5.15 PAY 5.70 06/12/2036 BME2KTE01 | BME2KTZH1 TABCORP FINANCE PTY LTD.. | D 1..... | Currency | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 03/22/2018 | 06/12/2036 | ..... | 14,468,033 | 5.152%[5.7%] | ..... | ..... | (4,357) | 1,109,454 | ..... | 594,291 | ..... | (452,244) | ..... | ..... | 300,135 | ..... | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 4.48 PAY 2.84 06/28/2048 BME2NQGH4 | BME2NQHY7 THE BRUNNER INVESTMENT TRUST PLC | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.... | 05/30/2018 | 06/28/2048 | ..... | 8,633,300 | 4.48%[2.84%] | ..... | ..... | 36,512 | 158,275 | ..... | 584,640 | ..... | (96,200) | ..... | ..... | 233,521 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.11 PAY 2.05 12/07/2029 BME24JAM7 | BME24GQE4 UMICORE SA..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 04/05/2017 | 12/07/2029 | ..... | 7,561,500 | 4.1075%[2.05 %] | ..... | ..... | 36,986 | (410,735) | ..... | (671,512) | ..... | 82,005 | ..... | ..... | 123,648 | ..... | 008..... |
| Currency Swap With DEUTSCHE BANK AG RCV 6.07 PAY 5.83 05/06/2026 BRSK9U2L2 | BRSJU9KA2 VTG DEUTSCHLAND GMBH.... | D 1..... | Currency | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 03/31/2011 | 05/06/2026 | ..... | 7,092,000 | 6.07%[5.834 %] | ..... | ..... | 26,642 | 1,481,250 | ..... | 864,822 | ..... | 57,750 | ..... | ..... | 94,513 | ..... | 008..... |
| Currency Swap With UBS WARBURG RCV 2.77 PAY 2.38 06/02/2022 BME1MFLD5 | BRSTL1HZ6 NORDEA BANK ABP MTN | D 1..... | Currency | UBS AG..... BFM8T61CT2L1QCCEMIK50... | 02/10/2016 | 06/02/2022 | ..... | 1,991,688 | 2.765%[2.375 %] | ..... | ..... | 2,717 | 196,350 | ..... | 148,837 | ..... | (20,350) | ..... | ..... | 17,745 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.63 PAY 4.22 03/31/2034 BME2XF846 | 18914LAA8 CLOVER LIMITED PARTNERSHIP | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 10/17/2018 | 03/31/2034 | ..... | 10,798,298 | 4.629%[4.216 %] | ..... | ..... | 13,918 | 287,473 | ..... | 302,511 | ..... | (262,304) | ..... | ..... | 209,185 | ..... | 008..... |
| Currency Swap With JPMORGAN CHASE BK RCV 4.21 PAY 4.81 02/15/2028 BME2FK1H3 | BME2G1077 INVOCARE LTD..... | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 12/20/2017 | 02/15/2028 | ..... | 8,349,400 | 4.2125%[4.81 %] | ..... | ..... | (5,813) | 612,580 | ..... | 203,253 | ..... | (262,145) | ..... | ..... | 124,438 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 5.48 PAY 3.94 06/18/2047 BME27GBA5 | BME27FYR5 ROCK RAIL SOUTH WESTERN PLC | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 06/19/2017 | 06/18/2047 | ..... | 3,498,775 | 5.475%[3.938 %] | ..... | ..... | 13,105 | (34,770) | ..... | (270,853) | ..... | (18,030) | ..... | ..... | 92,958 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.88 PAY 2.10 11/12/2026 BME0SVA63 | BME0T38S9 CSL FINANCE PTY LTD | D 1..... | Currency | CITIBANK NA..... 549300HWW1D8OTS2G29. | 09/17/2014 | 11/12/2026 | | 12,960,000 | 3.88%[2.1%] | | | 68,142 | 1,731,500 | | 1,352,249 | | 115,500 | | | 178,931 | | 008..... |

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SCHEDULE DB - PART A - SECTION 1

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|---|---|-------------------------------|------------------------|--|------------|--------------------------------|---------------------|-----------------|---|---|---|---------------------|------------------------------|------|------------|--|--|---|--|--------------------|------------------------------------|--|
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| Currency Swap With MSCSW RCV 4.60 PAY 4.19 04/15/2026 BME2JBQF6 | BME2JDRV6 AIR CANADA..... | D 1..... | Currency | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.... | 02/22/2018 | 04/15/2026 | | 4,908,799 | 4.595%[4.19 %] | | | 7,115 | 229,932 | | 245,796 | | (109,951) | | | 65,153 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.62 PAY 2.96 06/04/2048 BME2MDZK7 | BME2MG6G1 SCOTTISH MORTGAGE INVESTMENT TRUST | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 04/27/2018 | 06/04/2048 | ..... | 23,810,855 | 4.62%[2.96%] | ..... | ..... | 107,068 | 1,361,072 | | 2,746,608 | ..... | (256,040) | ..... | ..... | 643,334 | ..... | 008..... |
| Currency Swap With CSFB RCV 5.15 PAY 6.50 09/22/2020 BME2BYE91 | 05965XAP4 BANCO SANTANDER CHILE | D 1..... | Currency | CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868... | 10/10/2017 | 09/22/2020 | ..... | 768,400 | 5.15%[6.5%] | ..... | ..... | (2,406) | 59,421 | | 55,271 | ..... | (15,720) | ..... | ..... | 4,677 | ..... | 008..... |
| Currency Swap With HSBC BANK USA NA RCV 6.31 PAY 7.96 07/07/2041 BRK9U224 | BRSJYTY76 WESTRAC PTY LTD..... | D 1..... | Currency | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 03/29/2011 | 07/07/2041 | ..... | 5,000,000 | 6.31%[7.96%] | ..... | ..... | 8,063 | 1,531,495 | | 1,589,743 | ..... | (117,432) | ..... | ..... | 118,017 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.93 PAY 3.37 03/05/2028 BME1K9RF0 | BME1KW7Y0 PORTMAN ESTATE FUND 22.. | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 12/10/2015 | 03/05/2028 | ..... | 1,813,216 | 3.9275%[3.37 %] | ..... | ..... | 4,115 | 255,320 | | 193,265 | ..... | (17,716) | ..... | ..... | 27,103 | ..... | 008..... |
| Currency Swap With HSBC BANK USA NA RCV 5.62 PAY 8.25 07/14/2026 BRK9U1Q2 | BRK9Q0R1 BRISBANE AIRPORT CORP PTY LTD | D 1..... | Currency | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 03/22/2011 | 07/14/2026 | ..... | 30,000,000 | 5.62%[8.25%] | ..... | ..... | (32,596) | 11,909,043 | | 6,719,308 | ..... | 2,088,974 | ..... | ..... | 405,088 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE NY RCV 3.76 PAY 1.57 11/19/2024 BME2BQYP0 | BME2BSPH4 SONIC HEALTHCARE LTD..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 10/04/2017 | 11/19/2024 | ..... | 9,997,700 | 3.76%[1.57%] | ..... | ..... | 56,833 | 453,050 | | 301,003 | ..... | 98,175 | ..... | ..... | 118,756 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.12 PAY 4.23 10/31/2023 BRSL0EGY2 | BRSL4EFJ2 SIG PLC..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 10/22/2013 | 10/31/2023 | ..... | 5,508,400 | 5.122%[4.23 %] | ..... | ..... | 23,611 | 1,017,000 | | 770,341 | ..... | 46,200 | ..... | ..... | 59,001 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.59 PAY 2.13 05/02/2030 BME2ME6J0 | BHF0X8721 STATE GRID OVERSEAS INVESTMENT (20 MTN) | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 04/27/2018 | 05/02/2030 | ..... | 9,686,400 | 4.59%[2.125 %] | ..... | ..... | 66,382 | 698,400 | | 964,809 | ..... | 92,400 | ..... | ..... | 161,329 | ..... | 008..... |
| Currency Swap With CITICORP SECURITIES MARKETS RCV 4.29 PAY 5.06 06/21/2030 BME2PDJCO | BME2PDF83 PORTS OF AUCKLAND LTD | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 06/12/2018 | 06/21/2030 | ..... | 6,537,900 | 4.294%[5.06 %] | ..... | ..... | (10,050) | 197,160 | | (149,558) | ..... | (219,015) | ..... | ..... | 109,560 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.28 PAY 2.85 01/19/2043 BME2DEZN9 | BME2DEYF7 CANAL AND RIVER TRUST | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/08/2017 | 01/19/2043 | ..... | 3,663,800 | 4.28%[2.85%] | ..... | ..... | 12,435 | 19,600 | | 35,564 | ..... | (41,440) | ..... | ..... | 89,411 | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 3.75 PAY 5.00 12/20/2031 BME1VXR6 | BME1VXMZ6 TRANSURBAN QUEENSLAND FINANCE I | D 1..... | Currency | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 10/19/2016 | 12/20/2031 | ..... | 3,392,400 | 3.747%[4.995 %] | ..... | ..... | (7,295) | 258,720 | | (137,088) | ..... | (105,820) | ..... | ..... | 60,523 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.29 PAY 2.83 01/19/2048 BME2DEZY5 | BME2DEYW0 CANAL AND RIVER TRUST | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/08/2017 | 01/19/2048 | ..... | 9,286,800 | 4.292%[2.83 %] | ..... | ..... | 32,780 | 49,700 | | 104,961 | ..... | (105,080) | ..... | ..... | 249,298 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.54 PAY 4.68 09/17/2020 BRK9TWP3 | BME34PR35 AMETEK INC..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 07/23/2010 | 09/17/2020 | ..... | 12,344,000 | 4.54%[4.68%] | ..... | ..... | 10,348 | 1,919,600 | | 1,710,836 | ..... | (118,400) | ..... | ..... | 74,793 | ..... | 008..... |
| Currency Swap With BARCLAYS CAPITALINC RCV 4.60 PAY 1.21 08/02/2043 BME2PUV61 | BME2PW6V0 JPMORGAN JAPANESE INVESTMENT TRUST | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 06/22/2018 | 08/02/2043 | ..... | 4,545,455 | 4.601%[1.21 %] | ..... | ..... | 38,492 | 32,474 | | 270,367 | ..... | (62,828) | ..... | ..... | 112,164 | ..... | 008..... |
| Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.70 08/16/2030 BME2S0TY6 | BME2S0BV1 WIRELESS INFRASTRUCTURE GROUP LTD | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 08/09/2018 | 08/16/2030 | ..... | 6,823,750 | 5.244%[3.7%] | ..... | ..... | 25,561 | (85,860) | | 43,249 | ..... | (78,440) | ..... | ..... | 115,129 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.34 PAY 2.78 09/01/2031 BME1RVBS3 | BME1RVN50 SOUTHERN WATER SERVICES FINANCE LT | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 06/03/2016 | 09/01/2031 | ..... | 5,802,000 | 3.3425%[2.78 %] | ..... | ..... | 9,982 | 594,800 | | 250,032 | ..... | (59,200) | ..... | ..... | 102,279 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.69 PAY 2.47 03/31/2036 BME2JY916 | BME2JXXB9 ROTTERDAM WORLD GATEWAY BV | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 03/06/2018 | 03/31/2036 | | 9,295,500 | 4.69375%[2.47 %] | | 3,050 | 56,451 | 881,675 | | 982,836 | | 86,625 | | | 191,709 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With CITIGROUP INC RCV 3.06 PAY 2.54 06/27/2023 BME1RUCB1 | BME1RUJZ8 CRODA INTERNATIONAL PLC C | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 06/02/2016 | 06/27/2023 | ..... | 3,032,400 | 3.063%[2.54 %] | ..... | ..... | 5,827 | 297,360 | .. | 220,228 | ..... | (31,080) | ..... | ..... | 31,235 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.97 PAY 3.42 08/30/2033 BME2S8A60 | BME2STYC3 QUADGAS FINANCE PLC | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 08/15/2018 | 08/30/2033 | ..... | 28,247,410 | 4.965%[3.42 %] | ..... | ..... | 101,489 | (806,145) | .. | (362,257) | ..... | (330,040) | ..... | ..... | 536,467 | ..... | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 4.67 PAY 1.86 07/11/2025 BME2NXM00 | BME2NYHB0 APPLUS SERVICES SA..... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 06/04/2018 | 07/11/2025 | ..... | 21,659,800 | 4.671%[1.86 %] | ..... | ..... | 155,354 | 865,800 | .. | 1,321,182 | ..... | 213,675 | ..... | ..... | 271,503 | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 5.88 PAY 5.50 10/06/2026 BRSK9SLB8 | BRS2SGFC8 BOUYGUES..... | D 1..... | Currency | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 04/25/2013 | 10/06/2026 | ..... | 3,857,750 | 5.88%[5.5%] | ..... | ..... | 11,576 | 600,125 | .. | 512,271 | ..... | (37,000) | ..... | ..... | 52,906 | ..... | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 5.23 PAY 3.49 06/28/2053 BME2MJTY1 | BME2MLA18 CAIRN HOUSING ASSOCIATION LTD | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 05/02/2018 | 06/28/2053 | ..... | 11,272,392 | 5.226%[3.49 %] | ..... | ..... | 54,334 | 470,718 | .. | 2,430,458 | ..... | (122,544) | ..... | ..... | 329,939 | ..... | 008..... |
| Currency Swap With UBS RCV 4.38 PAY 1.30 04/25/2033 BME2HTEH8 | BME2HT3T4 FRANKE FINANCE INTERNATIONAL LTD | D 1..... | Currency | UBS AG..... BFM8T61CT2L1QCCEMIK50.. | 02/09/2018 | 04/25/2033 | ..... | 10,657,572 | 4.3825%[1.3 %] | ..... | ..... | 84,378 | 594,301 | .. | 1,108,862 | ..... | 61,393 | ..... | ..... | 199,950 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1J6869 | Pending Settlement..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 03/26/2019 | 07/30/2049 | ..... | 3,160,080 | 4.277%[2.22 %] | ..... | ..... | ..... | 14,560 | .. | 1,270,341 | 16,337 | 14,560 | ..... | ..... | 87,051 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.09 PAY 3.56 03/22/2025 BME1DZ0V4 | BME1DZ358 BUNZL FINANCE PLC..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 7H6GLXDRUGQFU57RNE97 | 09/16/2015 | 03/22/2025 | ..... | 11,631,000 | 4.092%[3.56 %] | ..... | ..... | 27,314 | 3,102,044 | .. | 1,626,372 | ..... | (111,000) | ..... | ..... | 142,222 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 4.45 PAY 2.82 02/08/2036 BME1M6PG4 | BME1M6KB0 TRANSMISSION FINANCE DAC | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 01/29/2016 | 02/08/2036 | ..... | 7,905,900 | 4.451%[2.823 %] | ..... | ..... | 30,749 | (295,655) | .. | (965,837) | ..... | 84,315 | ..... | ..... | 162,366 | ..... | 008..... |
| Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.97 PAY 1.96 06/27/2027 BME26VTD8 | BME26XPL0 JONES LANG LASALLE FINANCE BV | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 06/07/2017 | 06/27/2027 | ..... | 8,445,000 | 3.965%[1.96 %] | ..... | ..... | 42,828 | 25,500 | .. | (253,205) | ..... | 86,625 | ..... | ..... | 121,257 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.39 PAY 1.17 08/15/2028 BME1JCHT6 | BME1J84K8 DENTSPLY INTERNATIONAL(SERIES L) | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/24/2015 | 08/15/2028 | ..... | 12,550,250 | 4.3875%[1.17 %] | ..... | ..... | 100,648 | (279,692) | .. | (37,065) | ..... | 78,582 | ..... | ..... | 192,223 | ..... | 008..... |
| Currency Swap With CREDIT SUISSE INTERNATIONAL RCV 5.39 PAY 5.00 09/01/2020 BRSK9TX49 | BRSJU9E35 AMCOR FINANCE (USA) INC.... | D 1..... | Currency | CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868.. | 07/28/2010 | 09/01/2020 | ..... | 12,981,000 | 5.385%[5%] | ..... | ..... | 33,809 | 1,786,500 | .. | 1,407,859 | ..... | 115,500 | ..... | ..... | 77,470 | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 4.74 PAY 3.26 07/24/2026 BRSNV9J97 | BME0NMKX8 SHURGARD LUXEMBOURG SARL CB 3.26% | D 1..... | Currency | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 06/25/2014 | 07/24/2026 | ..... | 8,302,497 | 4.74%[3.26%] | ..... | ..... | 42,654 | 1,464,645 | .. | 1,171,204 | ..... | 70,340 | ..... | ..... | 112,318 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CIB RCV 5.18 PAY 3.65 03/21/2034 BME2ZHLR1 | BME2ZH2U8 LONDON & STAMFORD PTY LTS | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 12/04/2018 | 03/21/2034 | ..... | 15,306,000 | 5.175%[3.65 %] | ..... | ..... | 6,149 | (363,000) | .. | (151,937) | 634,000 | (177,600) | ..... | ..... | 296,237 | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 5.11 PAY 3.90 09/29/2036 BME1UYD36 | BME1UY6X8 NEWCASTLE INTL AIRPORT LTD | D 1..... | Currency | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 09/19/2016 | 09/29/2036 | | 3,395,600 | 5.114%[3.9%] | | | 10,088 | 7,670 | .. | (102,052) | | (38,480) | | | 71,049 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With HSBC BANK USA NA RCV 4.57 PAY 3.79 04/15/2023 BRSK9UHL6 | BRSJU9JW6 INTERSNACK KNABBER-GEBCK GMBH & CO | D 1..... | Currency | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 03/19/2013 | 04/15/2023 | ..... | 4,531,800 | 4.57%[3.79%] | ..... | ..... | 15,108 | 601,825 | .. | 351,070 | ..... | 40,425 | ..... | ..... | 45,566 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.85 PAY 3.01 07/20/2051 BME1RPPS1 | BME1RSY55 THE UNIVERSITY COURT OF THE UNIVER | D 1..... | Currency | CITIBANK NA..... G5GSEF7VJP5I7OUK5573.... | 05/26/2016 | 07/20/2051 | ..... | 8,510,340 | 3.85%[3.01%] | ..... | ..... | 23,828 | 956,130 | .. | 152,590 | ..... | (85,840) | ..... | ..... | 241,932 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 3.27 PAY 1.43 06/27/2026 BME1RUC47 | BME1RUV9 CRODA INTERNATIONAL PLC B | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76.. | 06/02/2016 | 06/27/2026 | ..... | 1,339,200 | 3.271%[1.43%] | ..... | ..... | 6,138 | (8,220) | .. | (63,898) | ..... | 13,860 | ..... | ..... | 18,025 | ..... | 008..... |
| Currency Swap With JP MORGAN CHASE & CO RCV 4.09 PAY 4.39 10/25/2038 BME2RYCZ8 | BME2RXGX1 MONASH UNIVERSITY..... | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 08/08/2018 | 10/25/2038 | ..... | 3,034,820 | 4.085%[4.39%] | ..... | ..... | (1,180) | 130,175 | .. | 54,562 | ..... | (98,605) | ..... | ..... | 67,150 | ..... | 008..... |
| Currency Swap With CREDIT SUISSE INTERNATIONAL RCV 5.39 PAY 5.00 09/01/2020 BRSK9TX72 | BRSJU9E35 AMCOR FINANCE (USA) INC.... | D 1..... | Currency | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868... | 07/28/2010 | 09/01/2020 | ..... | 2,596,200 | 5.385%[5%].. | ..... | ..... | 6,762 | 357,300 | .. | 281,572 | ..... | 23,100 | ..... | ..... | 15,494 | ..... | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 4.61 PAY 3.06 10/15/2028 BME2PSQR6 | BME2PU5D5 SSP FINANCING LTD..... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 06/21/2018 | 10/15/2028 | ..... | 9,264,500 | 4.605%[3.06%] | ..... | ..... | 35,548 | 158,900 | .. | 381,341 | ..... | (103,600) | ..... | ..... | 143,156 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.14 PAY 3.49 03/05/2033 BME2T6QM1 | BME1KW7S3 PORTMAN ESTATE FUND 26.. | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 09/07/2018 | 03/05/2033 | ..... | 1,060,360 | 4.135%[3.49%] | ..... | ..... | 2,672 | 148,225 | .. | 101,252 | ..... | (10,360) | ..... | ..... | 19,795 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA770 | BME0S5M42 NUFFIELD HEALTH..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76.. | 09/26/2014 | 10/07/2024 | ..... | 6,504,000 | 5.599%[5.26%] | ..... | ..... | 22,499 | 1,285,400 | .. | 1,235,113 | ..... | (59,200) | ..... | ..... | 76,446 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BME2EKMJ7 | BME2EEMP7 ANGEL TRAINS ROLLING STOCK | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76.. | 12/04/2017 | 11/30/2027 | ..... | 11,169,759 | 4.435%[3.15%] | ..... | ..... | ..... | 225,125 | .. | 589,563 | ..... | (125,519) | ..... | ..... | 164,484 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.93 PAY 3.37 03/05/2028 BME2T6QW9 | BME1KW7Z7 PORTMAN ESTATE FUND 26.. | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76.. | 09/07/2018 | 03/05/2028 | ..... | 307,504 | 3.9275%[3.37%] | ..... | ..... | 698 | 42,985 | .. | 32,776 | ..... | (3,004) | ..... | ..... | 4,596 | ..... | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 3.54 PAY 2.62 01/06/2027 BME1VH7K1 | BME1VGW25 FORTH PORTS LTD..... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 10/07/2016 | 01/06/2027 | ..... | 5,220,600 | 3.536%[2.62%] | ..... | ..... | 10,436 | (240,030) | .. | (403,017) | ..... | (62,160) | ..... | ..... | 72,786 | ..... | 008..... |
| Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 6.24 PAY 6.01 03/29/2041 BRSK9U0X8 | BRSJYTM3 CADOGAN ESTATES LIMITED. | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 01/21/2011 | 03/29/2041 | ..... | 1,598,000 | 6.24%[6.01%] | ..... | ..... | 4,898 | 296,050 | .. | 132,691 | ..... | (14,800) | ..... | ..... | 37,486 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUK5 | BME0PPGA4 ELENIA FINANCE OYJ..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76.. | 07/25/2014 | 07/30/2034 | ..... | 8,064,600 | 5.1%[3.601%] | ..... | ..... | 42,543 | 1,327,500 | .. | 1,034,115 | ..... | 69,300 | ..... | ..... | 157,943 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1J6BR9 | Pending Settlement..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 03/26/2019 | 07/30/2049 | ..... | 17,606,160 | 4.4%[2.37%] | ..... | ..... | ..... | 81,120 | .. | (329,468) | ..... | 595,782 | ..... | ..... | 484,996 | ..... | 008..... |
| Currency Swap With CITICORP SECURITIES MARKETS RCV 4.19 PAY 4.81 06/21/2028 BME2PDJ63 | BME2PDF42 PORTS OF AUCKLAND LTD | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76.. | 06/12/2018 | 06/21/2028 | ..... | 6,819,100 | 4.19%[4.81%] | ..... | ..... | (8,120) | 205,640 | .. | (80,984) | ..... | (228,435) | ..... | ..... | 103,601 | ..... | 008..... |
| Currency Swap With BANK OF AMERICA NA RCV 4.05 PAY 5.17 11/02/2047 BME29A3V9 | BME29AY52 UNIVERSITY OF NEW SOUTH WALES | D 1..... | Currency | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 08/03/2017 | 11/02/2047 | ..... | 8,418,520 | 4.046%[5.17%] | ..... | ..... | (12,738) | 900,470 | .. | (457,622) | ..... | (254,930) | ..... | ..... | 225,150 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE NY RCV 3.73 PAY 3.68 04/23/2032 BME2GWPU1 | BME2GX6W6 MCCAIN FINANCE (CANADA) LTD. | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 01/23/2018 | 04/23/2032 | | 7,073,386 | 3.7275%[3.68%] | | | 4,313 | 489,726 | .. | 309,940 | | (162,788) | | | 127,880 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With CITIGROUP INC RCV 4.41 PAY 3.78 11/02/2030 BME1E1F83 | BME1E0YZ4 CIRCLE ANGLIA SOCIAL HOUSING PLC | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 09/18/2015 | 11/02/2030 | ..... | 27,752,125 | 4.4145%[3.778%] | ..... | ..... | .....87,625 |4,622,988 | ..... | .....3,894,122 | ..... | .....(262,700) | ..... | ..... | .....472,602 | ..... | 008..... |
| Currency Swap With BANK OF AMERICA NA RCV 5.09 PAY 5.62 06/12/2035 BME2KTDG7 | BME2KTZG3 TABCORP FINANCE PTY LTD.... | D 1..... | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.. | 03/22/2018 | 06/12/2035 | ..... | 14,468,033 | 5.091%[5.62%] | ..... | ..... | .....(3,887) |1,109,454 | ..... | .....613,157 | ..... | .....(452,244) | ..... | ..... | .....291,262 | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 4.54 PAY 2.90 02/08/2038 BME1M6TV7 | BME1M6KC8 TRANSMISSION FINANCE DAC | D 1..... | Currency | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 01/29/2016 | 02/08/2038 | ..... | 12,981,600 | 4.543%[2.9%] | ..... | ..... | .....50,825 |(490,500) | ..... | .....(1,596,088) | ..... | .....138,600 | ..... | ..... | .....281,988 | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 4.74 PAY 3.67 09/29/2031 BME1UYCB9 | BME1UY6J9 NEWCASTLE INTL AIRPORT LTD | D 1..... | Currency | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 09/19/2016 | 09/29/2031 | ..... | 5,615,800 | 4.741%[3.67%] | ..... | ..... | .....14,698 |12,685 | ..... | .....(148,278) | ..... | .....(63,640) | ..... | ..... | .....99,301 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 4.08 PAY NZD3M 12/13/2025 BME2SB9M0 | BME2SBDZ6 POWERCO LTD | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 08/16/2018 | 12/13/2025 | ..... | 3,819,880 | 4.083%[NZD - 3M New Zealand Bank Bill+1.58%] | ..... | ..... | .....4,181 |(128,470) | ..... | .....(29,402) | ..... | .....(136,590) | ..... | ..... | .....49,473 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 3.10 05/18/2029 BME1WZ7S3 | BME1X5JU5 INCHCAPE PLC..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 11/01/2016 | 05/18/2029 | ..... | 5,622,120 | 3.8425%[3.1%] | ..... | ..... | .....7,052 |(371,910) | ..... | .....(706,480) | ..... | .....(68,080) | ..... | ..... | .....89,512 | ..... | 008..... |
| Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.48 06/28/2049 BME2PDHK4 | Pending Settlement..... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573..... | 06/13/2018 | 06/28/2049 | ..... | 12,292,120 | 5.236%[3.48%] | ..... | ..... | ..... | .....309,580 | ..... | .....672,309 | ..... | .....(250,274) | ..... | ..... | .....338,121 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.26 PAY 2.38 09/25/2026 BME2TQTD4 | BHF1497J2 DP WORLD LTD..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 09/20/2018 | 09/25/2026 | ..... | 5,876,000 | 5.26%[2.375%] | ..... | ..... | .....45,032 |261,500 | ..... | .....433,703 | ..... | .....57,750 | ..... | ..... | .....80,424 | ..... | 008..... |
| Currency Swap With BANK OF AMERICA NA RCV 3.62 PAY 3.57 07/31/2035 BME1VFT9 | 496676AC1 KINGSTON SOLAR LP..... | D 1..... | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.. | 10/06/2016 | 07/31/2035 | ..... | 6,945,968 | 3.618%[3.571%] | ..... | ..... | .....(1,113) |67,515 | ..... | .....(116,073) | ..... | .....(164,268) | ..... | ..... | .....140,410 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 5.96 PAY 5.55 10/07/2026 BME0TA7X3 | BME0TCCV7 NUFFIELD-HEALTH..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 09/26/2014 | 10/07/2026 | ..... | 3,252,000 | 5.958%[5.55%] | ..... | ..... | .....12,270 |645,900 | ..... | .....629,057 | ..... | .....(29,600) | ..... | ..... | .....44,607 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.96 PAY 5.84 07/30/2022 BRK9TPD8 | B0A05S316 ANGLIAN WATER SERVICES FINANCING P | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 02/04/2010 | 07/30/2022 | ..... | 2,049,710 | 5.96%[5.837%] | ..... | ..... | .....5,217 |355,745 | ..... | .....326,632 | ..... | .....(19,240) | ..... | ..... | .....18,714 | ..... | 008..... |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 3.81 PAY 4.42 01/16/2030 BME2EXH06 | BME2F25K2 STOCKLAND TRUST MANAGEMENT LTD | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.. | 12/07/2017 | 01/16/2030 | ..... | 13,620,250 | 3.809%[4.42%] | ..... | ..... | .....(17,763) |762,010 | ..... | .....(15,216) | ..... | .....(435,305) | ..... | ..... | .....223,860 | ..... | 008..... |
| Currency Swap With CITICORP SECURITIES MARKETS RCV 4.09 PAY 4.97 12/14/2027 BME2C8EY2 | BME2C82S8 BROADCAST AUSTRALIA FINANCE PTY LT | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 10/17/2017 | 12/14/2027 | ..... | 7,994,760 | 4.088%[4.97%] | ..... | ..... | .....(8,472) |742,050 | ..... | .....229,727 | ..... | .....(245,310) | ..... | ..... | .....117,989 | ..... | 008..... |
| Currency Swap With UBS RCV 4.37 PAY 2.93 06/05/2033 BME2J40A1 | BME2J3M19 GREAT PORTLAND ESTATES PLC | D 1..... | Currency | UBS AG..... BFM8T61CT2L1QCEMIK50.... | 02/16/2018 | 06/05/2033 | ..... | 5,331,780 | 4.3675%[2.93%] | ..... | ..... | .....21,591 |383,990 | ..... | .....544,373 | ..... | .....(56,240) | ..... | ..... | .....100,429 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMY2ND4 | BRSNR0H85 BROOKFIELD UTILITIES ISSUER UK PLC | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 04/11/2014 | 06/15/2029 | ..... | 2,509,500 | 4.9625%[4.61%] | ..... | ..... | .....8,517 |554,925 | ..... | .....502,216 | ..... | .....(22,200) | ..... | ..... | .....40,106 | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 2.69 PAY 2.63 08/31/2030 BME1S1605 | 811427AA1 SEA TO SKY HIGHWAY INVESTMENT LP | D 1..... | Currency | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 06/09/2016 | 08/31/2030 | ..... | 50,834,327 | 2.69375%[2.629%] | ..... | ..... | .....4,902 |3,180,107 | ..... | .....1,369,087 | ..... | .....(8,330) | ..... | ..... | .....859,213 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 5.14 PAY 5.11 12/10/2045 BME1ET0H8 | BME1EPDN9 TERANET HOLDINGS LP | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 10/02/2015 | 12/10/2045 | ..... | 11,656,070 | 5.14%[5.11%] | ..... | ..... | .....3,795 |128,693 | ..... | .....(820,689) | ..... | .....(284,878) | ..... | ..... | .....301,231 | ..... | 008..... |
| Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 3.47 PAY 2.70 11/23/2031 BME1V2R0 | BME34GLF4 AMETEK INC..... | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.. | 10/14/2016 | 11/23/2031 | | 5,846,400 | 3.4725%[2.7%] | | |8,132 |(408,240) | |(787,897) | |(71,040) | | |104,000 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With CITIBANK NA RCV 4.02 PAY 2.27 02/03/2027 BME0W0EJ4 | BME0W0D5 ERAC UK FINANCE LTD/ EHI INTERNATI | D 1..... | Currenc y | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 12/04/2014 | 02/03/2027 | ..... | 22,638,930 | 4.02%[2.272%] | ..... | ..... | 109,299 | 2,090,775 | ..... | 1,226,218 | ..... | 211,365 | ..... | ..... | 317,189 | ..... | 008..... |
| Currency Swap With HSBC BANK USA NA RCV 4.07 PAY 2.64 07/11/2033 BME2LMOK6 | BME2LM0N0 RICH PRODUCTS CORPORATION | D 1..... | Currenc y | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804..... | 04/11/2018 | 07/11/2033 | ..... | 8,799,040 | 4.0705%[2.64%] | ..... | ..... | 36,000 | 728,810 | ..... | 933,149 | ..... | (91,760) | ..... | ..... | 166,314 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME1VD6Q8 | BME1VG4U4 SIRONA DENTAL SERVICES GMBH | D 1..... | Currenc y | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 10/05/2016 | 10/27/2031 | ..... | 2,573,010 | 3.444%[1.65%] | ..... | ..... | 11,638 | (9,545) | ..... | (109,945) | ..... | 26,565 | ..... | ..... | 45,637 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.23 PAY 1.36 11/15/2028 BME1V4PN4 | BME1V5PT8 WABCO HOLDINGS INC SER F .. | D 1..... | Currenc y | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 09/27/2016 | 11/15/2028 | ..... | 3,357,300 | 3.233%[1.36%] | ..... | ..... | 15,682 | (11,250) | ..... | (133,606) | ..... | 34,650 | ..... | ..... | 52,107 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.62 PAY 4.22 06/30/2034 BME2XF7W5 | 18914LAB6 CLOVER LIMITED PARTNERSHIP | D 1..... | Currenc y | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 10/17/2018 | 06/30/2034 | ..... | 9,699,022 | 4.624%[4.216%] | ..... | ..... | 13,894 | 258,208 | ..... | 268,024 | ..... | (233,082) | ..... | ..... | 189,443 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.82 PAY 1.97 02/03/2024 BME0W0EB1 | BME0W0DG1 ERAC UK FINANCE LTD/ EHI INTERNATI | D 1..... | Currenc y | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 12/04/2014 | 02/03/2024 | ..... | 7,422,600 | 3.815%[1.966%] | ..... | ..... | 37,252 | 685,500 | ..... | 490,708 | ..... | 69,300 | ..... | ..... | 81,727 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.25 03/11/2023 BME1PNRN7 | BRSZWE4R4 XYLEM INC/NY..... | D 1..... | Currenc y | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 03/04/2016 | 03/11/2023 | ..... | 6,597,000 | 4.435%[2.25%] | ..... | ..... | 38,066 | (140,100) | ..... | (288,756) | ..... | 69,300 | ..... | ..... | 65,539 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.44 PAY 3.68 06/16/2036 BME1RXRQ6 | BME1V60Q9 BEDFORD ESTATES BLOOMSBURY LTD E | D 1..... | Currenc y | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 06/07/2016 | 06/16/2036 | ..... | 8,736,600 | 4.436%[3.68%] | ..... | ..... | 24,708 | 915,300 | ..... | 438,969 | ..... | (88,800) | ..... | ..... | 181,296 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.21 PAY 1.01 08/15/2026 BME1JCHK5 | BME1J84J1 DENTSPLY INTERNATIONAL..... | D 1..... | Currenc y | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 11/24/2015 | 08/15/2026 | ..... | 4,412,197 | 4.21%[1.01%] | ..... | ..... | 35,206 | (98,329) | ..... | (48,757) | ..... | 27,627 | ..... | ..... | 59,935 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.20 PAY 2.25 08/15/2026 BME1JC9Y4 | BME1J83M5 DENTSPLY INTERNATIONAL (SERIES J) | D 1..... | Currenc y | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 11/24/2015 | 08/15/2026 | ..... | 3,401,600 | 4.2005%[2.25%] | ..... | ..... | 15,936 | (189,420) | ..... | (356,656) | ..... | 36,960 | ..... | ..... | 46,207 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLV32 | BME0PPGA4 ELENIA FINANCE OYJ..... | D 1..... | Currenc y | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 07/25/2014 | 07/30/2034 | ..... | 12,096,900 | 5.1%[3.601%] | ..... | ..... | 63,815 | 1,987,650 | ..... | 1,551,172 | ..... | 103,950 | ..... | ..... | 236,915 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 5.11 PAY 5.18 03/13/2040 BME1QZ9N9 | 72908P9A6 PLENARY HEALTH NORTH BAY .. | D 1..... | Currenc y | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 04/27/2016 | 03/13/2040 | ..... | 7,581,437 | 5.105%[5.182%] | ..... | ..... | 45,373 | 389,649 | ..... | 160,434 | ..... | (171,592) | ..... | ..... | 173,577 | ..... | 008..... |
| Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.73 PAY 2.91 11/10/2031 BME1VY690 | BME1VXGB6 BROOKFIELD UTILITIES UK SER B | D 1..... | Currenc y | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 10/19/2016 | 11/10/2031 | ..... | 15,500,520 | 3.7275%[2.91%] | ..... | ..... | 23,472 | (917,910) | ..... | (1,869,044) | ..... | (186,480) | ..... | ..... | 275,346 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 4.22 PAY 2.56 02/08/2031 BME1M6NW1 | BME1M6K61 TRANSMISSION FINANCE DAC .. | D 1..... | Currenc y | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 01/29/2016 | 02/08/2031 | ..... | 2,274,300 | 4.2225%[2.563%] | ..... | ..... | 9,066 | (85,110) | ..... | (260,854) | ..... | 24,255 | ..... | ..... | 39,176 | ..... | 008..... |
| Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.65 PAY 4.38 09/16/2044 BME0PCS69 | BME0P5767 CADOGAN ESTATES LIMITED..... | D 1..... | Currenc y | CREDIT AGRICOLE CORPORATE AND INVES LCZ7XYGSLJUHFXNXD88... | 07/16/2014 | 09/16/2044 | ..... | 3,428,000 | 4.65%[4.38%] | ..... | ..... | 9,484 | 821,900 | ..... | 465,825 | ..... | (29,600) | ..... | ..... | 86,523 | ..... | 008..... |
| Currency Swap With BANK OF AMERICA NA RCV 3.96 PAY 2.86 09/28/2032 BME27VMF9 | BME27V5B7 BAZALGETTE TUNNEL LTD | D 1..... | Currenc y | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.. | 06/29/2017 | 09/28/2032 | ..... | 14,278,000 | 3.9615%[2.86%] | ..... | ..... | 35,654 | (42,906) | ..... | (372,873) | ..... | (162,800) | ..... | ..... | 262,370 | ..... | 008..... |
| Currency Swap With PARSW RCV 4.46 PAY 2.97 03/14/2038 BME2H01R3 | BME2H17P9 BUUK INFRASTRUCTURE ISSUER PLC | D 1..... | Currenc y | CREDIT AGRICOLE CORPORATE AND INVES JPMORGAN CHASE BANK N.A. 1VUV7VQFKUOQSJ21A208... | 01/25/2018 | 03/14/2038 | ..... | 4,852,820 | 4.46%[2.97%] | ..... | ..... | 19,055 | 432,480 | ..... | 627,646 | ..... | (50,320) | ..... | ..... | 105,673 | ..... | 008..... |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 6.40 PAY 8.26 07/12/2041 BRSK9U2V0 | BRSJYU732 ENVESTRA VICTORIA PTY LTD.. | D 1..... | Currenc y | CITIBANK NA..... 7H6GLXDRUGUFU57RNE97.. | 04/01/2011 | 07/12/2041 | | 3,097,500 | 6.4%[8.26%] | | | 3,613 | 978,750 | | 957,127 | | (72,150) | | | 73,134 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With J.P. MORGAN SECURITIES INC. RCV 3.71 PAY 4.52 11/30/2029 BME2DJ196 | BME2DJ2B0 DEXUS FUNDS MANAGEMENT LTD | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 11/09/2017 | 11/30/2029 | ..... | 5,748,750 | 3.707%[4.52 %] | ..... | ..... | (7,034) | 416,250 | .. | 7,218 | ..... | (180,375) | ..... | ..... | 93,921 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CIB RCV 5.39 PAY 3.65 01/15/2054 BME2Z4WB6 | BME2Z0T02 NETWORK HOMES LIMITED | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 11/21/2018 | 01/15/2054 | ..... | 24,276,300 | 5.385%[3.65 %] | ..... | ..... | 85,207 | (479,750) | .. | (184,660) | ..... | (281,200) | ..... | ..... | 716,245 | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 5.08 PAY BLB6 06/29/2029 BME0MB6J0 | BME0NMK42 ARQIVA PP FINANCING PLC... | D 1..... | Currency | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 06/27/2014 | 06/29/2029 | ..... | 2,807,145 | 5.076%[GBP - 6M Sterling LIBOR Rate +2.1%] | ..... | ..... | 19,012 | 657,113 | .. | 877,079 | ..... | (24,420) | ..... | ..... | 44,947 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 3.45 PAY 1.84 03/30/2026 BME1LAX77 | BME1LBHP3 CHANEL SAS..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 01/15/2016 | 03/30/2026 | ..... | 9,849,600 | 3.45%[1.839 %] | ..... | ..... | 39,332 | (248,850) | .. | (859,307) | ..... | 103,950 | ..... | ..... | 130,323 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 3.66 PAY 1.93 05/04/2029 BME1QMNC6 | BME1QMD37 TRANSMISSION FINANCE DAC SER 10 | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 04/13/2016 | 05/04/2029 | ..... | 3,268,300 | 3.658%[1.93 %] | ..... | ..... | 14,357 | 15,950 | .. | (163,831) | ..... | 33,495 | ..... | ..... | 51,938 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.80 PAY 3.29 08/30/2030 BME2S8AM5 | BME2S7X91 QUADGAS FINANCE PLC | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 08/15/2018 | 08/30/2030 | ..... | 1,646,710 | 4.795%[3.29 %] | ..... | ..... | (1,714) | (46,995) | .. | (23,472) | ..... | (19,240) | ..... | ..... | 27,830 | ..... | 008..... |
| Currency Swap With CITICORP SECURITIES MARKETS RCV 3.67 PAY 1.65 02/15/2030 BME2E0ZS7 | BME2EAE66 DIMENSIONAL FUND ADVISORS LP | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/21/2017 | 02/15/2030 | ..... | 8,097,150 | 3.669%[1.65 %] | ..... | ..... | 42,986 | 342,930 | .. | 217,026 | ..... | 79,695 | ..... | ..... | 133,589 | ..... | 008..... |
| Currency Swap With BARC RCV 5.45 PAY 3.48 11/29/2052 BME2E86V5 | BME2E7V80 ALBEA SAS | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/27/2017 | 11/29/2052 | ..... | 14,762,200 | 5.447%[3.477 %] | ..... | ..... | 79,131 | 855,600 | .. | 635,898 | ..... | 143,220 | ..... | ..... | 428,424 | ..... | 008..... |
| Currency Swap With UBS RCV 4.31 PAY 2.90 03/14/2030 BME2GZSB3 | BME2H1H37 SGN MIDCO LTD..... | D 1..... | Currency | UBS AG..... BFM8T61CT2L1QCCEMIK50.. | 01/25/2018 | 03/14/2030 | ..... | 857,400 | 4.3125%[2.9 %] | ..... | ..... | 3,204 | 76,320 | .. | 100,110 | ..... | (8,880) | ..... | ..... | 14,194 | ..... | 008..... |
| Currency Swap With BANK OF AMERICA NA RCV 5.32 PAY 4.05 04/02/2024 BRSMDBUF7 | BRSMV8P60 FRITZ DRAXLMAIER GMBH & CO | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 02/21/2014 | 04/02/2024 | ..... | 3,292,800 | 5.316%[4.05 %] | ..... | ..... | 16,964 | 602,210 | .. | 491,298 | ..... | 27,720 | ..... | ..... | 36,855 | ..... | 008..... |
| Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.33 PAY 2.80 06/01/2028 BME1QKK74 | BME1QKDF4 FOREIGN & COLONIAL INV TST SER A | D 1..... | Currency | WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMUCUFT09 | 04/08/2016 | 06/01/2028 | ..... | 3,525,750 | 3.333%[2.8%] | ..... | ..... | 6,403 | 268,875 | .. | 95,255 | ..... | (37,000) | ..... | ..... | 53,407 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 4.36 PAY 3.15 01/05/2037 BME1YXGL1 | BME1YJ930 LOWLAND INVESTMENT COMPANY PLC | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 12/01/2016 | 01/05/2037 | ..... | 7,053,200 | 4.355%[3.15 %] | ..... | ..... | 19,526 | (243,880) | .. | (479,305) | ..... | (82,880) | ..... | ..... | 148,707 | ..... | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 6.09 PAY 5.50 01/30/2027 BRSK9TCS9 | BRSJYU6V1 BRITISH LAND CO PLC | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 11/30/2006 | 01/30/2027 | ..... | 41,218,800 | 6.085%[5.5%] | ..... | ..... | 243,976 | 13,871,758 | .. | 15,935,629 | ..... | (310,800) | ..... | ..... | 577,104 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 3.94 PAY 2.52 01/31/2048 BME2DF0G9 | BME2DEF3 HERTFORD COLLEGE | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 11/08/2017 | 01/31/2048 | ..... | 11,244,500 | 3.939%[2.52 %] | ..... | ..... | 36,128 | 60,200 | .. | 140,755 | ..... | (127,280) | ..... | ..... | 302,023 | ..... | 008..... |
| Currency Swap With BARCLAYS PLC RCV 5.03 PAY 2.59 09/05/2030 BME2P6KE9 | BME2P6C99 GRAFTON GROUP PLC..... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 06/08/2018 | 09/05/2030 | ..... | 11,162,500 | 5.031%[2.59 %] | ..... | ..... | 71,989 | 510,625 | .. | 716,866 | ..... | 109,725 | ..... | ..... | 188,784 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 5.96 PAY 5.55 10/07/2026 BME0TA7R6 | BME0TCCV7 NUFFIELD-HEALTH..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 09/26/2014 | 10/07/2026 | ..... | 3,252,000 | 5.958%[5.55 %] | ..... | ..... | 12,279 | 645,900 | .. | 629,057 | ..... | (29,600) | ..... | ..... | 44,607 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.34 PAY 2.93 01/09/2048 BME2DL8U7 | BME2DMN20 JPMORGAN GLOBAL GROWTH & INCOME PL | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 11/10/2017 | 01/09/2048 | ..... | 12,538,100 | 4.34125%[2.93 %] | ..... | ..... | 45,500 | 180,500 | .. | 122,816 | ..... | (140,600) | ..... | ..... | 336,417 | ..... | 008..... |

QE06.33

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With BANK OF AMERICA NA RCV 4.57 PAY 4.72 05/07/2039 BHF1FLK74 | Pending Settlement..... | D 1..... | Currency | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27 | 02/06/2019 | 05/07/2039 | | 2,636,250 | 4.573%[4.72 %] | | | | 11,470 | | (17,815) | (6,056) | 4,070 | | | 59,118 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.30 PAY 2.69 04/16/2028 BME2RYEC7 | BME2RVK1 PORTERBROOK RAIL FINANCE LTD | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 08/07/2018 | 04/16/2028 | | 3,624,320 | 4.3025%[2.69 %] | | | 14,115 | (21,560) | | 216,505 | | (41,440) | | | 54,522 | | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 4.77 PAY 2.83 08/12/2026 BME1RC9C3 | BME1R7R91 SIG PLC..... | D 1..... | Currency | BNP PARIBAS SA R0MUW5FP8MPRO8K5P83 | 05/13/2016 | 08/12/2026 | | 9,057,600 | 4.771%[2.83 %] | | | 45,452 | 56,000 | | (305,969) | | 92,400 | | | 122,968 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.50 PAY 1.85 11/06/2022 BME1EU713 | BME1EU747 SENSIENT TECHNOLOGIES CORPORATION | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 10/06/2015 | 11/06/2022 | | 10,000,000 | 3.501%[1.848 %] | | | 41,783 | 30,754 | | (371,095) | | 102,960 | | | 94,941 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 2.05 01/11/2031 BME1VLX56 | BME1VMTY6 HAMMERSON PLC..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 10/13/2016 | 01/11/2031 | | 4,745,050 | 3.84%[2.05%] | | | 20,555 | (85,140) | | (325,226) | | 49,665 | | | 81,471 | | 008..... |
| Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRSK9TDB5 | BRSJYU0N5 ENECO HOLDING NV | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 02/20/2007 | 03/28/2027 | | 3,940,500 | 5.94%[5.041 %] | | | 16,808 | 571,950 | | 256,984 | | 34,650 | | | 55,718 | | 008..... |
| Currency Swap With CREDIT AGRICOLE NY RCV 6.87 PAY 4.31 12/21/2027 BME2F88N0 | BME2F7M48 ESGVAT A/S..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 12/13/2017 | 12/21/2027 | | 3,762,240 | 6.87%[4.31%] | | | 25,621 | 169,280 | | 191,023 | | 36,960 | | | 55,585 | | 008..... |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 6.48 PAY 6.50 05/20/2036 BRSK9U3P2 | BRSK9QDF2 PORTERBROOK RAIL FINANCE LTD | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 05/12/2011 | 05/20/2036 | | 50,415,300 | 6.475%[6.5%] | | | 147,983 | 10,020,750 | | 7,414,347 | | (458,800) | | | 1,043,934 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.64 07/23/2027 BME19C9R0 | BME19BB81 ALIAXIS FINANCE SA..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 07/01/2015 | 07/23/2027 | | 2,000,000 | 4.4375%[2.64 %] | | | 8,877 | (22,834) | | (141,287) | | 20,848 | | | 28,841 | | 008..... |
| Currency Swap With CREDIT AGRICOLE NY RCV 3.90 PAY 1.81 10/30/2027 BME2CA6C4 | BME2CA8L2 GENUINE PARTS COMPANY ... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 10/18/2017 | 10/30/2027 | | 3,472,740 | 3.9%[1.81%] | | | 19,051 | 161,660 | | 96,395 | | 34,073 | | | 50,888 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CIB RCV 4.64 PAY 4.85 02/05/2044 BME2ULQC8 | BME2ULLW9 SYDNEY AIRPORT FINANCE CO PTY | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 10/02/2018 | 02/05/2044 | | 8,598,000 | 4.635%[4.85 %] | | | (2,319) | 116,400 | | (81,248) | | (288,600) | | | 214,384 | | 008..... |
| Currency Swap With WELLS FARGO & CO RCV 3.72 PAY 1.47 06/17/2030 BME1049F3 | BME104BN3 METTLER-TOLEDO INTERNATIONAL INC | D 1..... | Currency | WELLS FARGO BANK NA KB1H1DSRPFMYMCFXT09 | 03/11/2015 | 06/17/2030 | | 21,587,280 | 3.718%[1.47 %] | | | 116,710 | (1,318,860) | | (1,391,099) | | 235,620 | | | 361,578 | | 008..... |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 3.63 PAY 4.36 02/14/2030 BME2DTRK3 | BME2DVXL7 NETWORK FINANCE COMPANY PTY LTD | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 11/16/2017 | 02/14/2030 | | 7,594,000 | 3.6324%[4.36 %] | | | (9,144) | 491,000 | | (17,583) | | (240,500) | | | 125,272 | | 008..... |
| Currency Swap With BRKLN RCV 4.93 PAY 2.38 09/05/2028 BME2P8U04 | BME2P6BW9 GRAFTON GROUP PLC..... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP57OUK5573... | 06/08/2018 | 09/05/2028 | | 11,162,500 | 4.926%[2.38 %] | | | 74,606 | 510,625 | | 703,879 | | 109,725 | | | 171,492 | | 008..... |

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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) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With CITIBANK NA RCV 3.79 PAY 4.65 08/23/2032 BME26E880 | BME26E2K9 WSO FINANCE PTY LTD | D 1..... | Current | CITIBANK NA..... E570DZWZ7F32TWEFA76. | 05/25/2017 | 08/23/2032 | ..... | 3,951,150 | 3.7875%[4.65%] | ..... | ..... | (7,305) |191,595 | ..... | (164,648) | ..... | (127,465) | ..... | ..... | .....72,340 | ..... | 008..... |
| Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.35 PAY 1.57 09/23/2031 BME1UUUQ4 | BME1UUUSX2 WOODWARD INTERNATIONAL BV | D 1..... | Current | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 09/14/2016 | 09/23/2031 | ..... | 3,829,760 | 3.35%[1.57%] | ..... | ..... | 17,239 |12,070 | ..... | (135,909) | ..... | 39,270 | ..... | ..... | .....67,675 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE NY RCV 4.02 PAY 2.62 03/14/2027 BME2GZUC8 | BME2H15P1 BUUK INFRASTRUCTURE ISSUER PLC | D 1..... | Current | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 01/25/2018 | 03/14/2027 | ..... | 2,783,235 | 4.015%[2.62%] | ..... | ..... | 10,201 |248,040 | ..... | 298,171 | ..... | (28,860) | ..... | ..... | .....39,260 | ..... | 008..... |
| Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRSK9TD74 | BRSJYU0N5 ENECO HOLDING NV | D 1..... | Current | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 02/20/2007 | 03/28/2027 | ..... | 3,940,500 | 5.94%[5.041%] | ..... | ..... | 16,808 |571,950 | ..... | 256,984 | ..... | 34,650 | ..... | ..... | .....88,346 | ..... | 008..... |
| Currency Swap With MSCSW RCV 4.60 PAY 4.19 04/15/2026 BME2JBQX7 | BME2JDRV6 AIR CANADA..... | D 1..... | Current | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.... | 02/22/2018 | 04/15/2026 | ..... | 1,990,215 | 4.6%[4.19%] | ..... | ..... | 2,909 |93,223 | ..... | 100,100 | ..... | (44,578) | ..... | ..... | .....26,416 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 4.61 PAY 2.73 01/31/2040 BME1X1CP7 | BME1X63Q4 P/F EYSTUR-OG SANDOYARTUNLAR | D 1..... | Current | CITIBANK NA..... E570DZWZ7F32TWEFA76. | 11/02/2016 | 01/31/2040 | ..... | 9,887,900 | 4.614%[2.73%] | ..... | ..... | 45,478 |(105,465) | ..... | (525,647) | ..... | 102,795 | ..... | ..... | .....225,761 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.08 PAY 2.62 03/29/2029 BME2KKY57 | BME2KKYV7 WAREHOUSES DE PAUW COMM VA | D 1..... | Current | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 03/19/2018 | 03/29/2029 | ..... | 19,699,200 | 5.07625%[2.62%] | ..... | ..... | 140,398 |1,762,400 | ..... | 2,135,954 | ..... | 184,800 | ..... | ..... | .....311,514 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.70 PAY 1.75 11/17/2026 BME1TH4V3 | BME1TG924 SONIC HEALTHCARE LTD | D 1..... | Current | CITIBANK NA..... G5GSEF7VJP5I7OUK5573.... | 07/28/2016 | 11/17/2026 | ..... | 20,941,200 | 3.697%[1.75%] | ..... | ..... | 101,487 |(280,665) | ..... | (1,071,816) | ..... | 218,295 | ..... | ..... | .....289,382 | ..... | 008..... |
| Currency Swap With WELLS FARGO BANK NA RCV 3.97 PAY 2.02 06/28/2023 BME1RV9W7 | BME1RQLN4 TAYLOR WIMPEY PLC..... | D 1..... | Current | WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09 | 06/03/2016 | 06/28/2023 | ..... | 5,882,760 | 3.966%[2.02%] | ..... | ..... | 28,859 |49,010 | ..... | (122,811) | ..... | 60,060 | ..... | ..... | .....60,614 | ..... | 008..... |
| Currency Swap With DIR RCV 4.48 PAY 2.92 05/24/2048 BME2K31H5 | BME2K3MX7 FOREIGN & COLONIAL INVESTMENT TRUS | D 1..... | Current | UBS AG..... BFM8T61CT2L1QCCEMIK50.. | 03/08/2018 | 05/24/2048 | ..... | 16,728,250 | 4.475%[2.92%] | ..... | ..... | 71,008 |966,790 | ..... | 1,680,287 | ..... | (179,080) | ..... | ..... | .....451,739 | ..... | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 4.16 PAY 2.66 08/28/2048 BME2Q3KL9 | BME2Q38N9 UNIVERSITY OF DURHAM..... | D 1..... | Current | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 06/28/2018 | 08/28/2048 | ..... | 6,281,760 | 4.156%[2.66%] | ..... | ..... | 20,136 |30,000 | ..... | 154,317 | ..... | (71,040) | ..... | ..... | .....170,399 | ..... | 008..... |
| Currency Swap With HSBC SECURIT USA RCV 4.45 PAY 4.12 06/30/2042 BME2NYYH8 | 66980CAA6 NOUVELLE AUTOROUTE 30 FINANCEMENT | D 1..... | Current | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 06/05/2018 | 06/30/2042 | ..... | 6,608,776 | 4.445%[4.115%] | ..... | ..... | 8,017 |174,458 | ..... | 281,152 | ..... | (159,088) | ..... | ..... | .....159,386 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.40 PAY 2.69 08/26/2035 BME1AUBC8 | BME1AUBB0 JP MORGAN EUROPEAN INVESTMENT TRUS | D 1..... | Current | CITIBANK NA..... G5GSEF7VJP5I7OUK5573.... | 07/29/2015 | 08/26/2035 | ..... | 9,358,500 | 4.404%[2.69%] | ..... | ..... | 38,978 |(185,725) | ..... | (791,358) | ..... | 98,175 | ..... | ..... | .....189,590 | ..... | 008..... |
| Currency Swap With BARCLAYSCAPITALINC RCV 4.55 PAY 2.37 10/12/2033 BME2QR4H3 | BME2QRFC2 SEGRO PLC | D 1..... | Current | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 07/12/2018 | 10/12/2033 | ..... | 18,321,900 | 4.554%[2.37%] | ..... | ..... | 105,802 |715,920 | ..... | 907,099 | ..... | 181,335 | ..... | ..... | .....349,382 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME2T6QT6 | BME1VG4T7 DENTSPLY SIRONA INC | D 1..... | Current | CITIBANK NA..... E570DZWZ7F32TWEFA76. | 09/07/2018 | 10/27/2031 | ..... | 894,960 | 3.444%[1.65%] | ..... | ..... | 4,048 |(3,320) | ..... | (38,242) | ..... | 9,240 | ..... | ..... | .....15,874 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE NY RCV 6.44 PAY 3.83 12/21/2025 BME2F88J9 | BME2F7LF4 ESVAGT A/S..... | D 1..... | Current | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 12/13/2017 | 12/21/2025 | ..... | 3,762,240 | 6.4425%[3.83%] | ..... | ..... | 25,907 |169,280 | ..... | 188,084 | ..... | 36,960 | ..... | ..... | .....48,806 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CIB RCV 5.02 PAY 3.52 03/21/2030 BME2ZHRH0 | BME2ZH2T1 LONDON & STAMFORD PTY LTS | D 1..... | Current | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 12/04/2018 | 03/21/2030 | ..... | 10,204,000 | 5.0175%[3.52%] | ..... | ..... | 4,029 |(242,000) | ..... | (86,714) | ..... | (118,400) | ..... | ..... | .....169,067 | ..... | 008..... |

QE06.35

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 5.69 PAY 5.91 11/18/2019 BRSK9TLD2 | BRSJUA6X5 PEMBINA PIPELINE CORP | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 09/30/2009 | 11/18/2019 | ..... | 23,299,161 | 5.69%[5.91%] | ..... | ..... | 52,055 | 4,585,886 | ..... | 4,548,499 | ..... | (462,465) | ..... | ..... | 92,877 | ..... | 008..... |
| Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.76 PAY 3.16 06/01/2031 BME1QJUZ4 | BME1QKDN7 FOREIGN & COLONIAL INV TST SER B | D 1..... | Currency | WELLS FARGO SECURITIES LLC KB1H1DSPRFMYMCFXT09 | 04/08/2016 | 06/01/2031 | ..... | 9,872,100 | 3.756%[3.16%] | ..... | ..... | 20,097 | 752,850 | ..... | 180,754 | ..... | (103,600) | ..... | ..... | 172,254 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 6.46 PAY 4.83 08/13/2030 BME2S31G9 | BME2RXEF2 HEATHROW FINANCE PLC..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VGFUQOJ21A208.. | 08/10/2018 | 08/13/2030 | ..... | 2,809,400 | 6.4575%[4.83%] | ..... | ..... | 9,539 | (56,320) | ..... | (197,593) | ..... | (32,560) | ..... | ..... | 47,383 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 3.81 PAY 1.92 02/10/2026 BME1HS6C2 | BME1HDL12 TR PROPERTY INVESTMENT TRUST PLC | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/19/2015 | 02/10/2026 | ..... | 9,129,850 | 3.81%[1.92%] | ..... | ..... | 41,635 | (414,375) | ..... | (838,038) | ..... | 98,175 | ..... | ..... | 119,661 | ..... | 008..... |
| Summary Line Adjustment..... | | | | | | | | | | | | | (545,570) | | (9,425) | | | | | | | |
| 0879999999. Total-Swaps-Hedging Effective-Foreign Exchange..... | | | | | | | | | | 3.050 | 0 | 7,345,427 | 183,610,530 | XX | 125,521,066 | 1,728,581 | 3,617,137 | 0 | 0 | 43,928,153 | XXX | XXX |
| 0909999999. Total-Swaps-Hedging Effective..... | | | | | | | | | | 3.050 | 0 | 7,345,427 | 183,610,530 | XX | 125,521,066 | 1,728,581 | 3,617,137 | 0 | 0 | 43,928,153 | XXX | XXX |

QE06.36

Swaps - Hedging Other - Interest Rate

| | | | | | | | | | | | | | | | | | | | | | | |
|---|-------------------------|------------|---------------|--|------------|------------|-------|-------------|-----------------------------------|-------|-------|-----------|--------------|-------|--------------|-------|------------|-------|-------|------------|-------|----------|
| Basis Swap With JPMORGAN CHASE BANK NA RCV 2.93 PAY ULB3 07/07/2026 BRSK4VWH1 | Variable Annuities..... | Exh 5..... | Interest Rate | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 01/16/2013 | 07/07/2026 | ..... | 118,000,000 | 2.93%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 49,130 | 4,686,182 | ..... | 4,686,182 | ..... | 2,374,945 | ..... | ..... | 1,591,248 | ..... | 002..... |
| Basis Swap With CITIBANK NA RCV 3.70 PAY ULB3 09/18/2019 BRSK4V6D9 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 09/16/2009 | 09/18/2019 | ..... | 50,000,000 | 3.695%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 115,148 | 242,665 | ..... | 242,665 | ..... | (76,380) | ..... | ..... | 171,116 | ..... | 002..... |
| Basis Swap With JPMORGAN CHASE BANK NA RCV 2.93 PAY ULB3 07/07/2026 BME1SQQH1 | Variable Annuities..... | Exh 5..... | Interest Rate | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 07/05/2016 | 07/07/2026 | ..... | 250,000,000 | 2.93%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 103,185 | 9,928,351 | ..... | 9,928,351 | ..... | 5,031,663 | ..... | ..... | 3,371,288 | ..... | 002..... |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.00 PAY ULB3 11/06/2024 BRSK4V730 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868.. | 11/04/2009 | 11/06/2024 | ..... | 25,000,000 | 5%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 145,250 | 3,529,762 | ..... | 3,529,762 | ..... | 288,241 | ..... | ..... | 296,021 | ..... | 002..... |
| Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPY2 | Variable Annuities..... | Exh 5..... | Interest Rate | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 10/06/2011 | 10/11/2021 | ..... | 50,000,000 | 2.20125%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (68,922) | (177,993) | ..... | (177,993) | ..... | 359,021 | ..... | ..... | 397,983 | ..... | 002..... |
| Basis Swap With HSBC BANK USA NA RCV 4.79 PAY ULB3 06/04/2028 BRSK4VAY8 | Variable Annuities..... | Exh 5..... | Interest Rate | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 05/28/2010 | 06/04/2028 | ..... | 90,000,000 | 4.79383%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 471,150 | 17,814,691 | ..... | 17,814,691 | ..... | 2,183,550 | ..... | ..... | 1,363,901 | ..... | 002..... |
| Interest Rate Swap-CLR With CREDIT SUISSE SECURITIES (USA) RCV 2.38 PAY ULB3 05/22/2037 BME2GUCL9 | Variable Annuities..... | Exh 5..... | Interest Rate | WELLS FARGO SECURITIES LLC WAM6YERMS7OXFZUOY219 | 05/18/2017 | 05/22/2037 | ..... | 905,000,000 | 2.383653%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (650,949) | (22,535,433) | ..... | (22,535,433) | ..... | 37,696,372 | ..... | ..... | 19,281,048 | ..... | 002..... |
| Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 4.83 PAY ULB3 06/14/2028 BRSK4VBM3 | Variable Annuities..... | Exh 5..... | Interest Rate | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 06/10/2010 | 06/14/2028 | ..... | 25,000,000 | 4.83%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 130,456 | 5,034,170 | ..... | 5,034,170 | ..... | 610,171 | ..... | ..... | 379,426 | ..... | 002..... |
| Basis Swap-CLR With CME GROUP INC RCV ULB3 PAY 2.70 08/03/2020 BME1QKQF0 | | D 1..... | Interest Rate | CREDIT SUISSE SECURITIES (USA) LLC 1V8Y6QCX6YJM2OELI46.... | 07/30/2015 | 08/03/2020 | ..... | 20,000,000 | USD LIBOR BBA 3 MO + 0.884%[2.7%] | ..... | ..... | 43,042 | 187,614 | ..... | 187,614 | ..... | (90,243) | ..... | ..... | 115,983 | ..... | 002..... |

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Basis Swap With DEUTSCHE BANK AG RCV 2.93 PAY ULB3 07/02/2029 BRSK4VQK1 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..... | 11/17/2011 | 07/02/2029 | ..... | 215,000,000 | 2.9275%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 74,905 | 9,943,171 | ..... | 9,943,171 | 6,138,507 | ..... | ..... | ..... | 3,443,863 | ..... | 002..... |
| Basis Swap With CITIBANK NA RCV 3.01 PAY ULB3 07/01/2025 BRSK4VQU9 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 11/22/2011 | 07/01/2025 | ..... | 100,000,000 | 3.01%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 55,478 | 4,070,530 | ..... | 4,070,530 | 1,705,607 | ..... | ..... | ..... | 1,250,753 | ..... | 002..... |
| Basis Swap With GOLDMAN SACHS BANK USA RCV 1.83 PAY ULB3 08/09/2046 BME1TRR79 | Asset Portfolio..... | D 1..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 05/01/2017 | 08/09/2046 | ..... | 150,000,000 | 1.832%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (307,598) | (23,870,950) | ..... | (23,870,950) | 5,930,563 | ..... | ..... | ..... | 3,924,305 | ..... | 003..... |
| Basis Swap With MSCSW RCV 4.10 PAY ULB3 10/13/2040 BRSK35YM6 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54..... | 10/07/2010 | 10/13/2040 | ..... | 50,000,000 | 4.1%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | ..... | 11,473,354 | ..... | 11,473,354 | 2,518,849 | ..... | ..... | ..... | 1,160,642 | ..... | 002..... |
| Basis Swap With BNP PARIBAS SA RCV 2.87 PAY ULB3 06/11/2028 BRSKBR5B5 | Variable Annuities..... | Exh 5..... | Interest Rate | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/07/2013 | 06/11/2028 | ..... | 50,000,000 | 2.8675%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 16,789 | 1,981,764 | ..... | 1,981,764 | 1,294,101 | ..... | ..... | ..... | 758,513 | ..... | 002..... |
| Basis Swap With MSCSW RCV 4.30 PAY ULB3 10/15/2040 BRSK36116 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54..... | 10/13/2010 | 10/15/2040 | ..... | 50,000,000 | 4.3%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | ..... | 12,977,531 | ..... | 12,977,531 | 2,575,567 | ..... | ..... | ..... | 1,160,789 | ..... | 002..... |
| Basis Swap With GOLDMAN SACHS INTERNATIONAL RCV 1.85 PAY ULB3 10/06/2046 BME1YBGR6 | Asset Portfolio..... | D 1..... | Interest Rate | DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..... | 05/01/2017 | 10/06/2046 | ..... | 150,000,000 | 1.854%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (341,589) | (23,331,175) | ..... | (23,331,175) | 5,974,812 | ..... | ..... | ..... | 3,935,677 | ..... | 003..... |
| Basis Swap With CITIBANK NA RCV 4.15 PAY ULB3 10/06/2030 BRSK4VF31 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 10/04/2010 | 10/06/2030 | ..... | 100,000,000 | 4.1525%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | ..... | 14,553,163 | ..... | 14,553,163 | 3,106,893 | ..... | ..... | ..... | 1,697,500 | ..... | 002..... |
| Basis Swap With MSCSW RCV 3.31 PAY ULB3 12/02/2026 BRSK35S76 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54..... | 11/30/2011 | 12/02/2026 | ..... | 100,000,000 | 3.31%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 152,193 | 6,755,517 | ..... | 6,755,517 | 2,091,849 | ..... | ..... | ..... | 1,385,591 | ..... | 002..... |
| Basis Swap With MSCSW RCV 5.09 PAY ULB3 12/15/2024 BRSK364Y1 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54..... | 12/10/2009 | 12/15/2024 | ..... | 100,000,000 | 5.0925%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 583,958 | 14,875,573 | ..... | 14,875,573 | 1,204,598 | ..... | ..... | ..... | 1,195,310 | ..... | 002..... |
| Basis Swap With MSCSW RCV 5.13 PAY ULB3 12/15/2024 BRSK365U8 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54..... | 12/11/2009 | 12/15/2024 | ..... | 50,000,000 | 5.13%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 296,666 | 7,537,569 | ..... | 7,537,569 | 599,228 | ..... | ..... | ..... | 597,655 | ..... | 002..... |
| Basis Swap With BNP PARIBAS SA RCV 1.78 PAY ULB3 08/18/2046 BME1U2W68 | Asset Portfolio..... | D 1..... | Interest Rate | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 05/01/2017 | 08/18/2046 | ..... | 250,000,000 | 1.775%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (555,592) | (42,715,075) | ..... | (42,715,075) | 9,709,855 | ..... | ..... | ..... | 6,543,453 | ..... | 003..... |
| Basis Swap With MSCSW RCV 1.80 PAY ULB3 08/11/2046 BME1TY420 | Asset Portfolio..... | D 1..... | Interest Rate | DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..... | 05/01/2017 | 08/11/2046 | ..... | 200,000,000 | 1.795%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (432,797) | (33,343,770) | ..... | (33,343,770) | 7,819,576 | ..... | ..... | ..... | 5,232,931 | ..... | 003..... |
| Basis Swap With SOCIETE GENERALE SA RCV 4.58 PAY ULB3 10/28/2019 BRSK361V0 | Variable Annuities..... | Exh 5..... | Interest Rate | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41.... | 10/26/2009 | 10/28/2019 | ..... | 25,000,000 | 4.582%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 118,546 | 278,321 | ..... | 278,321 | (93,939) | ..... | ..... | ..... | 95,040 | ..... | 002..... |
| Basis Swap With CITIBANK NA RCV 3.37 PAY ULB3 06/20/2026 BRSK4VQD7 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 11/10/2011 | 06/20/2026 | | 150,000,000 | 3.37%[USD LIBOR BBA 3 MO +0%] | | | 224,054 | 10,303,011 | | 10,303,011 | 2,915,915 | | | | 2,016,286 | | 002..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Basis Swap With GOLDMAN SACHS BANK USA RCV 3.61 PAY ULB3 06/15/2044 BR3K35V07 | Asset Portfolio..... | D 1..... | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.. | 03/14/2012 | 06/15/2044 | ..... | 27,000,000 | 3.61%[USD LIBOR BBA 3 MO +0%] | | | | 5,125,291 | | 5,125,291 | 1,509,063 | | | | 678,063 | | 003..... |
| Basis Swap With CITIBANK NA RCV 3.30 PAY ULB3 12/02/2026 BR3K4VQX3 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/30/2011 | 12/02/2026 | ..... | 100,000,000 | 3.3025%[USD LIBOR BBA 3 MO +0%] | | | 150,318 | 6,703,077 | | 6,703,077 | 2,092,733 | | | | 1,385,591 | | 002..... |
| Basis Swap With SOCIETE GENERALE SA RCV 5.40 PAY ULB3 02/23/2035 BR3K367W2 | Variable Annuities..... | Exh 5..... | Interest Rate | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 02/18/2010 | 02/23/2035 | ..... | 25,000,000 | 5.4%[USD LIBOR BBA 3 MO +0%] | | | 170,916 | 9,420,207 | | 9,420,207 | 1,058,271 | | | | 498,628 | | 002..... |
| Basis Swap With DEUTSCHE BANK AG RCV 3.75 PAY ULB3 10/28/2019 BR3K4V6G2 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 10/26/2009 | 10/28/2019 | ..... | 25,000,000 | 3.75%[USD LIBOR BBA 3 MO +0%] | | | 66,546 | 159,345 | | 159,345 | (44,588) | | | | 95,040 | | 002..... |
| Basis Swap With BARCLAYS BANK PLC RCV 5.25 PAY ULB3 03/10/2026 BR3K4VP55 | Variable Annuities..... | Exh 5..... | Interest Rate | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 03/08/2011 | 03/10/2026 | ..... | 50,000,000 | 5.245%[USD LIBOR BBA 3 MO +0%] | | | 314,359 | 9,323,274 | | 9,323,274 | 803,012 | | | | 658,974 | | 002..... |
| Basis Swap With CITIBANK NA RCV 2.63 PAY ULB3 10/11/2031 BR3K4VPP1 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 10/06/2011 | 10/11/2031 | ..... | 100,000,000 | 2.63%[USD LIBOR BBA 3 MO +0%] | | | (30,657) | 1,661,817 | | 1,661,817 | 3,283,700 | | | | 1,770,574 | | 002..... |
| Basis Swap With MS RCV 3.31 PAY 0.80 02/15/2045 BME1QB4V9 | 912810RL4 TREASURY (CPI) NOTE..... | D 1..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 01/05/2018 | 02/15/2045 | ..... | 50,000,000 | 3.31%[0.8019 37%] | | | 244,088 | (7,292,019) | | (7,292,019) | (2,631,562) | | | | 1,272,267 | | 005..... |
| Basis Swap-CLR With CME GROUP INC RCV 1MLBR PAY 2.89 10/01/2021 BME1E7VM1 | BME1E7MW9 STERICYCLE INC..... | D 1..... | Interest Rate | CREDIT SUISSE SECURITIES (USA) LLC 1V8Y6QCX6YJM2OELI46.... | 09/22/2015 | 10/01/2021 | ..... | 19,000,000 | 1 MONTH USD LIBOR + 1.3235%[2.89 %] | | | 44,462 | 323,265 | | 323,265 | (153,262) | | | | 150,414 |  | ..... |
| Basis Swap With MSCSW RCV 4.21 PAY ULB3 10/13/2030 BR3K36090 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.... | 10/07/2010 | 10/13/2030 | ..... | 50,000,000 | 4.21%[USD LIBOR BBA 3 MO +0%] | | | | 7,515,662 | | 7,515,662 | 1,559,721 | | | | 849,456 | | 002..... |
| Basis Swap With DEUTSCHE BANK AG RCV 3.30 PAY ULB3 12/02/2026 BR3K4VR04 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG LCZ7XYGSLJUHFXNXD88. | 11/30/2011 | 12/02/2026 | ..... | 100,000,000 | 3.3%[USD LIBOR BBA 3 MO +0%] | | | 149,693 | 6,685,597 | | 6,685,597 | 2,093,028 | | | | 1,385,591 | | 002..... |
| Basis Swap With HSBC BANK USA NA RCV 5.07 PAY ULB3 05/17/2027 BR3K4VAH5 | Variable Annuities..... | Exh 5..... | Interest Rate | HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.... | 05/13/2010 | 05/17/2027 | ..... | 50,000,000 | 5.07%[USD LIBOR BBA 3 MO +0%] | | | 301,368 | 10,001,278 | | 10,001,278 | 1,010,127 | | | | 713,015 | | 002..... |
| Basis Swap With DEUTSCHE BANK AG RCV 4.58 PAY ULB3 01/12/2023 BR3K4V3U4 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 12/02/2008 | 01/12/2023 | ..... | 150,000,000 | 4.5775%[USD LIBOR BBA 3 MO +0%] | | | 689,395 | 12,342,704 | | 12,342,704 | 940,250 | | | | 1,459,909 | | 002..... |
| Basis Swap With MSCSW RCV 5.23 PAY ULB3 03/09/2026 BR3K3606 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.... | 03/07/2011 | 03/09/2026 | ..... | 50,000,000 | 5.2275%[USD LIBOR BBA 3 MO +0%] | | | 312,171 | 9,264,037 | | 9,264,037 | 803,638 | | | | 658,844 | | 002..... |
| Basis Swap With GOLDMAN SACHS BANK USA RCV 1.82 PAY ULB3 08/09/2046 BME1TRKU5 | Asset Portfolio..... | D 1..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 05/01/2017 | 08/09/2046 | | 250,000,000 | 1.8235%[USD LIBOR BBA 3 MO +0%] | | | (517,975) | (40,216,378) | | (40,216,378) | 9,857,859 | | | | 6,540,509 | | 003..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 3.12 PAY ULB3 07/25/2026 BRSK4VQR6 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868... | 11/21/2011 | 07/25/2026 | | 195,000,000 | 3.12%[USD LIBOR BBA 3 MO +0%] | | | 208,336 | 10,255,095 | | 10,255,095 | 3,866,298 | | | | 2,638,503 | | 002..... |
| Basis Swap With CITIBANK NA RCV 2.36 PAY ULB3 12/20/2027 BRSK4VWB4 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 12/18/2012 | 12/20/2027 | | 50,000,000 | 2.3575%[USD LIBOR BBA 3 MO +0%] | | | (51,878) | (64,127) | | (64,127) | 1,241,680 | | | | 738,612 | | 002..... |
| Basis Swap With DEUTSCHE BANK AG RCV 3.47 PAY ULB3 10/14/2031 BRSK4VQA3 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86... | 10/12/2011 | 10/14/2031 | | 100,000,000 | 3.47%[USD LIBOR BBA 3 MO +0%] | | | 182,290 | 10,717,410 | | 10,717,410 | 3,302,405 | | | | 1,771,154 | | 002..... |
| Basis Swap With MSCSW RCV 3.18 PAY ULB3 10/11/2031 BRSK35QW3 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQX5T7XV54.... | 10/06/2011 | 10/11/2031 | | 100,000,000 | 3.18%[USD LIBOR BBA 3 MO +0%] | | | 106,843 | 7,592,613 | | 7,592,613 | 3,298,740 | | | | 1,770,574 | | 002..... |
| Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.87 PAY ULB3 06/11/2028 BRSKBR5F6 | Variable Annuities..... | Exh 5..... | Interest Rate | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27. | 06/07/2013 | 06/11/2028 | | 50,000,000 | 2.867%[USD LIBOR BBA 3 MO +0%] | | | 16,727 | 1,979,705 | | 1,979,705 | 1,294,121 | | | | 758,513 | | 002..... |
| Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VQ13 | Variable Annuities..... | Exh 5..... | Interest Rate | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27. | 10/06/2011 | 10/11/2021 | | 50,000,000 | 2.2%[USD LIBOR BBA 3 MO +0%] | | | (69,078) | (179,521) | | (179,521) | 359,156 | | | | 397,983 | | 002..... |
| Basis Swap With CREDIT AGRICOLE CORPORATE AND RCV 2.33 PAY ULB3 10/13/2021 BRSK35F88 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFUOQJ21A208.. | 10/11/2011 | 10/13/2021 | | 50,000,000 | 2.33%[USD LIBOR BBA 3 MO +0%] | | | (51,355) | (21,643) | | (21,643) | 343,067 | | | | 398,413 | | 002..... |
| Interest Rate Swap With JPMORGAN CHASE BANK NA RCV 5.04 PAY ULB3 07/09/2028 BME2QE458 | Variable Annuities..... | Exh 5..... | Interest Rate | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 07/05/2018 | 07/09/2028 | | 250,000,000 | 5.04%[USD LIBOR BBA 3 MO +0%] | 20,625,000 | | 1,426,291 | 54,992,407 | | 54,992,407 | 6,097,716 | | | | 3,808,336 | | 002..... |
| Basis Swap With JPMORGAN CHASE BANK NA RCV 3.79 PAY ULB3 08/25/2019 BRSK4V6A5 | Variable Annuities..... | Exh 5..... | Interest Rate | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 08/21/2009 | 08/25/2019 | | 100,000,000 | 3.7935%[USD LIBOR BBA 3 MO +0%] | | | 280,312 | 459,036 | | 459,036 | (210,896) | | | | 317,309 | | 002..... |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.35 PAY ULB3 02/05/2025 BRSK4V904 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868... | 02/03/2010 | 02/05/2025 | | 25,000,000 | 5.35%[USD LIBOR BBA 3 MO +0%] | | | 167,364 | 4,143,918 | | 4,143,918 | 295,259 | | | | 302,529 | | 002..... |
| Basis Swap With HSBC BANK USA NA RCV 5.30 PAY ULB3 02/17/2035 BRSK4V9C8 | Variable Annuities..... | Exh 5..... | Interest Rate | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 02/11/2010 | 02/17/2035 | | 25,000,000 | 5.3%[USD LIBOR BBA 3 MO +0%] | | | 164,753 | 9,087,471 | | 9,087,471 | 1,052,381 | | | | 498,371 | | 002..... |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 3.68 PAY ULB3 08/19/2019 BRSK4V5Y4 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868... | 08/17/2009 | 08/19/2019 | | 50,000,000 | 3.675%[USD LIBOR BBA 3 MO +0%] | | | 126,993 | 191,396 | | 191,396 | (97,365) | | | | 155,383 | | 002..... |
| Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 3.32 PAY ULB3 12/02/2026 BRSK4VR38 | Variable Annuities..... | Exh 5..... | Interest Rate | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27. | 11/30/2011 | 12/02/2026 | | 100,000,000 | 3.315%[USD LIBOR BBA 3 MO +0%] | | | 153,443 | 6,790,477 | | 6,790,477 | 2,091,260 | | | | 1,385,591 | | 002..... |
| Basis Swap With DEUTSCHE BANK AG RCV 2.43 PAY ULB3 08/31/2021 BRSK4VP89 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86... | 08/29/2011 | 08/31/2021 | | 300,000,000 | 2.431%[USD LIBOR BBA 3 MO +0%] | | | (186,637) | 550,208 | | 550,208 | 1,879,431 | | | | 2,334,377 | | 002..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Basis Swap With MSCSW RCV 3.62 PAY ULB3 06/21/2026 BME1S90T1 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQX5T7XV54..... | 06/17/2016 | 06/21/2026 | ..... | 500,000,000 | 3.615%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 1,056,279 | 42,470,153 | ..... | 42,470,153 | 9,577,040 | ..... | ..... | ..... | 6,722,229 | ..... | 002..... |
| Basis Swap With HSBC BANK USA NA RCV 4.05 PAY ULB3 10/09/2038 BRK4VF07 | Variable Annuities..... | Exh 5..... | Interest Rate | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804..... | 10/04/2010 | 10/09/2038 | ..... | 100,000,000 | 4.045%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 322,128 | 22,903,440 | ..... | 22,903,440 | 4,682,915 | ..... | ..... | ..... | 2,210,188 | ..... | 002..... |
| Basis Swap With MSCSW RCV 1.79 PAY ULB3 08/15/2046 BME1T2TV6 | Asset Portfolio..... | D 1..... | Interest Rate | UBS AG..... BFM8T61CT2L1QCEMIK50..... | 05/01/2017 | 08/15/2046 | ..... | 150,000,000 | 1.78725%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (323,227) | (25,250,624) | ..... | (25,250,624) | 5,820,747 | ..... | ..... | ..... | 3,925,483 | ..... | 003..... |
| Basis Swap With DEUTSCHE BANK AG RCV 3.67 PAY ULB3 08/19/2019 BRK4V615 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86..... | 08/17/2009 | 08/19/2019 | ..... | 50,000,000 | 3.672%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 126,618 | 190,820 | ..... | 190,820 | (97,006) | ..... | ..... | ..... | 155,383 | ..... | 002..... |
| Basis Swap With CITIBANK NA RCV 5.09 PAY ULB3 12/15/2024 BRK4V7C0 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 12/10/2009 | 12/15/2024 | ..... | 100,000,000 | 5.09%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 583,333 | 14,862,268 | ..... | 14,862,268 | 1,205,008 | ..... | ..... | ..... | 1,195,310 | ..... | 002..... |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.40 PAY ULB3 02/23/2035 BRK4V9Q7 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.... | 02/18/2010 | 02/23/2035 | ..... | 25,000,000 | 5.4%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 170,916 | 9,420,207 | ..... | 9,420,207 | 1,058,271 | ..... | ..... | ..... | 498,628 | ..... | 002..... |
| Basis Swap With CITIBANK NA RCV 5.24 PAY ULB3 03/09/2026 BRK4VNZ1 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 03/07/2011 | 03/09/2026 | ..... | 50,000,000 | 5.2375%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 313,421 | 9,295,937 | ..... | 9,295,937 | 802,962 | ..... | ..... | ..... | 658,844 | ..... | 002..... |
| Basis Swap With MSCSW RCV 1.77 PAY ULB3 08/15/2046 BME1T2WA8 | Asset Portfolio..... | D 1..... | Interest Rate | UBS AG..... BFM8T61CT2L1QCEMIK50..... | 05/01/2017 | 08/15/2046 | ..... | 150,000,000 | 1.77375%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (328,289) | (25,654,207) | ..... | (25,654,207) | 5,822,277 | ..... | ..... | ..... | 3,925,483 | ..... | 003..... |
| Basis Swap With MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRK35YQ7 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQX5T7XV54..... | 10/08/2010 | 10/13/2040 | ..... | 50,000,000 | 4.13%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | ..... | 11,699,752 | ..... | 11,699,752 | 2,527,435 | ..... | ..... | ..... | 1,160,642 | ..... | 002..... |
| Basis Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY ULB3 10/28/2019 BRK4V6K3 | Variable Annuities..... | Exh 5..... | Interest Rate | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 10/26/2009 | 10/28/2019 | ..... | 25,000,000 | 3.74%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 65,921 | 157,915 | ..... | 157,915 | (43,995) | ..... | ..... | ..... | 95,040 | ..... | 002..... |
| Interest Rate Swap With CITIBANK NA RCV 3.21 PAY ULB3 07/25/2028 BME2R5Z9 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 07/23/2018 | 07/25/2028 | ..... | 300,000,000 | 3.21%[USD LIBOR BBA 3 MO +0%] | (6,035,000) | ..... | 388,017 | 20,470,810 | ..... | 20,470,810 | 7,705,133 | ..... | ..... | ..... | 4,580,782 | ..... | 002..... |
| Basis Swap With MSCSW RCV 1.89 PAY ULB3 09/20/2046 BME1UWK6 | Asset Portfolio..... | D 1..... | Interest Rate | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 05/01/2017 | 09/20/2046 | ..... | 200,000,000 | 1.88606%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (443,231) | (29,713,084) | ..... | (29,713,084) | 8,096,954 | ..... | ..... | ..... | 5,243,391 | ..... | 003..... |
| Basis Swap With DEUTSCHE BANK AG RCV 5.07 PAY ULB3 12/14/2024 BRK4V763 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86..... | 12/10/2009 | 12/14/2024 | ..... | 150,000,000 | 5.07%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 872,739 | 22,139,995 | ..... | 22,139,995 | 1,815,098 | ..... | ..... | ..... | 1,792,536 | ..... | 002..... |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV ULB3 PAY 4.85 07/25/2026 BRK4W977 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.... | 07/21/2011 | 07/25/2026 | ..... | 150,000,000 | USD LIBOR BBA 3 MO + 0%[4.85%] | ..... | ..... | (809,009) | (25,281,075) | ..... | (25,281,075) | (2,645,383) | ..... | ..... | ..... | 2,029,618 | ..... | 002..... |
| Basis Swap With CITIBANK NA RCV 3.21 PAY ULB3 07/25/2028 BRK4VRC8 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 12/15/2011 | 07/25/2028 | | 115,000,000 | 3.21%[USD LIBOR BBA 3 MO +0%] | | | 148,740 | 7,847,144 | | 7,847,144 | 2,953,634 | | | | 1,755,966 | | 002..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Basis Swap With MSCSW RCV 1.77 PAY ULB3 08/12/2046 BME1TYC5 | Asset Portfolio..... | D 1..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 05/01/2017 | 08/12/2046 | ..... | 200,000,000 | 1.76875%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....(442,934) |(34,407,334) | ..... | .....(34,407,334) |7,753,077 | ..... | ..... | ..... | .....5,233,192 | ..... | 003..... |
| Basis Swap With CITIBANK NA RCV 2.86 PAY ULB3 06/06/2028 BR5KBR541 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 06/04/2013 | 06/06/2028 | ..... | 50,000,000 | 2.86%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....19,697 |1,948,789 | ..... | .....1,948,789 |1,288,546 | ..... | ..... | ..... | .....757,949 | ..... | 002..... |
| Basis Swap With CITIBANK NA RCV 2.71 PAY ULB3 05/24/2028 BR5K4VY30 | Variable Annuities..... | Exh 5..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 05/22/2013 | 05/24/2028 | ..... | 50,000,000 | 2.712%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....4,052 |1,338,704 | ..... | .....1,338,704 |1,282,464 | ..... | ..... | ..... | .....756,479 | ..... | 002..... |
| Basis Swap With HSBC BANK USA NA RCV 2.86 PAY ULB3 06/06/2028 BR5KBR582 | Variable Annuities..... | Exh 5..... | Interest Rate | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 06/04/2013 | 06/06/2028 | ..... | 50,000,000 | 2.862%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....19,947 |1,957,012 | ..... | .....1,957,012 |1,288,469 | ..... | ..... | ..... | .....757,949 | ..... | 002..... |
| Basis Swap With GOLDMAN SACHS BANK USA RCV 1.80 PAY ULB3 08/09/2046 BME1TRKM3 | Asset Portfolio..... | D 1..... | Interest Rate | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 05/01/2017 | 08/09/2046 | ..... | 250,000,000 | 1.79875%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....(533,444) |(41,472,693) | ..... | .....(41,472,693) |9,776,593 | ..... | ..... | ..... | .....6,540,509 | ..... | 003..... |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.10 PAY ULB3 12/14/2024 BR5K4V7F3 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868... | 12/10/2009 | 12/14/2024 | ..... | 50,000,000 | 5.1%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....294,663 |7,459,824 | ..... | .....7,459,824 |602,576 | ..... | ..... | ..... | .....597,512 | ..... | 002..... |
| Interest Rate Swap With CREDIT SUISSE INTERNATIONAL RCV 0.00 PAY ULB3 09/30/2038 BME28ZA6 | Liability Portfolio..... | N/A..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868... | 06/21/2010 | 09/30/2038 | ..... | 19,200,000 | 0%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....(129,443) |18,091,988 | ..... | .....18,091,988 |2,215,705 | ..... | ..... | ..... | .....424,088 | ..... | 004..... |
| Basis Swap With DEUTSCHE BANK AG RCV 2.62 PAY ULB3 04/22/2033 BR5K4VXX5 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 04/18/2013 | 04/22/2033 | ..... | 10,000,000 | 2.6207%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....(2,002) |140,015 | ..... | .....140,015 |354,975 | ..... | ..... | ..... | .....187,558 | ..... | 002..... |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.13 PAY ULB3 10/07/2021 BR5K4VPL0 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868... | 10/05/2011 | 10/07/2021 | ..... | 50,000,000 | 2.13%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....(79,182) |(264,302) | ..... | .....(264,302) |368,384 | ..... | ..... | ..... | .....397,121 | ..... | 002..... |
| Basis Swap With HSBC BANK USA NA RCV 5.35 PAY ULB3 02/05/2025 BR5K4V8X3 | Variable Annuities..... | Exh 5..... | Interest Rate | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 02/03/2010 | 02/05/2025 | ..... | 50,000,000 | 5.35%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....334,728 |8,287,837 | ..... | .....8,287,837 |590,518 | ..... | ..... | ..... | .....605,059 | ..... | 002..... |
| Basis Swap-CLR With CME GROUP INC RCV ULB3 PAY 2.81 06/15/2020 BME1QKQ86 | BME1BANX2 TELEDYNE TECHNOLOGIES INCORPORATED | D 1..... | Interest Rate | CREDIT SUISSE SECURITIES (USA) LLC 1V8Y6QCX6YMJ2OELI46.... | 08/07/2015 | 06/15/2020 | ..... | 25,000,000 | USD LIBOR BBA 3 MO + 1.007%[2.81 %] | ..... | ..... | .....59,604 |220,319 | ..... | .....220,319 |(112,723) | ..... | ..... | ..... | .....137,554 | ..... | ..... |
| Basis Swap With MSCSW RCV 1.87 PAY ULB3 09/23/2046 BME1V0B15 | Asset Portfolio..... | D 1..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 05/01/2017 | 09/23/2046 | ..... | 100,000,000 | 1.87425%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....(233,671) |(15,095,169) | ..... | .....(15,095,169) |4,048,719 | ..... | ..... | ..... | .....2,622,087 | ..... | 003..... |
| Basis Swap With GOLDMAN SACHS INTERNATIONAL RCV 1.89 PAY ULB3 09/20/2046 BME1UWL3 | Asset Portfolio..... | D 1..... | Interest Rate | BNP PARIBAS SA R0MUW5FPU8MPRO8K5P83 MORGAN STANLEY CAPITAL SERVICES | 05/01/2017 | 09/20/2046 | ..... | 150,000,000 | 1.8925%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | .....(330,008) |(22,085,344) | ..... | .....(22,085,344) |6,084,618 | ..... | ..... | ..... | .....3,932,543 | ..... | 003..... |
| Basis Swap With MSCSW RCV 3.13 PAY ULB3 06/21/2026 BR5K35QJ2 | Variable Annuities..... | Exh 5..... | Interest Rate | 17331LVCZKQKX5T7XV54.... | 11/21/2011 | 06/21/2026 | | 330,000,000 | 3.127%[USD LIBOR BBA 3 MO +0%] | | |294,544 |17,368,368 | |17,368,368 |6,529,218 | | | |4,436,671 | | 002..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Basis Swap With MSCSW RCV 5.23 PAY ULB3 12/16/2029 BRSK366T0 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQX5T7XV54..... | 12/11/2009 | 12/16/2029 | ..... | 50,000,000 | 5.23%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | ..... | 12,255,724 | ..... | 12,255,724 | 1,673,026 | ..... | ..... | ..... | 818,556 | ..... | 002..... |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.23 PAY ULB3 03/09/2026 BRSK4VP22 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.... | 03/07/2011 | 03/09/2026 | ..... | 50,000,000 | 5.225%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 311,859 | 9,256,062 | ..... | 9,256,062 | 803,806 | ..... | ..... | ..... | 658,844 | ..... | 002..... |
| Basis Swap With GOLDMAN SACHS INTERNATIONAL RCV 1.83 PAY ULB3 08/10/2046 BME1TSM9 | Asset Portfolio..... | D 1..... | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76.... | 05/01/2017 | 08/10/2046 | ..... | 100,000,000 | 1.83%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (207,649) | (15,956,898) | ..... | (15,956,898) | 3,952,782 | ..... | ..... | ..... | 2,616,334 | ..... | 003..... |
| Basis Swap With DEUTSCHE BANK AG RCV 2.36 PAY ULB3 12/20/2027 BRSK4VW81 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86.... | 12/18/2012 | 12/20/2027 | ..... | 50,000,000 | 2.3575%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (51,878) | (62,164) | ..... | (62,164) | 1,241,657 | ..... | ..... | ..... | 738,612 | ..... | 002..... |
| Basis Swap With UBS AG RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPV8 | Variable Annuities..... | Exh 5..... | Interest Rate | UBS AG BFM8T61CT2L1QCEMIK50.... | 10/06/2011 | 10/11/2021 | ..... | 100,000,000 | 2.2%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (138,157) | (359,042) | ..... | (359,042) | 718,312 | ..... | ..... | ..... | 795,966 | ..... | 002..... |
| Basis Swap With DEUTSCHE BANK AG RCV 5.00 PAY ULB3 11/06/2024 BRSK4V706 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86.... | 11/04/2009 | 11/06/2024 | ..... | 50,000,000 | 5%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 290,500 | 7,059,525 | ..... | 7,059,525 | 576,483 | ..... | ..... | ..... | 592,042 | ..... | 002..... |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 4.24 PAY ULB3 10/12/2030 BRSK4VGP1 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.... | 10/08/2010 | 10/12/2030 | ..... | 50,000,000 | 4.24%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | ..... | 7,646,631 | ..... | 7,646,631 | 1,563,399 | ..... | ..... | ..... | 849,355 | ..... | 002..... |
| Basis Swap With DEUTSCHE BANK AG RCV 4.84 PAY ULB3 06/14/2027 BRSK4VC00 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86.... | 06/10/2010 | 06/14/2027 | ..... | 50,000,000 | 4.835%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 261,538 | 9,207,281 | ..... | 9,207,281 | 1,049,059 | ..... | ..... | ..... | 716,369 | ..... | 002..... |
| Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 03/31/2040 BME289533 | Liability Portfolio..... | N/A..... | Interest Rate | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 08/25/2010 | 03/31/2040 | ..... | 19,785,000 | 0%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (145,539) | 10,398,835 | ..... | 10,398,835 | 1,884,044 | ..... | ..... | ..... | 453,509 | ..... | 004..... |
| Basis Swap With MSCSW RCV 1.77 PAY ULB3 08/15/2046 BME1TZWR1 | Asset Portfolio..... | D 1..... | Interest Rate | UBS AG BFM8T61CT2L1QCEMIK50.... | 05/01/2017 | 08/15/2046 | ..... | 200,000,000 | 1.76725%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (440,969) | (34,469,677) | ..... | (34,469,677) | 7,746,861 | ..... | ..... | ..... | 5,233,978 | ..... | 003..... |
| Basis Swap With DEUTSCHE BANK AG RCV 2.68 PAY ULB3 09/15/2026 BRSK4VPB2 | Variable Annuities..... | Exh 5..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86.... | 09/13/2011 | 09/15/2026 | ..... | 100,000,000 | 2.675%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (20,417) | 2,294,395 | ..... | 2,294,395 | 2,112,857 | ..... | ..... | ..... | 1,366,177 | ..... | 002..... |
| Basis Swap With MSCSW RCV 1.90 PAY ULB3 09/21/2046 BME1UYF6 | Asset Portfolio..... | D 1..... | Interest Rate | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86.... | 05/01/2017 | 09/21/2046 | ..... | 100,000,000 | 1.9%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (217,494) | (14,576,972) | ..... | (14,576,972) | 4,052,628 | ..... | ..... | ..... | 2,621,826 | ..... | 003..... |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.30 PAY ULB3 02/16/2035 BRSK4V9F1 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.... | 02/11/2010 | 02/16/2035 | ..... | 25,000,000 | 5.3%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | 165,135 | 9,082,893 | ..... | 9,082,893 | 1,051,416 | ..... | ..... | ..... | 498,328 | ..... | 002..... |
| Interest Rate Swap With JPMORGAN CHASE BANK NA RCV 0.00 PAY ULB3 03/31/2038 BME289053 | Liability Portfolio..... | N/A..... | Interest Rate | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.... | 08/27/2010 | 03/31/2038 | ..... | 21,653,290 | 0%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | (159,271) | 12,959,678 | ..... | 12,959,678 | 2,022,580 | ..... | ..... | ..... | 472,093 | ..... | 004..... |
| Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 09/30/2040 BME2894L4 | Liability Portfolio..... | N/A..... | Interest Rate | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 08/25/2010 | 09/30/2040 | | 17,345,000 | 0%[USD LIBOR BBA 3 MO +0%] | | | (116,937) | 8,926,831 | | 8,926,831 | 1,666,365 | | | | 402,294 | | 004..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) | |
| Basis Swap With MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRK35YX2 | Variable Annuities..... | Exh 5..... | Interest Rate | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.... | 10/08/2010 | 10/13/2040 | ..... | ...50,000,000 | 4.13%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | ..... | .....11,699,752 | .. |11,699,752 | ..2,527,435 | ..... | ..... | ..... | .....1,160,642 | ..... | 002..... | |
| Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.12 PAY ULB3 10/07/2021 BRK4VPH9 | Variable Annuities..... | Exh 5..... | Interest Rate | CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868... | 10/05/2011 | 10/07/2021 | ..... | ...50,000,000 | 2.12%[USD LIBOR BBA 3 MO +0%] | ..... | .....(80,432) | ..... | .....(276,462) | .. |(276,462) |369,469 | ..... | ..... | ..... | .....397,121 | ..... | 002..... | |
| Basis Swap With HSBC BANK USA NA RCV 4.10 PAY ULB3 10/13/2040 BRK4VFJ6 | Variable Annuities..... | Exh 5..... | Interest Rate | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 10/07/2010 | 10/13/2040 | ..... | ...50,000,000 | 4.1%[USD LIBOR BBA 3 MO +0%] | ..... | ..... | ..... | .....11,473,354 | .. |11,473,354 | ..2,518,849 | ..... | ..... | ..... | .....1,160,642 | ..... | 002..... | |
| 091999999. Total-Swaps-Hedging Other-Interest Rate..... | | | | | | | | | | ...14,590,000 |0 |5,462,787 |173,317,359 | XX | ...173,317,359 | 277,747,821 |0 |0 |0 |0 | 181,647,329 | XXX | XXX |

Swaps - Hedging Other - Credit Default

| | | | | | | | | | | | | | | | | | | | | | | | |
|--|--------------------------------|----------|----------|--|------------|------------|-------|---------------|-------------|----------------|--------|----------------|----------------|----|----------------|----------------|--------|--------|--------|--------|--------|--------|----------|
| Credit Default Swap With CITIBANK NA RCV 100.00 PAY 1.00 12/20/2022 BME2EDV38 | CDS:7R1:14141:CRD-PROT-HG..... | D 1..... | Credit | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 11/30/2017 | 12/20/2022 | ..... | ...10,000,000 | 0%[1%]..... |(257,939) | ..... | .....(25,000) |(142,688) | .. |(142,688) |(77,558) | ..... | ..... | ..... | ..... | ..... | 2..... | 007..... |
| Credit Default Swap With DEUTSCHE BANK AG RCV 100.00 PAY 1.00 12/20/2023 BME2T53D8 | Macro Credit Hedge..... | D 1..... | Credit.. | DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86... | 09/06/2018 | 12/20/2023 | ..... | ...10,000,000 | 0%[1%]..... |190,253 | ..... | .....(25,000) |49,514 | .. |49,514 |(198,070) | ..... | ..... | ..... | ..... | ..... | 2..... | 007..... |
| Credit Default Swap With BANK OF AMERICA NA RCV 100.00 PAY 1.00 12/20/2023 BME2T53X4 | Macro Credit Hedge..... | D 1..... | Credit.. | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27. | 09/06/2018 | 12/20/2023 | ..... | ...10,000,000 | 0%[1%]..... |185,586 | ..... | .....(25,000) |49,514 | .. |49,514 |(198,070) | ..... | ..... | ..... | ..... | ..... | 2..... | 007..... |
| Credit Default Swap With CITIBANK NA RCV 100.00 PAY 1.00 09/20/2021 BME1MHMD0 | CDS:7TC:10502:CRD-PROT-HG..... | D 1..... | Credit | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 02/11/2016 | 09/20/2021 | ..... | ...5,000,000 | 0%[1%]..... |(72,149) | ..... | .....(12,500) |(106,767) | .. |(106,767) |2,792 | ..... | ..... | ..... | ..... | ..... | 2..... | 007..... |
| Credit Default Swap With BNP PARIBAS SA RCV 100.00 PAY 1.00 12/20/2022 BME2E1004 | CDS:7TD:14134:CRD-PROT-HG..... | D 1..... | Credit.. | BNP PARIBAS SA R0MUW5FFU8MPRO8K5P83 | 01/05/2018 | 12/20/2022 | ..... | ...10,000,000 | 0%[1%]..... |(261,469) | ..... | .....(25,000) |(142,688) | .. |(142,688) |(77,558) | ..... | ..... | ..... | ..... | ..... | 2..... | 007..... |
| Credit Default Swap With CITIBANK RCV 100.00 PAY 1.00 12/20/2019 BME2Z9PG2 | CDS:7YD:15982:CRD-PROT-HG..... | D 1..... | Credit.. | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 11/28/2018 | 12/20/2019 | ..... | ...2,000,000 | 0%[1%]..... |(17,633) | ..... | .....(5,000) |(12,311) | .. |(12,311) |3,447 | ..... | ..... | ..... | ..... | ..... | 2..... | 007..... |
| Credit Default Swap With CITIBANK RCV 100.00 PAY 1.00 12/20/2019 BME2Z9PC1 | CDS:7R1:15981:CRD-PROT-HG..... | D 1..... | Credit.. | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 11/28/2018 | 12/20/2019 | ..... | ...10,000,000 | 0%[1%]..... |(93,959) | ..... | .....(25,000) |(66,593) | .. |(66,593) |20,483 | ..... | ..... | ..... | ..... | ..... | 2..... | 007..... |
| 092999999. Total-Swaps-Hedging Other-Credit Default..... | | | | | | | | | |(327,310) |0 |(142,500) |(372,020) | XX |(372,020) |(524,534) |0 |0 |0 |0 |0 | XXX | XXX |

Swaps - Hedging Other - Foreign Exchange

| | | | | | | | | | | | | | | | | | | | | | | | | |
|---|--|----------|----------|---|------------|------------|-------|---------------|--|-------|-------|--------------|----------------|----|----------------|----------------|-------|-------|-------|-------|-------|--------------|-------|----------|
| Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRK9UC98 | BRK804T0 PEEL PORTS PP FINANCE LIMITED | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP570UK5573.... | 11/20/2012 | 12/10/2037 | ..... | ...8,753,800 | 6.475%[6.55 %] | ..... | ..... | .....23,849 |899,940 | .. |899,940 |(261,574) | ..... | ..... | ..... | ..... | ..... | .....189,321 | ..... | 008..... |
| Currency Swap With HSBC RCV 0.00 PAY 0.00 06/30/2021 BME24JT62 | BME2L7813 CTL LOGISTICS SATL-B..... | D 1..... | Currency | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 01/05/2018 | 06/30/2021 | ..... | ...1,452,940 | 0%[0%]..... | ..... | ..... | ..... | .....(28,545) | .. |(28,545) |40,687 | ..... | ..... | ..... | ..... | ..... | .....10,902 | ..... | 008..... |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 5.58 PAY BLB6 12/26/2033 BRK9UM89 | BRK802L9 ABP ACQUISITIONS UK LTD..... | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 01/05/2018 | 12/26/2033 | ..... | ...11,969,100 | 5.581%[GBP - 6M Sterling LIBOR Rate +2.2%] | ..... | ..... | .....85,889 |3,377,495 | .. |3,377,495 |(8,655) | ..... | ..... | ..... | ..... | ..... | .....229,846 | ..... | 008..... |
| Currency Swap With BARC RCV 3.78 PAY 4.86 10/01/2032 BME29H7M0 | BME297XN1 AUSGRID FINANCE PTY LTD... | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 08/02/2017 | 10/01/2032 | ..... | ...4,944,128 | 3.7775%[4.85 7%] | ..... | ..... | .....(7,265) |64,573 | .. |64,573 |(139,070) | ..... | ..... | ..... | ..... | ..... | .....90,880 | ..... | 008..... |
| Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5Q5 | BME2MRK63 KW Real Estate ICAV..... | B..... | Currency | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804.... | 04/27/2018 | 04/22/2025 | | ...8,580,696 | USD LIBOR BBA 3 MO + 2.486%[2.542 %] | | |60,068 |528,683 | .. |528,683 |37,434 | | | | | |105,666 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With CITIGROUP INC RCV 5.60 PAY 3.50 06/15/2024 BME1RJFK3 | BRT1W3D35 HANESBRANDS FINANCE LUXEMBOURG SCA | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 05/20/2016 | 06/15/2024 | ..... | 448,840 | 5.5975%[3.5%] | ..... | ..... | 2,364 | (14,342) | | (14,342) | 11,639 | ..... | ..... | ..... | 5,124 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.63 PAY 3.75 11/15/2022 BME1LM879 | BRSX31YQ8 WORLDPAY FINANCE PLC..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 01/20/2016 | 11/15/2022 | ..... | 1,014,165 | 5.6275%[3.75%] | ..... | ..... | 4,569 | (67,187) | | (67,187) | 29,718 | ..... | ..... | ..... | 9,661 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 5.66 PAY 3.75 11/15/2022 BME1L9LT5 | BRSX31YQ8 WORLDPAY FINANCE PLC..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 01/14/2016 | 11/15/2022 | ..... | 634,901 | 5.6575%[3.75%] | ..... | ..... | 2,879 | (44,997) | | (44,997) | 18,644 | ..... | ..... | ..... | 6,048 | ..... | 008..... |
| Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 4.50 PAY 4.41 01/15/2020 BRKS9UC31 | BRSK801V8 SOUTH STAFFORDSHIRE GROUP PLC | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97. | 11/16/2012 | 01/15/2020 | ..... | 2,773,750 | 4.5%[4.41%] | ..... | ..... | 6,636 | 470,930 | | 470,930 | (59,856) | ..... | ..... | ..... | 12,362 | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 10.51 PAY 7.82 12/31/2033 BME1V8ZE4 | BRS1QSGZ4 ARGENTINA (REPUBLIC OF)..... | D 1..... | Currency | BNP PARIBAS SA R0MUWSPFU8MPRO8K5P83 | 09/30/2016 | 12/31/2033 | ..... | 695,662 | 10.51%[7.82%] | ..... | ..... | 4,685 | (22,855) | | (22,855) | 9,507 | ..... | ..... | ..... | 13,365 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRP4 | BME0YQU24 KW Real Estate Public Limited Company | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 02/09/2015 | 04/22/2025 | ..... | 7,097,640 | USD LIBOR BBA 3 MO + 2.32%[2.57%] | ..... | ..... | 43,725 | (161,300) | | (161,300) | 37,232 | ..... | ..... | ..... | 87,403 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV ULB3 PAY 3.88 06/26/2025 BME18MPZ4 | BME198PV2 KW Irish Real Estate Fund VII..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 06/23/2015 | 06/26/2025 | ..... | 25,793,600 | USD LIBOR BBA 3 MO + 3.2525%[3.875%] | ..... | ..... | 131,558 | (1,651,813) | | (1,651,813) | 188,735 | ..... | ..... | ..... | 322,261 | ..... | 008..... |
| Currency Swap With CITIBANK EUROPE PLC/CZECH REPU RCV 6.30 PAY 4.38 12/15/2023 BME1L9N22 | BRSXK3DV7 BALL CORPORATION | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 01/14/2016 | 12/15/2023 | ..... | 949,813 | 6.2975%[4.375%] | ..... | ..... | 4,208 | (77,253) | | (77,253) | 27,622 | ..... | ..... | ..... | 10,309 | ..... | 008..... |
| Currency Swap With CITICORP SECURITIES MARKETS RCV 5.19 PAY 3.31 07/19/2032 BME28BAL2 | BME28AR69 AIRPORT HUNGARY KFT | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 01/05/2018 | 07/19/2032 | ..... | 4,481,340 | 5.186%[3.31%] | ..... | ..... | 21,575 | (159,873) | | (159,873) | 39,750 | ..... | ..... | ..... | 81,753 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 6.90 PAY 4.75 08/15/2022 BME0YGZ88 | BRST3J465 INTERNATIONAL GAME TECHNOLOGY PLC | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 02/11/2015 | 08/15/2022 | ..... | 7,919,100 | 6.9002%[4.75%] | ..... | ..... | 45,240 | (116,334) | | (116,334) | 227,218 | ..... | ..... | ..... | 72,775 | ..... | 008..... |
| Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRKS9UE47 | BRSK7ZYB0 EVERSOLT FUNDING PLC | D 1..... | Currency | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.. | 01/05/2018 | 12/19/2036 | ..... | 35,442,000 | 5.155%(GBP - 6M Sterling LIBOR Rate +2.33%) | ..... | ..... | 219,066 | 9,436,930 | | 9,436,930 | (18,559) | ..... | ..... | ..... | 746,268 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.99 PAY 2.75 03/15/2022 BME1096J7 | BRSS64CT8 MERLIN ENTERTAINMENTS PLC | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 03/13/2015 | 03/15/2022 | ..... | 3,673,250 | 4.986%[2.75%] | ..... | ..... | 18,875 | (338,707) | | (338,707) | 103,475 | ..... | ..... | ..... | 31,593 | ..... | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRKS9UCL1 | BRSK804T0 PEEL PORTS PP FINANCE LIMITED | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJPSI7OUK5573..... | 01/05/2018 | 12/10/2037 | ..... | 6,366,400 | 6.475%[6.55%] | ..... | ..... | 17,345 | 654,502 | | 654,502 | (190,235) | ..... | ..... | ..... | 137,688 | ..... | 008..... |
| Currency Swap With SOCIETE GENERALE SA RCV 5.03 PAY 3.25 05/15/2020 BME1A5VE7 | BRSSGKCT1 SCHAEFFLER FINANCE BV | D 1..... | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41.... | 07/16/2015 | 05/15/2020 | ..... | 2,180,600 | 5.033%[3.25%] | ..... | ..... | 9,572 | (97,757) | | (97,757) | 54,889 | ..... | ..... | ..... | 11,570 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWY2 | BME0L3SB2 Edwardian Hotel Finance Ltd..... | B..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76... | 11/26/2018 | 12/05/2033 | ..... | 10,457,600 | 7.012%[6.46%] | ..... | ..... | 48,943 | 2,198,772 | | 2,198,772 | (295,753) | ..... | ..... | ..... | 200,429 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.00 PAY 1.84 12/07/2027 BME24J923 | BME24QGB0 UMICORE SA..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 04/05/2017 | 12/07/2027 | | 2,556,000 | 4%[1.84%] | | | 13,224 | (209,307) | | (209,307) | 34,824 | | | | 37,681 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Carrying Value | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UDG1 | BRSK7ZYB0 EVERSOLT FUNDING PLC | D 1..... | Currency | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 12/12/2012 | 12/19/2036 | ..... | 15,304,500 | 5.155%[GBP - 6M Sterling LIBOR Rate +2.33%] | ..... | ..... | .....94,597 |4,075,038 | ..... | .....4,075,038 |(8,014) | ..... | ..... | ..... | .....322,252 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRH2 | BME0YQU16 KW Real Estate Public Limited Company | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 02/09/2015 | 04/22/2025 | ..... | 11,879,208 | USD LIBOR BBA 3 MO + 2.32%[2.57%] | ..... | ..... | .....73,251 |(269,965) | ..... | .....(269,965) |62,314 | ..... | ..... | ..... | .....146,285 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.50 PAY 3.75 05/15/2019 BME1RBH85 | BRT1PNND6 WEPA HYGIENEPRODUKTE GMBH | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 05/12/2016 | 05/15/2019 | ..... | 1,026,000 | 5.49875%[3.75%] | ..... | ..... | .....4,718 |14,006 | ..... | .....14,006 |22,099 | ..... | ..... | ..... | .....1,801 | ..... | 008..... |
| Currency Swap With CITICORP SECURITIES MARKETS RCV 3.88 PAY 2.42 11/01/2057 BME2AC814 | BME2ABZJ7 CHURCHILL COLLEGE..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 08/31/2017 | 11/01/2057 | ..... | 14,789,000 | 3.8825%[2.42%] | ..... | ..... | .....51,520 |(5,848) | ..... | .....(5,848) |(819,674) | ..... | ..... | ..... | .....459,510 | ..... | 008..... |
| Currency Swap With DEUTSCHE BANK AG RCV 5.68 PAY 5.19 07/07/2038 BRSK9SP65 | 72908LAB1 PLENARY PROPERTIES NDC GP | D 1..... | Currency | DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86... | 01/05/2018 | 07/07/2038 | ..... | 27,405,582 | 5.68%[5.1876 11%] | ..... | ..... | .....120,201 |9,183,345 | ..... | .....9,183,345 |(525,044) | ..... | ..... | ..... | .....601,710 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV ULB3 PAY 3.02 01/27/2020 BME0XYVE4 | BME0Y3X55 Milton Gate Unit Trust..... | B..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 01/05/2018 | 01/27/2020 | ..... | 25,268,998 | USD LIBOR BBA 3 MO + 1.925%[3.021 %] | ..... | ..... | .....128,786 |3,616,342 | ..... | .....3,616,342 |(547,164) | ..... | ..... | ..... | .....114,925 | ..... | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 5.31 PAY 3.38 05/15/2025 BME1ABL62 | BRST24592 CROWN EUROPEAN HOLDINGS SA | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.... | 07/17/2015 | 05/15/2025 | ..... | 2,169,600 | 5.31125%[3.375%] | ..... | ..... | .....10,035 |(185,498) | ..... | .....(185,498) |52,887 | ..... | ..... | ..... | .....26,856 | ..... | 008..... |
| Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5D4 | BME2MRK55 KW Real Estate ICAV..... | B..... | Currency | HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.... | 04/27/2018 | 04/22/2025 | ..... | 5,429,481 | USD LIBOR BBA 3 MO + 2.486%[2.542 %] | ..... | ..... | .....38,292 |334,562 | ..... | .....334,562 |23,692 | ..... | ..... | ..... | .....66,861 | ..... | 008..... |
| Currency Swap With DEUTSCHE BANK AG RCV 5.45 PAY 5.65 10/01/2019 BRSK9TLN0 | 82028KAP6 SHAW COMMUNICATIONS INC.. | D 1..... | Currency | DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86... | 10/02/2009 | 10/01/2019 | ..... | 921,234 | 5.45%[5.65%] | ..... | ..... | .....1,864 |171,011 | ..... | .....171,011 |(16,539) | ..... | ..... | ..... | .....3,270 | ..... | 008..... |
| Currency Swap With HSBC BANK USA NA RCV 8.07 PAY 4.63 07/15/2021 BME2PUYP6 | BHF10D2P8 ENERGIZER GAMMA ACQUISITION BV | D 1..... | Currency | HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.... | 01/24/2019 | 07/15/2021 | ..... | 4,660,800 | 8.07%[4.625 %] | ..... | ..... | .....43,473 |240,618 | ..... | .....240,618 |106,983 | ..... | ..... | ..... | .....35,290 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.46 PAY 3.88 03/01/2023 BME0YX1T2 | BRSRDKX9 JAGUAR LAND ROVER AUTOMOTIVE PLC | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 02/20/2015 | 03/01/2023 | ..... | 2,612,220 | 4.4575%[3.875%] | ..... | ..... | .....6,302 |365,562 | ..... | .....365,562 |(51,842) | ..... | ..... | ..... | .....25,861 | ..... | 008..... |
| Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UE13 | BRSK7ZYB0 EVERSOLT FUNDING PLC | D 1..... | Currency | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 01/05/2018 | 12/19/2036 | ..... | 13,693,500 | 5.155%[GBP - 6M Sterling LIBOR Rate +2.33%] | ..... | ..... | .....84,553 |3,646,087 | ..... | .....3,646,087 |(7,171) | ..... | ..... | ..... | .....288,331 | ..... | 008..... |
| Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 5.22 PAY 2.75 04/21/2027 BME237LQ3 | BRSSRVUY4 PETROLEOS MEXICANOS MTN | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 03/03/2017 | 04/21/2027 | ..... | 7,381,500 | 5.215%[2.75 %] | ..... | ..... | .....45,659 |(641,477) | ..... | .....(641,477) |127,985 | ..... | ..... | ..... | .....104,800 | ..... | 008..... |
| Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033 BRSLHA9G9 | BME0L3SB2 Edwardian Hotel Finance Ltd..... | B..... | Currency | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 01/05/2018 | 12/05/2033 | | 31,372,800 | 7.012%[6.46 %] | | |141,780 |6,596,509 | |6,596,509 |(887,258) | | | |601,286 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With CITIBANK NA RCV ULB3 PAY AUBR3 07/12/2027 BME12GYT6 | BME12EZ45 AQUASURE FINANCE PTY LTD .. | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 04/15/2015 | 07/12/2027 | ..... | 24,320,000 | USD LIBOR BBA 3 MO + 1.1775% [AUS TRALIAN BANK BILL RATE-3 MO+1.52%] | | | 28,837 | 1,640,265 | | 1,640,265 | (226,107) | | | | 350,066 | | 008..... |
| Currency Swap With CITIBANK NA RCV 5.50 PAY 3.75 05/15/2019 BME1RBGL7 | BRT1PNND6 WEPA HYGIENEPRODUKTE GMBH | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 05/12/2016 | 05/15/2019 | ..... | 387,600 | 5.49875% [3.75%] | | | 1,782 | 5,291 | | 5,291 | 8,349 | | | | 680 | | 008..... |
| Currency Swap With CITIBANK NA RCV 4.57 PAY 3.81 04/05/2041 BME1RDNG6 | BME1RD931 GIBRALTAR CAPITAL ASSETS SERIES C | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 05/16/2016 | 04/05/2041 | ..... | 4,600,000 | 4.568% [3.813%] | | | 22,959 | 42,605 | | 42,605 | (169,242) | | | | 107,953 | | 008..... |
| Currency Swap With CITIBANK NA RCV 3.81 PAY 3.31 04/05/2031 BME1RDN43 | BME1RD8F5 GIBRALTAR CAPITAL ASSETS SERIES E | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 05/16/2016 | 04/05/2031 | ..... | 4,740,450 | 3.8135% [3.31%] | | | 17,335 | 143,002 | | 143,002 | (127,366) | | | | 82,182 | | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 5.43 PAY 4.88 09/07/2023 BME1SEX23 Currency Swap With RBC DOMINION SECURITIES INC RCV 5.36 PAY 3.75 10/01/2021 BME0MWLG3 | BRT1X0FM6 WILLIAM HILL PLC | D 1..... | Currency | BNP PARIBAS SA R0MUWSPFU8MPRO8K5P83 | 06/24/2016 | 09/07/2023 | ..... | 1,637,400 | 5.43% [4.875%] | | | 2,555 | 30,094 | | 30,094 | (40,591) | | | | 17,253 | | 008..... |
| Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033 BRSLHA672 | BRT0H3ZN6 NEWELL BRANDS INC MTN..... | D 1..... | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11..... | 07/07/2014 | 10/01/2021 | ..... | 2,719,400 | 5.357% [3.75%] | | | 15,747 | 438,988 | | 438,988 | 63,589 | | | | 21,528 | | 008..... |
| Currency Swap With CITIBANK NA RCV 4.31 PAY 3.67 04/05/2036 BME1RDNN1 | BME0L3SB2 Edwardian Hotel Finance Ltd..... | B..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 01/05/2018 | 12/05/2033 | ..... | 73,203,200 | 7.012% [6.46%] | | | 343,299 | 15,391,407 | | 15,391,407 | (2,070,269) | | | | 1,403,000 | | 008..... |
| Currency Swap With CITIBANK NA RCV 4.31 PAY 3.67 04/05/2036 BME1RDNN1 | BME1RD8Y4 GIBRALTAR CAPITAL ASSETS SERIES D | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 05/16/2016 | 04/05/2036 | ..... | 3,881,250 | 4.3095% [3.669%] | | | 17,175 | 75,199 | | 75,199 | (121,639) | | | | 80,078 | | 008..... |
| Currency Swap With CIBC WORLD MARKETS CORP. RCV 3.69 PAY 2.65 10/13/2026 BME1V4N14 | BME1V5HH3 ASSURA FINANCING LTD..... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 01/05/2018 | 10/13/2026 | ..... | 2,727,900 | 3.685% [2.65%] | | | 6,896 | (51,054) | | (51,054) | (77,991) | | | | 37,459 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 7.80 PAY 4.75 04/16/2026 BME2LNRK5 | BHF0WDJC6 EGYPT (ARAB REPUBLIC OF) MTN | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 04/12/2018 | 04/16/2026 | ..... | 3,076,750 | 7.7975% [4.75%] | | | 28,817 | 402,148 | | 402,148 | 67,994 | | | | 40,845 | | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 5.49 PAY 3.25 04/03/2023 BME1TYXK8 | BRSM5AJK5 ANGLO AMERICAN CAPITAL PLC MTN | D 1..... | Currency | BNP PARIBAS SA R0MUWSPFU8MPRO8K5P83 | 08/10/2016 | 04/03/2023 | ..... | 1,117,000 | 5.4875% [3.25%] | | | 6,817 | (30,300) | | (30,300) | 30,759 | | | | 11,185 | | 008..... |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.11 PAY 3.25 10/15/2019 BME0ST507 | 15089QAE4 CELANESE US HOLDINGS LLC... | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208... | 09/16/2014 | 10/15/2019 | ..... | 1,165,500 | 5.105% [3.25%] | | | 6,789 | 150,453 | | 150,453 | 22,061 | | | | 4,292 | | 008..... |
| Currency Swap With BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B8X9 | BME28AP12 BUDAPEST AIRPORT ZRT..... | D 1..... | Currency | CITIBANK NA..... E57ODZWZ7FF32WEFA76... | 07/11/2017 | 07/19/2027 | ..... | 2,928,660 | 4.883% [2.82%] | | | 15,415 | (51,322) | | (51,322) | 50,536 | | | | 42,204 | | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 4.53 PAY 4.50 11/30/2019 BRSK9U6P9 | BRSJYU021 MERSEN SA | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP57OUK5573..... | 10/07/2011 | 11/30/2019 | ..... | 12,000,000 | 4.53% [4.495%] | | | 23,667 | 1,774,383 | | 1,774,383 | 268,666 | | | | 49,057 | | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCH0 | BRSK804T0 PEEL PORTS PP FINANCE LIMITED | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP57OUK5573..... | 11/20/2012 | 12/10/2037 | ..... | 6,366,400 | 6.475% [6.55%] | | | 17,345 | 654,502 | | 654,502 | (190,235) | | | | 137,688 | | 008..... |
| Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5J1 | BME2MXT61 KW Real Estate ICAV..... | B..... | Currency | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804..... | 04/27/2018 | 04/22/2025 | | 2,393,961 | USD LIBOR BBA 3 MO + 2.486% [2.542%] | | | 16,928 | 147,515 | | 147,515 | 10,446 | | | | 29,480 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.23 PAY NZD3M 06/28/2020 BRSK9TA10 | BRSJYU0V7 ORIGIN ENERGY LIMITED | D 1..... | Currency | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 05/26/2005 | 06/28/2020 | ..... | 5,776,000 | 5.23%[NZD - 3M New Zealand Bank Bill+0.854%] | ..... | ..... | 37,022 | 382,146 | .. | 382,146 | (111,127) | ..... | ..... | ..... | 32,245 | ..... | 008..... |
| Currency Swap With HSBC BANK USA NA RCV 6.44 PAY 3.00 04/30/2022 BME2Y4D69 | BRSSXSD72 ELIS SA..... | D 1..... | Currency | HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.... | 10/29/2018 | 04/30/2022 | ..... | 2,275,600 | 6.444%[3%].. | ..... | ..... | 20,020 | 76,049 | .. | 76,049 | 54,303 | ..... | ..... | ..... | 19,984 | ..... | 008..... |
| Currency Swap With DEUTSCHE BANK AG RCV 6.30 PAY 5.95 04/30/2041 BRSK9TGN6 | 667869AA9 NORTHWESTCONNECT GROUP | D 1..... | Currency | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 08/14/2008 | 04/30/2041 | ..... | 12,550,769 | 6.3%[5.95%]. | ..... | ..... | 46,763 | 3,518,538 | .. | 3,518,538 | (262,875) | ..... | ..... | ..... | 295,001 | ..... | 008..... |
| Currency Swap With DEUTSCHE BANK AG RCV 1.07 PAY 1.05 12/31/2020 BME27RYT5 | BME27FYR5 ROCK RAIL SOUTH WESTERN PLC | D 1..... | Currency | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 06/27/2017 | 12/31/2020 | ..... | 16,541,722 | 1.065%[1.05 %] | ..... | ..... | 348 | (585,397) | .. | (585,397) | (361,908) | ..... | ..... | ..... | 109,606 | ..... | 008..... |
| Currency Swap With CITIGROUP GLOBAL MARKETS JAPAN RCV 4.91 PAY 2.88 06/15/2023 BME1R6TJ9 | BRSSSE958 SPCM SA..... | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 05/06/2016 | 06/15/2023 | ..... | 2,280,000 | 4.905%[2.875 %] | 53,398 | ..... | 11,869 | (24,461) | .. | (24,461) | 60,700 | ..... | ..... | ..... | 23,394 | ..... | 008..... |
| Currency Swap With JPMORGAN CHASE BANK NA RCV 4.44 PAY 3.25 06/01/2021 BRSNH1S41 | BRSSNG76T8 SMURFIT KAPPA ACQUISITIONS | D 1..... | Currency | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 01/24/2019 | 06/01/2021 | ..... | 1,361,000 | 4.438%[3.25 %] | ..... | ..... | 6,032 | 208,141 | .. | 208,141 | 31,953 | ..... | ..... | ..... | 10,030 | ..... | 008..... |
| Currency Swap With CITICORP SECURITIES MARKETS RCV 5.19 PAY 3.31 07/19/2032 BME28BAH1 | BME28AR51 BUDAPEST AIRPORT ZRT..... | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 01/05/2018 | 07/19/2032 | ..... | 2,928,660 | 5.186%[3.31 %] | ..... | ..... | 14,100 | (104,481) | .. | (104,481) | 25,977 | ..... | ..... | ..... | 53,428 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 5.29 PAY 4.63 11/02/2035 BRSK9TE40 | BRS2WTJQ0 WELLS FARGO & COMPANY... | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 07/09/2007 | 11/02/2035 | ..... | 10,075,000 | 5.291%[4.625 %] | ..... | ..... | 57,241 | 4,151,573 | .. | 4,151,573 | (117,443) | ..... | ..... | ..... | 205,260 | ..... | 008..... |
| Currency Swap With CITIGROUP INC RCV 5.60 PAY 3.50 06/15/2024 BME1RJG14 | BRT1W3D35 HANESBRANDS FINANCE LUXEMBOURG SCA | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 05/20/2016 | 06/15/2024 | ..... | 2,889,408 | 5.5975%[3.5 %] | ..... | ..... | 15,216 | (92,324) | .. | (92,324) | 74,925 | ..... | ..... | ..... | 32,988 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRE9 | BME0YQU40 KW Real Estate Public Limited Company | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 02/09/2015 | 04/22/2025 | ..... | 17,557,320 | USD LIBOR BBA 3 MO + 2.32%[2.57%] | ..... | ..... | 108,140 | (399,005) | .. | (399,005) | 92,100 | ..... | ..... | ..... | 216,207 | ..... | 008..... |
| Currency Swap With CITIBANK NA RCV 4.28 PAY 2.50 07/01/2024 BME1L9NB2 | BRSSNU0S71 TESCO CORPORATE TREASURY SERVICES MTN | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 01/14/2016 | 07/01/2024 | ..... | 602,619 | 4.2835%[2.5 %] | ..... | ..... | 2,753 | (50,129) | .. | (50,129) | 15,327 | ..... | ..... | ..... | 6,909 | ..... | 008..... |
| Currency Swap With CREDIT AGRICOLE NY RCV 4.39 PAY 3.19 08/16/2027 BME28GW60 | BME28EP55 WORKSPACE GROUP PLC | D 1..... | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUOQSJ21A208.. | 07/13/2017 | 08/16/2027 | ..... | 2,584,400 | 4.3925%[3.19 %] | ..... | ..... | 12,949 | (40,194) | .. | (40,194) | (78,838) | ..... | ..... | ..... | 37,415 | ..... | 008..... |
| Currency Swap With BNP PARIBAS SA RCV 5.58 PAY 4.88 03/31/2021 BRSK9UHV4 | BRSHR8PRO OI EUROPEAN GROUP BV..... | D 1..... | Currency | BNP PARIBAS SA R0MUW5FPU8MPRO8K5P83 | 03/20/2013 | 03/31/2021 | ..... | 1,294,700 | 5.5825%[4.87 5%] | ..... | ..... | 4,635 | 133,102 | .. | 133,102 | 33,342 | ..... | ..... | ..... | 9,161 | ..... | 008..... |
| Currency Swap With BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B900 | BME28AQ78 AIRPORT HUNGARY KFT | D 1..... | Currency | CITIBANK NA.... E57ODZWZ7FF32TWEFA76. | 07/11/2017 | 07/19/2027 | ..... | 4,481,340 | 4.883%[2.82 %] | ..... | ..... | 23,588 | (78,624) | .. | (78,624) | 77,321 | ..... | ..... | ..... | 64,580 | ..... | 008..... |
| Currency Swap With BARCLAYS BANK PLC RCV CMS10 PAY ULB3 06/28/2022 BRSK9SJA3 | FA Hedge..... | Exh 7..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 06/14/2007 | 06/28/2022 | ..... | 126,426,000 | EUR - 10YR ICE Swap EURIBOR + 0.4%[USD LIBOR BBA 3 MO +0.18%] | ..... | ..... | 83,649 | (5,428,376) | .. | (5,428,376) | (2,852,687) | ..... | ..... | ..... | 1,138,988 | ..... | 009..... |
| Currency Swap With BARCLAYS BANK PLC RCV 3.54 PAY 2.62 12/15/2026 BME1VH0G7 | BME1VGSW8 FORTH PORTS LTD..... | D 1..... | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.... | 01/05/2018 | 12/15/2026 | | 3,729,000 | 3.535%[2.62 %] | | | 7,247 | (287,453) | .. | (287,453) | (114,331) | | | | 51,788 | | 008..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 8.63 PAY 6.75 05/15/2019 BME1R6S19 | BRT1EPNQ4 ARDAGH PACKAGING FINANCE PLC | D 1 | Currency | CREDIT AGRICOLE CORPORATE AND INVES 1VUV7VQFKUQOQSJ21A208.. | 05/04/2016 | 05/15/2019 | | 669,882 | 8.625%[6.75 %] | | | 3,518 | 15,615 | | 15,615 | 14,136 | | | | 1,176 | | 008 |
| 0939999999. Total-Swaps-Hedging Other-Foreign Exchange..... | | | | | | | | | | 53,398 | 0 | 2,629,486 | 63,939,748 | XX | 63,939,748 | (8,499,239) | 0 | 0 | 0 | 9,935,054 | XXX | XXX |

Swaps - Hedging Other - Total Return

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| | | | | | | | | | | | | | | | | | | | | | | |
|---|-------------------------|-------|---------------|--|------------|------------|--|-------------|---|--|--|---------|--------------|--|--------------|--------------|--|--|--|-----------|--|-----|
| Total Return Swap With HSBC SECURIT USA RCV ULB3 P Tot Ret 05/15/2019 BME2NYY88 | Variable Annuities..... | Exh 5 | Equity/ Index | HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.... | 05/14/2018 | 05/15/2019 | | 61,956,246 | USD LIBOR BBA 3 MO + 0.44%[USD LIBOR BBA 3 MO] | | | 472,836 | (1,491,049) | | (1,491,049) | (4,525,825) | | | | 108,771 | | 001 |
| Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6EU2 | Variable Annuities..... | Exh 5 | Equity | BNP PARIBAS SA R0MUJWSFPU8MPRO8K5P83 | 02/11/2019 | 02/11/2022 | | 159,356,871 | USD LIBOR BBA 3 MO + 0%[USD LIBOR BBA 3 MO] | | | | (2,088,089) | | (2,088,089) | (2,088,089) | | | | 1,350,128 | | 001 |
| Total Return Swap With CITNA RCV ULB3 P Tot Ret 06/28/2019 BME2PZ5W2 | Variable Annuities..... | Exh 5 | Equity/ Index | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 06/26/2018 | 06/28/2019 | | 70,170,976 | USD LIBOR BBA 3 MO + 0.38%[USD LIBOR BBA 3 MO] | | | 557,381 | 95,741 | | 95,741 | (10,541,711) | | | | 173,251 | | 001 |
| Total Return Swap With HSBC SECURIT USA RCV ULB3 P Tot Ret 07/10/2019 BME31SOX5 | Variable Annuities..... | Exh 5 | Equity | HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.... | 01/09/2019 | 07/10/2019 | | 122,909,096 | USD LIBOR BBA 3 MO + 0.43%[USD LIBOR BBA 3 MO] | | | | (6,486,343) | | (6,486,343) | (6,486,343) | | | | 323,272 | | 001 |
| Total Return Swap With MSCSW RCV ULB3 P Tot Ret 07/02/2019 BME2PZ5L6 | Variable Annuities..... | Exh 5 | Equity/ Index | MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54.... | 06/26/2018 | 07/02/2019 | | 140,341,951 | USD LIBOR BBA 3 MO + 0.38%[USD LIBOR BBA 3 MO] | | | 59,687 | 191,482 | | 191,482 | (21,083,422) | | | | 354,203 | | 001 |
| Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 04/12/2019 BME2Y4C78 | Variable Annuities..... | Exh 5 | Equity | BNP PARIBAS SA R0MUJWSFPU8MPRO8K5P83 | 10/12/2018 | 04/12/2019 | | 51,385,778 | USD LIBOR BBA 3 MO + 0.475%[USD LIBOR BBA 3 MO] | | | 414,570 | (4,924,436) | | (4,924,436) | (10,187,160) | | | | 46,586 | | 001 |
| Total Return Swap With CITIBANK NA RCV ULB3 P Tot Ret 04/04/2019 BME2YBM2 | Variable Annuities..... | Exh 5 | Equity | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 11/02/2018 | 04/04/2019 | | 74,858,341 | USD LIBOR BBA 3 MO + 0.32%[USD LIBOR BBA 3 MO] | | | 583,025 | (9,564,699) | | (9,564,699) | (16,049,329) | | | | 39,183 | | 001 |
| Total Return Swap With CITIBANK RCV ULB3 P Tot Ret 07/09/2019 BME31U432 | Variable Annuities..... | Exh 5 | Equity | CITIBANK NA..... E57ODZWZ7FF32TWEFA76. | 01/09/2019 | 07/09/2019 | | 296,331,980 | USD LIBOR BBA 3 MO + 0.405%[USD LIBOR BBA 3 MO] | | | | (15,987,231) | | (15,987,231) | (15,987,231) | | | | 775,536 | | 001 |

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 07/10/2019 BME2QH5U5 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 07/09/2018 | 07/10/2019 | ..... | 83,325,889 | USD LIBOR BBA 3 MO + 0.135%[USD LIBOR BBA 3 MO] | | | 604,293 | (7,539,714) | | (7,539,714) | (16,573,916) | | | | 219,161 | | 001..... |
| Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 07/10/2019 BME2QH5Y7 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 07/09/2018 | 07/10/2019 | ..... | 75,420,100 | USD LIBOR BBA 3 MO + 0.13%[USD LIBOR BBA 3 MO] | | | 545,530 | (7,729,149) | | (7,729,149) | (16,103,324) | | | | 198,368 | | 001..... |
| Total Return Swap With UBS RCV ULB3 P Tot Ret 01/24/2020 BME33RK96 | Variable Annuities..... | Exh 5..... | Equity.. | UBS AG..... BFM8T61CT2L1QCEMIK50.... | 01/24/2019 | 01/24/2020 | ..... | 146,880,000 | USD LIBOR BBA 3 MO + 0.325%[USD LIBOR BBA 3 MO] | | | | (7,598,147) | | (7,598,147) | (7,598,147) | | | | 664,694 | | 001..... |
| Total Return Swap With MSCSW RCV ULB3 P Tot Ret 11/30/2019 BME2ZCR57 | Variable Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY CAPITAL SERVICES E57ODZWZ7FF32TWEFA76... | 11/30/2018 | 11/30/2019 | ..... | 136,999,644 | USD LIBOR BBA 3 MO + 0.18%[USD LIBOR BBA 3 MO] | | | (890,560) | (2,387,004) | | (2,387,004) | (3,375,269) | | | | 560,064 | | 001..... |
| Total Return Swap With MORGAN STANLEY CAPITAL RCV ULB3 P Tot Ret 12/04/2019 BME2ZCR24 | Variable Annuities..... | Exh 5..... | Equity.. | MORGAN STANLEY CAPITAL SERVICES I7331LVCKQKX5T7XV54.... | 11/30/2018 | 12/04/2019 | ..... | 138,940,393 | USD LIBOR BBA 3 MO + 0.18%[USD LIBOR BBA 3 MO] | | | 990,411 | (2,003,899) | | (2,003,899) | (14,673,399) | | | | 572,635 | | 001..... |
| Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV ULB3 P Tot Ret 03/25/2022 BHF1J6H69 | Variable Annuities..... | Exh 5..... | Equity.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 03/25/2019 | 03/25/2022 | ..... | 119,864,165 | USD LIBOR BBA 3 MO + 0.145%[USD LIBOR BBA 3 MO] | | | | (2,938,108) | | (2,938,108) | (2,938,108) | | | | 1,035,681 | | 001..... |
| Total Return Swap With SOCIETE GENERALE SA RCV ULB3 P Tot Ret 04/19/2019 BME2XFPW5 | Variable Annuities..... | Exh 5..... | Equity.. | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41.... | 10/17/2018 | 04/19/2019 | ..... | 162,247,910 | USD LIBOR BBA 3 MO + 0.415%[USD LIBOR BBA 3 MO] | | | 1,274,440 | (12,014,869) | | (12,014,869) | (30,842,708) | | | | 185,089 | | 001..... |
| Total Return Swap With UBS RCV ULB3 P Tot Ret 01/28/2020 BME33RK39 | Variable Annuities..... | Exh 5..... | Equity.. | UBS AG..... BFM8T61CT2L1QCEMIK50.... | 01/24/2019 | 01/28/2020 | ..... | 74,375,670 | USD LIBOR BBA 3 MO + 0.31%[USD LIBOR BBA 3 MO] | | | | (2,906,183) | | (2,906,183) | (2,906,183) | | | | 338,825 | | 001..... |
| Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 07/08/2019 BME2QFC23 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 07/05/2018 | 07/08/2019 | | 127,615,016 | USD LIBOR BBA 3 MO + 0.15%[USD LIBOR BBA 3 MO] | | | 924,060 | (14,671,644) | | (14,671,644) | (35,233,581) | | | | 332,310 | | 001..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV ULB3 P Tot Ret 06/12/2019 BME2ZTKY4 | Variable Annuities..... | Exh 5..... | Equity. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 12/12/2018 | 06/12/2019 | | 280,494,310 | USD LIBOR BBA 3 MO + 0.08%[USD LIBOR BBA 3 MO] | | | 2,247,169 | (4,268,674) | | (4,268,674) | (18,773,872) | | | | 627,204 | | 001..... |
| Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 04/16/2019 BME2Y4CF0 | Variable Annuities..... | Exh 5..... | Equity. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 10/12/2018 | 04/16/2019 | | 52,054,480 | USD LIBOR BBA 3 MO + 0.475%[USD LIBOR BBA 3 MO] | | | 420,097 | (4,260,654) | | (4,260,654) | (10,370,263) | | | | 54,493 | | 001..... |
| Total Return Swap With CREDIT SUISSE (USA) INC RCV ULB3 P Tot Ret 04/25/2019 BME2M7FZ9 | Variable Annuities..... | Exh 5..... | Equity/Index | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.. | 04/24/2018 | 04/25/2019 | | 55,037,993 | USD LIBOR BBA 3 MO + 0.38%[USD LIBOR BBA 3 MO] | | | 417,552 | (2,116,302) | | (2,116,302) | (4,154,927) | | | | 72,021 | | 001..... |
| Total Return Swap With MORGANSTANLEYCREDITPRODUCTS RCV ULB3 P Tot Ret 01/14/2020 BME320HF6 | Variable Annuities..... | Exh 5..... | Equity. | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.... | 01/14/2019 | 01/14/2020 | | 100,000,000 | USD LIBOR BBA 3 MO + - 0.15%[USD LIBOR BBA 3 MO] | | | | (7,285,215) | | (7,285,215) | (7,285,215) | | | | 444,910 | | 001..... |
| Total Return Swap With SOCIETE GENERALE SA RCV ULB3 P Tot Ret 03/25/2022 BHF1J4P08 | Variable Annuities..... | Exh 5..... | Equity. | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 03/25/2019 | 03/25/2022 | | 360,002,526 | USD LIBOR BBA 3 MO + 0.195%[USD LIBOR BBA 3 MO] | | | | (4,659,157) | | (4,659,157) | (4,659,157) | | | | 3,110,587 | | 001..... |
| Total Return Swap With MSCSW RCV ULB3 P Tot Ret 12/10/2019 BME2ZS838 | Variable Annuities..... | Exh 5..... | Equity. | MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.... | 12/10/2018 | 12/10/2019 | | 166,702,955 | USD LIBOR BBA 3 MO + 0.11%[USD LIBOR BBA 3 MO] | | | 1,134,416 | (3,029,529) | | (3,029,529) | (10,894,356) | | | | 695,318 | | 001..... |
| Total Return Swap With BANK OF AMERICA CORP RCV ULB3 P Tot Ret 12/12/2019 BME2ZRYL1 | Variable Annuities..... | Exh 5..... | Equity. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 12/10/2018 | 12/12/2019 | | 40,674,972 | USD LIBOR BBA 3 MO + 0.115%[USD LIBOR BBA 3 MO] | | | 258,630 | (618,365) | | (618,365) | (2,723,881) | | | | 170,322 | | 001..... |
| Total Return Swap With BANK OF AMERICA NA RCV ULB3 P Tot Ret 01/16/2020 BME320HA7 | Variable Annuities..... | Exh 5..... | Equity. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27. | 01/14/2019 | 01/16/2020 | | 92,999,994 | USD LIBOR BBA 3 MO + - 0.175%[USD LIBOR BBA 3 MO] | | | | (6,779,936) | | (6,779,936) | (6,779,936) | | | | 415,196 | | 001..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV ULB3 P Tot Ret 06/12/2019 BME2ZTL56 | Variable Annuities..... | Exh 5..... | Equity.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 12/12/2018 | 06/12/2019 | ..... | 75,272,367 | USD LIBOR BBA 3 MO + 0.07%[USD LIBOR BBA 3 MO] | | | 501,722 | (753,332) | | (753,332) | (1,000,080) | | | | 168,314 | | 001..... |
| Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 04/02/2019 BME2UJDJ2 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 10/01/2018 | 04/02/2019 | ..... | 139,785,476 | USD LIBOR BBA 3 MO + 0.44%[USD LIBOR BBA 3 MO] | | | 1,131,140 | (17,821,341) | | (17,821,341) | (41,304,848) | | | | 51,737 | | 001..... |
| Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6F31 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 02/11/2019 | 02/11/2022 | ..... | 71,260,971 | USD LIBOR BBA 3 MO + 0.15%[USD LIBOR BBA 3 MO] | | | | (4,121,916) | | (4,121,916) | (4,121,916) | | | | 603,748 | | 001..... |
| Total Return Swap With CREDIT AGRICOLE CORPORATE AND RCV ULB3 P Tot Ret 07/09/2019 BME31S106 | Variable Annuities..... | Exh 5..... | Equity.. | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868.... | 01/09/2019 | 07/09/2019 | ..... | 51,426,560 | USD LIBOR BBA 3 MO +- 0.01%[USD LIBOR BBA 3 MO] | | | | (4,911,302) | | (4,911,302) | (4,911,302) | | | | 134,589 | | 001..... |
| Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2024 BHF1G6AA0 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 02/11/2019 | 02/11/2024 | ..... | 256,009,972 | USD LIBOR BBA 3 MO + 0.27%[USD LIBOR BBA 3 MO] | | | | (11,661,958) | | (11,661,958) | (11,661,958) | | | | 2,825,181 | | 001..... |
| Total Return Swap With WELLS FARGO BANK NA RCV ULB3 P Tot Ret 12/21/2019 BME317WW8 | Variable Annuities..... | Exh 5..... | Equity.. | WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09. | 12/19/2018 | 12/21/2019 | ..... | 88,102,028 | USD LIBOR BBA 3 MO + 0%[USD LIBOR BBA 3 MO] | | | (15,905,971) | (14,815,713) | | (14,815,713) | (15,414,750) | | | | 375,347 | | 001..... |
| Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV ULB3 P Tot Ret 12/12/2019 BME2ZTL15 | Variable Annuities..... | Exh 5..... | Equity.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528... | 12/12/2018 | 12/12/2019 | ..... | 153,481,251 | USD LIBOR BBA 3 MO + 0.095%[USD LIBOR BBA 3 MO] | | | 1,039,551 | (2,334,780) | | (2,334,780) | (10,271,755) | | | | 642,686 | | 001..... |
| Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6AD4 | Variable Annuities..... | Exh 5..... | Equity.. | BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83 | 02/11/2019 | 02/11/2022 | ..... | 225,467,806 | USD LIBOR BBA 3 MO + 0.2%[USD LIBOR BBA 3 MO] | | | | (10,289,969) | | (10,289,969) | (10,289,969) | | | | 1,910,244 | | 001..... |
| Total Return Swap With DMGSW RCV ULB3 P Tot Ret 01/28/2020 BME33RKF2 | Variable Annuities..... | Exh 5..... | Equity.. | DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86.... | 01/24/2019 | 01/28/2020 | | 236,640,870 | USD LIBOR BBA 3 MO + 0.065342843 % [USD LIBOR BBA 3 MO] | | | | (17,143,758) | | (17,143,758) | (17,143,758) | | | | 1,078,039 | | 001..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Total Return Swap With HSBC RCV ULB3 P Tot Ret 05/15/2019 BME2NYY21 | Variable Annuities | Exh 5 | Equity/Index | HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804 | 05/14/2018 | 05/15/2019 | | .61,956,246 | USD LIBOR BBA 3 MO + 0.45%[USD LIBOR BBA 3 MO] | | | 474,293 | (1,492,912) | | (1,492,912) | (4,528,395) | | | | 108,771 | | 001 |
| 0949999999. Total-Swaps-Hedging Other-Total Return | | | | | | | | | | 0 | 0 | (2,745,727) | (218,408,153) | XX | (218,408,153) | ##### | 0 | 0 | 0 | 20,766,467 | XXX | XXX |
| 0969999999. Total-Swaps-Hedging Other | | | | | | | | | | 14,316,088 | 0 | 5,204,046 | 18,476,934 | XX | 18,476,934 | ##### | 0 | 0 | 0 | 212,348,850 | XXX | XXX |

Swaps - Replications - Credit Default

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| | | | | | | | | | | | | | | | | | | | | | | |
|---|------------------------------------|------|--------|-------------------------------|------------|------------|-----------|-------------|----------|-----------|-----------|-----------|-----------|--|-----------|--|--|----------|--|-------------|---|-----|
| Credit Default Swap With GOLDMAN SACHS BANK USA RCV 1.00 PAY 100.00 09/20/2019 BME0PSU53 | CONNECTICUT (STATE OF) | DB C | Credit | GOLDMAN SACHS BANK USA | 07/30/2014 | 09/20/2019 | | 14,000,000 | 1%[0%] | | | 35,000 | 12,209 | | 58,806 | | | (6,333) | | 14,000,000 | 0 | 007 |
| Credit Default Swap With BARCLAYS BANK PLC RCV 1.00 PAY 100.00 09/20/2020 BME1A27S0 | CREDIT AGRICOLE SA | DB C | Credit | BARCLAYS BANK PLC | 07/14/2015 | 09/20/2020 | | 5,500,005 | 1%[0%] | | | 14,159 | 18,417 | | 73,154 | | | (3,055) | | 5,500,005 | 0 | 007 |
| Credit Default Swap With CITICORP SECURITIES MARKETS RCV 0.50 PAY 100.00 12/20/2020 BME2692L8 | CDT30-100_MET_2017A | DB C | Credit | CITIBANK NA | 05/22/2017 | 12/20/2020 | | 100,000,000 | 0.5%[0%] | | | 125,000 | | | 490,736 | | | | | 100,000,000 | 0 | 007 |
| Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 09/20/2020 BME1A0V65 | DANSKE BANK A/S | DB C | Credit | CITIBANK NA | 07/13/2015 | 09/20/2020 | | 5,505,274 | 1%[0%] | | | 14,159 | 14,406 | | 63,972 | | | (2,388) | | 5,505,274 | 0 | 007 |
| Credit Default Swap With BARCLAYS BANK PLC RCV 1.00 PAY 100.00 09/20/2020 BME1A2LB1 | BANCO BILBAO VIZCAYA ARGENTARIA SA | DB C | Credit | BARCLAYS BANK PLC | 07/14/2015 | 09/20/2020 | | 5,500,005 | 1%[0%] | (2,746) | 1,952 | 14,159 | (794) | | 61,554 | | | 131 | | 5,500,005 | 0 | 007 |
| Credit Default Swap With BNP PARIBAS SA RCV 1.00 PAY 100.00 09/20/2020 BME1AWRV5 | TELEFONICA SA | DB C | Credit | BNP PARIBAS SA | 07/30/2015 | 09/20/2020 | 5,000,000 | 5,462,272 | 1%[0%] | | | 14,159 | 15,128 | | 70,188 | | | (2,508) | | 5,462,250 | 2 | 007 |
| Credit Default Swap With GOLDMAN SACHS INTERNATIONAL RCV 1.00 PAY 100.00 06/20/2022 BME24AYL2 | RUSSIAN FEDERATION | DB C | Credit | GOLDMAN SACHS INTERNATIONAL | 03/31/2017 | 06/20/2022 | | 25,000,000 | 1%[0%] | (484,267) | | 62,500 | (484,267) | | (7,005) | | | 36,027 | | 25,000,000 | 2 | 007 |
| Credit Default Swap With BNP PARIBAS SA RCV 1.00 PAY 100.00 12/20/2023 BME2ZYDV7 | CDX.NA.IG.31 7-15% | DB C | Credit | BNP PARIBAS SA | 12/13/2018 | 12/20/2023 | | 50,000,000 | 1%[0%] | 58,056 | (120,001) | 1,389 | (61,945) | | 687,811 | | | 4,008 | | 50,000,000 | 0 | 007 |
| Credit Default Swap With BNP PARIBAS SA RCV 1.00 PAY 100.00 12/20/2023 BME2ZYDY1 | CDX.NA.IG.31 7-15% | DB C | Credit | BNP PARIBAS SA | 12/14/2018 | 12/20/2023 | | 25,000,000 | 1%[0%] | 27,222 | (60,576) | | (33,354) | | 343,905 | | | 2,096 | | 25,000,000 | 0 | 007 |
| Credit Default Swap With GOLDMAN SACHS INTERNATIONAL RCV 1.00 PAY 100.00 09/20/2020 BME1BVUB6 | SKY LTD | DB C | Credit | GOLDMAN SACHS INTERNATIONAL | 08/18/2015 | 09/20/2020 | 5,000,000 | 5,517,241 | 1%[0%] | | | 14,159 | 17,719 | | 77,981 | | | (2,939) | | 5,517,241 | 0 | 007 |
| Credit Default Swap With BANK OF AMERICA NA RCV 1.00 PAY 100.00 09/20/2019 BME0QG7T2 | CARNIVAL CORP | DB C | Credit | BANK OF AMERICA NA | 08/04/2014 | 09/20/2019 | | 3,000,000 | 1%[0%] | | | 7,500 | 3,984 | | 13,336 | | | (2,067) | | 3,000,000 | 1 | 007 |
| Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2024 Z91ZBY256 | CDX.NA.IG.32.V1 | DB C | Credit | INTERCONTINENTAL EXCHANGE INC | 03/21/2019 | 06/20/2024 | | 533,400,000 | 1%[0%] | | | 9,196,294 | 9,196,294 | | 9,506,107 | | | (47,402) | | 533,400,000 | 0 | 007 |
| Credit Default Swap With SOCIETE GENERALE SA RCV 1.00 PAY 100.00 09/20/2020 BME1BX2X5 | ENEL SPA | DB C | Credit | SOCIETE GENERALE SA | 08/19/2015 | 09/20/2020 | | 2,763,866 | 1%[0%] | | | 7,078 | 4,217 | | 31,815 | | | (700) | | 2,763,866 | 2 | 007 |
| Credit Default Swap With JPMORGAN CHASE BANK NA RCV 1.00 PAY 100.00 12/20/2022 BME2P6LG3 | ITRAXX.EUR.28 6-12% | DB C | Credit | JPMORGAN CHASE BANK N.A. | 06/08/2018 | 12/20/2022 | | 23,532,000 | 1%[0%] | 76,588 | (13,302) | 56,625 | 63,286 | | 48,128 | | | (4,114) | | 23,532,000 | 0 | 007 |

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Credit Default Swap With GOLDMAN SACHS BANK USA RCV 1.00 PAY 100.00 09/20/2019 BME0PUWM9 | CONNECTICUT (STATE OF)..... | DB C..... | Credit.. | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02... | 07/30/2014 | 09/20/2019 | ..... | 6,000,000 | 1% [0%]..... | ..... | ..... | 15,000 | 5,232 | | 25,202 | ..... | ..... | (2,714) | ..... | 6,000,000 | 0..... | 007..... |
| Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2023 Z92D7TXV3 | CDX.NA.IG.31.V1..... | DB C..... | Credit.. | INTERCONTINENTAL EXCHANGE INC 549300HWWR1D8OTS2G29.. | 09/25/2018 | 12/20/2023 | ..... | 267,600,000 | 1% [0%]..... | 15,187,744 | (10,890,482) | 1,965,849 | 4,297,262 | | 5,195,152 | ..... | ..... | (655,178) | ..... | 267,600,000 | 0..... | 007..... |
| Credit Default Swap With J.P. MORGAN SECURITIES INC RCV 1.00 PAY 100.00 12/20/2022 BME2KZQW4 | ITRAXX.EUR.28 6-12%..... | DB C..... | Credit.. | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97. | 03/27/2018 | 12/20/2022 | ##### | 49,580,000 | 1% [0%]..... | 825,975 | (171,525) | 113,272 | 654,450 | | 96,257 | ..... | ..... | (42,750) | ..... | 49,580,000 | 0..... | 007..... |
| Credit Default Swap With SOCIETE GENERALE SA RCV 1.00 PAY 100.00 09/20/2020 BME1A2L88 | BRITISH TELECOMMUNICATIONS PLC..... | DB C..... | Credit.. | SOCIETE GENERALE SA O2RNE8BXP4R0TD8PU41.. | 07/14/2015 | 09/20/2020 | 5,000,000 | 5,500,005 | 1% [0%]..... | ..... | ..... | 14,159 | 28,108 | | 66,805 | ..... | ..... | (4,667) | ..... | 5,500,000 | 0..... | 007..... |
| Credit Default Swap With JPMORGAN CHASE BANK NA RCV 1.00 PAY 100.00 09/20/2019 BME0MTOH1 | PIONEER NATURAL RESOURCES COMPANY..... | DB C..... | Credit.. | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97. | 07/07/2014 | 09/20/2019 | ..... | 10,000,000 | 1% [0%]..... | ..... | ..... | 25,000 | 19,733 | | 39,027 | ..... | ..... | (10,244) | ..... | 10,000,000 | 2..... | 007..... |
| Credit Default Swap With CITIGROUP INC RCV 1.00 PAY 100.00 12/20/2021 BME1ZQGV3 | ITRAXX.EUR.26 12-100%..... | DB C..... | Credit.. | CITIBANK NA..... E57ODZWZ7FF32WEFA76.. | 12/15/2016 | 12/20/2021 | ..... | 114,565,000 | 1% [0%]..... | ..... | ..... | 311,498 | 2,007,929 | | 3,302,857 | ..... | ..... | (180,634) | ..... | 114,565,000 | 0..... | 007..... |
| Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2020 BME1LUZ63 | ITRAXX.EUR.24 12-100%..... | DB C..... | Credit.. | CITIBANK NA..... E57ODZWZ7FF32WEFA76.. | 01/22/2016 | 12/20/2020 | ..... | 37,885,750 | 1% [0%]..... | ..... | ..... | 99,113 | 361,283 | | 588,787 | ..... | ..... | (51,380) | ..... | 37,885,751 | 0..... | 007..... |
| Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2020 BME1MORZ3 | ITRAXX.EUR.24 12-100%..... | DB C..... | Credit.. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.. | 01/25/2016 | 12/20/2020 | ..... | 61,203,625 | 1% [0%]..... | ..... | ..... | 159,997 | 571,764 | | 950,471 | ..... | ..... | (81,304) | ..... | 61,203,625 | 0..... | 007..... |
| Credit Default Swap With BNPP RCV 1.00 PAY 100.00 12/20/2022 BME2NNW76 | ITRAXX.EUR.28 6-12%..... | DB C..... | Credit.. | BNP PARIBAS SA R0MUWSPU8MPRO8K5P83 | 05/25/2018 | 12/20/2022 | ..... | 46,618,000 | 1% [0%]..... | 604,223 | (108,881) | 113,272 | 495,342 | | 96,257 | ..... | ..... | (32,312) | ..... | 46,617,999 | 0..... | 007..... |
| Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2029 Z91ZBY272 | CDX.NA.IG.32.V1..... | DB C..... | Credit.. | INTERCONTINENTAL EXCHANGE INC VYVCKR63DVZZN70PB21.. | 03/21/2019 | 06/20/2029 | ..... | 50,000,000 | 1% [0%]..... | ..... | (383,836) | ..... | (383,836) | | (370,315) | ..... | ..... | 974 | ..... | 50,000,000 | 0..... | 007..... |
| Credit Default Swap With GOLDMAN SACHS INTERNATIONAL RCV 1.00 PAY 100.00 09/20/2020 BME1ABHL4 | UNIBAIL-RODAMCO SE..... | DB C..... | Credit.. | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 07/17/2015 | 09/20/2020 | ..... | 5,426,760 | 1% [0%]..... | ..... | ..... | 14,156 | 27,707 | | 71,893 | ..... | ..... | (4,609) | ..... | 5,426,750 | 0..... | 007..... |
| Credit Default Swap With CREDIT SUISSE SECURITIES (USA) RCV 1.00 PAY 100.00 09/20/2019 BME0MB3L8 | ROGERS COMMUNICATIONS INC..... | DB C..... | Credit.. | CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868.. | 06/27/2014 | 09/20/2019 | ..... | 5,000,000 | 1% [0%]..... | ..... | ..... | 12,500 | 9,422 | | 21,346 | ..... | ..... | (4,891) | ..... | 5,000,000 | 2..... | 007..... |
| Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 06/20/2024 Z91ZBY2C1 | ITRAXX.EUR.31.V1..... | DB C..... | Credit.. | INTERCONTINENTAL EXCHANGE INC VYVCKR63DVZZN70PB21.. | 03/22/2019 | 06/20/2024 | ..... | 100,587,803 | 1% [0%]..... | ..... | 1,608,746 | ..... | 1,608,746 | | 1,803,702 | ..... | ..... | (4,969) | ..... | 100,587,803 | 0..... | 007..... |
| Credit Default Swap With FICC - BANK OF AMERICA N.A. - RCV 1.00 PAY 100.00 06/20/2024 BME0MGYV1 | MCDX.NA.22.V1..... | DB C..... | Credit.. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.. | 06/10/2014 | 06/20/2024 | ..... | 6,000,000 | 1% [0%]..... | (75,201) | 34,954 | 15,000 | (40,247) | | 163,934 | ..... | ..... | 1,840 | ..... | 6,000,000 | 0..... | 007..... |
| Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2019 BME15XN01 | CDX.NA.IG.23 7-15%..... | DB C..... | Credit.. | CITIBANK NA..... E57ODZWZ7FF32WEFA76.. | 06/02/2015 | 12/20/2019 | ..... | 50,000,000 | 1% [0%]..... | ..... | ..... | 125,000 | 48,680 | | 222,225 | ..... | ..... | (16,526) | ..... | 50,000,000 | 0..... | 007..... |
| Credit Default Swap With CITIBANK NA RCV 0.51 PAY 100.00 09/20/2019 BME1AU6X8 | CDT30-100_MET_2015_A..... | DB C..... | Credit.. | CITIBANK NA..... E57ODZWZ7FF32WEFA76.. | 07/28/2015 | 09/20/2019 | ..... | 69,691,250 | 0.505% [0%]..... | ..... | ..... | 87,985 | ..... |  | 130,469 | ..... | ..... | ..... | ..... | 69,691,250 | 0..... | 007..... |
| Credit Default Swap With BNP PARIBAS SA RCV 0.00 PAY 100.00 12/20/2023 BHF1HV4W3 | CDT15-100_MET_2019_A..... | DB C..... | Credit.. | BNP PARIBAS SA R0MUWSPU8MPRO8K5P83 | 03/15/2019 | 12/20/2023 | ..... | 50,000,000 | 0% [0%]..... | ..... | ..... | ..... | 0 | | (11,042) | ..... | ..... | ..... | ..... | 50,000,000 | 0..... | 007..... |
| Credit Default Swap With FICC - BANK OF AMERICA N.A. - RCV 1.00 PAY 100.00 06/20/2024 BME0MGZH1 | MCDX.NA.22.V1..... | DB C..... | Credit.. | BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.. | 06/10/2014 | 06/20/2024 | ..... | 3,000,000 | 1% [0%]..... | (37,601) | 17,477 | 7,500 | (20,124) | | 81,967 | ..... | ..... | 920 | ..... | 3,000,000 | 0..... | 007..... |

QE06.53

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Credit Default Swap With CITIBANK NA RCV 0.48 PAY 100.00 09/20/2019 BME1HN1J3 | CDT30-100_MET_2015_B | DB C | Credit | CITIBANK NA..... E57ODZWZ7FF32TWEFA76 | 11/16/2015 | 09/20/2019 | | 90,000,000 | 0.48%[0%] | | | 108,000 | | | 161,205 | | | | | 90,000,000 | | 007 |
| 0989999999. Total-Swaps-Replications-Credit Default | | | | | | | | | | 16,179,993 | (889,180) | 3,553,187 | 18,456,752 | XX | 24,156,688 | 0 | 0 | (1,117,688) | 0 | 1,832,838,819 | XXX | XXX |
| 1029999999. Total-Swaps-Replications | | | | | | | | | | 16,179,993 | (889,180) | 3,553,187 | 18,456,752 | XX | 24,156,688 | 0 | 0 | (1,117,688) | 0 | 1,832,838,819 | XXX | XXX |
| 1159999999. Total-Swaps-Interest Rate | | | | | | | | | | 14,590,000 | 0 | 5,462,787 | 173,317,359 | XX | 173,317,359 | 277,747,821 | 0 | 0 | 0 | 181,647,329 | XXX | XXX |
| 1169999999. Total-Swaps-Credit Default | | | | | | | | | | 15,852,683 | (889,180) | 3,410,687 | 18,084,732 | XX | 23,784,668 | (524,534) | 0 | (1,117,688) | 0 | 1,832,838,819 | XXX | XXX |
| 1179999999. Total-Swaps-Foreign Exchange | | | | | | | | | | 56,448 | 0 | 9,974,913 | 247,550,278 | XX | 189,460,814 | (6,770,658) | 3,617,137 | 0 | 0 | 53,863,207 | XXX | XXX |
| 1189999999. Total-Swaps-Total Return | | | | | | | | | | 0 | 0 | (2,745,727) | (218,408,153) | XX | (218,408,153) | ##### | 0 | 0 | 0 | 20,766,467 | XXX | XXX |
| 1209999999. Total-Swaps | | | | | | | | | | 30,499,131 | (889,180) | 16,102,659 | 220,544,217 | XX | 168,154,689 | ##### | 3,617,137 | (1,117,688) | 0 | 2,089,115,822 | XXX | XXX |

Forwards - Hedging Other

| | | | | | | | | | | | | | | | | | | | | | | | | |
|---------|--|-----------------------------------|-------|-------------|---------------------------------------|-------------------------|------------|------------|-------------|-------------|-------|--|--|--------------|--|--------------|-----------|--|--|--|--|--------|---------|------|
| QE06.54 | Forward Currency Cover Transaction CITIBANK NA Long USD Short GBP Settlement 01/25/2019 | Joint Venture Interests Portfolio | BA | Current | CITIBANK NA..... E57ODZWZ7FF32TWEFA76 | 03/20/2019 | 04/23/2019 | | 18,517,584 | 1 | | | | | | | | | | | | 23,535 | 0008 | |
| | Forward Currency Cover Transaction CITIBANK NA Long USD Short EUR Settlement 01/25/2019 | Joint Venture Interests Portfolio | BA | Current | CITIBANK NA..... E57ODZWZ7FF32TWEFA76 | 03/20/2019 | 04/23/2019 | | 105,096,307 | 1 | | | | | | | | | | | | | 133,565 | 0008 |
| | Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/20/2019 BRTA618E0 | Variable Annuities | Exh 5 | Equity/ndex | SOCIETE GENERALE SA GOLDMAN | 02RNE8IBXP4R0TD8PU41... | 08/11/2009 | 12/20/2019 | 16,155 | 161,550,900 | 30.95 | | | (11,519,000) | | (11,519,000) | (416,000) | | | | | | 686,965 | 001 |
| | Total Return Swap With GSCMW RCV SPTR P Tot Ret 12/20/2019 BRTA5GVQ5 | Variable Annuities | Exh 5 | Equity/ndex | SACHS INTERNATIONAL | W22LROWP2IHZNBB6K528.. | 05/20/2010 | 12/20/2019 | 19,231 | 192,307,700 | 36.4 | | | (20,752,000) | | (20,752,000) | (582,000) | | | | | | 817,753 | 001 |
| | Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/18/2020 BRTA619Q2 | Variable Annuities | Exh 5 | Equity/ndex | CHASE BANK N.A. | 7H6GLXDRUGQFU57RNE97 | 10/27/2011 | 12/18/2020 | 4,231 | 42,307,700 | 32.5 | | | 3,435,000 | | 3,435,000 | 135,000 | | | | | | 277,474 | 001 |
| | Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/18/2020 BRTA618W0 | Variable Annuities | Exh 5 | Equity/ndex | SOCIETE GENERALE SA | 02RNE8IBXP4R0TD8PU41... | 08/18/2011 | 12/18/2020 | 15,152 | 151,515,200 | 33 | | | (12,583,000) | | (12,583,000) | (479,000) | | | | | | 993,710 | 001 |
| | Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV SPTR P Tot Ret 12/20/2019 BRTA619L3 | Variable Annuities | Exh 5 | Equity/ndex | GOLDMAN SACHS INTERNATIONAL | W22LROWP2IHZNBB6K528.. | 07/21/2010 | 12/20/2019 | 14,229 | 142,288,000 | 35.14 | | | (14,186,000) | | (14,186,000) | (427,000) | | | | | | 605,054 | 001 |
| | Total Return Swap With PARSW RCV SPTR P Tot Ret 12/20/2019 BRTA64W98 | Variable Annuities | Exh 5 | Equity/ndex | BNP PARIBAS SA | R0MUW5FP8MPRO8K5P83 | 04/30/2010 | 12/20/2019 | 12,158 | 121,575,300 | 29.2 | | | (7,420,000) | | (7,420,000) | (322,000) | | | | | | 516,977 | 001 |
| | Total Return Swap With JPMORGAN CHASE BK RCV SPTR P Tot Ret 12/16/2022 BRTA61AS6 | Variable Annuities | Exh 5 | Equity/ndex | CHASE BANK N.A. | 7H6GLXDRUGQFU57RNE97 | 01/22/2014 | 12/16/2022 | 10,163 | 101,626,000 | 24.6 | | | (3,163,000) | | (3,163,000) | (301,000) | | | | | | 979,396 | 001 |
| | Total Return Swap With BOASW RCV SPTR P Tot Ret 12/20/2019 BRTA5H2X0 | Variable Annuities | Exh 5 | Equity/ndex | BANK OF AMERICA NA | B4TYDEB6GKMZ0031MB27. | 07/21/2010 | 12/20/2019 | 21,337 | 213,371,300 | 35.15 | | | (21,287,000) | | (21,287,000) | (640,000) | | | | | | 907,322 | 001 |
| | Total Return Swap With CSFB RCV SPTR P Tot Ret 12/20/2019 BRTA61YW1 | Variable Annuities | Exh 5 | Equity/ndex | CREDIT SUISSE INTERNATIONAL | E58DKGMJYYYJLN8C3868... | 05/07/2010 | 12/20/2019 | 4,122 | 41,221,400 | 32.75 | | | (3,412,000) | | (3,412,000) | (116,000) | | | | | | 175,286 | 001 |
| | Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/18/2020 BRTA61BF3 | Variable Annuities | Exh 5 | Equity/ndex | DEUTSCHE BANK AG | 7LTWFZYICNSX8D621K86... | 10/21/2014 | 12/18/2020 | 5,123 | 51,229,500 | 24.4 | | | (1,794,000) | | (1,794,000) | (196,000) | | | | | | 335,988 | 001 |
| | Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/18/2020 BRTA61XF9 | Variable Annuities | Exh 5 | Equity/ndex | JPMORGAN CHASE BANK N.A. | 7H6GLXDRUGQFU57RNE97 | 10/11/2011 | 12/18/2020 | 5,405 | 54,054,100 | 33.3 | | | 4,647,000 | | 4,647,000 | 174,000 | | | | | | 354,513 | 001 |
| | Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/20/2019 BRTA61B71 | Variable Annuities | Exh 5 | Equity/ndex | DEUTSCHE BANK AG | 7LTWFZYICNSX8D621K86... | 10/01/2014 | 12/20/2019 | 10,593 | 105,932,200 | 23.6 | | | (3,684,000) | | (3,684,000) | (452,000) | | | | | | 450,457 | 001 |
| | Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/18/2020 BRTA61Z18 | Variable Annuities | Exh 5 | Equity/ndex | JPMORGAN CHASE BANK N.A. | 7H6GLXDRUGQFU57RNE97 | 10/12/2011 | 12/18/2020 | 6,667 | 66,666,700 | 33 | | | 5,604,000 | | 5,604,000 | 214,000 | | | | | | 437,232 | 001 |

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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | Carrying Value | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Total Return Swap With BARC RCV SPTR P Tot Ret 12/20/2019 BRTA61941 | Variable Annuities..... | Exh 5..... | Equity/ndex | BARCLAYS BANK PLC | 12/05/2012 | 12/20/2019 | 3,604 | 36,036,000 | 27.75 | | | | (2,083,000) | (2,083,000) | (123,000) | | | | | 153,236 | | 001..... |
| Total Return Swap With JPMORGAN CHASE BANK NA RCV SPTR P Tot Ret 12/20/2019 BRTA619K5 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. | 05/05/2010 | 12/20/2019 | 11,639 | 116,393,400 | 30.5 | | | | (7,996,000) | (7,996,000) | (315,000) | | | | | 494,942 | | 001..... |
| Total Return Swap With BARC RCV SPTR P Tot Ret 12/20/2019 BRTA6Y3W3 | Variable Annuities..... | Exh 5..... | Equity/ndex | BARCLAYS BANK PLC | 01/08/2013 | 12/20/2019 | 4,464 | 44,642,900 | 28 | | | | (2,643,000) | (2,643,000) | (155,000) | | | | | 189,836 | | 001..... |
| Total Return Swap With CREDIT SUISSE INTERNATIONAL RCV SPTR P Tot Ret 12/20/2019 BRTA618V2 | Variable Annuities..... | Exh 5..... | Equity/ndex | CREDIT SUISSE INTERNATIONAL | 05/20/2010 | 12/20/2019 | 2,075 | 20,746,900 | 36.15 | | | | (2,202,000) | (2,202,000) | (63,000) | | | | | 88,222 | | 001..... |
| Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY SPTR 12/16/2022 BRTA61AA5 | Variable Annuities..... | Exh 5..... | Equity/ndex | GOLDMAN SACHS INTERNATIONAL | 06/11/2013 | 12/16/2022 | 9,074 | 90,744,100 | 27.55 | | | | 4,189,000 | 4,189,000 | 277,000 | | | | | 874,524 | | 001..... |
| Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV SPTR P Tot Ret 12/16/2022 BME2LAWJ0 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA | 04/04/2018 | 12/16/2022 | 6,826 | 68,259,400 | 21.98 | | | | (875,000) | (875,000) | (359,000) | | | | | 657,833 | | 001..... |
| Total Return Swap With JPMORGAN CHASE BANK NA RCV SPTR P Tot Ret 12/18/2020 BRTA63P64 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. | 06/02/2009 | 12/18/2020 | 16,393 | 163,934,400 | 30.5 | | | | (10,745,000) | (10,745,000) | (415,000) | | | | | 1,075,161 | | 001..... |
| Total Return Swap With JPMORGAN CHASE BK RCV SPTR P Tot Ret 12/20/2019 BRTA61Y76 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. | 08/21/2009 | 12/20/2019 | 8,258 | 82,579,800 | 31 | | | | (5,919,000) | (5,919,000) | (213,000) | | | | | 351,155 | | 001..... |
| Total Return Swap With PARSW RCV SPTR P Tot Ret 12/15/2023 BRTA61AT4 | Variable Annuities..... | Exh 5..... | Equity/ndex | BNP PARIBAS SA | 01/22/2014 | 12/15/2023 | 2,976 | 29,761,900 | 25.2 | | | | (932,000) | (932,000) | (95,000) | | | | | 323,034 | | 001..... |
| Total Return Swap With SOCIETE GEN N A R Tot Ret PAY SPTR 12/17/2021 BRTA61XJ1 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA | 03/20/2013 | 12/17/2021 | 6,809 | 68,093,400 | 25.7 | | | | 2,735,000 | 2,735,000 | 193,000 | | | | | 561,286 | | 001..... |
| Total Return Swap With GSCMW R Tot Ret PAY SPTR 12/20/2019 BME2KH887 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA | 03/16/2018 | 12/20/2019 | 57,683 | 576,830,000 | 19.52 | | | | 6,442,000 | 6,442,000 | 7,169,000 | | | | | 2,452,863 | | 001..... |
| Total Return Swap With JPMORGAN CHASE BANK NA RCV SPTR P Tot Ret 12/18/2019 BRTA619J8 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. | 04/30/2010 | 12/18/2019 | 12,199 | 121,993,100 | 29.1 | | | | (7,379,000) | (7,379,000) | (321,000) | | | | | 516,785 | | 001..... |
| Total Return Swap With CITIBANK NA RCV SPTR P Tot Ret 12/20/2019 BRTA61A07 | Variable Annuities..... | Exh 5..... | Equity/ndex | CITIBANK NA | 10/02/2014 | 12/20/2019 | 11,677 | 116,772,800 | 23.55 | | | | (4,032,000) | (4,032,000) | (498,000) | | | | | 496,555 | | 001..... |
| Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/20/2019 BRTA618F7 | Variable Annuities..... | Exh 5..... | Equity/ndex | SOCIETE GENERALE SA | 03/10/2010 | 12/20/2019 | 4,647 | 46,468,400 | 26.9 | | | | (2,253,000) | (2,253,000) | (117,000) | | | | | 197,598 | | 001..... |
| Total Return Swap With BNP PARIBAS SA RCV SPTR P Tot Ret 12/16/2022 BRTA61990 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. | 08/12/2009 | 12/16/2022 | 16,129 | 161,290,300 | 31 | | | | (10,207,000) | (10,207,000) | (433,000) | | | | | 1,554,396 | | 001..... |
| Total Return Swap With GSCMW RCV SPTR P Tot Ret 12/20/2019 BRTA61WG8 | Variable Annuities..... | Exh 5..... | Equity/ndex | GOLDMAN SACHS INTERNATIONAL | 05/04/2010 | 12/20/2019 | 11,794 | 117,940,000 | 30.1 | | | | (7,822,000) | (7,822,000) | (317,000) | | | | | 501,518 | | 001..... |
| Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/16/2022 BRTA61933 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. | 04/01/2013 | 12/16/2022 | 9,560 | 95,602,300 | 26.15 | | | | 3,769,000 | 3,769,000 | 276,000 | | | | | 921,344 | | 001..... |
| Total Return Swap With MORGAN STANLEY & CO LLC RCV SPTR P Tot Ret 12/20/2019 BRTA5GVM4 | Variable Annuities..... | Exh 5..... | Equity/ndex | MORGAN STANLEY & CO INTL. PLC | 03/10/2010 | 12/20/2019 | 9,294 | 92,936,800 | 26.9 | | | | (4,506,000) | (4,506,000) | (233,000) | | | | | 395,197 | | 001..... |
| Total Return Swap With JPMORGAN CHASE BK RCV SPTR P Tot Ret 12/16/2022 BRTA5H384 | Variable Annuities..... | Exh 5..... | Equity/ndex | JPMORGAN CHASE BANK N.A. | 01/11/2012 | 12/16/2022 | 7,225 | 72,254,300 | 34.6 | | | | (6,332,000) | (6,332,000) | (249,000) | | | | | 696,333 | | 001..... |
| Total Return Swap With PARSW RCV SPTR P Tot Ret 12/16/2022 BRTA64X48 | Variable Annuities..... | Exh 5..... | Equity/ndex | BNP PARIBAS SA | 06/07/2013 | 12/16/2022 | 1,812 | 18,115,900 | 27.6 | | | | (841,000) | (841,000) | (55,000) | | | | | 174,588 | | 001..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/16/2022 BRTA6Y998 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 02/12/2013 | 12/16/2022 | 14,231 | 142,310,000 | 26.35..... | | | | 5,773,000 | | 5,773,000 | 410,000 | | | | 1,371,478 | | 001..... |
| Total Return Swap With DEUTSCHE BANK SECURITIES INC. RCV SPTR P Tot Ret 12/20/2019 BRTA61VG9 | Variable Annuities..... | Exh 5..... | Equity/ Index | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 08/21/2009 | 12/20/2019 | 16,155 | 161,550,900 | 30.95..... | | | | (11,530,000) | | (11,530,000) | (417,000) | | | | 686,965 | | 001..... |
| Total Return Swap With DMGSW RCV SPTR P Tot Ret 12/17/2021 BRTA6Y6X8 | Variable Annuities..... | Exh 5..... | Equity/ Index | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 06/08/2012 | 12/17/2021 | 3,666 | 36,656,900 | 34.1..... | | | | (3,224,000) | | (3,224,000) | (121,000) | | | | 302,159 | | 001..... |
| Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/18/2020 BRTA619N9 | Variable Annuities..... | Exh 5..... | Equity/ Index | CHASE BANK N.A. JPMORGAN CHASE BANK N.A. | 11/08/2012 | 12/18/2020 | 8,547 | 85,470,100 | 29.25..... | | | | (5,329,000) | | (5,329,000) | (281,000) | | | | 560,554 | | 001..... |
| Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/15/2023 BRTA619S8 | Variable Annuities..... | Exh 5..... | Equity/ Index | CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 05/24/2012 | 12/15/2023 | 7,246 | 72,463,800 | 34.5..... | | | | 6,018,000 | | 6,018,000 | 280,000 | | | | 786,518 | | 001..... |
| Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV SPTR P Tot Ret 12/20/2019 BRTA63XV0 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 04/29/2010 | 12/20/2019 | 24,653 | 246,527,800 | 28.8..... | | | | (14,479,000) | | (14,479,000) | (646,000) | | | | 1,048,314 | | 001..... |
| Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/16/2022 BRTA6XPQ4 | Variable Annuities..... | Exh 5..... | Equity/ Index | CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 05/24/2012 | 12/16/2022 | 7,310 | 73,099,400 | 34.2..... | | | | 6,195,000 | | 6,195,000 | 254,000 | | | | 704,478 | | 001..... |
| Total Return Swap With GSCMW R Tot Ret PAY SPTR 12/20/2019 BRTA61AM9 | Variable Annuities..... | Exh 5..... | Equity/ Index | GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528.. | 04/13/2012 | 12/20/2019 | 16,000 | 160,000,000 | 31.25..... | | | | 12,493,000 | | 12,493,000 | 532,000 | | | | 680,371 | | 001..... |
| Total Return Swap With GSCMW R Tot Ret PAY SPTR 12/20/2019 BRTA6WAA7 | Variable Annuities..... | Exh 5..... | Equity/ Index | CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868.. | 02/03/2010 | 12/20/2019 | 7,435 | 74,349,442 | 26.9..... | | | | 3,604,000 | | 3,604,000 | 185,000 | | | | 316,157 | | 001..... |
| Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/16/2022 BRTA61925 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 03/11/2013 | 12/16/2022 | 9,579 | 95,785,400 | 26.1..... | | | | 3,763,000 | | 3,763,000 | 276,000 | | | | 923,108 | | 001..... |
| Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY SPTR 12/16/2022 BRTA61AB3 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 06/25/2013 | 12/16/2022 | 17,857 | 178,571,400 | 28..... | | | | 8,662,000 | | 8,662,000 | 554,000 | | | | 1,720,938 | | 001..... |
| Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/20/2019 BRTA6Y7E9 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 09/14/2012 | 12/20/2019 | 4,237 | 42,372,900 | 29.5..... | | | | 2,872,000 | | 2,872,000 | 144,000 | | | | 180,183 | | 001..... |
| Total Return Swap With PARSW RCV SPTR P Tot Ret 12/17/2021 BRTA6Y5Q4 | Variable Annuities..... | Exh 5..... | Equity/ Index | BNP PARIBAS SA R0MUW5FP8MPRO8K5P83 | 08/28/2012 | 12/17/2021 | 7,764 | 77,639,800 | 32.2..... | | | | (5,905,000) | | (5,905,000) | (247,000) | | | | 639,976 | | 001..... |
| Total Return Swap With BARC RCV SPTR P Tot Ret 12/18/2020 BRTA6XJ16 | Variable Annuities..... | Exh 5..... | Equity/ Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573... | 08/19/2011 | 12/18/2020 | 3,788 | 37,878,800 | 33..... | | | | (2,987,000) | | (2,987,000) | (255,000) | | | | 248,427 | | 001..... |
| Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/20/2019 BRTA61A98 | Variable Annuities..... | Exh 5..... | Equity/ Index | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 04/24/2015 | 12/20/2019 | 5,176 | 51,759,800 | 24.15..... | | | | (1,920,000) | | (1,920,000) | (247,000) | | | | 220,099 | | 001..... |
| Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/20/2019 BRTA61B89 | Variable Annuities..... | Exh 5..... | Equity/ Index | DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86... | 10/02/2014 | 12/20/2019 | 5,274 | 52,742,600 | 23.7..... | | | | (1,858,000) | | (1,858,000) | (225,000) | | | | 224,278 | | 001..... |
| Total Return Swap With BARC RCV SPTR P Tot Ret 12/20/2019 BRTA618N0 | Variable Annuities..... | Exh 5..... | Equity/ Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573... | 04/28/2010 | 12/20/2019 | 12,976 | 129,757,800 | 28.9..... | | | | (7,694,000) | | (7,694,000) | (341,000) | | | | 551,771 | | 001..... |
| Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/18/2020 BRTA61AP2 | Variable Annuities..... | Exh 5..... | Equity/ Index | JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | 12/12/2011 | 12/18/2020 | 6,739 | 67,385,400 | 37.1..... | | | | 7,588,000 | | 7,588,000 | 239,000 | | | | 441,946 | | 001..... |
| Total Return Swap With SOCIETE GENERALE SA R Tot Ret PAY SPTR 12/18/2020 BRTA618Z3 | Variable Annuities..... | Exh 5..... | Equity/ Index | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41... | 10/12/2011 | 12/18/2020 | 3,374 | 33,742,300 | 32.6..... | | | | 2,751,000 | | 2,751,000 | 107,000 | | | | 221,298 | | 001..... |
| Total Return Swap With BARC RCV SPTR P Tot Ret 12/20/2019 BRTA619F6 | Variable Annuities..... | Exh 5..... | Equity/ Index | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573... | 12/22/2009 | 12/20/2019 | 8,361 | 83,612,000 | 29.9..... | | | | (5,451,000) | | (5,451,000) | (217,000) | | | | 355,545 | | 001..... |

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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 of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid | Current Year Initial Cost of Undiscounted 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 (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/20/2019 BRTA618S9 | Variable Annuities..... | Exh 5..... | Equity/Index | DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86... | 05/04/2010 | 12/20/2019 | 8,333 | 83,333,300 | 30 | | | | (5,478,000) | | (5,478,000) | (224,000) | | | | 354,361 | | 001 |
| 12229999999 | Total-Forwards-Hedging Other..... | | | | | | | | | 0 | 0 | 0 | (151,882,000) | XX | (151,882,000) | 306,000 | 0 | 0 | 0 | 32,910,561 | XXX | XXX |
| 12699999999 | Total-Forwards..... | | | | | | | | | 0 | 0 | 0 | (151,882,000) | XX | (151,882,000) | 306,000 | 0 | 0 | 0 | 32,910,561 | XXX | XXX |
| 13999999999 | Total-Hedging Effective..... | | | | | | | | | 3,050 | 0 | 7,345,427 | 183,610,530 | XX | 125,521,066 | 1,728,581 | 3,617,137 | 0 | 0 | 43,928,153 | XXX | XXX |
| 14099999999 | Total-Hedging Other..... | | | | | | | | | 610,033,585 | 79,630,580 | 6,065,868 | (741,139,660) | XX | (741,139,659) | ##### | 0 | 0 | 0 | 245,259,410 | XXX | XXX |
| 14199999999 | Total-Replication..... | | | | | | | | | 16,179,993 | (89,180) | 3,553,187 | 18,456,752 | XX | 24,156,688 | 0 | 0 | (1,117,688) | 0 | 1,832,838,819 | XXX | XXX |
| 14499999999 | TOTAL..... | | | | | | | | | 626,216,628 | 78,741,400 | 16,964,481 | (539,072,377) | XX | (591,461,905) | ##### | 3,617,137 | (1,117,688) | 0 | 2,122,026,382 | XXX | XXX |

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(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|------|--|
| 10 | Hedges the currency risk of foreign currency denominated liabilities. |
| 10 | Hedges the currency risk of foreign currency denominated liabilities. |
| 10 | Hedges the currency risk of foreign currency denominated liabilities. |

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|----------------------|---------------------|-----------------|--|---|-------------------------------|------------------------|--------------------------------|------------------------------|------------|-------------------|----------------------|----------------|------------------------------|-----------------------------|---------------------------|--|--|---|--------------------|--|------------------------|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point |
| Short Futures | | | | | | | | | | | | | | | | | | | | | |
| Hedging Other | | | | | | | | | | | | | | | | | | | | | |
| WNM9.... |535 | ##### | USULTRAT-BONDMAR19..... | Variable Annuities..... | Exh 5.... | Interest Rate | 06/19/2019 | CBT = Chicago Board of Trade | | | | | | | | | | | | | |
| | | | | | | | | LCZ7XYGSLJUHFXNXD88 | 02/20/2019 |162.8203 |168.0000 |(200,625) |(200,625) |(200,625) |(200,625) |0 |2,771,133 |2,771,133 |1,952,750 |2 |1,000 |
| 13429999999 | | | Total-Short Futures-Hedging Other..... | | | | | | | | |(200,625) |(200,625) |(200,625) |(200,625) |0 |2,771,133 |2,771,133 |1,952,750 | XXX | XXX |
| 13899999999 | | | Total-Short Futures..... | | | | | | | | |(200,625) |(200,625) |(200,625) |(200,625) |0 |2,771,133 |2,771,133 |1,952,750 | XXX | XXX |
| 14099999999 | | | Total-Hedging Other..... | | | | | | | | |(200,625) |(200,625) |(200,625) |(200,625) |0 |2,771,133 |2,771,133 |1,952,750 | XXX | XXX |
| 14499999999 | | | TOTAL..... | | | | | | | | |(200,625) |(200,625) |(200,625) |(200,625) |0 |2,771,133 |2,771,133 |1,952,750 | XXX | XXX |

QE07

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 Description of Exchange, Counterparty or Central Clearinghouse | 2 Master Agreement (Y or N) | 3 Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | Book Adjusted Carrying Value | | | Fair Value | | | 11 Potential Exposure | 12 Off-Balance Sheet Exposure |
|---|-----------------------------------|---------------------------------------|--|--|--|---------------------------------|------------------------------------|------------------------------------|----------------------------------|--------------------------|----------------------------------|
| | | | | 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 | | |
| Exchange Traded Derivatives | | | | | | | | | | | |
| 0199999999. Aggregate Sum of Exchange Traded..... | XXX | XXX | XXX | | (200,625) | 0 | | (200,625) | | 1,952,750 | 1,952,750 |
| NAIC 1 Designation | | | | | | | | | | | |
| Bank of America NA..... | Y | Y | 15,223,880 | 52,559,662 | (64,436,288) | 0 | 51,202,706 | (65,297,394) | 0 | 80,683,501 | 53,582,995 |
| Barclays Bank PLC..... | Y | Y | 91,240,000 | 107,310,783 | (50,749,675) | 0 | 124,024,859 | (51,305,328) | 0 | 23,680,470 | 0 |
| BNP Paribas..... | Y | Y | | 89,552,468 | (324,423,976) | 0 | 87,394,563 | (328,372,230) | 0 | 205,409,528 | 0 |
| Citibank NA..... | Y | Y | 35,667,792 | 224,490,918 | (269,769,604) | 0 | 194,023,005 | (278,073,907) | 0 | 526,109,053 | 445,162,575 |
| Credit Agricole Corporate and Investment Bank..... | Y | Y | 10,691,000 | 20,079,295 | (8,217,026) | 1,171,269 | 20,905,916 | (13,761,058) | 0 | 11,868,081 | 11,868,081 |
| Credit Suisse International..... | Y | Y | 46,730,000 | 125,230,230 | (87,727,638) | 0 | 125,514,833 | (87,727,638) | 0 | 16,030,922 | 6,803,514 |
| Deutsche Bank AG..... | Y | Y | | 135,400,828 | (201,267,712) | 0 | 134,168,375 | (201,267,712) | 0 | 40,624,899 | 0 |
| Goldman Sachs Bank USA..... | Y | Y | 98,517,603 | 110,070,223 | (18,798,959) | 0 | 352,171,482 | (200,832,088) | 52,821,791 | 20,678,063 | 13,431,724 |
| Goldman Sachs International..... | Y | Y | 168,786,485 | 351,521,463 | (201,309,351) | 0 | 110,136,789 | (18,808,380) | 0 | 46,769,752 | 28,195,379 |
| HSBC Bank USA NA..... | Y | Y | 44,269,665 | 100,684,024 | (79,675,321) | 0 | 97,453,212 | (79,359,329) | 0 | 9,588,602 | 0 |
| JPMorgan Chase Bank NA..... | Y | Y | 14,283,851 | 274,709,256 | (312,731,869) | 0 | 262,431,473 | (313,563,654) | 0 | 108,463,172 | 56,156,708 |
| Morgan Stanley & Co International PLC..... | Y | Y | | 46,910,454 | (356,407,887) | 0 | 46,910,454 | (356,407,887) | 0 | 395,197 | 0 |
| Morgan Stanley Capital Services LLC..... | Y | Y | 200,935,257 | 198,027,936 | (14,705,647) | 0 | 198,050,678 | (14,705,647) | 0 | 25,796,300 | 8,183,332 |
| Royal Bank of Canada..... | Y | Y | 21,100,000 | 19,548,868 | | 0 | 19,413,428 | | 0 | 315,092 | 0 |
| Societe Generale SA..... | Y | Y | | 54,853,258 | (447,009,904) | 0 | 54,919,555 | (447,009,904) | 0 | 17,204,409 | 0 |
| UBS AG..... | Y | Y | | 69,470,511 | (96,037,255) | 0 | 70,745,573 | (96,237,880) | 0 | 15,846,085 | 0 |
| Wells Fargo Bank NA..... | Y | Y | 36,430,000 | 37,719,186 | (16,857,860) | 0 | 35,562,311 | (39,895,728) | 0 | 20,975,453 | 5,406,779 |
| 0299999999. Total NAIC 1 Designation..... | | | 783,875,533 | 2,018,139,363 | (2,550,125,972) | 1,171,269 | 1,985,029,212 | (2,592,625,764) | 52,821,791 | 1,170,438,579 | 628,791,087 |
| 0899999999. Aggregate Sum of Central Clearinghouse..... | XXX | XXX | 17,877,360 | 15,833,501 | (22,919,269) | 0 | 16,504,962 | (370,315) | 0 | 951,587,803 | 926,624,675 |
| 0999999999. Gross Totals..... | | | 801,752,893 | 2,033,972,864 | (2,573,245,866) | 1,171,269 | 2,001,534,174 | (2,593,196,704) | 52,821,791 | 2,123,979,132 | 1,557,368,512 |
| 1. Offset per SSAP No. 64..... | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64..... | | | | 2,033,972,864 | (2,573,245,866) | | | | | | |

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|--------------------------|------------------------------|------------------------------------|------------|------------|------------------------------|---------------|-----------------------------|
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |
| Collateral Pledged by Reporting Entity | | | | | | | | |
| Wells Fargo Securities LLC..... | VYVVKR63DVZLN70PB21... | CASH..... | CASH..... | 14,382,722 | 14,382,722 | 14,811,020 | | V..... |
| Credit Suisse Securities (USA) LLC..... | 1V8Y6QCX6YMJ2OELI46..... | TREASURY..... | UNITED STATES TREASURY..... | 470,727 | 795,000 | 486,053 | 02/15/2038 | I..... |
| Wells Fargo Securities LLC..... | VYVVKR63DVZLN70PB21... | TREASURY..... | UNITED STATES TREASURY..... | 2,915,075 | 5,168,000 | 2,000,068 | 05/15/2040 | I..... |
| Wells Fargo Securities LLC..... | VYVVKR63DVZLN70PB21... | TREASURY..... | UNITED STATES TREASURY..... | 41,166,915 | 50,594,000 | 34,086,543 | 11/15/2027 | I..... |
| Wells Fargo Securities LLC..... | VYVVKR63DVZLN70PB21... | TREASURY..... | UNITED STATES TREASURY..... | 10,496,367 | 12,900,000 | 8,691,078 | 11/15/2027 | I..... |
| Credit Suisse Securities (USA) LLC..... | 1V8Y6QCX6YMJ2OELI46..... | TREASURY..... | UNITED STATES TREASURY..... | 5,288,867 | 6,500,000 | 4,379,225 | 11/15/2027 | I..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FGOLD 30YR..... | 821,921 | 742,001 | 754,947 | 08/01/2036 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 1,293,996 | 1,163,199 | 1,163,867 | 01/01/2037 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | TREASURY..... | UNITED STATES TREASURY..... | 25,808,967 | 19,671,000 | 19,298,030 | 02/15/2037 | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | FHLMC GOLD 30YR GIANT..... | 50,671,915 | 50,864,963 | 51,084,875 | 01/01/2047 | IV..... |
| Deutsche Bank AG..... | 7LTFWFZYICNSX8D621K86... | US AGENCY - LOAN BACKED..... | FHLMC GOLD 30YR GIANT..... | 4,634,560 | 4,652,217 | 4,672,330 | 01/01/2047 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FHLMC GOLD 30YR GIANT..... | 569,490 | 571,659 | 574,131 | 01/01/2047 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 1,046,935 | 966,769 | 951,126 | 02/01/2035 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FGOLD 30YR..... | 503,165 | 454,239 | 462,082 | 08/01/2036 | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 16,027,416 | 16,016,095 | 16,127,810 | 05/01/2043 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 12,754,412 | 12,745,402 | 12,834,304 | 05/01/2043 | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 3,737,872 | 3,735,232 | 3,761,286 | 05/01/2043 | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | US AGENCY - LOAN BACKED..... | FHLMC GOLD 30YR GIANT..... | 36,150,334 | 35,554,057 | 36,824,699 | 03/01/2046 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 793,965 | 733,170 | 721,176 | 02/01/2035 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 867,245 | 829,566 | 832,627 | 03/01/2038 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FHLMC GOLD 30YR CASH ISSUANCE..... | 7,823,653 | 7,702,788 | 7,950,211 | 02/01/2047 | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | FHLMC GOLD 30YR CASH ISSUANCE..... | 1,971,560 | 1,941,103 | 2,003,453 | 02/01/2047 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 496,232 | 463,383 | 475,645 | 06/01/2040 | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 31,887,902 | 31,418,726 | 32,474,208 | 08/01/2047 | IV..... |
| Wells Fargo Securities LLC..... | VYVVKR63DVZLN70PB21... | TREASURY..... | UNITED STATES TREASURY..... | 20,529,945 | 21,374,600 | 19,437,550 | 02/15/2045 | I..... |
| Deutsche Bank AG..... | 7LTFWFZYICNSX8D621K86... | US AGENCY - LOAN BACKED..... | FHLMC_R003..... | 7,478,451 | 6,802,588 | 6,690,669 | 10/15/2035 | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | FHLMC_R003..... | 5,913,194 | 5,378,791 | 5,290,297 | 10/15/2035 | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76... | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 9,292,701 | 9,155,974 | 9,463,561 | 08/01/2047 | IV..... |
| Wells Fargo Securities LLC..... | VYVVKR63DVZLN70PB21... | TREASURY..... | UNITED STATES TREASURY..... | 7,801,379 | 8,122,348 | 7,386,269 | 02/15/2045 | I..... |
| Wells Fargo Securities LLC..... | VYVVKR63DVZLN70PB21... | TREASURY..... | UNITED STATES TREASURY..... | 4,721,887 | 4,916,158 | 4,470,636 | 02/15/2045 | I..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 1,939,387 | 1,910,852 | 1,975,045 | 08/01/2047 | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27... | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 1,795,350 | 1,768,934 | 1,828,360 | 08/01/2047 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FGOLD 30YR GIANT..... | 1,013,365 | 983,067 | 1,052,490 | 05/01/2034 | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 25,222,842 | 24,409,990 | 25,740,495 | 10/01/2047 | IV..... |
| Deutsche Bank AG..... | 7LTFWFZYICNSX8D621K86... | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 6,051,903 | 5,856,869 | 6,176,107 | 10/01/2047 | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 10,650,467 | 10,507,906 | 10,389,021 | 03/01/2048 | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 7,350,111 | 7,251,727 | 7,169,683 | 03/01/2048 | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | FHLMC GOLD 30YR GIANT..... | 27,801,063 | 26,881,579 | 28,346,186 | 11/01/2047 | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76... | US AGENCY - LOAN BACKED..... | FHLMC_3736..... | 11,570,264 | 11,124,534 | 10,106,293 | 10/15/2040 | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | FHLMC_3736..... | 10,407,270 | 10,006,343 | 9,090,451 | 10/15/2040 | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | TREASURY..... | UNITED STATES TREASURY..... | 9,844,056 | 10,090,000 | 9,747,666 | 11/15/2026 | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 22,534,073 | 22,162,736 | 22,955,354 | 12/01/2045 | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27... | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 2,543,819 | 2,501,900 | 2,591,376 | 12/01/2045 | IV..... |
| Deutsche Bank AG..... | 7LTFWFZYICNSX8D621K86... | US AGENCY - LOAN BACKED..... | FHLMC_2978..... | 2,109,761 | 1,916,147 | 2,004,902 | 05/15/2035 | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | FNMA 30YR..... | 12,652,018 | 12,244,283 | 12,959,825 | 07/01/2047 | IV..... |

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|-------------------------|------------------------------|---|------------|------------|------------------------------|---------------|-----------------------------|
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | 3140J5 YS 2 FNMA 30YR..... | 8,848,547 | 8,563,386 | 9,063,821 | 07/01/2047. | IV..... |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86... | TREASURY..... | 912810 QY 7 UNITED STATES TREASURY..... | 12,859,320 | 12,928,000 | 13,299,223 | 11/15/2042. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQU57RNE97... | CORPORATE..... | 17275R AF 9 CISCO SYSTEMS INC..... | 24,934,886 | 19,701,000 | 19,273,972 | 01/15/2040. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 17275R AF 9 CISCO SYSTEMS INC..... | 9,287,457 | 7,338,000 | 7,178,946 | 01/15/2040. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | 3140E0 ZU 2 FNMA 30YR..... | 21,911,279 | 21,550,206 | 22,380,141 | 09/01/2045. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 09247X AE 1 BLACKROCK INC..... | 4,912,732 | 4,835,000 | 4,879,839 | 12/10/2019. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | 09247X AE 1 BLACKROCK INC..... | 2,730,199 | 2,687,000 | 2,711,919 | 12/10/2019. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804... | CORPORATE..... | 09247X AE 1 BLACKROCK INC..... | 2,037,234 | 2,005,000 | 2,023,594 | 12/10/2019. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | TREASURY..... | 912810 QQ 4 UNITED STATES TREASURY..... | 418,303 | 328,000 | 332,868 | 05/15/2041. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 00724F AC 5 ADOBE SYSTEMS INCORPORATED..... | 25,483,545 | 24,956,000 | 24,904,256 | 02/01/2025. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 00724F AC 5 ADOBE SYSTEMS INCORPORATED..... | 3,431,027 | 3,360,000 | 3,353,033 | 02/01/2025. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | CORPORATE..... | 666807 BH 4 NORTHRUP GRUMMAN CORP..... | 20,514,338 | 19,000,000 | 19,932,190 | 06/01/2043. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | 31395X N4 3 FHLMC_3015..... | 9,543,097 | 8,737,407 | 8,569,363 | 08/15/2035. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | CORPORATE..... | 001192 AK 9 AGL CAPITAL CORPORATION..... | 11,876,355 | 11,860,000 | 11,874,996 | 06/01/2043. | IV..... |
| Credit Agricole Corporate and Investment Bank..... | 1VUV7VQFKUOQSJ21A208... | CORPORATE..... | 055451 AR 9 BHP BILLITON FINANCE (USA) LTD..... | 4,634,728 | 4,450,000 | 4,383,171 | 02/24/2042. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 055451 AR 9 BHP BILLITON FINANCE (USA) LTD..... | 1,978,873 | 1,900,000 | 1,871,466 | 02/24/2042. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27... | CORPORATE..... | 055451 AR 9 BHP BILLITON FINANCE (USA) LTD..... | 1,260,230 | 1,210,000 | 1,191,828 | 02/24/2042. | IV..... |
| UBS AG..... | BFM8T61CT2L1QCEMIK50... | CORPORATE..... | 055451 AR 9 BHP BILLITON FINANCE (USA) LTD..... | 299,955 | 288,000 | 283,675 | 02/24/2042. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | US AGENCY - LOAN BACKED..... | 3132XT KX 5 FHLMC GOLD 30YR..... | 24,572,802 | 24,193,186 | 24,992,420 | 10/01/2047. | IV..... |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86... | US AGENCY - LOAN BACKED..... | 31394D E4 8 FNMA_05-53..... | 2,939,091 | 2,669,342 | 2,629,594 | 06/25/2035. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | US AGENCY - LOAN BACKED..... | 3138EP PP 3 FNMA 30YR..... | 4,372,833 | 4,282,000 | 4,460,725 | 05/01/2044. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | 3138EP PP 3 FNMA 30YR..... | 1,727,218 | 1,691,341 | 1,761,934 | 05/01/2044. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | CORPORATE..... | 406216 BG 5 HALLIBURTON COMPANY..... | 24,257,343 | 23,762,000 | 23,715,077 | 11/15/2025. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | 3138EQ N4 0 FNMA 30YR..... | 6,174,812 | 6,073,058 | 6,281,608 | 11/01/2045. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | US AGENCY - LOAN BACKED..... | 3138EQ N4 0 FNMA 30YR..... | 4,530,310 | 4,455,655 | 4,608,664 | 11/01/2045. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQU57RNE97... | CORPORATE..... | 759891 AA 2 RENRE NORTH AMERICA HOLDINGS INC..... | 12,071,802 | 11,779,000 | 11,983,788 | 03/15/2020. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | 759891 AA 2 RENRE NORTH AMERICA HOLDINGS INC..... | 7,153,509 | 6,980,000 | 7,101,353 | 03/15/2020. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | US AGENCY - LOAN BACKED..... | 31335B YA 8 FHLMC GOLD 30YR GIANT..... | 24,751,309 | 24,032,054 | 24,557,978 | 09/01/2048. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | US AGENCY - LOAN BACKED..... | 3138WJ MG 0 FNMA 30YR..... | 16,305,921 | 16,048,708 | 16,444,727 | 12/01/2046. | IV..... |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86... | CORPORATE..... | 913017 CX 5 UNITED TECHNOLOGIES CORPORATION..... | 16,376,067 | 15,460,000 | 15,637,528 | 11/16/2048. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | 3140Q8 3B 9 FNMA 30YR..... | 9,697,133 | 9,426,306 | 9,585,560 | 05/01/2048. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | 31335B ZJ 8 FHLMC GOLD 30YR GIANT..... | 8,077,236 | 7,842,517 | 8,009,650 | 10/01/2048. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | US AGENCY - LOAN BACKED..... | 3140Q8 3B 9 FNMA 30YR..... | 7,748,408 | 7,532,006 | 7,659,257 | 05/01/2048. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | US AGENCY - LOAN BACKED..... | 3140GV Z3 2 FNMA 30YR..... | 7,096,191 | 6,991,782 | 7,017,570 | 12/01/2047. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | CORPORATE..... | 124857 AP 8 CBS CORP..... | 6,724,638 | 6,744,000 | 6,739,662 | 01/15/2025. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | US AGENCY - LOAN BACKED..... | 3140Q8 3B 9 FNMA 30YR..... | 5,881,042 | 5,716,793 | 5,813,376 | 05/01/2048. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | 3140GV Z3 2 FNMA 30YR..... | 4,872,614 | 4,800,922 | 4,818,629 | 12/01/2047. | IV..... |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86... | US AGENCY - LOAN BACKED..... | 3140GV Z3 2 FNMA 30YR..... | 215,481 | 212,310 | 213,093 | 12/01/2047. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | 3138WL BQ 5 FNMA 30YR..... | 7,866,362 | 7,750,622 | 8,000,285 | 07/01/2047. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | US AGENCY - LOAN BACKED..... | 3138WL BQ 5 FNMA 30YR..... | 6,024,616 | 5,935,974 | 6,127,184 | 07/01/2047. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | 3138WL BQ 5 FNMA 30YR..... | 3,167,619 | 3,121,013 | 3,221,547 | 07/01/2047. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | 31395P PE 6 FHLMC_29-48..... | 8,494,058 | 7,700,548 | 7,592,416 | 03/15/2035. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFQFN3BB653... | US AGENCY - LOAN BACKED..... | 31397W 7A 7 FHLMC_34-56..... | 1,791,432 | 1,674,061 | 1,555,087 | 06/15/2038. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | 594918 BJ 2 MICROSOFT CORPORATION..... | 6,591,160 | 6,440,000 | 6,438,840 | 11/03/2025. | IV..... |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86... | CORPORATE..... | 594918 BJ 2 MICROSOFT CORPORATION..... | 4,754,027 | 4,645,000 | 4,644,163 | 11/03/2025. | IV..... |
| UBS AG..... | BFM8T61CT2L1QCEMIK50... | CORPORATE..... | 594918 BJ 2 MICROSOFT CORPORATION..... | 2,558,680 | 2,500,000 | 2,499,550 | 11/03/2025. | IV..... |

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|----------------------------|------------------------------|---|------------|------------|------------------------------|---------------|-----------------------------|
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |
| Credit Agricole Corporate and Investment Bank..... | 1VUV7VQFKUOQSJ21A208... | CORPORATE..... | 594918 BJ 2 MICROSOFT CORPORATION..... | 1,780,841 | 1,740,000 | 1,739,686 | 11/03/2025. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41..... | CORPORATE..... | 594918 BJ 2 MICROSOFT CORPORATION..... | 972,298 | 950,000 | 949,829 | 11/03/2025. | IV..... |
| Wells Fargo Bank NA..... | KB1H1DSPRFMYMUCUFXT09..... | CORPORATE..... | 594918 BJ 2 MICROSOFT CORPORATION..... | 644,787 | 630,000 | 629,886 | 11/03/2025. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41..... | CORPORATE..... | 21685W CJ 4 COOPERATIEVE RABOBANK UA..... | 14,366,616 | 12,000,000 | 12,382,365 | 05/24/2041. | IV..... |
| UBS AG..... | BFM8T61CT2L1QCEMIK50..... | CORPORATE..... | 21685W CJ 4 COOPERATIEVE RABOBANK UA..... | 1,070,313 | 894,000 | 922,486 | 05/24/2041. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPF GFNF3BB653..... | CORPORATE..... | 976826 BD 8 WISCONSIN POWER AND LIGHT CO..... | 16,936,280 | 13,450,000 | 14,285,287 | 07/31/2034. | IV..... |
| UBS AG..... | BFM8T61CT2L1QCEMIK50..... | CORPORATE..... | 66988A AB 0 NOVANT HEALTH INC..... | 8,539,978 | 8,400,000 | 8,399,858 | 11/01/2019. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83..... | CORPORATE..... | 92343V BT 0 VERIZON COMMUNICATIONS INC..... | 10,532,781 | 8,156,000 | 8,147,085 | 09/15/2043. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76..... | CORPORATE..... | 46647P AM 8 JPMORGAN CHASE & CO..... | 5,809,313 | 5,863,000 | 5,863,000 | 01/23/2029. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPF GFNF3BB653..... | CORPORATE..... | 717081 EK 5 PFIZER INC..... | 2,376,324 | 2,243,000 | 2,237,735 | 09/15/2048. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804..... | CORPORATE..... | 66988A AB 0 NOVANT HEALTH INC..... | 2,249,877 | 2,213,000 | 2,212,963 | 11/01/2019. | IV..... |
| Morgan Stanley Capital Services LLC..... | I7331LVCZKQKX5T7XV54..... | CORPORATE..... | 58013M FH 2 MCDONALDS CORPORATION..... | 1,613,667 | 1,572,000 | 1,564,527 | 09/01/2048. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQUF57RNE97..... | CORPORATE..... | 66988A AB 0 NOVANT HEALTH INC..... | 1,476,196 | 1,452,000 | 1,451,975 | 11/01/2019. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76..... | CORPORATE..... | 66988A AB 0 NOVANT HEALTH INC..... | 1,443,663 | 1,420,000 | 1,419,976 | 11/01/2019. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27..... | CORPORATE..... | 717081 EK 5 PFIZER INC..... | 1,490,632 | 1,407,000 | 1,403,697 | 09/15/2048. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQUF57RNE97..... | CORPORATE..... | 976826 BD 8 WISCONSIN POWER AND LIGHT CO..... | 1,153,430 | 916,000 | 972,886 | 07/31/2034. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPF GFNF3BB653..... | CORPORATE..... | 66988A AB 0 NOVANT HEALTH INC..... | 813,331 | 800,000 | 799,986 | 11/01/2019. | IV..... |
| UBS AG..... | BFM8T61CT2L1QCEMIK50..... | CORPORATE..... | 46647P AM 8 JPMORGAN CHASE & CO..... | 779,793 | 787,000 | 787,000 | 01/23/2029. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27..... | CORPORATE..... | 66988A AB 0 NOVANT HEALTH INC..... | 594,748 | 585,000 | 584,990 | 11/01/2019. | IV..... |
| Barclays Bank PLC..... | G5GSEF7VJP570UK5573..... | CORPORATE..... | 66988A AB 0 NOVANT HEALTH INC..... | 559,165 | 550,000 | 549,991 | 11/01/2019. | IV..... |
| Credit Suisse International..... | E58DKGMJYYYJLN8C3868..... | CORPORATE..... | 66988A AB 0 NOVANT HEALTH INC..... | 538,832 | 530,000 | 529,991 | 11/01/2019. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41..... | CORPORATE..... | 209111 EL 3 CONSOLIDATED EDISON COMPANY OF NEW..... | 5,363,348 | 4,500,000 | 4,377,536 | 03/15/2036. | IV..... |
| UBS AG..... | BFM8T61CT2L1QCEMIK50..... | CORPORATE..... | 209111 EL 3 CONSOLIDATED EDISON COMPANY OF NEW..... | 3,456,380 | 2,900,000 | 2,821,079 | 03/15/2036. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27..... | CORPORATE..... | 209111 EL 3 CONSOLIDATED EDISON COMPANY OF NEW..... | 2,622,081 | 2,200,000 | 2,140,129 | 03/15/2036. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76..... | US AGENCY - LOAN BACKED..... | 3138ER CX 6 FNMA 30YR..... | 9,419,679 | 9,457,904 | 9,465,196 | 09/01/2046. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41..... | US AGENCY - LOAN BACKED..... | 3138ER CX 6 FNMA 30YR..... | 3,183,852 | 3,196,772 | 3,199,236 | 09/01/2046. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27..... | US AGENCY - LOAN BACKED..... | 3138ER CX 6 FNMA 30YR..... | 539,491 | 541,680 | 542,098 | 09/01/2046. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41..... | CORPORATE..... | 641062 AL 8 NESTLE HOLDINGS INC..... | 7,975,523 | 7,678,000 | 7,597,345 | 09/24/2038. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPF GFNF3BB653..... | CORPORATE..... | 756109 AG 9 REALTY INCOME CORP..... | 6,267,913 | 5,356,000 | 5,119,679 | 03/15/2035. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41..... | CORPORATE..... | 756109 AG 9 REALTY INCOME CORP..... | 4,879,984 | 4,170,000 | 3,986,009 | 03/15/2035. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27..... | CORPORATE..... | 641062 AL 8 NESTLE HOLDINGS INC..... | 932,798 | 898,000 | 888,567 | 09/24/2038. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQUF57RNE97..... | CORPORATE..... | 756109 AG 9 REALTY INCOME CORP..... | 277,352 | 237,000 | 226,543 | 03/15/2035. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41..... | CORPORATE..... | 931142 CB 7 WALMART INC..... | 11,907,125 | 9,920,000 | 9,889,719 | 09/01/2035. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27..... | US AGENCY - LOAN BACKED..... | 31418C YM 0 FNMA 30YR..... | 1,837,146 | 1,785,837 | 1,800,240 | 07/01/2048. | IV..... |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86..... | US AGENCY - LOAN BACKED..... | 31418C YM 0 FNMA 30YR..... | 1,606,648 | 1,561,777 | 1,574,373 | 07/01/2048. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPF GFNF3BB653..... | US AGENCY - LOAN BACKED..... | 31396C LG 3 FHLMC_3054..... | 6,787,146 | 6,163,413 | 6,087,208 | 10/15/2035. | IV..... |
| Credit Suisse International..... | E58DKGMJYYYJLN8C3868..... | CORPORATE..... | 20030N AK 7 COMCAST CORPORATION..... | 962,684 | 762,000 | 762,782 | 11/15/2035. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPF GFNF3BB653..... | US AGENCY - LOAN BACKED..... | 31395T FM 1 FHLMC_2961..... | 6,424,011 | 5,835,729 | 5,761,713 | 04/15/2035. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41..... | CORPORATE..... | 03076C AG 1 AMERIPRISE FINANCIAL INC..... | 14,710,386 | 14,228,000 | 14,221,877 | 10/15/2024. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83..... | CORPORATE..... | 512807 AU 2 LAM RESEARCH CORPORATION..... | 14,627,290 | 14,400,000 | 14,374,057 | 03/15/2029. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQUF57RNE97..... | CORPORATE..... | 00037B AC 6 ABB FINANCE USA INC..... | 13,624,227 | 12,579,000 | 11,237,567 | 05/08/2042. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83..... | US AGENCY - LOAN BACKED..... | 3138YU GF 2 FNMA 30YR..... | 7,000,692 | 6,885,329 | 7,120,847 | 09/01/2045. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83..... | CORPORATE..... | 10373Q AE 0 BP CAPITAL MARKETS AMERICA INC..... | 8,553,768 | 8,000,000 | 8,392,554 | 11/06/2028. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83..... | CORPORATE..... | 913017 BV 0 UNITED TECHNOLOGIES CORP..... | 4,603,854 | 4,576,000 | 4,765,954 | 06/01/2022. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPF GFNF3BB653..... | CORPORATE..... | 717081 EU 3 PFIZER INC..... | 4,412,204 | 4,300,000 | 4,244,148 | 03/15/2039. | IV..... |

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|--------------------------|------------------------------|---|------------|------------|------------------------------|---------------|-----------------------------|
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | US AGENCY - LOAN BACKED..... | 3138YU GF 2 FNMA 30YR..... | 2,686,986 | 2,642,707 | 2,733,103 | 09/01/2045. | IV..... |
| Credit Suisse International..... | E58DKGMJYYYJLN8C3868.... | CORPORATE..... | 717081 EU 3 PFIZER INC..... | 2,626,801 | 2,560,000 | 2,526,749 | 03/15/2039. | IV..... |
| Credit Suisse International..... | E58DKGMJYYYJLN8C3868.... | CORPORATE..... | 10373Q AE 0 BP CAPITAL MARKETS AMERICA INC..... | 2,352,286 | 2,200,000 | 2,307,952 | 11/06/2028. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653.... | CORPORATE..... | 10373Q AE 0 BP CAPITAL MARKETS AMERICA INC..... | 1,603,832 | 1,500,000 | 1,573,604 | 11/06/2028. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | 10373Q AE 0 BP CAPITAL MARKETS AMERICA INC..... | 1,453,071 | 1,359,000 | 1,425,685 | 11/06/2028. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | CORPORATE..... | 68233J BG 8 ONCOR ELECTRIC DELIVERY COMPANY LL..... | 771,346 | 730,000 | 729,807 | 11/15/2048. | IV..... |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86.... | CORPORATE..... | 913017 BV 0 UNITED TECHNOLOGIES CORP..... | 722,370 | 718,000 | 747,805 | 06/01/2022. | IV..... |
| Credit Agricole Corporate and Investment Bank..... | 1VUV7VQFKUOQSJ21A208.... | CORPORATE..... | 10373Q AE 0 BP CAPITAL MARKETS AMERICA INC..... | 641,533 | 600,000 | 629,442 | 11/06/2028. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653.... | CORPORATE..... | 737679 CZ 1 POTOMAC ELECTRIC POWER COMPANY..... | 4,422,075 | 3,850,000 | 3,561,057 | 06/01/2035. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27.... | CORPORATE..... | 737679 CZ 1 POTOMAC ELECTRIC POWER COMPANY..... | 953,331 | 830,000 | 767,708 | 06/01/2035. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | CORPORATE..... | 20030N AK 7 COMCAST CORPORATION..... | 15,160,380 | 12,000,000 | 12,057,678 | 11/15/2035. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83.... | CORPORATE..... | 29157T AA 4 EMORY UNIVERSITY..... | 5,404,619 | 5,340,000 | 5,358,704 | 09/01/2019. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | 29157T AA 4 EMORY UNIVERSITY..... | 4,837,843 | 4,780,000 | 4,796,742 | 09/01/2019. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804.... | CORPORATE..... | 638671 AE 7 NATIONWIDE MUTUAL INSURANCE COMPAN..... | 2,431,401 | 1,760,000 | 1,871,927 | 04/01/2033. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | US AGENCY - LOAN BACKED..... | 3138X3 XH 0 FNMA 30YR..... | 8,211,207 | 8,205,407 | 8,215,087 | 09/01/2043. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83.... | US AGENCY - LOAN BACKED..... | 3138WJ GP 7 FNMA 30YR..... | 3,320,337 | 3,333,811 | 3,338,951 | 11/01/2046. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | CORPORATE..... | 89838Q AA 1 BOSTON UNIVERSITY..... | 4,777,421 | 4,500,000 | 4,516,644 | 10/01/2048. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83.... | CORPORATE..... | 92826C AJ 1 VISA INC..... | 9,027,801 | 9,000,000 | 8,623,758 | 09/15/2047. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653.... | CORPORATE..... | 00115A AJ 8 AEP TRANSMISSION COMPANY LLC..... | 13,103,688 | 12,500,000 | 12,505,551 | 09/15/2048. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | CORPORATE..... | 94106L AV 1 WASTE MANAGEMENT INC..... | 263,924 | 212,000 | 211,041 | 11/30/2039. | IV..... |
| Barclays Bank PLC..... | G5GSEF7VJP57OUK5573.... | CORPORATE..... | 559222 AQ 7 MAGNA INTERNATIONAL INC..... | 8,397,521 | 8,264,000 | 8,268,681 | 06/15/2024. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQUF57RNE97.... | CORPORATE..... | 12189T AZ 7 BURLINGTON NORTHERN SANTA FE CORPO..... | 14,018,543 | 11,000,000 | 11,016,714 | 05/01/2037. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83.... | CORPORATE..... | 718172 BQ 1 PHILIP MORRIS INTERNATIONAL INC..... | 11,087,406 | 11,000,000 | 11,109,165 | 08/11/2025. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83.... | CORPORATE..... | 931142 EB 5 WALMART INC..... | 11,252,820 | 10,750,000 | 11,004,925 | 06/28/2038. | IV..... |
| Wells Fargo Bank NA..... | KB1H1DSPRFMYMCUFXT09.... | CORPORATE..... | 638671 AC 1 NATIONWIDE MUTUAL INSURANCE COMPAN..... | 668,924 | 484,000 | 537,854 | 12/01/2031. | IV..... |
| UBS AG..... | BFM8T61CT2L1QCEMIK50.... | CORPORATE..... | 638671 AC 1 NATIONWIDE MUTUAL INSURANCE COMPAN..... | 664,778 | 481,000 | 534,521 | 12/01/2031. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653.... | CORPORATE..... | 931142 EB 5 WALMART INC..... | 2,930,967 | 2,800,000 | 2,866,399 | 06/28/2038. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804.... | CORPORATE..... | 931142 EB 5 WALMART INC..... | 2,204,506 | 2,106,000 | 2,155,942 | 06/28/2038. | IV..... |
| UBS AG..... | BFM8T61CT2L1QCEMIK50.... | CORPORATE..... | 931142 EB 5 WALMART INC..... | 2,104,016 | 2,010,000 | 2,057,665 | 06/28/2038. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | CORPORATE..... | 931142 EB 5 WALMART INC..... | 994,435 | 950,000 | 972,528 | 06/28/2038. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQUF57RNE97.... | CORPORATE..... | 931142 EB 5 WALMART INC..... | 994,435 | 950,000 | 972,528 | 06/28/2038. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653.... | CORPORATE..... | 89417E AH 2 TRAVELERS CO INC..... | 6,994,904 | 5,797,000 | 5,795,876 | 11/01/2040. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | US AGENCY - LOAN BACKED..... | 3138WQ AZ 5 FNMA 30YR..... | 1,801,707 | 1,800,434 | 1,848,344 | 05/01/2043. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653.... | US AGENCY - LOAN BACKED..... | 3137BK ZR 4 FHLMC_4501..... | 7,005,095 | 7,036,000 | 7,036,000 | 08/15/2045. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | CORPORATE..... | 585055 AQ 9 MEDTRONIC INC..... | 13,600,950 | 10,000,000 | 9,978,941 | 03/15/2039. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83.... | CORPORATE..... | 559080 AG 1 MAGELLAN MIDSTREAM PARTNERS LP..... | 10,855,420 | 10,000,000 | 9,437,444 | 10/15/2043. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | CORPORATE..... | 58933Y AX 3 MERCK & CO INC..... | 10,251,140 | 10,000,000 | 9,944,123 | 03/07/2029. | IV..... |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86.... | CORPORATE..... | 883556 BY 7 THERMO FISHER SCIENTIFIC INC..... | 9,916,150 | 10,000,000 | 9,885,846 | 08/15/2047. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | US AGENCY - LOAN BACKED..... | 3138WJ 5Y 0 FNMA 30YR..... | 7,027,012 | 6,800,553 | 7,132,724 | 03/01/2047. | IV..... |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86.... | CORPORATE..... | 126408 HN 6 CSX CORP..... | 8,872,944 | 8,228,000 | 8,151,310 | 11/15/2048. | IV..... |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86.... | CORPORATE..... | 126408 HN 6 CSX CORP..... | 8,126,702 | 7,536,000 | 7,465,760 | 11/15/2048. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | 20030N CH 2 COMCAST CORPORATION..... | 5,337,544 | 5,286,000 | 5,268,926 | 05/01/2028. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | CORPORATE..... | 375558 BG 7 GILEAD SCIENCES INC..... | 4,979,368 | 4,750,000 | 4,783,138 | 09/01/2035. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653.... | CORPORATE..... | 91324P BU 5 UNITEDHEALTH GROUP INCORPORATED..... | 4,957,515 | 4,538,000 | 4,848,053 | 11/15/2041. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41.... | CORPORATE..... | 92826C AC 6 VISA INC..... | 4,541,598 | 4,500,000 | 4,428,081 | 12/14/2022. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83.... | CORPORATE..... | 68233J BH 6 ONCOR ELECTRIC DELIVERY COMPANY LL..... | 4,098,533 | 3,938,000 | 3,956,060 | 11/15/2028. | IV..... |

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|--------------------------|------------------------------|---|------------|-----------|------------------------------|---------------|-----------------------------|
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | CORPORATE..... | 913017 CX 5 UNITED TECHNOLOGIES CORPORATION..... | 4,035,758 | 3,810,000 | 3,669,593 | 11/16/2048. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | CORPORATE..... | 20030N CH 2 COMCAST CORPORATION..... | 3,837,253 | 3,800,000 | 3,787,726 | 05/01/2028. | IV..... |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86... | CORPORATE..... | 883556 BG 6 THERMO FISHER SCIENTIFIC INC..... | 4,283,284 | 3,752,000 | 4,243,046 | 02/01/2044. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653... | CORPORATE..... | 68389X AV 7 ORACLE CORPORATION..... | 3,693,660 | 3,450,000 | 3,613,271 | 07/08/2034. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | CORPORATE..... | 717081 EK 5 PFIZER INC..... | 3,178,320 | 3,000,000 | 2,936,911 | 09/15/2048. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | 94974B EV 8 WELLS FARGO & CO..... | 2,916,765 | 2,816,000 | 2,814,614 | 04/01/2021. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | US AGENCY - LOAN BACKED..... | 3140Q8 WJ 0 FNMA 30YR..... | 2,667,065 | 2,592,577 | 2,650,056 | 04/01/2048. | IV..... |
| Credit Suisse International..... | E58DKGMJYYYJLN8C3868... | CORPORATE..... | 195869 AP 7 COLONIAL PIPELINE CO..... | 2,859,618 | 2,770,000 | 2,764,778 | 10/01/2025. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653... | CORPORATE..... | 94974B EV 8 WELLS FARGO & CO..... | 2,831,831 | 2,734,000 | 2,732,655 | 04/01/2021. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | CORPORATE..... | 42217K AW 6 WELLTOWER INC..... | 2,562,896 | 2,436,000 | 2,430,886 | 01/15/2022. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 68233J AM 6 ONCOR ELECTRIC DELIVERY CO LLC..... | 2,075,206 | 2,000,000 | 1,999,161 | 09/30/2020. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 097023 CB 9 BOEING CO..... | 1,886,681 | 1,900,000 | 1,774,222 | 11/01/2048. | IV..... |
| Wells Fargo Bank NA..... | KB1H1DSPRFMYMCFXT09... | CORPORATE..... | 097023 CB 9 BOEING CO..... | 1,837,032 | 1,850,000 | 1,727,532 | 11/01/2048. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQUF57RNE97... | CORPORATE..... | 195869 AP 7 COLONIAL PIPELINE CO..... | 1,806,618 | 1,750,000 | 1,746,701 | 10/01/2025. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQUF57RNE97... | CORPORATE..... | 92826C AC 6 VISA INC..... | 1,580,476 | 1,566,000 | 1,540,972 | 12/14/2022. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804.... | CORPORATE..... | 097023 CB 9 BOEING CO..... | 1,288,901 | 1,298,000 | 1,212,074 | 11/01/2048. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27... | CORPORATE..... | 097023 CB 9 BOEING CO..... | 1,241,238 | 1,250,000 | 1,167,251 | 11/01/2048. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804.... | CORPORATE..... | 195869 AP 7 COLONIAL PIPELINE CO..... | 1,207,853 | 1,170,000 | 1,167,794 | 10/01/2025. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 532457 BS 6 ELI LILLY AND COMPANY..... | 1,090,111 | 1,066,000 | 1,064,938 | 03/15/2039. | IV..... |
| Goldman Sachs International..... | W22LROWP2IHZNBB6K528... | CORPORATE..... | 49446R AN 9 KIMCO REALTY CORPORATION..... | 1,056,096 | 1,050,000 | 1,082,767 | 11/01/2022. | IV..... |
| Credit Agricole Corporate and Investment Bank..... | 1VUV7VQFKUOQJ21A208... | CORPORATE..... | 195869 AP 7 COLONIAL PIPELINE CO..... | 774,265 | 750,000 | 748,586 | 10/01/2025. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQUF57RNE97... | CORPORATE..... | 26442C AE 4 DUKE ENERGY CAROLINAS LLC..... | 926,771 | 729,000 | 729,573 | 04/15/2038. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 195869 AP 7 COLONIAL PIPELINE CO..... | 539,921 | 523,000 | 522,014 | 10/01/2025. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804.... | CORPORATE..... | 404530 AB 3 HACKENSACK MERIDIAN HEALTH..... | 402,157 | 379,000 | 379,000 | 07/01/2048. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804.... | CORPORATE..... | 91324P BU 5 UNITEDHEALTH GROUP INCORPORATED..... | 332,103 | 304,000 | 324,770 | 11/15/2041. | IV..... |
| UBS AG..... | BFM8T61CT2L1QCEMIK50... | CORPORATE..... | 195869 AP 7 COLONIAL PIPELINE CO..... | 268,412 | 260,000 | 259,510 | 10/01/2025. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | CORPORATE..... | 842400 GK 3 SOUTHERN CALIFORNIA EDISON COMPANY..... | 8,582,400 | 9,000,000 | 8,719,061 | 03/01/2048. | IV..... |
| Wells Fargo Securities LLC..... | VYVCKR63DVZLN70PB21... | TREASURY..... | 912810 QB 7 UNITED STATES TREASURY..... | 2,250,281 | 1,800,000 | 1,799,606 | 05/15/2039. | I..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653... | US AGENCY - LOAN BACKED..... | 31396E 6B 7 FHLMC_3044..... | 9,670,595 | 9,200,000 | 9,095,507 | 10/15/2035. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27... | US AGENCY - LOAN BACKED..... | 3138EQ WR 9 FNMA 30YR..... | 2,540,376 | 2,538,582 | 2,543,863 | 10/01/2043. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653... | CORPORATE..... | 244199 AZ 8 DEERE & CO..... | 3,280,957 | 2,350,000 | 2,474,663 | 05/15/2030. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | US AGENCY - LOAN BACKED..... | 3140Q9 DG 5 FNMA 30YR..... | 6,836,444 | 6,555,910 | 6,775,336 | 06/01/2048. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653... | CORPORATE..... | 742718 DF 3 PROCTER & GAMBLE CO..... | 8,497,406 | 6,620,000 | 6,531,238 | 03/05/2037. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | 828807 CS 4 SIMON PROPERTY GROUP LP..... | 6,325,029 | 6,200,000 | 6,066,706 | 10/01/2024. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653... | CORPORATE..... | 377372 AE 7 GLAXOSMITHKLINE CAPITAL INC..... | 4,247,020 | 3,229,000 | 3,220,866 | 05/15/2038. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804.... | CORPORATE..... | 91324P DQ 2 UNITEDHEALTH GROUP INC..... | 2,159,980 | 2,000,000 | 1,991,835 | 12/15/2048. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQUF57RNE97... | CORPORATE..... | 377372 AE 7 GLAXOSMITHKLINE CAPITAL INC..... | 2,441,149 | 1,856,000 | 1,851,325 | 05/15/2038. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27... | CORPORATE..... | 828807 CS 4 SIMON PROPERTY GROUP LP..... | 1,275,208 | 1,250,000 | 1,223,126 | 10/01/2024. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 06051G EN 5 BANK OF AMERICA CORPORATION..... | 1,028,031 | 825,000 | 711,127 | 02/07/2042. | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27... | CORPORATE..... | 742718 DF 3 PROCTER & GAMBLE CO..... | 898,517 | 700,000 | 690,614 | 03/05/2037. | IV..... |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPFGFNF3BB653... | CORPORATE..... | 828807 CF 2 SIMON PROPERTY GROUP LP..... | 4,668,487 | 4,550,000 | 4,539,979 | 03/01/2021. | IV..... |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83 | CORPORATE..... | 110122 AQ 1 BRISTOL-MYERS SQUIBB CO..... | 3,589,182 | 3,000,000 | 2,981,330 | 05/01/2038. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 084664 BV 2 BERKSHIRE HATHAWAY FINANCE CORP..... | 4,868,888 | 4,599,000 | 4,558,766 | 05/15/2043. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 74256L AU 3 PRINCIPAL LIFE GLOBAL FUNDING II..... | 3,892,829 | 3,951,000 | 3,942,009 | 04/18/2026. | IV..... |
| Societe Generale SA..... | O2RNE8IBXP4R0TD8PU41... | CORPORATE..... | 589331 AQ 0 MERCK AND CO. INC..... | 3,600,793 | 2,850,000 | 2,845,302 | 06/30/2039. | IV..... |
| Wells Fargo Bank NA..... | KB1H1DSPRFMYMCFXT09... | CORPORATE..... | 74256L AU 3 PRINCIPAL LIFE GLOBAL FUNDING II..... | 2,438,226 | 2,474,660 | 2,469,029 | 04/18/2026. | IV..... |

QE09.4

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|-------------------------|----------------------|--------------------------------------|---------------|---------------|------------------------------|---------------|-----------------------------|
| Exchange, Counterparty or Central Clearinghouse | Type of Asset Pledged | CUSIP Identification | Description | Fair Value | Par Value | Book/Adjusted Carrying Value | Maturity Date | Type of Margin (I, V or IV) |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPF6FN3BB653... | CORPORATE..... | AMAZON.COM INC..... | 4,371,854 | 4,346,000 | 4,380,092 | 08/22/2027 | IV |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86... | CORPORATE..... | ROCHE HOLDINGS INC..... | 8,653,758 | 6,000,000 | 5,859,871 | 03/01/2039 | IV |
| Societe Generale SA..... | 02RNE8IBXP4R0TD8PU41... | CORPORATE..... | PACIFICORP..... | 8,362,170 | 6,000,000 | 6,823,183 | 11/15/2031 | IV |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | PHARMACIA CORPORATION..... | 4,915,303 | 3,900,000 | 3,839,792 | 12/01/2028 | IV |
| Credit Suisse International..... | E58DKGMJYYYJLN8C3868... | CORPORATE..... | PHILIP MORRIS INTERNATIONAL INC..... | 3,976,044 | 3,920,000 | 4,116,028 | 11/10/2024 | IV |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | EMERSON ELECTRIC CO..... | 5,053,720 | 5,000,000 | 5,078,528 | 10/15/2019 | IV |
| Wells Fargo Securities LLC..... | VYVCKR63DVZLN70PB21... | TREASURY..... | UNITED STATES TREASURY..... | 5,618,163 | 4,485,000 | 4,333,075 | 11/15/2040 | I |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | ENTERGY LOUISIANA LLC..... | 1,604,495 | 1,522,000 | 1,521,120 | 01/15/2026 | IV |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27.. | CORPORATE..... | ENTERGY LOUISIANA LLC..... | 1,539,135 | 1,460,000 | 1,459,156 | 01/15/2026 | IV |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83... | CORPORATE..... | UNITED TECHNOLOGIES CORPORATION..... | 1,481,896 | 1,399,000 | 1,347,444 | 11/16/2048 | IV |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804... | CORPORATE..... | COMCAST CORPORATION..... | 1,008,495 | 793,000 | 791,615 | 05/15/2038 | IV |
| Societe Generale SA..... | 02RNE8IBXP4R0TD8PU41... | CORPORATE..... | TOTAL CAPITAL INTERNATIONAL SA..... | 3,995,029 | 3,847,000 | 4,002,134 | 01/15/2024 | IV |
| BNP Paribas..... | R0MUWSFPU8MPRO8K5P83... | CORPORATE..... | PFIZER INC..... | 1,165,384 | 1,100,000 | 1,097,418 | 09/15/2048 | IV |
| Deutsche Bank AG..... | 7LTFWZYICNSX8D621K86... | TREASURY..... | UNITED STATES TREASURY..... | 1,288,410 | 1,282,000 | 1,283,834 | 08/15/2024 | IV |
| Societe Generale SA..... | 02RNE8IBXP4R0TD8PU41... | CORPORATE..... | WALMART INC..... | 841,730 | 630,000 | 633,505 | 04/15/2038 | IV |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPF6FN3BB653... | CORPORATE..... | UNION ELECTRIC CO..... | 3,273,404 | 2,800,000 | 2,665,667 | 08/01/2037 | IV |
| Morgan Stanley & Co International PLC..... | 4PQUHN3JPF6FN3BB653... | CORPORATE..... | ORACLE CORPORATION..... | 994,748 | 1,000,000 | 1,012,332 | 10/15/2022 | IV |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | DIAGEO INVESTMENT CORPORATION..... | 2,089,188 | 2,077,000 | 2,123,666 | 05/11/2022 | IV |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | VISA INC..... | 1,875,861 | 1,850,000 | 1,845,229 | 12/14/2025 | IV |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CORPORATE..... | CAMDEN PROPERTY TRUST..... | 1,547,178 | 1,500,000 | 1,497,576 | 06/15/2021 | IV |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804... | CORPORATE..... | COMCAST CORPORATION..... | 353,742 | 280,000 | 281,189 | 11/15/2035 | IV |
| Wells Fargo Bank NA..... | KB1H1DSPRFMYMUCUFXT09. | CORPORATE..... | ALTRIA GROUP INC..... | 442,883 | 512,000 | 481,064 | 08/09/2042 | IV |
| 0199999999 Totals..... | | | | 1,550,461,449 | 1,480,663,899 | 1,462,896,001 | XXX | XXX |

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Collateral Pledged to Reporting Entity

| | | | | | | | | |
|--|-------------------------|------------------------------|-------------------------------------|------------|------------|-----|------------|----|
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | TREASURY..... | UNITED STATES TREASURY..... | 10,458,384 | 10,523,998 | XXX | 07/15/2027 | IV |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | CASH..... | CASH..... | 6,420,000 | 6,420,000 | XXX | | IV |
| Goldman Sachs International..... | W22LROWP2IHZNBB6K528... | CASH..... | CASH..... | 2,350,000 | 2,350,000 | XXX | | IV |
| Credit Agricole Corporate and Investment Bank..... | 1VUV7VQFKUOQSJ21A208... | CASH..... | CASH..... | 10,480,000 | 10,480,000 | XXX | | IV |
| Credit Suisse International..... | E58DKGMJYYYJLN8C3868... | CASH..... | CASH..... | 46,180,000 | 46,180,000 | XXX | | IV |
| Barclays Bank PLC..... | G5GSEF7VJP5I7OUK5573... | CASH..... | CASH..... | 80,343,000 | 80,343,000 | XXX | | IV |
| Wells Fargo Securities LLC..... | VYVCKR63DVZLN70PB21... | CASH..... | CASH..... | 140,115 | 140,115 | XXX | | V |
| Credit Suisse International..... | E58DKGMJYYYJLN8C3868... | CASH..... | CASH..... | 550,000 | 550,000 | XXX | | IV |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27.. | CORPORATE..... | WALMART INC..... | 121,858 | 101,000 | XXX | 09/01/2035 | IV |
| Royal Bank of Canada..... | ES7IP3U3RHIGC71XBU11... | CASH..... | CASH..... | 21,100,000 | 21,100,000 | XXX | | IV |
| Goldman Sachs International..... | W22LROWP2IHZNBB6K528... | CASH..... | CASH..... | 4,100,000 | 4,100,000 | XXX | | IV |
| Wells Fargo Bank NA..... | KB1H1DSPRFMYMUCUFXT09. | CASH..... | CASH..... | 36,430,000 | 36,430,000 | XXX | | IV |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27.. | CASH..... | CASH..... | 5,404,650 | 5,404,650 | XXX | | IV |
| Wells Fargo Securities LLC..... | VYVCKR63DVZLN70PB21... | CASH..... | CASH..... | 2,775,986 | 2,775,986 | XXX | | V |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27.. | CORPORATE..... | CONNECTICUT LIGHT AND POWER CO..... | 1,266,412 | 983,000 | XXX | 06/01/2036 | IV |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27.. | CORPORATE..... | FRANKLIN RESOURCES INC..... | 2,094,361 | 2,101,000 | XXX | 03/30/2025 | IV |
| Credit Agricole Corporate and Investment Bank..... | 1VUV7VQFKUOQSJ21A208... | CASH..... | CASH..... | 211,000 | 211,000 | XXX | | IV |
| Credit Suisse Securities (USA) LLC..... | 1V8Y6QCX6YMJ2OELI46... | CASH..... | CASH..... | 574,057 | 574,057 | XXX | | V |
| Goldman Sachs Bank USA..... | KD3XUN7C6T14HNAYLU02... | TREASURY..... | UNITED STATES TREASURY..... | 1,789,081 | 2,003,000 | XXX | 08/15/2046 | IV |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76.. | TREASURY..... | UNITED STATES TREASURY..... | 5,322,159 | 5,342,831 | XXX | 04/15/2020 | IV |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804... | US AGENCY - LOAN BACKED..... | GNMA_13-124A..... | 5,220,681 | 5,200,710 | XXX | 08/20/2039 | IV |

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

| 1 Exchange, Counterparty or Central Clearinghouse | 2 Type of Asset Pledged | 3 CUSIP Identification | 4 Description | 5 Fair Value | 6 Par Value | 7 Book/Adjusted Carrying Value | 8 Maturity Date | 9 Type of Margin (I, V or IV) |
|--|----------------------------|---------------------------|--|-----------------|----------------|-----------------------------------|--------------------|----------------------------------|
| Goldman Sachs Bank USA..... | KD3XUN7C6T14HNAYLU02... | TREASURY..... | 912810 RH 3 UNITED STATES TREASURY..... | 7,311,294 | 6,865,000 | XXX | 08/15/2044. | IV..... |
| Goldman Sachs Bank USA..... | KD3XUN7C6T14HNAYLU02... | TREASURY..... | 912810 RL 4 UNITED STATES TREASURY..... | 109,079 | 113,285 | XXX | 02/15/2045. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQFU57RNE97... | TREASURY..... | 912828 U3 2 UNITED STATES TREASURY..... | 6,884,353 | 6,920,000 | XXX | 11/15/2019. | IV..... |
| Goldman Sachs Bank USA..... | KD3XUN7C6T14HNAYLU02... | CASH..... | CASH..... | 85,320,000 | 85,320,000 | XXX | | IV..... |
| Barclays Bank PLC..... | G5GSEF7VJP5I7OUK5573.... | CASH..... | CASH..... | 10,897,000 | 10,897,000 | XXX | | IV..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27... | CORPORATE..... | 87236Y AH 1 TD AMERITRADE HOLDING CORPORATION..... | 4,670,715 | 4,455,000 | XXX | 04/01/2024. | IV..... |
| JPMorgan Chase Bank NA..... | 7H6GLXDRUGQFU57RNE97... | CORPORATE..... | 010392 FB 9 ALABAMA POWER COMPANY..... | 7,399,498 | 5,914,000 | XXX | 03/01/2039. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804.... | TREASURY..... | 912828 T2 6 UNITED STATES TREASURY..... | 6,264,374 | 6,455,000 | XXX | 09/30/2023. | IV..... |
| Goldman Sachs Bank USA..... | KD3XUN7C6T14HNAYLU02... | TREASURY..... | 912810 RK 6 UNITED STATES TREASURY..... | 430,132 | 455,000 | XXX | 02/15/2045. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76... | TREASURY..... | 912810 FT 0 UNITED STATES TREASURY..... | 5,694,534 | 4,480,000 | XXX | 02/15/2036. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76... | TREASURY..... | 912828 M4 9 UNITED STATES TREASURY..... | 6,656,276 | 6,687,000 | XXX | 10/31/2022. | IV..... |
| Goldman Sachs International..... | W22LROWP2IHZNBB6K528.... | TREASURY..... | 912810 RH 3 UNITED STATES TREASURY..... | 809,408 | 760,000 | XXX | 08/15/2044. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804.... | TREASURY..... | 912828 R3 6 UNITED STATES TREASURY..... | 16,679,048 | 17,335,000 | XXX | 05/15/2026. | IV..... |
| Goldman Sachs Bank USA..... | KD3XUN7C6T14HNAYLU02... | TREASURY..... | 912810 RJ 9 UNITED STATES TREASURY..... | 658,204 | 627,000 | XXX | 11/15/2044. | IV..... |
| Goldman Sachs Bank USA..... | KD3XUN7C6T14HNAYLU02... | TREASURY..... | 912810 RM 2 UNITED STATES TREASURY..... | 870,428 | 831,000 | XXX | 05/15/2045. | IV..... |
| Goldman Sachs Bank USA..... | KD3XUN7C6T14HNAYLU02... | TREASURY..... | 912810 RS 9 UNITED STATES TREASURY..... | 1,127,882 | 1,186,000 | XXX | 05/15/2046. | IV..... |
| Morgan Stanley Capital Services LLC..... | I7331LVCZKQKX5T7XV54.... | TREASURY..... | 912828 Q2 9 UNITED STATES TREASURY..... | 153,426,908 | 156,520,000 | XXX | 03/31/2023. | IV..... |
| Goldman Sachs International..... | W22LROWP2IHZNBB6K528.... | CASH..... | CASH..... | 159,103,000 | 159,103,000 | XXX | | IV..... |
| Morgan Stanley Capital Services LLC..... | I7331LVCZKQKX5T7XV54.... | CASH..... | CASH..... | 44,250,000 | 44,250,000 | XXX | | IV..... |
| Wells Fargo Securities LLC..... | VYVCKR63DVZZN70PB21.... | CASH..... | CASH..... | 14,387,203 | 14,387,203 | XXX | | V..... |
| Bank of America NA..... | B4TYDEB6GKMZO031MB27... | CORPORATE..... | 354613 AJ 0 FRANKLIN RESOURCES INC..... | 1,665,884 | 1,676,000 | XXX | 09/15/2022. | IV..... |
| Morgan Stanley Capital Services LLC..... | I7331LVCZKQKX5T7XV54.... | CORPORATE..... | 913017 CX 5 UNITED TECHNOLOGIES CORPORATION..... | 3,258,349 | 3,040,000 | XXX | 11/16/2048. | IV..... |
| Citibank NA..... | E57ODZWZ7FF32TWEFA76... | TREASURY..... | 912828 Y2 0 UNITED STATES TREASURY..... | 1,116,438 | 1,101,000 | XXX | 07/15/2021. | IV..... |
| HSBC Bank USA NA..... | 1IE8VN30JCEQV1H4R804.... | TREASURY..... | 912828 P4 6 UNITED STATES TREASURY..... | 16,105,562 | 16,800,000 | XXX | 02/15/2026. | IV..... |
| Goldman Sachs Bank USA..... | KD3XUN7C6T14HNAYLU02... | TREASURY..... | 912810 RD 2 UNITED STATES TREASURY..... | 107,147 | 90,000 | XXX | 11/15/2043. | IV..... |
| Goldman Sachs Bank USA..... | KD3XUN7C6T14HNAYLU02... | TREASURY..... | 912810 RQ 3 UNITED STATES TREASURY..... | 794,355 | 843,000 | XXX | 02/15/2046. | IV..... |
| Goldman Sachs International..... | KD3XUN7C6T14HNAYLU02... | CASH..... | CASH..... | 2,424,077 | 2,424,077 | XXX | | IV..... |
| 0299999999. Totals..... | | | | 801,752,892 | 802,848,912 | XXX | XXX | XXX |

QE09.6

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|--|------|---|-------------|------------------------------|---------------|
| CUSIP Identification | Description | Code | NAIC Designation and Administrative Symbol / Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| U.S. Government - Issuer Obligations | | | | | | |
| 912828 | 4D 9 | | 1 | 101,000,000 | 98,750,241 | 03/31/2023 |
| 912828 | 4L 1 | | 1 | 20,393,750 | 19,864,676 | 04/30/2023 |
| 912828 | 5A 4 | | 1 | 101,171,874 | 99,717,696 | 09/15/2021 |
| 0199999 | U.S. Government - Issuer Obligations | | | 222,565,624 | 218,332,613 | XXX |
| U.S. Government - Residential Mortgage-Backed Securities | | | | | | |
| 36202E | 6E 4 | | 1 | 4,518,979 | 4,306,663 | 06/20/2039 |
| 36225B | ND 6 | | 1 | 1,178,976 | 1,056,599 | 05/15/2031 |
| 36241K | HR 2 | | 1 | 32,524 | 32,407 | 06/15/2020 |
| 36241K | LQ 9 | | 1 | 469,802 | 429,880 | 01/15/2037 |
| 36292C | BU 7 | | 1 | 911,797 | 821,804 | 07/15/2035 |
| 0299999 | U.S. Government - Residential Mortgage-Backed Securities | | | 7,112,078 | 6,647,353 | XXX |
| 0599999 | Total - U.S. Government | | | 229,677,702 | 224,979,966 | XXX |
| All Other Governments - Issuer Obligations | | | | | | |
| 05968C | AB 8 | | 2FE | 4,993,455 | 4,995,937 | 05/07/2020 |
| 857006 | AE 0 | | 1FE | 1,979,814 | 1,999,115 | 05/04/2022 |
| 0699999 | All Other Governments - Issuer Obligations | | | 6,973,269 | 6,995,052 | XXX |
| 1099999 | Total - All Other Governments | | | 6,973,269 | 6,995,052 | XXX |
| U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Issuer Obligations | | | | | | |
| 3130AC | LL 6 | | 1 | 33,298,230 | 33,500,000 | 10/19/2022 |
| 2599999 | U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | 33,298,230 | 33,500,000 | XXX |
| U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | |
| 30711X | J2 1 | | 1 | 3,274,993 | 3,275,068 | 10/25/2030 |
| 30711X | JS 4 | | 1 | 1,606,533 | 1,612,652 | 10/25/2029 |
| 30711X | NS 9 | | 1 | 8,573,361 | 8,575,123 | 01/25/2030 |
| 30711X | X2 5 | | 1 | 936,460 | 936,561 | 01/25/2031 |
| 3128JR | HD 1 | | 1 | 183,171 | 179,801 | 01/01/2035 |
| 3128LB | 2V 9 | | 1 | 94,930 | 88,728 | 06/01/2038 |
| 3128M7 | QY 5 | | 1 | 487,946 | 456,306 | 06/01/2039 |
| 3128M8 | B6 0 | | 1 | 2,190,332 | 2,184,106 | 10/01/2040 |
| 3128M9 | U2 6 | | 1 | 1,577,741 | 1,617,004 | 10/01/2043 |
| 3128MJ | 2S 8 | | 1 | 39,117,870 | 39,690,018 | 10/01/2047 |
| 3128MM | TX 1 | | 1 | 3,077,228 | 3,142,496 | 08/01/2030 |
| 3128NC | B8 6 | | 1 | 522,782 | 510,517 | 02/01/2035 |
| 3128NG | ER 2 | | 1 | 546,341 | 520,956 | 09/01/2036 |
| 3128P7 | QG 1 | | 1 | 8,246,732 | 7,925,685 | 01/01/2031 |
| 3128PS | HR 1 | | 1 | 6,180,457 | 6,148,274 | 09/01/2025 |
| 3128QS | 4A 1 | | 1 | 109,871 | 108,102 | 01/01/2037 |
| 31292H | 4K 7 | | 1 | 383,213 | 349,784 | 12/01/2033 |
| 31292K | 3Z 8 | | 1 | 17,814,017 | 17,504,848 | 09/01/2040 |
| 31292L | FS 9 | | 1 | 12,325,412 | 12,373,767 | 03/01/2042 |
| 31292S | CF 5 | | 1 | 350,479 | 358,238 | 12/01/2044 |
| 312942 | CM 5 | | 1 | 6,508,407 | 6,399,130 | 09/01/2040 |
| 312942 | CU 7 | | 1 | 13,554,852 | 13,329,345 | 09/01/2040 |
| 312942 | F4 2 | | 1 | 11,150,245 | 10,956,292 | 09/01/2040 |
| 312942 | KE 4 | | 1 | 9,897,725 | 9,724,645 | 09/01/2040 |
| 312944 | PJ 4 | | 1 | 8,066,635 | 8,138,630 | 12/01/2040 |
| 312945 | DS 4 | | 1 | 28,201,840 | 26,797,958 | 01/01/2041 |
| 312945 | F2 9 | | 1 | 5,811,019 | 5,590,315 | 01/01/2041 |
| 31326K | B3 0 | | 1 | 4,129,111 | 4,261,569 | 10/01/2045 |
| 31326K | HW 0 | | 1 | 8,712,179 | 8,850,879 | 10/01/2045 |
| 3132L7 | CW 7 | | 1 | 30,120,945 | 30,546,832 | 09/01/2045 |
| 3132M4 | QZ 1 | | 1 | 5,705,197 | 5,800,104 | 01/01/2044 |
| 3132QP | E7 5 | | 1 | 3,359,081 | 3,436,495 | 04/01/2045 |
| 3132QT | HS 8 | | 1 | 1,098,260 | 1,122,871 | 10/01/2045 |
| 3132QW | M6 3 | | 1 | 10,212,840 | 10,519,502 | 03/01/2046 |
| 3132QW | MS 5 | | 1 | 5,254,545 | 5,416,767 | 03/01/2046 |
| 3132XS | M7 2 | | 1 | 32,706,671 | 33,316,885 | 09/01/2047 |
| 3132XU | J3 0 | | 1 | 30,769,898 | 31,187,723 | 11/01/2047 |
| 31335A | BF 4 | | 1 | 11,712,147 | 11,865,951 | 01/01/2044 |
| 31335A | H7 6 | | 1 | 15,503,663 | 15,744,889 | 01/01/2045 |
| 31335A | HP 6 | | 1 | 5,522,445 | 5,525,141 | 10/01/2045 |
| 31335B | HY 5 | | 1 | 55,082,343 | 56,205,128 | 09/01/2047 |
| 3138A4 | X7 5 | | 1 | 9,493,957 | 9,111,164 | 01/01/2041 |
| 3138A4 | Y3 3 | | 1 | 4,446,038 | 4,498,567 | 01/01/2026 |
| 3138E0 | RK 7 | | 1 | 15,193,140 | 15,057,857 | 12/01/2041 |
| 3138EK | AQ 8 | | 1 | 6,670,971 | 6,740,249 | 11/01/2042 |
| 3138EK | H6 5 | | 1 | 6,297,366 | 6,420,291 | 12/01/2042 |
| 3138EL | JN 4 | | 1 | 11,230,227 | 11,058,685 | 06/01/2042 |
| 3138EM | QY 0 | | 1 | 1,117,073 | 1,132,888 | 09/01/2043 |
| 3138EQ | RZ 7 | | 1 | 49,573,523 | 50,604,741 | 11/01/2045 |
| 3138ER | JQ 4 | | 1 | 5,138,345 | 5,237,192 | 10/01/2046 |
| 3138ER | P8 7 | | 1 | 8,705,461 | 8,712,611 | 10/01/2046 |
| 3138LT | L6 3 | | 1 | 4,744,210 | 4,836,067 | 06/01/2042 |
| 3138LU | S2 2 | | 1 | 2,205,404 | 2,225,698 | 06/01/2042 |
| 3138M6 | A4 9 | | 1 | 2,693,632 | 2,715,911 | 10/01/2027 |

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|--|--------|---|---------------|------------------------------|-----------------|
| CUSIP Identification | Description | Code | NAIC Designation and Administrative Symbol / Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| 3138NX RW 9 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 8,624,580 | 8,797,035 | 01/01/2043..... |
| 3138WC CL 5 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 1,789,536 | 1,816,080 | 07/01/2044..... |
| 3138WD 3S 8 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 10,779,440 | 10,968,926 | 02/01/2045..... |
| 3138WE KK 4 | FANNIE MAE POOL # AS4797..... | 1..... | 1..... | 4,122,043 | 4,200,518 | 04/01/2045..... |
| 3138WE KT 5 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 4,215,876 | 4,289,769 | 04/01/2045..... |
| 3138WE QJ 1 | FANNIE MAE FNMA 15YR..... | 1..... | 1..... | 5,621,947 | 5,755,478 | 05/01/2030..... |
| 3138WE XE 4 | FANNIE MAE POOL # AS5176..... | 1..... | 1..... | 4,588,664 | 4,664,220 | 06/01/2045..... |
| 3138WF 2Z 8 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 27,592,559 | 28,201,894 | 11/01/2045..... |
| 3138WF BX 3 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 7,405,234 | 7,432,484 | 07/01/2045..... |
| 3138WG 3W 2 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 39,310,507 | 40,459,725 | 05/01/2046..... |
| 3138WG 5R 1 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 19,277,721 | 19,861,688 | 05/01/2046..... |
| 3138WG LA 0 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 29,669,674 | 30,569,221 | 02/01/2046..... |
| 3138WH EX 6 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 18,021,094 | 18,516,426 | 06/01/2046..... |
| 3138WK 4W 2 | FANNIE MAE POOL#AS9836..... | 1..... | 1..... | 12,556,651 | 12,751,613 | 06/01/2032..... |
| 3138WK QV 0 | FANNIE MAE POOL#AS9467..... | 1..... | 1..... | 19,597,067 | 19,409,303 | 04/01/2047..... |
| 3138WX 4U 8 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 2,327,644 | 2,313,562 | 06/01/2043..... |
| 3138WZ U2 6 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 2,554,996 | 2,587,026 | 08/01/2043..... |
| 3138XR QF 9 | FANNIE MAE FN 7/1 12M LIBOR ARM..... | 1..... | 1..... | 1,213,128 | 1,216,622 | 08/01/2044..... |
| 3138XU QR 6 | FANNIE MAE FNMA 15YR..... | 1..... | 1..... | 1,559,685 | 1,586,068 | 05/01/2029..... |
| 3138XY CD 4 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 67,547,841 | 68,398,235 | 02/01/2042..... |
| 3138YK WB 5 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 1,492,101 | 1,509,686 | 05/01/2045..... |
| 3138YK X5 7 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 7,037,238 | 7,127,563 | 06/01/2045..... |
| 3138YX FR 1 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 4,295,339 | 4,317,795 | 08/01/2045..... |
| 31392E T8 3 | FNMA FNMA_02-66..... | 1..... | 1..... | 3,238,161 | 3,238,839 | 08/25/2042..... |
| 31392G FN 0 | FNMA FNMA_02-T18..... | 1..... | 1..... | 7,569,091 | 7,566,641 | 08/25/2042..... |
| 31392R E3 1 | FHLMC FHLMC_2469..... | 1..... | 1..... | 640,831 | 555,106 | 07/15/2032..... |
| 31400H AV 5 | FANNIE MAE FN 5/1 12M LIBOR ARM..... | 1..... | 1..... | 94,853 | 92,758 | 02/01/2033..... |
| 31402Q SE 2 | FANNIE MAE FN 5/1 12M LIBOR ARM..... | 1..... | 1..... | 89,920 | 88,770 | 10/01/2034..... |
| 31403D QW 2 | FANNIE MAE FN 3/1 12M LIBOR ARM..... | 1..... | 1..... | 605,807 | 591,559 | 07/01/2036..... |
| 31406L 3S 5 | FANNIE MAE FN 3/1 1Y CMT ARM..... | 1..... | 1..... | 1,435,745 | 1,359,305 | 12/01/2036..... |
| 31406W R3 0 | FANNIE MAE FN 5/1 12M LIBOR ARM..... | 1..... | 1..... | 234,200 | 230,837 | 06/01/2035..... |
| 31406W R8 9 | FANNIE MAE FN 5/1 12M LIBOR ARM..... | 1..... | 1..... | 630,535 | 613,060 | 08/01/2035..... |
| 31409J KP 4 | FANNIE MAE FN 5/1 12M LIBOR ARM..... | 1..... | 1..... | 242,169 | 228,836 | 06/01/2036..... |
| 31409V J6 1 | FANNIE MAE FN 5/1 1Y CMT ARM..... | 1..... | 1..... | 930,457 | 885,006 | 11/01/2036..... |
| 31409X EC 9 | FANNIE MAE FN 3/1 1Y CMT ARM..... | 1..... | 1..... | 483,774 | 458,002 | 04/01/2037..... |
| 3140E1 AW 3 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 9,547,184 | 9,748,529 | 09/01/2045..... |
| 3140E8 YM 4 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 13,158,138 | 13,439,650 | 11/01/2045..... |
| 3140E8 YT 9 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 3,859,316 | 3,941,889 | 11/01/2045..... |
| 3140EU GT 0 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 15,055,594 | 15,473,759 | 02/01/2046..... |
| 3140F0 G5 7 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 7,041,388 | 7,276,008 | 10/01/2046..... |
| 3140FE 4E 1 | FANNIE MAE POOL # BD7120..... | 1..... | 1..... | 42,987,029 | 44,037,163 | 04/01/2047..... |
| 3140GS PZ 9 | FANNIE MAE POOL # BH4039..... | 1..... | 1..... | 20,759,617 | 21,111,133 | 09/01/2032..... |
| 3140H6 N8 8 | FANNIE MAE POOL#BJ4914..... | 1..... | 1..... | 11,178,565 | 11,140,918 | 02/01/2048..... |
| 3140HB JA 7 | FANNIE MAE POOL MBS..... | 1..... | 1..... | 24,459,695 | 23,902,241 | 06/01/2048..... |
| 3140J6 A3 1 | FANNIE MAE POOL # BM1825..... | 1..... | 1..... | 16,370,406 | 16,652,302 | 10/01/2047..... |
| 3140J7 LR 4 | FANNIE MAE POOL#BM3035..... | 1..... | 1..... | 9,670,527 | 9,826,346 | 10/01/2047..... |
| 3140Q7 UC 9 | FANNIE MAE POOL # CA0578..... | 1..... | 1..... | 20,514,848 | 20,859,698 | 10/01/2032..... |
| 3140Q9 C2 7 | FANNIE MAE POOL#CA1888..... | 1..... | 1..... | 15,634,951 | 15,526,775 | 06/01/2048..... |
| 31410A UG 9 | FANNIE MAE FN 5/1 12M LIBOR ARM..... | 1..... | 1..... | 292,615 | 287,385 | 05/01/2036..... |
| 31410F RV 9 | FANNIE MAE FN 3/1 1Y CMT ARM..... | 1..... | 1..... | 138,290 | 136,877 | 09/01/2035..... |
| 31410L K3 5 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 1,510,880 | 1,512,968 | 12/01/2042..... |
| 31412B M6 6 | FANNIE MAE FN 5/1 1Y CMT ARM..... | 1..... | 1..... | 1,212,110 | 1,157,992 | 11/01/2035..... |
| 31416Q EZ 4 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 11,953,887 | 11,777,787 | 09/01/2040..... |
| 31416X RN 2 | FANNIE MAE FNMA 20YR..... | 1..... | 1..... | 5,289,402 | 5,129,763 | 02/01/2031..... |
| 31417A H8 5 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 3,652,682 | 3,596,907 | 11/01/2041..... |
| 31417F 3E 6 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 5,973,943 | 6,014,180 | 04/01/2043..... |
| 31417G RY 4 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 20,622,600 | 21,039,113 | 05/01/2043..... |
| 31417G XM 3 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 832,767 | 854,096 | 06/01/2043..... |
| 31417Y UM 7 | FANNIE MAE FNMA 20YR..... | 1..... | 1..... | 7,566,144 | 7,395,442 | 12/01/2030..... |
| 31417Y VJ 3 | FANNIE MAE POOL # MA0616..... | 1..... | 1..... | 10,268,214 | 9,897,048 | 01/01/2031..... |
| 31417Y WV 5 | FANNIE MAE FNMA 20YR..... | 1..... | 1..... | 6,874,768 | 6,669,399 | 02/01/2031..... |
| 31418A KW 7 | FANNIE MAE POOL # MA1208..... | 1..... | 1..... | 810,654 | 822,893 | 10/01/2042..... |
| 31418B T5 5 | FANNIE MAE POOL # MA2371..... | 1..... | 1..... | 371,992 | 383,718 | 08/01/2045..... |
| 31418C S5 4 | FANNIE MAE POOL#MA3239..... | 1..... | 1..... | 7,570,422 | 7,681,983 | 01/01/2048..... |
| 31418C XN 9 | FANNIE MAE POOL#MA3384..... | 1..... | 1..... | 9,575,147 | 9,402,357 | 06/01/2048..... |
| 31418M 3L 4 | FANNIE MAE FN 7/1 12M LIBOR ARM..... | 1..... | 1..... | 488,804 | 459,358 | 12/01/2035..... |
| 31418M XJ 6 | FANNIE MAE FNMA 30YR..... | 1..... | 1..... | 379,350 | 368,423 | 09/01/2036..... |
| 31418S 2E 8 | FANNIE MAE POOL # AD5272..... | 1..... | 1..... | 9,710,837 | 9,563,765 | 09/01/2040..... |
| 31418W DA 5 | FANNIE MAE FNMA 15YR..... | 1..... | 1..... | 9,548,114 | 9,510,381 | 09/01/2025..... |
| 31419B 4T 9 | FANNIE MAE POOL# AE1733..... | 1..... | 1..... | 34,725,394 | 34,214,513 | 09/01/2040..... |
| 31419D MM 0 | FANNIE MAE POOL # AE3063..... | 1..... | 1..... | 343,548 | 341,734 | 09/01/2025..... |
| 2699999 | U.S. Special Revenue - Residential Mortgage-Backed Securities..... | | | 1,215,535,194 | 1,224,461,155 | XXX |
| U.S. Spec. Rev. & Spec. Assess. Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities | | | | | | |
| 3137G0 KX 6 | STRUCTURED AGENCY CREDIT RISK RMBS HQA3..... | 1..... | 1..... | 11,191,613 | 11,135,622 | 03/25/2029..... |
| 3137G0 NW 5 | FREDDIE MAC - STACR WHOLE CMO DNA2-M1..... | 1..... | 1..... | 2,210,216 | 2,209,345 | 10/25/2029..... |
| 3137G1 CK 1 | STRUCTURED AGENCY CREDIT RISK RMBS SPI1-M1..... | 1..... | 1..... | 1,140,381 | 1,127,673 | 02/25/2048..... |

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

| 1 | | | 2 | 3 | 4 | 5 | 6 | 7 |
|---|------|---|---|----------|---------------|------------------------------|-----------------|---|
| CUSIP Identification | Code | NAIC Designation and Administrative Symbol / Market Indicator | Description | Code | Fair Value | Book/Adjusted Carrying Value | Maturity Date | |
| 35564C | AN 7 | | FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8..... | 1..... | 13,162,724 | 12,726,187 | 11/25/2028..... | |
| 57563N | AB 4 | | MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE..... | 1FE..... | 4,707,565 | 4,492,042 | 05/25/2033..... | |
| 2899999 | | | U.S. Special Revenue - Other Loan-Backed and Structured Securities..... | | 32,412,499 | 31,690,869 | XXX | |
| 3199999 | | | Total - U.S. Special Revenue & Special Assessment Obligations..... | | 1,281,245,923 | 1,289,652,024 | XXX | |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | |
| 00038A | AB 9 | | ABB TREASURY CENTER USA INC. CORP BND 14..... | 1FE..... | 18,201,077 | 18,308,328 | 06/15/2021..... | |
| 0258M0 | DY 2 | | AMERICAN EXPRESS CREDIT CORP SENIOR CO..... | 1FE..... | 15,153,720 | 15,000,000 | 09/14/2020..... | |
| 05964H | AD 7 | | BANCO SANTANDER SA SRBNCORPND..... | 1FE..... | 9,873,240 | 10,000,000 | 02/23/2023..... | |
| 06051G | DZ 9 | | BANK OF AMERICA CORP CORP BND..... | 1FE..... | 1,986,824 | 1,970,000 | 06/01/2019..... | |
| 10112R | AR 5 | | BOSTON PROPERTIES LP CORP BND..... | 2FE..... | 10,373,870 | 10,445,608 | 11/15/2020..... | |
| 17401Q | AR 2 | | CITIZENS BANK NA/ PROVIDENCE R..... | 2FE..... | 4,979,360 | 5,000,000 | 03/29/2023..... | |
| 225433 | AT 8 | | CREDIT SUISSE GROUP FUNDING GU SENIOR CO..... | 2FE..... | 3,039,951 | 2,994,661 | 06/09/2023..... | |
| 23341C | AB 9 | | DNB BANK ASA DNB BANK ASA..... | 1FE..... | 21,235,998 | 21,019,811 | 06/02/2021..... | |
| 233851 | CA 0 | | DAIMLER FINANCE NORTH AMERICA SENIOR COR..... | 1FE..... | 19,900,340 | 19,989,007 | 08/03/2020..... | |
| 251526 | BT 5 | | DEUTSCHE BANK AG SENIOR CORP BND..... | 2FE..... | 4,935,365 | 5,026,831 | 08/20/2020..... | |
| 257469 | AJ 5 | | DOMINION ENERGY INC CORP BND..... | 2FE..... | 3,687,685 | 3,428,079 | 08/01/2033..... | |
| 36962G | X7 4 | | GENERAL ELECTRIC CO GENERAL ELECTRIC CO..... | 2FE..... | 12,921,190 | 15,918,778 | 08/15/2036..... | |
| 404280 | AZ 2 | | HSBC HOLDINGS PLC HSBC HOLDINGS PLC..... | 1FE..... | 10,212,160 | 10,000,000 | 05/25/2021..... | |
| 66765R | AZ 9 | | NORTHWEST NATURAL GAS PUT 11/10/09 @ 100..... | 1FE..... | 15,711,947 | 13,337,103 | 11/10/2027..... | |
| 751277 | AQ 7 | | RALSTON PURINA COMPANY RALSTON PURINA CO..... | 1FE..... | 11,461,680 | 11,577,018 | 02/15/2022..... | |
| 86960B | AK 8 | | SVENSKA HANDELSBANKEN AB SVENSKA HANDELS..... | 1FE..... | 20,960,260 | 20,750,000 | 10/01/2020..... | |
| 90351D | AC 1 | | UBS GROUP FUNDING SWITZERLAND UBS GROUP..... | 1FE..... | 15,186,315 | 15,000,000 | 09/24/2020..... | |
| 913017 | BR 9 | | UNITED TECHNOLOGIES CORPORATN CORP BND..... | 2FE..... | 12,195,180 | 12,373,668 | 04/15/2020..... | |
| 92890H | AB 8 | | WEA FINANCE LLC /WESTFIELD UK CORP BND 1..... | 1FE..... | 1,997,688 | 1,999,610 | 09/17/2019..... | |
| 98956P | AP 7 | | ZIMMER HOLDINGS INC SENIORCORPND..... | 2FE..... | 9,962,160 | 10,000,000 | 03/19/2021..... | |
| 00912X | B@ 2 | | AIR LEASE CORPORATION SENIOR CORP BND..... | 2Z..... | 29,634,780 | 30,000,000 | 11/06/2022..... | |
| 04317@ | BC 1 | | GALLAGHER ARTHUR J. & CO. BND CORP..... | 2..... | 14,720,301 | 14,700,000 | 06/13/2024..... | |
| 04317@ | BH 0 | | GALLAGHER ARTHUR J. & CO. SENIOR CORP BN..... | 2..... | 5,157,955 | 5,000,000 | 02/13/2024..... | |
| 375916 | B* 3 | | GILDAN ACTIVEWEAR INC. SENIOR CORP BND..... | 2..... | 25,000,000 | 25,000,000 | 08/25/2023..... | |
| 42241@ | AG 4 | | HEARST CORP SENIOR CORP BND..... | 1..... | 32,000,000 | 31,013,241 | 04/30/2025..... | |
| 48121@ | AE 1 | | JRD HOLDINGS INC..... | 2PL..... | 4,804,118 | 4,800,000 | 04/25/2025..... | |
| 62927# | AD 8 | | NFL VENTURES LP SENIOR CORP BND..... | 1FE..... | 4,220,523 | 4,229,579 | 03/31/2024..... | |
| 838518 | E* 5 | | SOUTH JERSEY INDUSTRIES INC..... | 2..... | 25,477,216 | 25,400,000 | 04/25/2021..... | |
| 85915# | AK 7 | | STERICYCLE INC. SENIOR CORP BND..... | 2..... | 19,227,297 | 19,000,000 | 10/01/2021..... | |
| 879360 | B# 1 | | TELEDYNE TECHNOLOGIES INC SENIOR CORP BN..... | 2..... | 25,045,375 | 25,000,000 | 11/05/2020..... | |
| 89147L | M# 4 | | TORTOISE ENERGY INFRASTRUCTURE SENIOR CO..... | 1FE..... | 10,000,000 | 10,000,000 | 06/14/2020..... | |
| 89147L | N* 7 | | TORTOISE ENERGY INFRASTRUCTURE SENIOR CO..... | 1FE..... | 15,000,000 | 15,000,000 | 06/14/2025..... | |
| 89148B | D# 5 | | TORTOISE MLP FUND INC SENIOR CORP BND..... | 1FE..... | 8,000,000 | 8,000,000 | 04/17/2021..... | |
| 89148B | D@ 7 | | TORTOISE MLP FUND INC SENIOR CORP BND..... | 1FE..... | 17,500,000 | 17,500,000 | 09/09/2019..... | |
| F4733# | AB 2 | | GROUPEAUCHANSA SENIORCORPND..... | 2..... | 23,156,433 | 22,755,822 | 06/28/2022..... | |
| Q0458* | AE 9 | | AQUASURE FINANCE PTY LTD SECURED CORP BN..... | 2FE..... | 22,731,200 | 22,731,200 | 07/12/2027..... | |
| Q9194# | AK 1 | | TRANSURBANFINANCECOMPANYPTY SENIORCORPBN..... | 2..... | 5,316,535 | 5,329,066 | 11/14/2021..... | |
| 00971Y | AF 7 | | AKBANK TAS SENIOR CORP BND 144A..... | 4FE..... | 335,500 | 395,202 | 03/31/2025..... | |
| 05537G | AA 3 | | BANCO CONTINENTAL SA CORP BND 144A..... | 2FE..... | 4,681,269 | 4,656,639 | 08/26/2022..... | |
| 62877P | AA 2 | | NBK SPC LTD SENIOR CORP BND 144A..... | 1FE..... | 2,943,330 | 2,990,092 | 05/30/2022..... | |
| 3299999 | | | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations..... | | 518,927,842 | 517,639,343 | XXX | |
| Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | | | |
| 004375 | BP 5 | | ACCREDITED MORTGAGE LOAN TRUST ABS 04-3..... | 1FM..... | 923,194 | 926,986 | 10/25/2034..... | |
| 02151D | AC 8 | | CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A..... | 1FM..... | 13,668,285 | 12,328,485 | 09/25/2047..... | |
| 03072S | E3 5 | | AMSI_05-R5 ABS 05-R5..... | 1FM..... | 833,846 | 832,112 | 07/25/2035..... | |
| 040104 | HD 6 | | ARGENT SECURITIES INC ARSI_04- ARSI_04-W..... | 1FM..... | 2,023,735 | 2,023,347 | 04/25/2034..... | |
| 05533F | EX 5 | | BCP_11-R11 BCAP_11-R11A..... | 1FM..... | 347,953 | 350,159 | 11/26/2035..... | |
| 05545J | AN 9 | | BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3..... | 1FE..... | 2,903,004 | 2,933,137 | 02/27/2046..... | |
| 05969M | AA 7 | | BAFC_14-R8 BANCFT_14-R8..... | 1FE..... | 5,667,064 | 5,629,025 | 06/26/2036..... | |
| 05990T | AJ 6 | | BANC OF AMERICA FUNDING CORP BAF_15-R..... | 1FM..... | 12,908,179 | 12,856,737 | 09/29/2036..... | |
| 05991B | AD 7 | | BANC OF AMERICA FUNDING CORP BAF_15-R8..... | 1FM..... | 1,432,288 | 1,433,356 | 06/26/2046..... | |
| 06983N | AC 1 | | BASIC_06-1 ABS_06-1 A3..... | 1FM..... | 3,149,317 | 3,208,305 | 04/25/2036..... | |
| 07325N | CY 6 | | BAYVIEW FINANCIAL ACQUISITION BAYV_06-A..... | 1FM..... | 2,779,329 | 2,755,224 | 02/28/2041..... | |
| 07325N | DV 1 | | BAYV ABS_06-B-M2..... | 1FM..... | 3,993,213 | 3,895,480 | 04/28/2036..... | |
| 07331Q | AA 5 | | BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL..... | 1FM..... | 5,430,695 | 5,424,255 | 06/28/2053..... | |
| 07332G | AA 6 | | BOMFT_17-RT6 ABS17-RT6144A..... | 1FM..... | 889,881 | 882,991 | 10/28/2057..... | |
| 07333B | AA 6 | | BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP..... | 1FM..... | 681,359 | 672,980 | 06/28/2054..... | |
| 073879 | 2U 1 | | BSABS_04-HE9 ABS 05-Q2..... | 1FM..... | 619,674 | 619,912 | 09/25/2035..... | |
| 12650B | AA 1 | | CSMC_15-RPL2 CSMC_15-RPL2..... | 1FM..... | 3,003,639 | 2,973,064 | 11/27/2036..... | |
| 12650V | BJ 7 | | CSMC_15-10R CSMC_15-10R..... | 1FM..... | 3,255,617 | 3,290,483 | 10/27/2046..... | |
| 126671 | PV 2 | | COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1..... | 1FM..... | 4,171 | 8,616 | 05/25/2032..... | |
| 126673 | EV 0 | | COUNTRYWIDE ASSET-BACKED CTFS ABS_04-8 M..... | 1FM..... | 1,787,191 | 1,782,674 | 01/25/2035..... | |
| 126673 | J2 9 | | ENCORE CREDIT RECEIVABLES TRUS ECR_05-2..... | 1FM..... | 3,854,083 | 3,848,997 | 11/25/2035..... | |
| 161546 | GC 4 | | CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4..... | 1FM..... | 446,860 | 407,032 | 03/25/2033..... | |
| 162765 | AC 5 | | CHEC_04-1 CHEC_04-1..... | 1FM..... | 1,994,754 | 1,951,281 | 07/25/2034..... | |
| 172987 | BA 6 | | CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06..... | 1FM..... | 3,897,179 | 3,104,911 | 11/25/2036..... | |
| 225470 | UB 7 | | CSFB_05-C5 ABS_06-CF1 B1..... | 1FM..... | 4,330,478 | 4,295,479 | 11/25/2035..... | |
| 36228F | 6M 3 | | GSAMP_04-AR1 GSAMP_04-AR1..... | 1FM..... | 497,755 | 498,314 | 06/25/2034..... | |
| 36242D | 3W 1 | | GS MTG SECS CORP GSAA_05-6..... | 1FM..... | 3,505,635 | 3,508,529 | 06/25/2035..... | |
| 36248T | AA 0 | | GSMT_14-5R GSMT_14-5R..... | 1FE..... | 8,942,253 | 8,843,158 | 04/28/2037..... | |
| 36248V | AA 5 | | GSMT_15-6R GSMT_15-6R..... | 1FM..... | 12,424,832 | 12,242,798 | 02/26/2037..... | |

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|--|---|------|---|-------------|------------------------------|-----------------|
| CUSIP Identification | Description | Code | NAIC Designation and Administrative Symbol / Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| 36249X AD 4 | GS MORTGAGE SECURITIES CORPORA GSMSC_14..... | | 1FM..... | 67,951 | 67,914 | 09/26/2036..... |
| 36254W AA 4 | GSMT_15-8R RMBS 5-8R-A..... | | 1FM..... | 12,185,796 | 12,165,504 | 04/26/2037..... |
| 39539M AA 7 | GPMF_07-AR3 GPMF_07-AR3..... | | 1FM..... | 5,891,454 | 5,408,286 | 06/25/2037..... |
| 43641N CA 0 | HMI SENIORWHOLECMO18-2A144A..... | | 1FE..... | 1,995,800 | 2,000,000 | 10/15/2054..... |
| 43710L AC 8 | HEAT_07-1 HEAT_07-1..... | | 1FM..... | 2,164,941 | 2,162,872 | 05/25/2037..... |
| 437303 AC 4 | HOME PARTNERS OF AMERICA TRUST HPA_16-2..... | | 1FE..... | 3,001,973 | 3,000,000 | 10/17/2033..... |
| 46644B AM 2 | JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1..... | | 1FM..... | 2,344,947 | 2,350,586 | 07/27/2036..... |
| 46650J AD 6 | JPMMT_18-6 WHOLECMO18-6144A..... | | 1FM..... | 9,760,511 | 9,673,821 | 12/25/2048..... |
| 52524G AA 0 | LXS_07-7N CMO 07-7N 1A1A..... | | 1FM..... | 5,164,945 | 5,009,830 | 06/25/2047..... |
| 52525B AD 4 | LXS_07-16N LXS_07-16N 2A2..... | | 1FM..... | 21,001,195 | 19,853,971 | 09/25/2047..... |
| 57643L CJ 3 | MAST_04-OPT1 MABS_04-OPT1..... | | 1FM..... | 404,045 | 359,791 | 02/25/2034..... |
| 57643L EZ 5 | MAST_04-OPT2 MABS_04-OPT2..... | | 1FM..... | 432,602 | 329,850 | 09/25/2034..... |
| 59023W AD 0 | MLMI_06-FF1 MLMI_06-FF1..... | | 1FM..... | 4,472,740 | 4,492,904 | 08/25/2036..... |
| 61744C NT 9 | MORGAN STANLEY ABS CAPITAL I MSAB_05-W2..... | | 1FM..... | 5,101,726 | 5,014,295 | 02/25/2035..... |
| 61764Q AG 5 | MORGAN STANLEY REREMIC TRUST M MSMR_14-R..... | | 1FM..... | 4,150,685 | 4,334,758 | 11/26/2046..... |
| 61765N AA 4 | MORGAN STANLEY REREMIC TRUST M MSMR_15-R..... | | 1FM..... | 3,076,978 | 3,085,376 | 10/26/2046..... |
| 64352V LM 1 | NCHET_05-3 ABS 2005-3 M4..... | | 1FM..... | 1,142,873 | 1,024,681 | 07/25/2035..... |
| 68389F GL 2 | OOMLT_05-1 OOMLT_05-1..... | | 1FM..... | 1,031,290 | 373,157 | 02/25/2035..... |
| 71336W AA 3 | PEPAU_21 SENIORWHOLECMO21144A..... | | 1FE..... | 2,457,377 | 2,460,919 | 01/16/2060..... |
| 71337H AB 3 | PEPPER RESIDENTIAL SECURITIES PEPR_17..... | | 1FE..... | 14,146,721 | 14,000,138 | 03/10/2058..... |
| 73316P JD 3 | POPULAR ABS MORTGAGE PASS-THRO POPLR_05..... | | 1FM..... | 136,608 | 134,250 | 01/25/2036..... |
| 76110W YM 2 | RESIDENTIAL ASSET SECURITIES C RASC_04-K..... | | 1FM..... | 2,437,042 | 2,120,373 | 06/25/2034..... |
| 76112B AM 2 | RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R..... | | 1FM..... | 1,657,189 | 1,657,025 | 08/25/2034..... |
| 76117Y AA 3 | RESIMAC MBS TRUST RESI_14-1A RESI_14-1A..... | | 1FE..... | 4,058,255 | 4,092,740 | 12/12/2045..... |
| 76119H AA 8 | RESI_18-1A ABS18-1A144A..... | | 1FE..... | 2,199,569 | 2,199,573 | 11/10/2049..... |
| 81747W AG 2 | SEMT2018-7..... | | 1FM..... | 3,794,029 | 3,747,861 | 09/25/2048..... |
| 86360L AE 6 | SASC_06-WF2 SASC_06-WF2..... | | 1FM..... | 5,874,050 | 5,572,933 | 07/25/2036..... |
| 881561 UJ 1 | TERWIN MORTGAGE TRUST TMT_05- TMT_05-8H..... | | 1FM..... | 293,100 | 291,183 | 07/25/2035..... |
| 88156P AA 9 | TMTS_06-7 TMTS_06-7..... | | 1FM..... | 4,005,232 | 4,000,556 | 07/25/2037..... |
| 88156T AB 9 | TERWIN MORTGAGE TRUST TMTS_06- TMTS_06-9..... | | 1FM..... | 3,012,880 | 2,910,000 | 10/25/2037..... |
| 89175M AA 1 | TOWDPOINTMORTGAGETRUSTTPMT ABS18-3144A..... | | 1FM..... | 15,049,303 | 14,883,075 | 05/25/2058..... |
| 89175V AA 1 | TPMT_18-2 ABS18-2144A..... | | 1FM..... | 11,182,316 | 11,178,820 | 03/25/2058..... |
| 929227 4D 5 | WASHINGTON MUTUAL CMO-03-AR6-A1..... | | 1FM..... | 189,630 | 189,956 | 06/25/2033..... |
| 92977X AA 1 | WACHOVIA LOAN TRUST WACLT_05-S WACLT_05..... | | 1FM..... | 637,293 | 637,383 | 05/25/2035..... |
| 94980G BF 7 | WFHE_04-2 WFHE_04-2..... | | 1FM..... | 7,402,231 | 7,347,716 | 05/25/2034..... |
| 3399999 | Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities..... | | | 268,120,740 | 261,659,924 | XXX |
| Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | |
| 04410R AG 1 | AHT_18-ASHF SENIORCMBS18-ASHF144A..... | | 1FM..... | 4,491,531 | 4,500,000 | 04/15/2035..... |
| 04410R AJ 5 | AHT_18-ASHF SENIORCMBS18-ASHF144A..... | | 1FM..... | 2,241,538 | 2,250,000 | 04/15/2035..... |
| 056057 AA 0 | BXTRUSTBX_18-BIOA SENIORSENIORCMBS18-BIO..... | | 1FM..... | 8,921,033 | 9,011,475 | 03/15/2037..... |
| 065404 AW 5 | BANK_18-BN10 SENIORSENIORCMBS18-BK10..... | | 1FM..... | 4,093,601 | 4,106,936 | 02/17/2061..... |
| 08162P AS 0 | DMARC_18-B1 SENIORCMBS18-B1..... | | 1FM..... | 4,217,427 | 4,234,988 | 01/15/2051..... |
| 10482T AA 0 | BRAEMARHOTELS&RESORTSTRUST SENIORCMBS18..... | | 1FM..... | 8,469,732 | 8,500,000 | 06/15/2035..... |
| 10482T AG 7 | BRAEMARHOTELS&RESORTSTRUST SUBCMBS18-PRM..... | | 1FM..... | 2,984,272 | 3,000,000 | 06/15/2035..... |
| 12508G AQ 9 | CCUBS_17-C1 SENIORSENIORCMBS17C1..... | | 1FM..... | 6,694,268 | 6,744,086 | 11/15/2050..... |
| 23306G AC 1 | DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18..... | | 1FM..... | 1,838,251 | 1,852,940 | 05/15/2035..... |
| 23306G AE 7 | DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18..... | | 1FM..... | 1,828,374 | 1,844,963 | 05/15/2035..... |
| 33830C AC 4 | DBGS MORTGAGE TRUST DBGS_18-5B SUBCMBS18..... | | 1FE..... | 4,848,725 | 4,916,640 | 06/15/2033..... |
| 36252S AS 6 | GSMS_19-GC38 GSMS_19-GC38..... | | 1FE..... | 988,479 | 981,764 | 02/10/2052..... |
| 36255C AA 7 | GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS..... | | 1FE..... | 6,087,410 | 6,100,471 | 11/21/2035..... |
| 432885 AA 9 | HILTON USA TRUST HILT_18-ORL LCFSENIORCM..... | | 1FM..... | 5,960,411 | 6,000,000 | 12/15/2034..... |
| 437303 AA 8 | HOME PARTNERS OF AMERICA TRUST HPA 2016..... | | 1FE..... | 23,639,414 | 23,690,015 | 10/17/2033..... |
| 437303 AB 6 | HOME PARTNERS OF AMERICA TRUST SUB ABS 1..... | | 1FE..... | 3,999,986 | 4,000,000 | 10/17/2033..... |
| 43730T AA 1 | HOME PARTNERS OF AMERICA TRUST SENIOR CM..... | | 1FE..... | 4,452,549 | 4,456,824 | 07/17/2034..... |
| 46590T AA 3 | JPMDBCOMMERCIALMORTGAGESECU PRELCFSENIOR..... | | 1FM..... | 4,892,753 | 4,900,495 | 03/15/2050..... |
| 61691E AW 5 | MORGAN STANLEY CAPITAL I TRUST PRELCFSEN..... | | 1FM..... | 869,858 | 876,453 | 12/15/2049..... |
| 61691N AA 3 | MORGANSTANLEYCAPITALITRUST SENIORSENIORC..... | | 1FM..... | 1,408,720 | 1,417,131 | 12/15/2050..... |
| 90276U AS 0 | UBSCMT_17-C6 PRELCFSENIORCMBS17-C6..... | | 1FM..... | 7,958,156 | 8,013,508 | 12/15/2050..... |
| 92258M AB 3 | VCC_15-1 SUB CMBS -1-M1 144A..... | | 1FE..... | 1,743,768 | 1,743,548 | 06/25/2045..... |
| 92258M AC 1 | VCC_15-1 SUB CMBS -1-M2 144A..... | | 1FE..... | 1,109,831 | 1,098,772 | 06/25/2045..... |
| 92258T AC 6 | VCC_16-2 SUB CMBS_16-2 M1..... | | 1FE..... | 1,629,469 | 1,605,214 | 10/25/2046..... |
| 92258V AA 5 | VCC_17-2-AFL VCC_17-2..... | | 1FE..... | 753,720 | 754,201 | 11/25/2047..... |
| 92259B AA 8 | VELOCITY COMMERCIAL CAPITAL VCC_18-2..... | | 1FE..... | 6,517,083 | 6,413,905 | 10/26/2048..... |
| 92259B AD 2 | VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1..... | | 1FE..... | 970,199 | 949,959 | 10/26/2048..... |
| 95001A AZ 9 | WFCM_17C41 CMBS_17C41-A1 144A..... | | 1FM..... | 14,762,805 | 14,902,851 | 11/15/2050..... |
| 95001G AA 1 | WELLSFARGOCOMMERCIALMORTGAG SENIOR CMBS..... | | 1FM..... | 1,609,982 | 1,624,365 | 12/15/2050..... |
| 3499999 | Industrial & Miscellaneous - Commercial Mortgage-Backed Securities..... | | | 139,983,345 | 140,491,504 | XXX |
| Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | |
| 001746 AN 6 | AMERICAN MONEY MANAGEMENT CORP ABS16-18A..... | | 1FE..... | 5,446,332 | 5,500,000 | 05/26/2031..... |
| 001746 AQ 9 | AMERICAN MONEY MANAGEMENT CORP MEZZANINA..... | | 1FE..... | 1,965,832 | 2,000,000 | 05/26/2031..... |
| 03765P AL 7 | APIDOS CLO APID_15-21A ABS15-21A144A..... | | 1FE..... | 13,147,896 | 13,300,000 | 07/18/2027..... |
| 04016V AA 3 | ARESCLOLDARES_18-47A ABS18-47A144A..... | | 1FE..... | 4,904,996 | 5,000,000 | 04/15/2030..... |
| 05377R DG 6 | AESOP ABS 19-1A-A 144A..... | | 1FE..... | 8,083,102 | 7,998,908 | 03/20/2023..... |
| 056162 AQ 3 | BABSN_15-IA SUBABS15-1A144A..... | | 1FE..... | 6,846,484 | 7,000,000 | 01/20/2031..... |
| 07333N AA 0 | BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1..... | | 1FM..... | 5,302,874 | 5,234,606 | 10/28/2064..... |
| 12547U AN 8 | CIFC FUNDING LTD CIFC_15-5A..... | | 1FE..... | 7,893,430 | 8,000,000 | 10/25/2027..... |

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|--|---|------|---|---------------|------------------------------|-----------------|
| CUSIP Identification | Description | Code | NAIC Designation and Administrative Symbol / Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| 12550M AJ 9 | CIFC_15-3 ABS15-3A144A..... | | 1FE..... | 3,964,284 | 4,000,000 | 04/19/2029..... |
| 12550M AN 0 | CIFC FUNDING LTD CIFC_15-3A MEZZANINABS1..... | | 1FE..... | 3,845,986 | 4,000,000 | 04/19/2029..... |
| 126673 BB 7 | COUNTRYWIDE ASSET-BACKED CTFS CWL_04-6..... | | 1FM..... | 1,416,641 | 1,415,412 | 11/25/2034..... |
| 14311N AA 2 | CARLYLE GLOBAL MARKET STRATEGI CARLYL_15..... | | 1FE..... | 5,002,161 | 5,000,000 | 10/20/2027..... |
| 14311N AC 8 | CARLYLE GLOBAL MARKET STRATEGI CGMS_15-4..... | | 1FE..... | 4,014,088 | 4,000,000 | 10/20/2027..... |
| 15032E AA 7 | CEDF_17-8A SENIOR ABS 17-8A 144A..... | | 1FE..... | 4,990,280 | 5,000,000 | 10/17/2030..... |
| 15033E AA 6 | CEDF_18-9A SENIORABS18-9A144A..... | | 1FE..... | 2,945,271 | 3,000,000 | 04/20/2031..... |
| 17181T AG 6 | CIFCFUNDINGLTD CIFC_18-4A ABS18-4A144A..... | | 2FE..... | 1,454,451 | 1,500,000 | 10/17/2031..... |
| 20267U AB 5 | CBSLT_16-B CBSLT_16-B..... | | 1FE..... | 2,187,777 | 2,138,388 | 10/25/2040..... |
| 26244G AG 0 | DRYDEN SENIOR LOAN FUND DRSLF_..... | | 1FE..... | 13,901,066 | 14,000,000 | 08/15/2031..... |
| 26244K AS 5 | DRYDEN SENIOR LOAN FUND DRSLF_MEZZANINA..... | | 1FE..... | 2,854,402 | 3,000,000 | 04/15/2031..... |
| 26249M AQ 0 | DRYDENSENIORLOANFUNDDRSLF_MEZZANINABS15..... | | 1FE..... | 8,800,380 | 9,000,000 | 01/15/2031..... |
| 26251L AC 8 | DRSLF_2018-64A..... | | 1FE..... | 982,361 | 1,000,000 | 04/18/2031..... |
| 29372J AB 3 | EFF_17-2 ABS 17-2-A-2 144A..... | | 1FE..... | 1,737,932 | 1,745,906 | 01/20/2023..... |
| 30023J AV 0 | EVERGREENCREDITCARDTRUST ABS18-2144A..... | | 1FE..... | 1,001,198 | 1,000,000 | 07/15/2022..... |
| 36320M AL 2 | GALAXYCLOLTDGALXY_15-20A ABS15-20A144A..... | | 1FE..... | 1,973,818 | 2,000,000 | 04/20/2031..... |
| 36320U AC 4 | GALAXYCLOLTDGALXY_18-27A SENIORABS18-271..... | | 1FE..... | 983,206 | 1,000,000 | 05/16/2031..... |
| 36320W AL 0 | GALAXYCLOLTDGALXY_15-21A SENIORABS15-21A..... | | 1FE..... | 5,921,005 | 6,000,000 | 04/20/2031..... |
| 36320W AN 6 | GALAXYCLOLTDGALXY_15-21A..... | | 1FE..... | 3,874,513 | 4,000,000 | 04/20/2031..... |
| 52603J AA 8 | LENDMARKFUNDINGTRUSTLFT_18- SENIORABS18-..... | | 1FE..... | 9,225,734 | 8,999,808 | 04/20/2027..... |
| 63939F AC 4 | NAVIENT STUDENT LOAN TRUST NAV NAVSLT_15..... | | 1FE..... | 11,811,161 | 11,595,969 | 07/25/2052..... |
| 63939G AD 0 | NAVIENTSTUDENTLOANTRUSTNAV NAVSL_15-2..... | | 1FE..... | 4,992,622 | 4,978,153 | 08/25/2050..... |
| 63940H AB 9 | NAVIENT STUDENT LOAN TRUST NAV ABS16-3A1..... | | 1FE..... | 2,394,173 | 2,393,314 | 06/25/2065..... |
| 63940L AC 8 | NAVSL_16-6A NAVSL_16-6A..... | | 1FE..... | 10,284,467 | 10,000,000 | 03/25/2066..... |
| 64031M AB 6 | NSLT_15-1A NSLT_15-1A..... | | 1FE..... | 6,059,763 | 5,712,661 | 06/25/2046..... |
| 64033D AB 4 | NSLT_13-3A NSLT_13-3A..... | | 1FE..... | 4,644,949 | 4,846,233 | 07/25/2047..... |
| 64033F AB 9 | NSLT_13-4A NSLT_13-4A..... | | 1FE..... | 11,617,661 | 12,402,033 | 01/25/2047..... |
| 64033N AB 2 | NELS_14-5A NELS_14-5A..... | | 1FE..... | 5,920,525 | 5,702,199 | 05/25/2049..... |
| 64033Q AC 3 | NELS_15-2A NELS_15-2A..... | | 1FE..... | 10,215,525 | 10,245,098 | 05/25/2049..... |
| 67575B AN 9 | OCT_25-1A MEZZANINABS15-1A144A..... | | 1FE..... | 5,880,658 | 6,000,000 | 10/20/2026..... |
| 67590B AQ 3 | OCT16_13-1A SENIORABS13-1AR144A..... | | 1FE..... | 984,647 | 1,000,000 | 07/17/2030..... |
| 68268E AA 1 | OMFIT_15-1 SENIOR ABS 15-1 144A..... | | 1FE..... | 1,584,653 | 1,584,103 | 03/18/2026..... |
| 68268L AA 5 | ONEMAIN FINANCIAL ISSUANCE TRU OMFIT_15..... | | 1FE..... | 10,037,001 | 9,998,502 | 11/20/2028..... |
| 78442G RA 6 | SLMA ABS -9-A7A..... | | 1FE..... | 7,916,110 | 7,934,009 | 01/25/2041..... |
| 78447Y AD 4 | SLMA_13-3 SLMA_13-3..... | | 1FE..... | 993,124 | 1,008,768 | 09/25/2043..... |
| 78448P AD 2 | SMB_15-A ABS -A-A3 144A..... | | 1FE..... | 7,131,263 | 7,120,453 | 02/17/2032..... |
| 78449Q AA 5 | SMB PRIVATE EDUCATION LOAN TRU..... | | 1FE..... | 2,728,212 | 2,728,422 | 09/15/2025..... |
| 78469Q AK 8 | SPS SERVICER ADVANCE RECEIVABL SPART_16-..... | | 1FE..... | 10,043,606 | 10,064,000 | 11/15/2049..... |
| 78469Q AL 6 | SPS SERVICER ADVANCE RECEIVABL SUB ABS 2..... | | 1FE..... | 1,367,125 | 1,375,000 | 11/15/2049..... |
| 78469Q AM 4 | SPS SERVICER ADVANCE RECEIVABL SPART_16-..... | | 1FE..... | 1,865,384 | 1,875,000 | 11/15/2049..... |
| 78469Q AN 2 | SPS SERVICER ADVANCE RECEIVABL SUB ABS_1..... | | 2FE..... | 5,797,896 | 5,819,000 | 11/15/2049..... |
| 78469Q AT 9 | SPART_18-T1 SPART_18-T1..... | | 1FE..... | 7,046,018 | 6,999,656 | 10/17/2050..... |
| 78469Q AW 2 | SPART_18-T1 SPART 2018-T1 T4..... | | 2FE..... | 1,001,839 | 1,000,000 | 10/17/2050..... |
| 78471F AA 0 | SCLP_16-3 SENIOR ABS 16-3-A 144A..... | | 1FE..... | 1,385,041 | 1,384,607 | 12/26/2025..... |
| 83402V AA 9 | SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4..... | | 1FE..... | 5,297,282 | 5,270,629 | 11/25/2025..... |
| 83402V AB 7 | SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4..... | | 1FE..... | 1,349,401 | 1,308,415 | 11/25/2025..... |
| 83608G AN 6 | SNDPT_13-1A SENIORABS13-1A144A..... | | 1FE..... | 1,976,273 | 2,000,000 | 01/26/2031..... |
| 83608G AQ 9 | SOUND POINT CLO LTD SNDPT_13-1 ABS_13-1A..... | | 1FE..... | 1,965,362 | 2,000,000 | 01/26/2031..... |
| 83610J AA 4 | SOUND POINT CLO LTD SNDPT_18-1 SNDPT_18-..... | | 1FE..... | 1,961,421 | 2,000,000 | 04/15/2031..... |
| 85172L AA 4 | SLFT 2015-AA B ABS 15-AA A 144A..... | | 1FE..... | 1,882,321 | 1,882,079 | 11/15/2024..... |
| 85172M AA 2 | SLFT_15-BA SLFT_15-BA..... | | 1FE..... | 30,194,361 | 29,992,589 | 05/15/2028..... |
| 860444 AS 7 | STEWART PARK CLO LTD STWRT_15- MEZZANINA..... | | 1FE..... | 11,065,256 | 11,500,000 | 01/15/2030..... |
| 86268H AA 6 | STRTA_18-1A ABS 18-1A-A 144A..... | | 1FE..... | 4,977,747 | 5,000,000 | 01/15/2031..... |
| 88432G AL 1 | WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A..... | | 1FE..... | 9,946,006 | 10,000,000 | 10/15/2027..... |
| 88432G AQ 0 | WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A..... | | 1FE..... | 4,909,982 | 5,000,000 | 10/15/2027..... |
| 89173U AA 5 | TOWD POINT MORTGAGE TRUST TPMT ABS 7-4-A..... | | 1FM..... | 4,990,722 | 4,943,598 | 06/25/2057..... |
| 92348M AA 7 | VERIZONOWNERTRUSTVZOT_16-2A SENIORABS16-..... | | 1FE..... | 1,832,692 | 1,830,937 | 05/20/2021..... |
| 92912Q AB 2 | VOYACLOLTDVOYA_14-3A VOYA_14-3A..... | | 1FE..... | 845,792 | 852,691 | 07/25/2026..... |
| 92913U AS 5 | VOYA CLO LTD VOYA_15-3A MEZZANINABS14-1A..... | | 1FE..... | 9,945,850 | 10,000,000 | 10/20/2031..... |
| 92914X AN 9 | VOYA CLO LTD VOYA_15-2A ABS_02-1 B1 144A..... | | 1FE..... | 9,910,061 | 10,028,136 | 07/23/2027..... |
| 92916G AC 8 | ING INVESTMENT MANAGEMENT CLO INGIM_12-4..... | | 1FE..... | 17,011,135 | 17,000,000 | 10/15/2028..... |
| 92916W AA 7 | ING INVESTMENT MANAGEMENT CLO SENIORABS1..... | | 1FE..... | 16,707,719 | 17,000,000 | 04/25/2031..... |
| 92916W AC 3 | ING INVESTMENT MANAGEMENT CLO ABS13-2A14..... | | 1FE..... | 10,765,161 | 11,000,000 | 04/25/2031..... |
| 92917A AA 4 | VOYACLOLTDVOYA_18-1A ABS18-1A144A..... | | 1FE..... | 2,949,569 | 3,000,000 | 04/19/2031..... |
| 78616# AB 4 | SACRAMENTO KINGS SECURED CORP BND..... | | 2PL..... | 13,729,743 | 13,729,743 | 07/01/2025..... |
| 84858@ AA 3 | SPIRIT AIRLINES 2015-1..... | | 2FE..... | 8,587,261 | 8,363,259 | 04/01/2023..... |
| 3599999 | Industrial & Miscellaneous - Other Loan-Backed and Structured Securities..... | | | 441,172,040 | 443,302,284 | XXX |
| 3899999 | Total - Industrial & Miscellaneous (Unaffiliated)..... | | | 1,368,203,967 | 1,363,093,055 | XXX |
| Hybrid Securities - Issuer Obligations | | | | | | |
| R57779 BC 4 | DNB BANK ASA DNB NOR BANK ASA..... | | 2FE..... | 8,190,000 | 11,016,284 | 12/31/2049..... |
| 4299999 | Hybrid Securities - Issuer Obligations..... | | | 8,190,000 | 11,016,284 | XXX |
| Hybrid Securities - Other Loan-Backed and Structured Securities | | | | | | |
| 136069 AN 1 | CANADIANIMPERIALBANKOF COMM CANADIAN IMPE..... | | 1FE..... | 803,750 | 893,873 | 07/31/2084..... |
| 857477 AX 1 | STATE STREET CORP STATE STREET CORP..... | | 2FE..... | 6,529,740 | 7,000,000 | 05/15/2028..... |
| 86788L AA 8 | SUNTRUST CAP III SUNTRUST CAPITAL III..... | | 3FE..... | 22,446,495 | 24,075,000 | 03/15/2028..... |
| 4599999 | Hybrid Securities - Other Loan-Backed and Structured Securities..... | | | 29,779,985 | 31,968,873 | XXX |

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|--|------|---|---------------|------------------------------|---------------|
| CUSIP Identification | Description | Code | NAIC Designation and Administrative Symbol / Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| 4899999 | Total - Hybrid Securities | | | 37,969,985 | 42,985,157 | XXX |
| Bank Loans - Acquired | | | | | | |
| 23918K | D@ 4 DAVITA HEALTHCARE PARTNERS INC SENIOR SE | | 2FE | 5,961,208 | 5,964,549 | 06/24/2021 |
| 43289D | AE 3 HILTON WORLDWIDE FINANCE LLC TERM NOTES | | 2FE | 9,086,781 | 9,096,465 | 10/25/2023 |
| 52729K | AN 6 LEVEL 3 FINANCING INC SECURED TERM LOAN | | 2FE | 7,895,712 | 8,022,088 | 02/22/2024 |
| 74966U | AP 5 RPI FINANCE TRUST SENIOR SECURED TERM LO | | 2FE | 4,882,538 | 4,873,759 | 03/27/2023 |
| 82825# | AB 3 SILVER STATE SOLAR POWER SOUTH | | 2 | 4,524,406 | 4,814,217 | 02/07/2036 |
| BHF0G0 | KA 4 NRG ENERGY INC SECUREDTERMLOAN | | 2FE | 5,255,384 | 5,297,999 | 06/30/2023 |
| BHF0WB | 45 1 LAS VEGAS SANDS LLC | | 2FE | 7,284,853 | 7,408,441 | 03/27/2025 |
| BHF0XQ | NR 8 SEMINOLE TRIBE OF FLORIDA SENIOR SECURED | | 2FE | 4,942,412 | 4,941,556 | 07/08/2024 |
| BME14X | 9B 4 SENSATA TECHNOLOGIES FINANCE C SECURED T | | 2FE | 3,995,775 | 3,971,368 | 10/14/2021 |
| BME1ZF | 8T 1 VISTRA OPERATIONS COMPANY LLC SECURED TE | | 2FE | 3,948,802 | 3,940,741 | 12/14/2023 |
| BME221 | EQ 5 SILVER STATE SOLAR POWER SOUTH SENIOR SE | | 2 | 16,529,391 | 17,230,328 | 02/07/2036 |
| BME2L7 | 81 3 CTL LOGISTICS SA SENIOR SECURED TERM NOT | | 6* | 1,346,421 | 1,346,421 | 06/30/2021 |
| BME2MQ | D8 9 AVOLON TLB BORROWER 1 (US) LLC SECUREDTE | | 2FE | 3,891,864 | 3,898,287 | 01/15/2025 |
| BME2P8 | WS 1 STADCOLALLC SECUREDREVOLELOAN | | 2Z | 4,679,616 | 4,679,616 | 05/01/2023 |
| BRTB5R | N1 3 CLEAN HARBORS INC. SECURED TERM LOAN | | 3FE | 2,891,921 | 2,900,381 | 06/30/2024 |
| BRTER | 8S 7 CROWN AMERICAS LLC SECUREDTERMLOAN | | 2FE | 3,777,913 | 3,768,449 | 04/03/2025 |
| BRTFDP | Z8 1 LAMAR MEDIA CORP. SENIOR SECURED TERM LO | | 2FE | 3,955,062 | 3,957,309 | 03/14/2025 |
| BRTG1N | FE 6 CHEMOURS COMPANY LLC SECUREDTERMLOAN | | 2FE | 12,119,183 | 12,244,515 | 04/03/2025 |
| BRTG9S | QF 2 WYNDHAM HOTELS & RESORTS INC SENIOR SECU | | 2FE | 5,884,181 | 5,953,792 | 05/30/2025 |
| BRTHAP | G6 5 UNITED AIRLINES INC | | 2FE | 2,220,473 | 2,237,781 | 04/01/2024 |
| BRTHD3 | TC 4 MICROCHIPTECHING SECUREDTERMLOAN | | 2FE | 9,701,665 | 9,832,848 | 05/29/2025 |
| BRTHLA | QH 1 OPEN TEXT CORP SECUREDTERMLOAN | | 2FE | 10,857,518 | 10,888,113 | 05/30/2025 |
| BRTLYV | AU 0 UNITED RENTALS INC. SECUREDTERMLOAN | | 2FE | 7,920,200 | 7,926,350 | 10/31/2025 |
| BRTMH7 | 8C 3 UNIVERSAL HEALTH SERVICES INC SECUREDTER | | 2FE | 4,981,266 | 4,972,947 | 10/31/2025 |
| BRTMT9 | TX 7 ENTEGRIS INC SECURED TERM LOAN | | 2FE | 9,226,875 | 9,188,728 | 11/06/2025 |
| 6299999 | Bank Loans - Acquired | | | 157,761,420 | 159,357,048 | XXX |
| 6399999 | Total - Bank Loans | | | 157,761,420 | 159,357,048 | XXX |
| Totals | | | | | | |
| 6499999 | Total - Issuer Obligations | | | 789,954,965 | 787,483,292 | XXX |
| 6599999 | Total - Residential Mortgage-Backed Securities | | | 1,490,768,012 | 1,492,768,432 | XXX |
| 6699999 | Total - Commercial Mortgage-Backed Securities | | | 139,983,345 | 140,491,504 | XXX |
| 6799999 | Total - Other Loan-Backed and Structured Securities | | | 503,364,524 | 506,962,026 | XXX |
| 6899999 | Total - Bank Loans | | | 157,761,420 | 159,357,048 | XXX |
| 7099999 | Subtotal - Bonds | | | 3,081,832,266 | 3,087,062,302 | XXX |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | |
| 26433C | 2# 1 DUFF & PHELPS UTILITIES INCOME DUFF & PH | | RP1FEL | 3,000,000 | 3,000,000 | |
| 26433C | 3# 0 DUFF & PHELPS UTILITIES INCOME DUFF & PH | | RP1FEU | 6,000,000 | 6,000,000 | |
| 26433C | 4# 9 DUFF & PHELPS UTILITIES INCOME DUFF & PH | | RP1FEU | 6,000,000 | 6,000,000 | |
| G9188@ | 12 2 EXPRO INTERNATIONAL GROUP LTD EXPRO INTE | | P6*A | 4 | 4 | |
| 7199999 | Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | 15,000,004 | 15,000,004 | XXX |
| 7399999 | Total - Preferred Stocks | | | 15,000,004 | 15,000,004 | XXX |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | |
| 15850@ | 10 7 CHAMPION OPCO LLC CHAMPION OPCO LLC | | U | 2,642 | 2,642 | |
| BME242 | R6 1 EXPRO INTERNATIONAL GROUP HOLD | | U | 73 | 73 | |
| 7499999 | Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | 2,715 | 2,715 | XXX |
| 7799999 | Total - Common Stock | | | 2,715 | 2,715 | 0 |
| 7899999 | Total - Preferred and Common Stock | | | 15,002,719 | 15,002,719 | XXX |
| Short-Term Invested Assets (Schedule DA Type) | | | | | | |
| 000000 | 00 0 FEDERAL HOME LOAN BANKS DN | | | 24,462,183 | 24,462,183 | 04/24/2019 |
| 8999999 | Total - Short-Term Invested Assets (Schedule DA Type) | | | 24,462,183 | 24,462,183 | XXX |
| Cash (Schedule E Part 1 Type) | | | | | | |
| 000000 | 00 0 JPMORGAN | | | 3,395,557 | 3,395,557 | |
| 9099999 | Total - Cash (Schedule E Part 1 Type) | | | 3,395,557 | 3,395,557 | XXX |
| Cash Equivalents (Schedule E Part 2 Type) | | | | | | |
| 313384 | EF 2 FEDERAL HOME LOAN BANKS DN | | | 98,327,497 | 98,327,497 | 04/12/2019 |
| 912796 | RG 6 UNITED STATES TREASURY | | | 31,179,504 | 31,179,504 | 04/11/2019 |
| 912796 | UX 5 UNITED STATES TREASURY Cash TBILL | | | 58,041,437 | 58,041,437 | 04/16/2019 |
| 912796 | UY 3 UNITED STATES TREASURY TBILLCASH | | | 100,252,942 | 100,252,942 | 04/23/2019 |
| 9199999 | Total - Cash Equivalents (Schedule E Part 2 Type) | | | 287,801,380 | 287,801,380 | XXX |
| Other Assets | | | | | | |
| 000000 | 00 0 Derivatives | | | 7,078,927 | 7,078,927 | |
| 9299999 | Total - Other Assets | | | 7,078,927 | 7,078,927 | XXX |
| 9999999 | Totals | | | 3,419,573,032 | 3,424,803,068 | XXX |

General Interrogatories:

- The activity for the year: Fair Value \$.....(235,818,505) Book/Adjusted Carrying Value \$.....(268,931,460)
- Average balance for the year: Fair Value \$.....3,126,401,584 Book/Adjusted Carrying Value \$.....3,143,683,261

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount or interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|--|-------------------------------|-----------------------|---|---|--|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| Open Depositories | | | | | | | | |
| Bank of America, NA..... | Concord, CA..... | | | | 240,468 | 170,710 | 742,411 | XXX |
| Bank of New York Mellon, NA..... | Pittsburgh, PA..... | | | | (232,505) | (1,438,832) | (2,630,822) | XXX |
| Citibank, NA..... | Bahamas, Grand Bahamas..... | | 16,815 | 182,009 | 22,085,587 | 22,459,165 | 22,515,097 | XXX |
| Citibank, NA..... | Delaware..... | | | | 5,474,088 | 4,965,246 | 5,836,305 | XXX |
| Citibank, NA..... | New Castle, DE..... | | | | (29,732,772) | (32,901,035) | (35,043,087) | XXX |
| Citibank, NA..... | New York, NY..... | | | | 990,429 | (2,553,885) | 3,946,355 | XXX |
| Federal Home Loan Bank..... | Pittsburgh, PA..... | | | | 1,046,149 | 1,046,149 | 1,046,149 | XXX |
| First Republic Bank..... | San Francisco, CA..... | | | | 1,000,548 | 1,002,469 | 69,022,231 | XXX |
| JPMorgan Chase Bank, NA..... | London..... | | | | 3,124,415 | 434,785 | 1,538,522 | XXX |
| JPMorgan Chase Bank, NA..... | New York, NY..... | | | | 1,219,192,962 | 1,563,670,613 | 1,480,256,312 | XXX |
| PNC..... | Pittsburgh, Pennsylvania..... | | | | 25,257,965 | 25,302,482 | 30,367,261 | XXX |
| Sumitomo Mitsui Banking Corporation..... | New York, NY..... | | | | 80,792,993 | 80,792,943 | 1,181,659 | XXX |
| The Northern Trust Company..... | Chicago, IL..... | | | | 53,717 | 19,900,221 | 3,059,543 | XXX |
| TriState Capital..... | Pittsburgh, PA..... | | | | 98,918,038 | 99,309,926 | 4,420,632 | XXX |
| US Bank..... | Minneapolis, MN..... | | | | 24,868,094 | 9,006,501 | 27,828,242 | XXX |
| Wells Fargo..... | Raleigh, NC..... | | | | 268,894 | 504,515 | 1,764,624 | XXX |
| Wells Fargo..... | San Francisco, CA..... | | | | (887,193) | (282,311) | (845,723) | XXX |
| 0199998. Deposits in.....8 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories..... | XXX | XXX | | | 102,663 | (20,032) | 203,657 | XXX |
| 0199999. Total Open Depositories..... | XXX | XXX | 16,815 | 182,009 | 1,452,564,540 | 1,791,369,630 | 1,615,209,368 | XXX |
| 0399999. Total Cash on Deposit..... | XXX | XXX | 16,815 | 182,009 | 1,452,564,540 | 1,791,369,630 | 1,615,209,368 | XXX |
| 0599999. Total Cash..... | XXX | XXX | 16,815 | 182,009 | 1,452,564,540 | 1,791,369,630 | 1,615,209,368 | XXX |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|---|------|-----------------|------------------|-----------------|------------------------------|----------------------------------|-----------------------------|
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due & Accrued | Amount Received During Year |
| U.S. Government Bonds - Issuer Obligations | | | | | | | | |
| | UNITED STATES TREASURY TBILLCASH..... | | 03/20/2019..... | | 06/20/2019..... | 16,908,888 | | 34,585 |
| | UNITED STATES TREASURY..... | | 03/29/2019..... | | 04/11/2019..... | 31,179,504 | | 128,798 |
| | UNITED STATES TREASURY TBILLCASH..... | | 03/28/2019..... | | 04/09/2019..... | 261,861,067 | | 59,226 |
| | UNITED STATES TREASURY Cash TBILL..... | | 03/28/2019..... | | 04/16/2019..... | 219,580,029 | | 59,532 |
| | UNITED STATES TREASURY TBILLCASH..... | | 02/28/2019..... | 2.376 | 04/23/2019..... | 14,678,606 | | 31,008 |
| | UNITED STATES TREASURY TBILLCASH..... | | 03/18/2019..... | 2.396 | 04/23/2019..... | 53,621,314 | | 49,953 |
| | UNITED STATES TREASURY TBILLCASH..... | | 02/27/2019..... | 2.397 | 04/23/2019..... | 31,953,022 | | 127,119 |
| | UNITED STATES TREASURY TBILLCASH..... | | 03/21/2019..... | 2.470 | 04/23/2019..... | 14,478,104 | | 5,960 |
| 0199999 | U.S. Government Bonds - Issuer Obligations..... | | | | | 644,260,535 | 0 | 496,181 |
| 0599999 | Total - U.S. Government Bonds..... | | | | | 644,260,535 | 0 | 496,181 |
| All Other Government Bonds - Issuer Obligations | | | | | | | | |
| | ELECTRICITE DE FRANCE SA CPCASH..... | | 03/14/2019..... | | 04/03/2019..... | 599,911 | | 2,984 |
| 0699999 | All Other Government Bonds - Issuer Obligations..... | | | | | 599,911 | 0 | 2,984 |
| 1099999 | Total - All Other Government Bonds..... | | | | | 599,911 | 0 | 2,984 |
| Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations | | | | | | | | |
| | FEDERAL HOME LOAN BANKS AGENCYCASH..... | | 03/29/2019..... | | 04/01/2019..... | 5,100,000 | | 956 |
| | FEDERAL HOME LOAN BANKS DN..... | | 02/20/2019..... | 2.404 | 04/12/2019..... | 1,299,043 | | 3,470 |
| | FEDERAL HOME LOAN BANKS DN..... | | 03/01/2019..... | 2.405 | 04/12/2019..... | 11,091,826 | | 22,971 |
| | FEDERAL HOME LOAN BANKS DN..... | | 02/19/2019..... | 2.405 | 04/12/2019..... | 85,936,628 | | 342,747 |
| | FEDERAL HOME LOAN BANKS FHFB..... | | 03/27/2019..... | | 05/22/2019..... | 1,395,185 | | 470 |
| 2599999 | U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations..... | | | | | 104,822,682 | 0 | 370,614 |
| 3199999 | Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations..... | | | | | 104,822,682 | 0 | 370,614 |
| Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | |
| | AUTOZONE INC AUTOZONEINC..... | | 03/20/2019..... | 2.680 | 04/05/2019..... | 1,499,553 | | 3,571 |
| | CITIGROUP INC SENIOR CORP BND..... | | 03/21/2019..... | 2.050 | 06/07/2019..... | 998,823 | 6,492 | (6,027) |
| | CALYON (NEW YORK BRANCH) CPCASH..... | | 03/20/2019..... | 2.700 | 03/19/2020..... | 6,250,000 | 3,281 | |
| | EI DU PONT DE NEMOURS & CO CPCASH..... | | 03/14/2019..... | | 05/13/2019..... | 4,485,333 | | 5,909 |
| | EASTMAN CHEMICAL COMPANY CPCASH..... | | 03/14/2019..... | | 04/18/2019..... | 798,971 | | 2,875 |
| | ENTERGY CORP CPCASH..... | | 03/18/2019..... | | 05/14/2019..... | 996,628 | | 1,015 |
| | ENTERGY CORP CPCASH..... | | 03/14/2019..... | | 05/28/2019..... | 612,241 | | 818 |
| | ENTERGY CORP CPCASH..... | | 03/14/2019..... | | 05/29/2019..... | 3,235,162 | | 4,323 |
| | FIFTH THIRD BANK OHIO SENIOR CORP BND..... | | 03/25/2019..... | 2.375 | 04/25/2019..... | 799,821 | 8,233 | (7,985) |
| | DR PEPPER SNAPPLE GROUP INC CPCASH..... | | 03/18/2019..... | | 05/09/2019..... | 1,246,341 | | 3,317 |
| | MARRIOTT INTERNATIONAL INC CPCASH144A..... | | 03/15/2019..... | | 04/12/2019..... | 1,099,068 | | 1,184 |
| | MARRIOTT INTERNATIONAL INC CPCASH..... | | 03/15/2019..... | | 04/30/2019..... | 997,718 | | 3,254 |
| | MONDELEZ INTERNATIONAL INC MONDELEZINTER..... | | 03/20/2019..... | 2.790 | 05/20/2019..... | 1,992,399 | | 1,699 |
| | MONDELEZ INTERNATIONAL INC CPCASH..... | | 03/14/2019..... | | 06/14/2019..... | 4,473,880 | | 5,958 |
| | MORGAN STANLEY CORP BND..... | | 03/25/2019..... | 7.300 | 05/13/2019..... | 602,998 | 16,790 | (16,660) |
| | NORFOLK SOUTHERN CORPORATION CORP BND..... | | 03/20/2019..... | 5.900 | 06/15/2019..... | 318,027 | 5,490 | (5,294) |
| | PPG INDUSTRIES INC Cash/CP..... | | 03/19/2019..... | | 04/18/2019..... | 1,198,463 | | 3,247 |
| | SOUTHERN COMPANY (THE) SOUTHERNCOMPANY(T..... | | 03/20/2019..... | 2.690 | 04/23/2019..... | 1,497,532 | | 1,231 |
| | SOUTHERN COMPANY (THE) SOUTHERNCOMPANY(T..... | | 03/20/2019..... | 2.690 | 04/23/2019..... | 549,095 | | 451 |
| | LACLEDE GRP INC CPCASH..... | | 03/14/2019..... | | 04/04/2019..... | 4,498,945 | | 5,970 |
| | STANCHARTNY STANDARDCHARTEREDBANK..... | | 03/19/2019..... | 2.730 | 03/18/2020..... | 3,893,154 | | 3,568 |
| | VW CREDIT INC CPCASH..... | | 03/14/2019..... | | 05/06/2019..... | 1,196,752 | | 5,574 |

QE13

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|--|------|-----------------|------------------|-----------------|------------------------------|----------------------------------|-----------------------------|
| CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | Book/Adjusted Carrying Value | Amount of Interest Due & Accrued | Amount Received During Year |
| | VENTAS REALTY LP CPCASH..... | | 03/14/2019..... | | 04/03/2019..... | 1,499,771 | | 5,896 |
| | WALGREENS BOOTS ALLIANCE INC CPCASH..... | | 03/21/2019..... | | 06/21/2019..... | 4,967,582 | | 2,782 |
| | BELL CANADA CPCASH..... | | 03/14/2019..... | | 07/12/2019..... | 1,239,857 | | 5,003 |
| | NUTRIEN LTD CASH CP..... | | 03/14/2019..... | | 04/01/2019..... | 2,300,000 | | 2,900 |
| | SUNCOR ENERGY INC CPCASH..... | | 03/14/2019..... | | 06/13/2019..... | 4,474,050 | | 6,000 |
| | TRANSCANADA PIPELINES LTD CPCASH..... | | 03/14/2019..... | | 04/08/2019..... | 999,470 | | 1,284 |
| | BAT INTERNATIONAL FINANCE PLC CPCASH..... | | 03/14/2019..... | | 04/11/2019..... | 1,249,033 | | 4,899 |
| | LLOYDS BANK PLC LLOYDSBANKPLC..... | | 03/19/2019..... | 2.717 | 12/13/2019..... | 4,000,000 | 3,623 | |
| 3299999 | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations..... | | | | | 63,970,671 | 43,909 | 46,762 |
| 3899999 | Total - Industrial & Miscellaneous (Unaffiliated)..... | | | | | 63,970,671 | 43,909 | 46,762 |
| Total Bonds | | | | | | | | |
| 7799999 | Subtotals - Issuer Obligations..... | | | | | 813,653,800 | 43,909 | 916,541 |
| 8399999 | Subtotals - Bonds..... | | | | | 813,653,800 | 43,909 | 916,541 |
| Exempt Money Market Mutual Funds as Identified by the SVO | | | | | | | | |
| 665279 87 3 | NORTHERN INSTITUTIONAL TREASUR..... | | 03/27/2019..... | | | 14,799,347 | | 44,071 |
| BME1RU 27 1 | FEDERATED GOVT FEDERATED GOVERNMENT OBLI..... | | 03/26/2019..... | | | 13,797,900 | | 76,746 |
| 8599999 | Total - Exempt Money Market Mutual Funds as Identified by the SVO..... | | | | | 28,597,247 | 0 | 120,817 |
| 8899999 | Total - Cash Equivalents..... | | | | | 842,251,047 | 43,909 | 1,037,358 |

QE13.1