

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 JUNE 30, 2019**

LIFE AND ACCIDENT AND HEALTH

2019



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

ANNUAL STATEMENT

AS OF JUNE 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

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

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
Main Administrative Office 11225 North Community House Road Charlotte, NC 28277
Mail Address 12802 Tampa Oaks Boulevard, Suite 447 Temple Terrace, FL 33637
Primary Location of Books and Records 12802 Tampa Oaks Boulevard, Suite 447 Temple Terrace, FL 33637
Internet Web Site Address www.brighthousefinancial.com
Statutory Statement Contact Timothy Lashoan Shaw 980-949-4100
tshaw1@brighthousefinancial.com 813-615-9468

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 Vice President and Chief Accounting Officer
MEREDITH ALICIA RATAJCZAK# 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.

Signature of Lynn Ann Dumais
LYNN ANN DUMAIS
Vice President and Chief Accounting Officer

Signature of Jin Seung Chang
JIN SEUNG CHANG
Vice President and Treasurer

Subscribed and sworn to before me this
27th day of June, 2019.
Bridget McNeill
Notary for Dumais & Chang



- 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.....	42,267,530,015		42,267,530,015	43,278,811,700
2. Stocks:				
2.1 Preferred stocks.....	319,820,820		319,820,820	315,533,982
2.2 Common stocks.....	394,565,469	3,353,235	391,212,234	357,117,093
3. Mortgage loans on real estate:				
3.1 First liens.....	11,609,831,906		11,609,831,906	10,807,605,483
3.2 Other than first liens.....	59,422,590		59,422,590	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).....	0		0	1,055,192
4.3 Properties held for sale (less \$.....0 encumbrances).....	537,874		537,874	0
5. Cash (\$.....1,669,568,302), cash equivalents (\$.....933,693,563) and short-term investments (\$.....350,313,926).....	2,953,575,791		2,953,575,791	2,891,234,065
6. Contract loans (including \$.....0 premium notes).....	927,126,386		927,126,386	1,001,450,640
7. Derivatives.....	2,773,205,586		2,773,205,586	2,721,727,734
8. Other invested assets.....	2,547,944,998	22,576,673	2,525,368,325	2,566,872,399
9. Receivables for securities.....	131,484,900		131,484,900	58,148,313
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	24,362,872	0	24,362,872	79,751,087
12. Subtotals, cash and invested assets (Lines 1 to 11).....	64,009,409,207	25,929,908	63,983,479,299	64,191,622,059
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	577,893,872		577,893,872	586,916,834
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	87,257,541	7,362,706	79,894,835	90,175,367
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	62,665,064		62,665,064	63,055,730
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	257,043,340		257,043,340	184,464,576
16.2 Funds held by or deposited with reinsured companies.....	3,493,539		3,493,539	6,521,308
16.3 Other amounts receivable under reinsurance contracts.....	1,092,629,633		1,092,629,633	486,213,381
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....	33,904,328		33,904,328	33,758,385
18.2 Net deferred tax asset.....	2,414,909,365	1,635,984,403	778,924,962	878,311,796
19. Guaranty funds receivable or on deposit.....	15,486,182		15,486,182	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.....	55,041,640		55,041,640	50,366,312
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	66,962,727	3,219,766	63,742,961	18,557,382
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	68,676,696,438	1,672,496,783	67,004,199,655	66,605,829,625
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	105,831,132,218		105,831,132,218	96,983,645,792
28. Total (Lines 26 and 27).....	174,507,828,656	1,672,496,783	172,835,331,873	163,589,475,417

DETAILS OF WRITE-INS

1101. Deposits in connection with investments.....	24,362,872		24,362,872	16,096,563
1102. Cash collateral pledged on derivatives.....	0		0	63,654,524
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).....	24,362,872	0	24,362,872	79,751,087
2501. Miscellaneous.....	37,288,919	3,219,766	34,069,153	7,297,223
2502. Receivables from former affiliates.....	29,673,808		29,673,808	10,707,239
2503. Futures receivable.....	0		0	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).....	66,962,727	3,219,766	63,742,961	18,557,382

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....43,543,677,202 less \$.....0 included in Line 6.3 (including \$.....25,892,394 Modco Reserve).....	43,543,677,202	43,739,869,238
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	71,545,086	73,912,666
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,550,919,460	2,582,631,556
4. Contract claims:		
4.1 Life.....	186,061,245	190,360,551
4.2 Accident and health.....	639,403	1,144,656
5. Policyholders' dividends/refunds to members \$....(9,493,686) and coupons \$.....0 due and unpaid.....	(9,493,686)	(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).....	5,138,098	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 \$....83,618 accident and health premiums.....	2,252,010	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 \$....(1,518,868) assumed and \$....1,153,005,681 ceded.....	1,151,486,813	824,444,436
9.4 Interest Maintenance Reserve.....	317,490,607	271,453,529
10. Commissions to agents due or accrued - life and annuity contracts \$....86,167,212, accident and health \$.....0 and deposit-type contract funds \$.....0.....	86,167,212	80,155,562
11. Commissions and expense allowances payable on reinsurance assumed.....	29,480,219	30,077,808
12. General expenses due or accrued.....	37,055,898	24,589,438
13. Transfers to Separate Accounts due or accrued (net) (including \$....(373,468,868) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(238,861,174)	(316,519,395)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	15,798,605	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.....	3,370,405	3,822,038
17. Amounts withheld or retained by reporting entity as agent or trustee.....	17,327,358	13,486,487
18. Amounts held for agents' account, including \$....285,907 agents' credit balances.....	285,907	287,540
19. Remittances and items not allocated.....	78,800,110	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.....	667,338,761	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.....	174,810,583	165,567,328
24.04 Payable to parent, subsidiaries and affiliates.....	114,926,395	101,350,653
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	6,132,210,817	5,271,366,524
24.08 Derivatives.....	2,138,666,686	2,155,311,096
24.09 Payable for securities.....	52,199,484	21,437,621
24.10 Payable for securities lending.....	3,023,557,213	3,648,505,211
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	1,219,921,436	1,459,687,605
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	61,372,772,153	60,894,799,901
27. From Separate Accounts statement.....	105,490,802,055	95,963,848,056
28. Total liabilities (Lines 26 and 27).....	166,863,574,208	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).....	(350,191,862)	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 \$....340,330,163 in Separate Accounts Statement).....	5,896,757,665	6,655,827,460
38. Totals of Lines 29, 30 and 37.....	5,971,757,665	6,730,827,460
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	172,835,331,873	163,589,475,417

DETAILS OF WRITE-INS

2501. Cash collateral received on derivatives.....	1,055,721,290	1,370,888,229
2502. Miscellaneous.....	119,486,140	87,087,462
2503. Derivative instruments expense payable.....	44,714,006	1,711,914
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,219,921,436	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.....	3,507,212,059	2,815,951,027	6,127,862,840
2. Considerations for supplementary contracts with life contingencies.....	112,553,956	79,580,468	156,012,612
3. Net investment income.....	1,455,545,598	1,334,245,103	2,696,313,490
4. Amortization of Interest Maintenance Reserve (IMR).....	7,760,987	13,677,559	25,355,199
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(707,915,430)	(32,014,259)	841,578,019
6. Commissions and expense allowances on reinsurance ceded.....	96,750,190	95,620,437	190,168,920
7. Reserve adjustments on reinsurance ceded.....	(126,231,529)	(149,688,051)	(305,341,339)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,124,625,169	1,224,752,384	2,449,388,659
8.2 Charges and fees for deposit-type contracts.....	66,969	207,414	316,553
8.3 Aggregate write-ins for miscellaneous income.....	285,166,981	304,910,156	598,839,805
9. Totals (Lines 1 to 8.3).....	5,755,534,950	5,687,242,238	12,780,494,758
10. Death benefits.....	350,206,695	307,544,838	607,929,140
11. Matured endowments (excluding guaranteed annual pure endowments).....	338,206	411,714	1,010,112
12. Annuity benefits.....	1,352,830,831	1,275,710,202	2,459,684,142
13. Disability benefits and benefits under accident and health contracts.....	5,280,651	3,905,575	9,595,975
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	5,091,136,910	5,858,654,447	11,828,614,008
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	57,125,503	56,016,213	112,646,850
18. Payments on supplementary contracts with life contingencies.....	57,091,563	50,768,198	103,130,211
19. Increase in aggregate reserves for life and accident and health contracts.....	(198,559,616)	567,246,944	2,280,574,744
20. Totals (Lines 10 to 19).....	6,715,450,743	8,120,258,131	17,403,185,182
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	360,846,354	351,919,247	699,840,332
22. Commissions and expense allowances on reinsurance assumed.....	55,202,096	46,711,376	108,189,908
23. General insurance expenses and fraternal expenses.....	572,643,754	529,785,571	1,158,156,049
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	23,321,426	46,455,881	75,408,903
25. Increase in loading on deferred and uncollected premiums.....	801,587	(900,808)	(1,829,936)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(2,212,161,280)	(4,294,513,428)	(6,998,271,540)
27. Aggregate write-ins for deductions.....	(375,820,352)	188,112,696	(308,153,498)
28. Totals (Lines 20 to 27).....	5,140,284,328	4,987,828,666	12,136,525,400
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	615,250,622	699,413,572	643,969,358
30. Dividends to policyholders and refunds to members.....	2,223,564	2,015,989	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).....	613,027,058	697,397,583	639,330,681
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(537,336)	(98,201,254)	(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).....	613,564,394	795,598,837	798,757,208
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(14,300,752) (excluding taxes of \$.....14,300,752 transferred to the IMR).....	(856,921,794)	(1,331,089,621)	(1,902,785,396)
35. Net income (Line 33 plus Line 34).....	(243,357,400)	(535,490,784)	(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).....	(243,357,400)	(535,490,784)	(1,104,028,188)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....40,422,651.....	115,309,466	(63,009,058)	1,494,230,764
39. Change in net unrealized foreign exchange capital gain (loss).....	6,346,692	9,958,368	(8,557,243)
40. Change in net deferred income tax.....	69,528,722	93,652,713	228,248,861
41. Change in nonadmitted assets.....	(280,745,011)	(163,558,015)	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.....	(287,150,044)	161,551,593	135,661,878
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	11,000,000	(186,000,000)	(11,000,000)
47. Other changes in surplus in Separate Accounts Statement.....	28,447,857	150,593,954	(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.....	(38,076,133)	(38,009,497)	(76,018,995)
52. Dividends to stockholders.....			
53. Aggregate write-ins for gains and losses in surplus.....	(552,043,944)	92,716,279	(157,692,896)
54. Net change in capital and surplus (Lines 37 through 53).....	(759,069,795)	(477,594,447)	1,136,537,701
55. Capital and surplus as of statement date (Lines 36 + 54).....	5,971,757,665	5,116,695,312	6,730,827,460
DETAILS OF WRITE-INS			
08.301. Management and service fee income.....	216,842,415	253,192,984	481,162,475
08.302. Contract surrender charges.....	24,880,206	32,846,183	60,662,048
08.303. Rider benefits.....	23,146,285	18,596,425	38,620,809
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	20,298,075	274,564	18,394,473
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	285,166,981	304,910,156	598,839,805
2701. Reserves transferred under reinsurance agreements.....	(455,530,265)	513,679,633	37,901,310
2702. Interest credited to reinsurers.....	331,654,157	151,660,322	349,118,612
2703. Realized loss on funds withheld on derivatives.....	(265,175,094)	(491,375,088)	(718,608,262)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	13,230,850	14,147,829	23,434,842
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(375,820,352)	188,112,696	(308,153,498)
5301. Unrealized change on funds withheld on derivatives.....	(552,043,944)	15,603,767	(234,805,408)
5302. Prior period adjustments.....	0	77,112,512	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).....	(552,043,944)	92,716,279	(157,692,896)

Statement as of June 30, 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.....	3,578,803,072	2,883,878,310	6,312,481,882
2. Net investment income.....	1,348,279,758	1,219,959,981	2,356,997,577
3. Miscellaneous income.....	877,310,174	1,597,621,352	2,952,385,407
4. Total (Lines 1 through 3).....	5,804,393,004	5,701,459,643	11,621,864,866
5. Benefit and loss related payments.....	6,753,670,500	7,836,433,272	15,149,679,679
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(2,300,819,501)	(4,634,464,108)	(7,357,539,810)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	627,546,637	1,540,605,430	2,141,801,181
8. Dividends paid to policyholders.....	2,265,375	1,733,687	5,748,406
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(391,393)	707,117	(168,457,230)
10. Total (Lines 5 through 9).....	5,082,271,618	4,745,015,398	9,771,232,226
11. Net cash from operations (Line 4 minus Line 10).....	722,121,386	956,444,245	1,850,632,640
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	6,781,694,743	5,888,966,831	12,665,841,020
12.2 Stocks.....	30,747,047	15,224,046	44,972,227
12.3 Mortgage loans.....	352,720,839	267,557,239	684,614,223
12.4 Real estate.....	938,203	904,461	1,225,792
12.5 Other invested assets.....	200,316,280	158,052,630	277,620,505
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	2,064,718	626,084	572,984
12.7 Miscellaneous proceeds.....	83,477,403	(954,436,573)	328,789,866
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	7,451,959,233	5,376,894,718	14,003,636,617
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	5,562,189,066	4,665,180,379	10,919,816,498
13.2 Stocks.....	105,023,030	17,357,900	47,623,579
13.3 Mortgage loans.....	1,106,734,950	1,311,523,964	2,503,381,016
13.4 Real estate.....			
13.5 Other invested assets.....	212,113,836	128,348,560	350,773,921
13.6 Miscellaneous applications.....	1,102,957,766	106,957,941	1,838,159,769
13.7 Total investments acquired (Lines 13.1 to 13.6).....	8,089,018,648	6,229,368,744	15,659,754,783
14. Net increase or (decrease) in contract loans and premium notes.....	(74,324,254)	(63,118,908)	(104,669,534)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(562,735,161)	(789,355,118)	(1,551,448,632)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	411,670,000		227,157,763
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(31,712,096)	(37,642,316)	(74,729,160)
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(477,002,403)	(58,027,080)	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).....	(97,044,499)	(95,669,396)	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).....	62,341,726	71,419,731	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).....	2,953,575,791	1,241,544,829	2,891,234,065

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

20.0001	Security exchanges.....	155,709,011	332,216,707	485,374,104
20.0002	Mortgage loan refinancings.....	33,997,588	28,597,367	44,188,208
20.0003	Capitalized interest on bonds.....	16,520,856	6,436,827	18,372,112
20.0004	Joint venture distribution paid in the form of securities.....	13,365,274	5,749,831	11,678,028
20.0005	Other invested assets underlying asset sold and reinvested.....	8,507,827	213,605	0
20.0006	Bonds, asset in kind transfer.....	0	406,375,004	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	127,232,710	127,232,710
20.0009	Prior period adjustments tax - preferred stock.....	0	45,789,690	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.....	1,101,369,695	1,153,254,861	2,278,629,624
3. Ordinary individual annuities.....	2,659,911,443	1,934,863,452	4,207,552,723
4. Credit life (group and individual).....			
5. Group life insurance.....		(719,475)	(719,475)
6. Group annuities.....	78,617,910	90,588,898	160,267,738
7. A&H - group.....	525,711	61,213	275,323
8. A&H - credit (group and individual).....			
9. A&H - other.....	105,826,670	108,607,500	223,946,363
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	3,946,251,429	3,286,656,449	6,869,952,296
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	3,946,251,429	3,286,656,449	6,869,952,296
14. Deposit-type contracts.....	1,292,758	4,126,253	6,607,799
15. Total (Lines 13 and 14).....	3,947,544,187	3,290,782,702	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 Six Months Ended June 30, 2019</u>	<u>For the Year Ended December 31, 2018</u>
Net income (loss), DE SAP				\$ (243,357,400)	\$ (1,104,028,188)
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				<u>\$ (243,357,400)</u>	<u>\$ (1,104,028,188)</u>
				June 30, 2019	December 31, 2018
Statutory capital and surplus, DE SAP				\$ 5,971,757,665	\$ 6,730,827,460
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 5,971,757,665</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 six months ended June 30, 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 six months ended June 30, 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 six months ended June 30, 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>			

The recognized OTTI shown above is all noninterest related.

- (4) At June 30, 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 | \$ 2,675,462 |
| 2. 12 Months or Longer | \$ 16,866,609 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|------------------|
| 1. Less than 12 Months | \$ 289,215,789 |
| 2. 12 Months or Longer | \$ 1,556,951,904 |
- (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 June 30, 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 six months ended June 30, 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 June 30, 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)	June 30, 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	2,037,873,553	—	—	—	2,037,873,553	3,042,570,081	(1,004,696,528)	—	2,037,873,553	1.17	1.18	
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	7,135,299	—	—	—	7,135,299	11,762,416	(4,627,117)	—	7,135,299	—	—	
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)	1,983,225,149	—	—	—	1,983,225,149	2,322,702,481	(339,477,332)	—	1,983,225,149	1.14	1.15	
Pledged as collateral not captured in other categories	1,025,305,120	—	—	—	1,025,305,120	990,522,957	34,782,163	—	1,025,305,120	0.59	0.59	
Other restricted assets	11,309,435,453	—	—	—	11,309,435,453	10,767,441,319	541,994,134	—	11,309,435,453	6.48	6.54	
Total restricted assets	\$16,447,728,094	\$ —	\$ —	\$ —	\$ 16,447,728,094	\$17,233,802,774	\$ (786,074,680)	\$ —	\$ 16,447,728,094	9.43%	9.51%	

(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 June 30, were as follows:

Restricted Asset Category	Gross Restricted								Percentage	
	2019								(9)	(10)
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)		
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity ^(b)	June 30, 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	\$ 974,744,891	\$ —	\$ —	\$ —	\$ 974,744,891	\$ 917,750,425	\$ 56,994,466	\$ 974,744,891	0.56%	0.56%
Reinsurance Agreement - Securities Pledged	50,560,229	—	—	—	50,560,229	72,772,532	(22,212,303)	50,560,229	0.03	0.03
Total	\$ 1,025,305,120	\$ —	\$ —	\$ —	\$ 1,025,305,120	\$ 990,522,957	\$ 34,782,163	\$ 1,025,305,120	0.59%	0.59%

(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 six months ended June 30, 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 six months ended June 30, 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	54	18
Aggregate Amount of Investment Income	\$ 18,586,476	\$ 1,796,599

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling \$16,757,163 and \$25,090,868 on investments in joint ventures, partnerships and LLCs during the six months ended June 30, 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 June 30, 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 six months ended June 30, 2019 there were no gains or 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	
	June 30, 2019	December 31, 2018	June 30, 2019	December 31, 2018	June 30, 2019	December 31, 2018
Initial Margin:						
OTC-cleared	\$ —	\$ —	\$ 86,634,805	\$ 73,911,208	\$ 86,634,805	\$ 73,911,208
Variation Margin:						
OTC-bilateral	—	—	888,110,086	770,039,422	888,110,086	770,039,422
OTC-cleared	—	63,654,524	—	—	—	63,654,524
Total OTC	\$ —	\$ 63,654,524	\$ 974,744,891	\$ 843,950,630	\$ 974,744,891	\$ 907,605,154
Initial Margin:						
Futures ⁽³⁾	\$ —	\$ —	\$ —	\$ 10,145,269	\$ —	\$ 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	
	June 30, 2019	December 31, 2018	June 30, 2019	December 31, 2018	June 30, 2019	December 31, 2018
Initial Margin:						
OTC-bilateral	\$ —	\$ —	\$ —	\$ 23,261,760	\$ —	\$ 23,261,760
Variation Margin:						
OTC-bilateral	996,423,000	1,354,494,034	645,133,329	115,515,374	1,641,556,329	1,470,009,408
OTC-cleared	59,298,290	16,394,195	—	—	59,298,290	16,394,195
Total OTC	\$ 1,055,721,290	\$ 1,370,888,229	\$ 645,133,329	\$ 138,777,134	\$ 1,700,854,619	\$ 1,509,665,363

⁽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 June 30, 2019:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2019	\$ 332,808,245
2020	970,901,505
2021	405,186,650
2022	179,136,312
2023	132,566,323
Thereafter	225,465,149
Total	\$ 2,246,064,184

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:

	June 30, 2019	December 31, 2018
Net undiscounted future premium payments (receipts)	\$ 2,246,064,184	\$ 2,259,595,442
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	\$ (1,552,230,417)	\$ (1,114,352,323)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	\$ 607,850,775	\$ 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:

	June 30, 2019	December 31, 2018
Federal	\$ (779,999)	\$ (159,755,599)
Foreign	242,663	329,072
Federal and foreign income taxes incurred	<u>\$ (537,336)</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>June 30, 2019</u>	<u>December 31, 2018</u>	<u>Change</u>
DTA:			
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	1,005,424,818	1,008,747,380	(3,322,562)
Investments	—	—	—
Deferred acquisition costs	199,208,099	207,387,970	(8,179,871)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	3,904,193	3,904,193	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	649,633,711	621,006,319	28,627,392
Tax credit carryforwards	77,767,725	63,875,250	13,892,475
Other (including items <5% of total ordinary tax assets)	72,649,616	73,370,017	(720,401)
Ceding commissions	113,270,458	113,270,465	(7)
Nonadmitted assets	2,454,600	2,584,452	(129,852)
Tax intangibles	31,366,419	48,983,178	(17,616,759)
Unrealized capital gains (losses)	132,643,451	—	132,643,451
Separate Account Adjustments	222,247	—	222,247
Subtotal	<u>2,288,545,337</u>	<u>2,143,129,224</u>	<u>145,416,113</u>
Nonadmitted	<u>(1,098,712,540)</u>	<u>(979,496,707)</u>	<u>(119,215,833)</u>
Admitted ordinary DTA	<u>1,189,832,797</u>	<u>1,163,632,517</u>	<u>26,200,280</u>
Capital:			
Investments	577,467,401	381,248,931	196,218,470
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	227,112	—	227,112
Subtotal	<u>577,694,513</u>	<u>381,248,931</u>	<u>196,445,582</u>
Nonadmitted	<u>(537,271,863)</u>	<u>(381,248,931)</u>	<u>(156,022,932)</u>
Admitted capital DTA	<u>40,422,650</u>	<u>—</u>	<u>40,422,650</u>
Admitted DTA	<u>\$ 1,230,255,447</u>	<u>\$ 1,163,632,517</u>	<u>\$ 66,622,930</u>
DTL:			
Ordinary			
Investments	\$ (374,403,605)	\$ (234,752,921)	\$ (139,650,684)
Fixed assets	—	—	—
Deferred and uncollected premiums	(31,114,378)	(33,297,772)	2,183,394
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	(5,389,852)	(5,347,852)	(42,000)
Separate Account adjustments	—	(11,922,176)	11,922,176
Subtotal	<u>(410,907,835)</u>	<u>(285,320,721)</u>	<u>(125,587,114)</u>
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
1031 exchange election	—	—	—
Investments in consolidated subsidiaries	—	—	—
Unrealized capital gains (losses)	(40,422,650)	—	(40,422,650)
Subtotal	<u>(40,422,650)</u>	<u>—</u>	<u>(40,422,650)</u>
DTL	<u>\$ (451,330,485)</u>	<u>\$ (285,320,721)</u>	<u>\$ (166,009,764)</u>
Net DTA/ (DTL)	<u>\$ 778,924,962</u>	<u>\$ 878,311,796</u>	<u>\$ (99,386,834)</u>
		Change in nonadmitted DTA	275,238,765
		Tax effect of unrealized gains (losses)	40,422,651
		Income tax effect of change in unrealized gains (losses)	(146,745,860)
		Change in net DTA	<u>\$ 69,528,722</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>June 30, 2019</u>
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	\$ 128,735,674
Net realized capital gains (losses) @ 21%	(168,655,983)
Tax effect of:	
Other	12,142,631
Uncertain tax positions	(779,998)
Change in nonadmitted assets	—
Tax exempt income	(997,641)
Interest maintenance reserve	(2,294,124)
Reinsurance Ceding Commission	(7,995,988)
Tax credits	(11,224,351)
Separate Account dividend received deduction	(18,996,278)
Total statutory income taxes (benefit)	<u>\$ (70,066,058)</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ (537,336)
Change in net DTA	(69,528,722)
Total statutory income taxes (benefit)	<u>\$ (70,066,058)</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 \$55,041,640 receivable and \$114,926,395 payable with affiliates as of June 30, 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 FHLB of Atlanta. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. At June 30, 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 \$17,283,533,187. 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:

	June 30, 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	\$ 17,283,533,187	\$ 17,283,533,187	\$ —

	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 June 30, 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:

	June 30, 2019		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	\$ 2,150,875,313	\$ 1,983,225,149	\$ 595,000,000
Total collateral pledged - General Account	\$ 2,150,875,313	\$ 1,983,225,149	\$ 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:

	June 30, 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:

	June 30, 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:

	June 30, 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 June 30, 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 \$797,761,163 at June 30, 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	\$ —	\$ —	\$ 11,786,667	9/28/2058
2	12/21/2018	8.150%	\$ 200,000,000	\$ 200,000,000	\$ —	\$ —	\$ 8,557,500	12/21/2058
3	3/25/2019	8.070%	\$ 411,670,000	\$ 411,670,000	\$ —	\$ —	\$ 8,766,856	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	
	June 30, 2019	December 31, 2018	June 30, 2019	December 31, 2018
Swaps	\$ 2,605,878,906	\$ 1,458,396,994	\$ 269,725,885	\$ 96,690,221
Futures	—	—	—	—
Options	—	—	—	—
Total	\$ 2,605,878,906	\$ 1,458,396,994	\$ 269,725,885	\$ 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 \$80,895,358 and \$38,778,994 at June 30, 2019 and December 31, 2018, respectively.

- (4) At June 30, 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 \$645,133,329 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 June 30, 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 \$2,037,873,553 and an estimated fair value of \$2,973,463,086 were on loan under the securities lending program at June 30, 2019. The Company was liable for cash collateral under its control of \$3,022,567,531 at June 30, 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 \$17,686,176 at June 30, 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 June 30, 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:

	June 30, 2019			
	Fair Value Measurements at Reporting Date Using			Total
	Level 1	Level 2	Level 3	
Assets				
Bonds				
Industrial & Miscellaneous	\$ —	\$ 9,329,090	\$ 1,733,737	\$ 11,062,827
Total bonds	—	9,329,090	1,733,737	11,062,827
Common stocks				
Industrial & Miscellaneous ⁽¹⁾	13,883,879	50,000,000	3,543,058	67,426,937
Derivative assets ⁽²⁾				
Interest rate	—	1,691,550,813	—	1,691,550,813
Foreign currency exchange rate	—	93,641,668	1,383,926	95,025,594
Credit	—	—	—	—
Equity market	—	698,154,338	99,012,904	797,167,242
Total derivative assets	—	2,483,346,819	100,396,830	2,583,743,649
Separate Account assets ⁽³⁾	96,905,827	94,860,318,865	16,368,289	94,973,592,981
Total assets	<u>\$ 110,789,706</u>	<u>\$ 97,402,994,774</u>	<u>\$ 122,041,914</u>	<u>\$ 97,635,826,394</u>
Liabilities				
Derivative liabilities ⁽²⁾				
Interest rate	\$ —	\$ 157,932,422	\$ —	\$ 157,932,422
Foreign currency exchange rate	—	11,745,563	—	11,745,563
Credit	—	52,636	—	52,636
Equity market	—	1,701,402,899	249,568,958	1,950,971,857
Total derivative liabilities	—	1,871,133,520	249,568,958	2,120,702,478
Separate Account liabilities ⁽³⁾	—	30,063	—	30,063
Total liabilities	<u>\$ —</u>	<u>\$ 1,871,163,583</u>	<u>\$ 249,568,958</u>	<u>\$ 2,120,732,541</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 June 30, 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, March 31, 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, June 30, 2019
Assets										
Bonds - Industrial & miscellaneous	\$ 1,709,454	\$ —	\$ —	\$ —	\$ 24,283	\$ —	\$ —	\$ —	\$ —	\$ 1,733,737
Common stocks - Industrial & miscellaneous	3,543,407	—	—	—	(349)	—	—	—	—	3,543,058
Derivatives - Foreign currency exchange	(5,848)	—	—	—	1,389,774	—	—	—	—	1,383,926
Derivatives - Equity market ⁽⁴⁾	(147,155,886)	—	—	—	(3,400,168)	—	—	—	—	(150,556,054)
Separate Account assets	14,424,669	5,007,465	(5,122,981)	481	(2,063)	2,160,718	(100,000)	—	—	16,368,289
Total	\$(127,484,204)	\$5,007,465	\$(5,122,981)	\$ 481	\$ (1,988,523)	\$ 2,160,718	\$ (100,000)	\$ —	\$ —	\$(127,527,044)

(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 six months ended June 30, 2019, transfers into Level 3, for Separate Accounts of \$5,007,465 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 six months ended June 30, 2019, transfers out of Level 3, for Separate Accounts of \$(5,122,981) 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:

	June 30, 2019					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 47,293,211,437	\$ 42,267,530,015	\$ 1,002,446,649	\$ 45,536,926,852	\$ 753,837,936	\$ —
Preferred stocks	327,380,602	319,820,820	—	305,880,595	21,500,007	—
Common stock - unaffiliated	67,426,941	67,426,941	13,883,883	50,000,000	3,543,058	—
Mortgage loans	12,086,060,363	11,669,254,496	—	50,290,565	12,035,769,798	—
Cash, cash equivalents and short-term investments	2,953,696,337	2,953,575,791	2,680,801,692	272,894,645	—	—
Contract loans	1,021,299,176	927,126,386	—	543,099,067	478,200,109	—
Derivative assets ⁽¹⁾	2,826,888,188	2,773,205,586	—	2,706,873,107	120,015,081	—
Other invested assets	158,410,488	127,633,352	—	92,881,267	65,529,221	—
Investment income due and accrued	577,893,872	577,893,872	—	577,893,872	—	—
Receivables for cash collateral on derivatives	—	—	—	—	—	—
Separate Account assets	106,044,007,772	105,746,057,506	700,154,204	102,351,007,368	2,992,846,200	—
Total assets	<u>\$173,356,275,176</u>	<u>\$167,429,524,765</u>	<u>\$ 4,397,286,428</u>	<u>\$152,487,747,338</u>	<u>\$ 16,471,241,410</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	\$ 14,273,590,259	\$ 15,713,938,040	\$ —	\$ —	\$ 14,273,590,259	\$ —
Liability for deposit-type contracts	1,086,798,742	1,100,924,885	—	—	1,086,798,742	—
Derivative liabilities ⁽¹⁾	2,157,756,444	2,138,666,686	—	1,904,621,657	253,134,787	—
Payable for collateral under securities loaned and other transactions	4,079,278,503	4,079,278,503	—	4,079,278,503	—	—
Investment contracts included in Separate Account liabilities	1,150,964,850	1,150,964,850	—	1,150,964,850	—	—
Separate Account liabilities	4,865,795	4,865,795	—	4,865,795	—	—
Total liabilities	<u>\$ 22,753,254,593</u>	<u>\$ 24,188,638,759</u>	<u>\$ —</u>	<u>\$ 7,139,730,805</u>	<u>\$ 15,613,523,788</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 June 30, 2019, the Company had no investments where it was not practicable to estimate fair value.
- E. At June 30, 2019, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

21. Other Items

No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to June 30, 2019 through August 8, 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 June 30, 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 June 30, 2019, \$4,371,170 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$65,617,221 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$1,848,568 unfavorable prior-year development from December 31, 2018 to June 30, 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 six months ended June 30, 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 [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 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 [X] 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: \$ 534,122,470
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 [X] No []

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	282,548,531	327,138,528
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	123,756,830	126,829,799
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 406,305,361	\$ 453,968,327
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 [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 3,073,870,141
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 3,057,610,101
- 16.3 Total payable for securities lending reported on the liability page: \$ 3,023,557,213
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
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 Global Markets, LLC	One Lincoln Street, Boston, MA 02111
UBS AG	677 Washington Blvd., Stamford, CT 06901
Goldman Sachs & Co	200 West St. New York, NY 10282

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 [X] No []
- 17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
	State Street Global Markets, LLC	03/26/2019	New Custodian
	UBS AG	05/01/2019	New Custodian
	Goldman Sachs & Co	12/21/2018	New Custodian

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

- 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
BlackRock Financial Management, Inc.	U
Brighthouse Services, LLC	A
Goldman Sachs Asset Management, L.P.	U
J.P. Morgan Investment Management Inc.	U
MetLife Investment Advisors, LLC	U
Pacific Investment Management Company LLC	U
Voya Investment Management Co., LLC	U

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107105	BlackRock Financial Management, Inc.	549300LVXYIVJKE13M84	SEC	NO
	Brighthouse Services, LLC	254900GBF9DJWMLK4I41	Not a Registered Investment Advisor	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO
142463	MetLife Investment Advisors, LLC	EAU072Q8FCR1S0XGYJ21	SEC	NO
104559	Pacific Investment Management Company LLC	549300KGPYQZXGMYYN38	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSJ2J24	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

- 18.2 If no, list exceptions:

As of June 30, 2019, three 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 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

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.....	\$ 2,190,954,097
1.12 Residential mortgages.....	\$ 2,076,662,937
1.13 Commercial mortgages.....	<u>\$ 7,345,916,331</u>
1.14 Total mortgages in good standing.....	\$ 11,613,533,365
1.2 Long-term mortgages in good standing with restructured terms	
1.21 Total mortgages in good standing with restructured terms.....	\$ 13,453,697
1.3 Long-term mortgage loans upon which interest is overdue more than three months	
1.31 Farm mortgages.....	\$ 4,973,966
1.32 Residential mortgages.....	\$ 23,608,834
1.33 Commercial mortgages.....	<u>\$</u>
1.34 Total mortgages with interest overdue more than three months.....	\$ 28,582,800
1.4 Long-term mortgage loans in process of foreclosure	
1.41 Farm mortgages.....	\$ 1,449,463
1.42 Residential mortgages.....	\$ 12,235,171
1.43 Commercial mortgages.....	<u>\$</u>
1.44 Total mortgages in process of foreclosure.....	\$ 13,684,634
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ 11,669,254,496
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61 Farm mortgages.....	<u>\$</u>
1.62 Residential mortgages.....	\$ 160,033
1.63 Commercial mortgages.....	<u>\$</u>
1.64 Total mortgages foreclosed and transferred to real estate.....	\$ 160,033
2. Operating Percentages:	
2.1 A&H loss percent.....	<u>106.8</u>
2.2 A&H cost containment percent.....	<u></u>
2.3 A&H expense percent excluding cost containment expenses.....	<u>23.6</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
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NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	Direct Business Only							
	2	3	4	5	6	7		
							Life Contracts		A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
States, Etc.	Life Insurance Premiums	Annuity Considerations						
1. Alabama	AL	L	14,698,931	18,386,314	301,931		33,387,176	
2. Alaska	AK	L	1,896,242	2,310,590	20,432		4,227,264	
3. Arizona	AZ	L	14,668,773	72,983,441	1,054,217		88,706,431	
4. Arkansas	AR	L	4,000,245	18,335,189	102,286		22,437,720	
5. California	CA	L	120,570,212	309,765,422	5,287,308	26,957	435,649,899	224,698
6. Colorado	CO	L	13,218,239	40,789,123	832,024	5,447,513	60,286,899	
7. Connecticut	CT	L	32,576,353	49,699,399	7,896,551	232,870	90,405,173	
8. Delaware	DE	L	10,613,048	11,707,002	244,825	4,577	22,569,452	
9. District of Columbia	DC	L	3,297,069	4,554,007	261,830		8,112,906	
10. Florida	FL	L	79,345,933	270,834,671	10,109,046		360,289,650	221,659
11. Georgia	GA	L	25,353,715	69,143,505	845,507		95,342,727	103,113
12. Hawaii	HI	L	2,959,896	11,677,801	578,214		15,215,911	
13. Idaho	ID	L	1,791,976	5,848,558	91,816		7,732,350	
14. Illinois	IL	L	47,313,059	78,766,074	1,882,365	681,663	128,643,161	110,158
15. Indiana	IN	L	12,904,029	57,756,012	1,005,595		71,665,636	134,433
16. Iowa	IA	L	8,516,195	28,085,367	506,291		37,107,853	
17. Kansas	KS	L	6,470,420	17,431,074	375,317		24,276,811	
18. Kentucky	KY	L	7,415,009	30,484,170	256,355		38,155,534	
19. Louisiana	LA	L	13,733,915	39,107,452	214,455	36,831	53,092,653	
20. Maine	ME	L	5,289,566	8,534,005	629,686		14,453,257	
21. Maryland	MD	L	23,329,346	73,553,218	3,415,517		100,298,081	
22. Massachusetts	MA	L	45,440,581	80,354,909	3,942,331		129,737,821	147,926
23. Michigan	MI	L	31,353,534	98,786,009	703,580	485,224	131,328,347	
24. Minnesota	MN	L	53,863,686	64,052,817	1,558,044		119,474,547	
25. Mississippi	MS	L	6,271,105	8,071,541	85,518		14,428,164	
26. Missouri	MO	L	17,619,787	34,150,617	705,112	898,209	53,373,725	
27. Montana	MT	L	1,114,198	2,206,590	71,688		3,392,476	
28. Nebraska	NE	L	3,205,975	15,348,850	257,489		18,812,314	
29. Nevada	NV	L	4,589,444	12,819,719	228,269		17,637,432	
30. New Hampshire	NH	L	5,539,046	10,928,603	480,614		16,948,263	
31. New Jersey	NJ	L	89,093,727	164,434,242	7,810,399	16,534	261,354,902	
32. New Mexico	NM	L	3,276,132	12,016,079	178,549		15,470,760	
33. New York	NY	N	39,973,177	27,822,152	17,543,537	1,154,181	86,493,047	
34. North Carolina	NC	L	28,087,035	73,820,987	3,005,200		104,913,222	
35. North Dakota	ND	L	1,024,635	22,708,199	17,784	449,281	24,199,899	
36. Ohio	OH	L	26,478,114	92,571,593	1,649,826		120,699,533	
37. Oklahoma	OK	L	6,874,734	22,684,609	115,334	582,772	30,257,449	
38. Oregon	OR	L	5,200,882	11,381,244	343,973		16,926,099	
39. Pennsylvania	PA	L	75,576,052	156,287,486	2,751,576	124,435	234,739,549	
40. Rhode Island	RI	L	7,584,901	13,166,108	534,808		21,285,817	
41. South Carolina	SC	L	13,621,100	42,548,485	1,476,157		57,645,742	191,806
42. South Dakota	SD	L	1,854,939	13,091,291	115,204		15,061,434	
43. Tennessee	TN	L	18,534,352	60,124,574	452,508		79,111,434	
44. Texas	TX	L	66,122,424	178,858,958	1,467,375	21,084	246,469,841	158,965
45. Utah	UT	L	6,567,174	24,240,174	139,819	2,278	30,949,445	
46. Vermont	VT	L	2,473,177	4,286,994	398,814		7,158,985	
47. Virginia	VA	L	24,150,256	76,471,217	1,757,061		102,378,534	
48. Washington	WA	L	14,536,101	52,036,411	663,271		67,235,783	
49. West Virginia	WV	L	2,447,447	14,495,171	83,011		17,025,629	
50. Wisconsin	WI	L	16,755,303	71,993,023	355,751	1,068,460	90,172,537	
51. Wyoming	WY	L	1,469,907	6,947,169	65,375		8,482,451	
52. American Samoa	AS	N	4,544				4,544	
53. Guam	GU	L	14,898	70	1,385		16,353	
54. Puerto Rico	PR	L	5,134,161	628,801	74,645		5,837,607	
55. US Virgin Islands	VI	L	142,495		9,322		151,817	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N	99,795	152			99,947	
58. Aggregate Other Alien	OT	XXX	4,917,427	1,368	0	0	4,918,795	0
59. Subtotal	XXX		1,080,974,416	2,689,088,606	84,954,897	11,232,869	3,866,250,788	1,292,758
90. Reporting entity contributions for employee benefit plans	XXX						0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		17,991,473				17,991,473	
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		1,705,812		22,175,856		23,881,668	
94. Aggregate other amounts not allocable by State	XXX		0	38,207,877	0	0	38,207,877	0
95. Totals (Direct Business)	XXX		1,100,671,701	2,727,296,483	107,130,753	11,232,869	3,946,331,806	1,292,758
96. Plus Reinsurance Assumed	XXX		64,681,097	641,383,956	5,173		706,070,226	
97. Totals (All Business)	XXX		1,165,352,798	3,368,680,439	107,135,926	11,232,869	4,652,402,032	1,292,758
98. Less Reinsurance Ceded	XXX		901,891,112	176,005,956	108,067,253		1,185,964,321	
99. Totals (All Business) less Reinsurance Ceded	XXX		263,461,686	3,192,674,483	(931,327)	11,232,869	3,466,437,711	1,292,758

DETAILS OF WRITE-INS

58001. Bahamas	XXX		4,827,317				4,827,317	
58002. Other	XXX		67,928	1,368			69,296	
58003. Mexico	XXX		22,182				22,182	
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		4,917,427	1,368	0	0	4,918,795	0
9401. Internal policy exchanges	XXX			38,207,877			38,207,877	
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	38,207,877	0	0	38,207,877	0

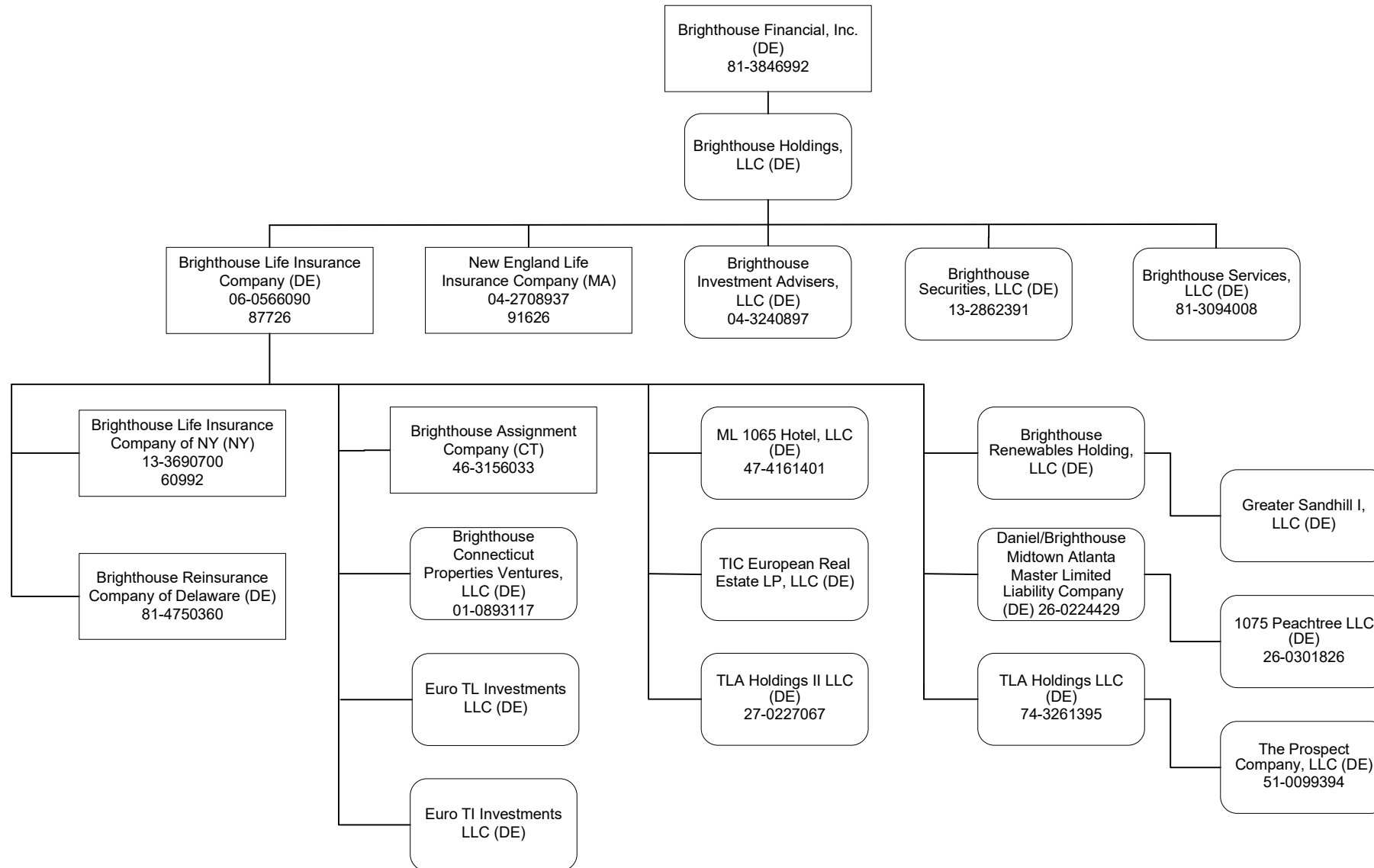
(a) Active Status Count

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 state	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.....	DE.....	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:



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Statement as of June 30, 2019 of the **Brighthouse Life Insurance Company**
Overflow Page for Write-Ins

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.....	20,298,075	274,564	18,394,473
08.397. Summary of remaining write-ins for Line 8.3.....	20,298,075	274,564	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. Ceded rider benefits.....	12,894,273	12,638,511	21,836,873
2705. Rider benefit payments.....	336,456	1,502,099	1,589,554
2706. Other deductions.....	121	7,219	8,415
2797. Summary of remaining write-ins for Line 27.....	13,230,850	14,147,829	23,434,842

Statement as of June 30, 2019 of the **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.....	375,377	1,223,104
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	45,509	219,612
5. Deduct amounts received on disposals.....	938,203	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).....	537,874	1,055,191
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	537,874	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.....	1,109,682,193	2,501,036,094
2.2 Additional investment made after acquisition.....	31,050,345	46,533,130
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	4,903,760	11,566,336
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(1,619,651)	(3,710,094)
7. Deduct amounts received on disposals.....	387,093,804	729,228,185
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	7,019,634	12,183,006
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	(377,948)	(10,617,194)
10. Deduct current year's other-than-temporary impairment recognized.....	190,617	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).....	11,669,254,498	10,919,919,854
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	11,669,254,498	10,919,919,854
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	11,669,254,498	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.....	13,094,657	63,420,827
2.2 Additional investment made after acquisition.....	207,527,006	287,566,699
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	4,194	70,078
5. Unrealized valuation increase (decrease).....	(42,572,337)	82,405,814
6. Total gain (loss) on disposals.....	(5,236,397)	49,168,683
7. Deduct amounts received on disposals.....	195,522,363	266,952,038
8. Deduct amortization of premium and depreciation.....	1,930,342	2,855,255
9. Total foreign exchange change in book/adjusted carrying value.....	4,451,719	(7,063,722)
10. Deduct current year's other-than-temporary impairment recognized.....	16,757,163	25,090,868
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	2,547,944,999	2,584,886,025
12. Deduct total nonadmitted amounts.....	22,576,673	18,013,625
13. Statement value at end of current period (Line 11 minus Line 12).....	2,525,368,326	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.....	5,826,076,689	12,165,958,216
3. Accrual of discount.....	144,576,235	317,119,026
4. Unrealized valuation increase (decrease).....	(29,878,330)	(19,460,912)
5. Total gain (loss) on disposals.....	68,235,313	(6,419,433)
6. Deduct consideration for bonds and stocks disposed of.....	6,986,737,277	13,216,983,687
7. Deduct amortization of premium.....	42,967,837	70,959,622
8. Total foreign exchange change in book/adjusted carrying value.....	31,119,180	(135,503,350)
9. Deduct current year's other-than-temporary impairment recognized.....	1,899,768	555,708
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	18,586,476	20,796,337
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7-8-9-10).....	42,981,916,305	43,954,805,624
12. Deduct total nonadmitted amounts.....	3,353,235	3,342,847
13. Statement value at end of current period (Line 11 minus Line 12).....	42,978,563,070	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).....	29,579,068,858	3,802,285,371	4,609,571,925	18,042,132	29,579,068,858	28,789,824,436		31,538,901,292
2. NAIC 2 (a).....	12,207,113,650	1,074,213,074	893,353,482	12,150,425	12,207,113,650	12,400,123,667		11,735,845,307
3. NAIC 3 (a).....	1,632,155,527	192,333,461	199,572,976	(36,355,002)	1,632,155,527	1,588,561,010		1,646,826,009
4. NAIC 4 (a).....	625,769,115	90,922,033	96,864,796	30,236,238	625,769,115	650,062,590		695,708,779
5. NAIC 5 (a).....	40,957,801	10,579,576	4,049,119	12,434,733	40,957,801	59,922,991		62,900,174
6. NAIC 6 (a).....	10,750,594	13,009	13,009	312,235	10,750,594	11,062,829		1,740,679
7. Total Bonds.....	44,095,815,545	5,170,346,524	5,803,425,307	36,820,761	44,095,815,545	43,499,557,523	0	45,681,922,240
PREFERRED STOCK								
8. NAIC 1.....	26,099,788				26,099,788	26,099,788		26,099,788
9. NAIC 2.....	290,240,688			3,480,339	290,240,688	293,721,027		289,434,188
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....	6				6	6		6
14. Total Preferred Stock.....	316,340,481	0	0	3,480,339	316,340,481	319,820,820	0	315,533,981
15. Total Bonds and Preferred Stock.....	44,412,156,026	5,170,346,524	5,803,425,307	40,301,100	44,412,156,026	43,819,378,343	0	45,997,456,221

QS102

(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 \$.....1,183,559,098; NAIC 2 \$.....48,468,413; 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.....	350,313,926	XXX.....	349,760,365	619,476	758,975

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.....	803,024,220	267,037,367
3. Accrual of discount.....	2,065,459	861,497
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	289,131	(53,581)
6. Deduct consideration received on disposals.....	454,772,801	499,169,260
7. Deduct amortization of premium.....	292,082	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).....	350,313,926	0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	350,313,926	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.....	347,994,744
3. Unrealized valuation increase/(decrease).....	238,141,505
4. Total gain (loss) on termination recognized.....	(845,356,683)
5. Considerations received/(paid) on terminations.....	(358,951,086)
6. Amortization.....	(2,348,883)
7. Adjustment to the book/adjusted carrying value of hedge item.....	
8. Total foreign exchange change in book/adjusted carrying value.....	(29,259,510)
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	634,538,898
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>634,538,898</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.....				
3.12 Section 1, Column 15, prior year.....				0
Change in variation margin on open contracts - All Other:				
3.13 Section 1, Column 18, current year to date minus.....				
3.14 Section 1, Column 18, prior year.....	9,964,004	(9,964,004)	(9,964,004)	
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.....				
3.24 Section 1, Column 19, prior year.....	9,964,004	(9,964,004)	(9,964,004)	
3.3 Subtotal (Line 3.1 minus Line 3.2).....				(0)
4.1 Cumulative variation margin on terminated contracts during the year.....				101,430
4.2 Less:				
4.21 Amount used to adjust basis of hedged item.....				
4.22 Amount recognized.....	101,430	101,430		
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).....				(0)
7. Deduct nonadmitted assets.....				
8. Statement value at end of current period (Line 6 minus Line 7).....				<u>(0)</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				
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
Replicated Assets Open															
12518*V64...	CDT15-100_MET_2019_A.....	2.....	50,000,000	25,346,134	37,811,102	03/15/2019	12/20/2023	CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3	183,156	183,156	912803D UNI 1	25,346,134	37,627,946	25,346,134	37,627,946
12518*V64...	CDT15-100_MET_2019_A.....	2.....		27,153,866	40,315,656			CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3			912803D UNI 1	27,153,866	40,315,656	27,153,866	40,315,656
775109B#7...	ROGERS COMMUNICATIONS INC.....	2.....	5,000,000	5,254,469	5,793,926	06/27/2014	09/20/2019	ROGERS COMMUNICATIONS INC Credit Default Swap : BME0MB3L8	4,469	10,350	85771PA ST/ 1F	5,250,000	5,783,576	5,250,000	5,783,576
58039#AG4..	MCDX.NA.22.V1.....	1.....	6,000,000	1,792,366	2,360,547	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1	(38,382)	186,728	BME1YG US(1	1,830,748	2,173,819	1,830,748	2,173,819
58039#AG4..	MCDX.NA.22.V1.....	1.....		4,469,252	5,026,069			MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1			75405UA RA(1F	4,469,252	5,026,069	4,469,252	5,026,069
58039#AD1..	MCDX.NA.22.V1.....	1.....	3,000,000	3,130,809	3,329,286	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGZH1	(19,191)	93,364	00388W/ TAC 1F	3,150,000	3,235,922	3,150,000	3,235,922
723787A@6.	PIONEER NATURAL RESOURCES COMPANY	2.....	10,000,000	10,509,360	16,155,367	07/07/2014	09/20/2019	PIONEER NATURAL RESOURCES COMPANY Credit Default Swap : BME0MTH1	9,360	18,149	912834EI UNI 1	10,500,000	16,137,218	10,500,000	16,137,218
20772@AB8.	CONNECTICUT (STATE OF).....	1.....	14,000,000	7,297,220	7,787,646	07/30/2014	09/20/2019	CONNECTICUT (STATE OF) Credit Default Swap : BME0PSU53	5,793	29,483	76116FA RE(1	7,291,427	7,758,163	7,291,427	7,758,163
20772@AB8.	CONNECTICUT (STATE OF).....	1.....		7,408,573	9,747,907			CONNECTICUT (STATE OF) Credit Default Swap : BME0PSU53			912810Q UNI 1	7,408,573	9,747,907	7,408,573	9,747,907
20772@AC6.	CONNECTICUT (STATE OF).....	1.....	6,000,000	6,302,483	6,516,377	07/30/2014	09/20/2019	CONNECTICUT (STATE OF) Credit Default Swap : BME0PUWM9	2,483	12,636	857006A(ST/ 1F	6,300,000	6,503,741	6,300,000	6,503,741
143658A@1.	CARNIVAL CORP.....	1.....	3,000,000	3,151,890	3,263,354	08/04/2014	09/20/2019	CARNIVAL CORP Credit Default Swap : BME0QG7T2	1,890	6,488	26139PA DP 2F	3,150,000	3,256,866	3,150,000	3,256,866
12518*DP2...	CDX.NA.IG.23 7-15%.....	2.....	50,000,000	17,272,650	21,352,293	06/02/2015	12/20/2019	CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01	31,935	238,542	912803B. UNI 1	17,240,715	21,113,751	17,240,715	21,113,751
12518*DP2...	CDX.NA.IG.23 7-15%.....	2.....		10,982,587	12,773,696			CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01			912803E. UNI 1	10,982,587	12,773,696	10,982,587	12,773,696
12518*DP2...	CDX.NA.IG.23 7-15%.....	2.....		13,134,446	14,117,749			CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01			912803EI UNI 1	13,134,446	14,117,749	13,134,446	14,117,749
12518*DP2...	CDX.NA.IG.23 7-15%.....	2.....		11,142,253	12,532,060			CDX.NA.IG.23 7-15% Credit Default Swap : BME15XN01			912803EI UNI 1	11,142,253	12,532,060	11,142,253	12,532,060
236363B@5.	DANSKE BANK A/S.....	1.....	5,505,275	5,792,525	8,699,690	07/13/2015	09/20/2020	DANSKE BANK A/S Credit Default Swap : BME1A0V65	11,986	59,775	912803D. UNI 1	5,780,539	8,639,915	5,780,539	8,639,915
225313A@4.	CREDIT AGRICOLE SA.....	1.....	5,500,005	5,790,327	9,621,771	07/14/2015	09/20/2020	CREDIT AGRICOLE SA Credit Default Swap : BME1A27S0	15,322	64,291	912834EI UNI 1	5,775,005	9,557,480	5,775,005	9,557,480
111021B@9.	BRITISH TELECOMMUNICATIONS PLC	2.....	5,500,005	3,341,479	3,998,396	07/14/2015	09/20/2020	BRITISH TELECOMMUNICATIONS PLC Credit Default Swap : BME1A2L88	23,382	58,508	BME1YG US(1	3,318,097	3,939,888	3,318,097	3,939,888

Q5105

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		
111021B@9.	BRITISH TELECOMMUNICATIONS PLC	2.....	.....	.....2,456,908	.....2,643,900	.....	.....	BRITISH TELECOMMUNICATIONS PLC Credit Default Swap : BME1A2L88	.....	.....	.....	233244AI US 1	2,456,908	.....	2,643,900	.....2,456,908	.....2,643,900
05946KA*2...	BANCO BILBAO VIZCAYA ARGENTARIA SA	1.....	.....5,500,005	.....5,774,344	.....7,196,497	07/14/2015	09/20/2020	BANCO BILBAO VIZCAYA ARGENTARIA SA Credit Default Swap : BME1A2LB1	.....(661)	.....61,252	.....	912803B. UNI 1	5,775,005	.....	7,135,245	.....5,775,005	.....7,135,245
904587A*3...	UNIBAIL-RODAMCO-WESTFIELD SE.	1.....	.....5,426,760	.....5,721,137	.....5,818,196	07/17/2015	09/20/2020	UNIBAIL-RODAMCO-WESTFIELD SE Credit Default Swap : BME1ABHL4	.....23,039	.....60,123	.....	9128283C UNI 1	5,698,098	.....	5,758,073	.....5,698,098	.....5,758,073
12518*DQ0...	CDT30-100_MET_2015_A.....	2.....	.....69,691,250	.....30,206,679	.....42,433,851	07/28/2015	09/20/2019	CDT30-100_MET_2015_A Credit Default Swap : BME1AU6X8	-	.....87,980	.....	912803C. UNI 1	30,206,679	.....	42,345,871	.....30,206,679	.....42,345,871
12518*DQ0...	CDT30-100_MET_2015_A.....	2.....	.....	.....42,969,134	.....62,885,504	.....	.....	CDT30-100_MET_2015_A Credit Default Swap : BME1AU6X8	.....	.....	.....	912803E UNI 1	42,969,134	.....	62,885,504	.....42,969,134	.....62,885,504
87938WB#9.	TELEFONICA SA.....	2.....	.....5,462,270	.....5,747,970	.....6,100,991	07/30/2015	09/20/2020	TELEFONICA SA Credit Default Swap : BME1AWRV5	.....12,587	.....62,187	.....	912803E UNI 1	5,735,383	.....	6,038,804	.....5,735,383	.....6,038,804
83084VA*7...	SKY LTD.....	2.....	.....5,517,240	.....3,389,897	.....4,076,103	08/18/2015	09/20/2020	SKY LTD Credit Default Swap : BME1BVUB6	.....14,742	.....68,464	.....	BME1YG US(1	3,375,155	.....	4,007,639	.....3,375,155	.....4,007,639
83084VA*7...	SKY LTD.....	2.....	.....	.....2,417,947	.....2,381,419	.....	.....	SKY LTD Credit Default Swap : BME1BVUB6	.....	.....	.....	71654QB PE1 2F	2,417,947	.....	2,381,419	.....2,417,947	.....2,381,419
T3627#AA0.	ENEL SPA.....	2.....	.....2,763,865	.....2,905,566	.....3,116,685	08/19/2015	09/20/2020	ENEL SPA Credit Default Swap : BME1BX2X5	.....3,508	.....28,316	.....	89387YA TR/ 2F	2,902,058	.....	3,088,369	.....2,902,058	.....3,088,369
12521@AA1.	CDT30-100_MET_2015_B.....	1.....	.....90,000,000	.....21,543,854	.....33,537,727	11/16/2015	09/20/2019	CDT30-100_MET_2015_B Credit Default Swap : BME1HN1J3	-	.....108,320	.....	912803C. UNI 1	21,543,854	.....	33,429,407	.....21,543,854	.....33,429,407
12521@AA1.	CDT30-100_MET_2015_B.....	1.....	.....	.....8,966,488	.....13,371,763	.....	.....	CDT30-100_MET_2015_B Credit Default Swap : BME1HN1J3	.....	.....	.....	912803C. UNI 1	8,966,488	.....	13,371,763	.....8,966,488	.....13,371,763
12521@AA1.	CDT30-100_MET_2015_B.....	1.....	.....	.....19,521,262	.....30,086,466	.....	.....	CDT30-100_MET_2015_B Credit Default Swap : BME1HN1J3	.....	.....	.....	912803C. UNI 1	19,521,262	.....	30,086,466	.....19,521,262	.....30,086,466
12521@AA1.	CDT30-100_MET_2015_B.....	1.....	.....	.....36,723,266	.....51,481,286	.....	.....	CDT30-100_MET_2015_B Credit Default Swap : BME1HN1J3	.....	.....	.....	912803C. UNI 1	36,723,266	.....	51,481,286	.....36,723,266	.....51,481,286
12521@AA1.	CDT30-100_MET_2015_B.....	1.....	.....	.....7,745,130	.....9,008,254	.....	.....	CDT30-100_MET_2015_B Credit Default Swap : BME1HN1J3	.....	.....	.....	912803E. UNI 1	7,745,130	.....	9,008,254	.....7,745,130	.....9,008,254
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....	.....37,885,751	.....5,423,164	.....8,195,070	01/22/2016	12/20/2020	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63	.....309,274	.....604,943	.....	912803D. UNI 1	5,113,890	.....	7,590,127	.....5,113,890	.....7,590,127
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....	.....	.....14,698,585	.....22,628,556	.....	.....	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63	.....	.....	.....	912803D UNI 1	14,698,585	.....	22,628,556	.....14,698,585	.....22,628,556
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....	.....	.....19,967,564	.....32,326,508	.....	.....	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63	.....	.....	.....	912803D UNI 1	19,967,564	.....	32,326,508	.....19,967,564	.....32,326,508
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....	.....61,203,628	.....9,702,200	.....13,905,349	01/25/2016	12/20/2020	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1MORZ3	.....489,462	.....969,427	.....	912803E. UNI 1	9,212,738	.....	12,935,922	.....9,212,738	.....12,935,922

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
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....		35,213,884	51,290,878			ITRAXX.EUR.24 12-100% Credit Default Swap : BME1MORZ3			912803D UNI 1	35,213,884	51,290,878	35,213,884	51,290,878
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....		9,511,952	13,258,017			ITRAXX.EUR.24 12-100% Credit Default Swap : BME1MORZ3			912803D UNI 1	9,511,952	13,258,017	9,511,952	13,258,017
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....		10,325,235	16,383,481			ITRAXX.EUR.24 12-100% Credit Default Swap : BME1MORZ3			912803D UNI 1	10,325,235	16,383,481	10,325,235	16,383,481
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	114,564,997	26,640,277	29,540,309	12/15/2016	12/20/2021	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3	1,823,113	3,084,516	912810R UNI 1	24,817,164	26,455,793	24,817,164	26,455,793
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		83,551	115,438			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912810F UNI 1	83,551	115,438	83,551	115,438
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		12,457,997	19,824,205			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803D UNI 1	12,457,997	19,824,205	12,457,997	19,824,205
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		10,376,304	12,935,952			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116EG RE	10,376,304	12,935,952	10,376,304	12,935,952
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		10,178,730	10,168,946			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912810R UNI 1	10,178,730	10,168,946	10,178,730	10,168,946
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		303,088	412,850			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116EG RE	303,088	412,850	303,088	412,850
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		965,417	1,307,357			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116EG RE	965,417	1,307,357	965,417	1,307,357
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		10,486,690	13,073,568			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116EG RE	10,486,690	13,073,568	10,486,690	13,073,568
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		7,862,354	9,294,199			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803BI UNI 1	7,862,354	9,294,199	7,862,354	9,294,199
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		23,178,974	37,005,183			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803D UNI 1	23,178,974	37,005,183	23,178,974	37,005,183
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		35,382	41,717			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912810EI UNI 1	35,382	41,717	35,382	41,717
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		19,547,595	27,074,771			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912810P UNI 1	19,547,595	27,074,771	19,547,595	27,074,771
12521*AA3...	CDT30-100_MET_2017A.....	1.....	100,000,000	16,182,821	26,221,292	05/22/2017	12/20/2020	CDT30-100_MET_2017A Credit Default Swap : BME2692L8		625,534	912803D UNI 1	16,182,821	25,595,758	16,182,821	25,595,758
12521*AA3...	CDT30-100_MET_2017A.....	1.....		71,910,163	104,575,298			CDT30-100_MET_2017A Credit Default Swap : BME2692L8			912803D UNI 1	71,910,163	104,575,298	71,910,163	104,575,298
12521*AA3...	CDT30-100_MET_2017A.....	1.....		443,594	469,729			CDT30-100_MET_2017A Credit Default Swap : BME2692L8			912810Q UNI 1	443,594	469,729	443,594	469,729

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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	
12521*AA3...	CDT30-100_MET_2017A.....	1.....		16,375,909	25,148,781			CDT30-100_MET_2017A Credit Default Swap : BME2692L8				912834A' UNI 1	16,375,909	25,148,781	16,375,909	25,148,781
12521*AA3...	CDT30-100_MET_2017A.....	1.....		87,513	108,227			CDT30-100_MET_2017A Credit Default Swap : BME2692L8				912810FI UNI 1	87,513	108,227	87,513	108,227
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....	49,580,002	8,046,939	11,697,718	03/27/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	611,157	972,213		912803E' UNI 1	7,435,782	10,725,505	7,435,782	10,725,505
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		7,440,802	10,725,505			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912803E' UNI 1	7,440,802	10,725,505	7,440,802	10,725,505
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		7,392,885	10,725,505			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912803E' UNI 1	7,392,885	10,725,505	7,392,885	10,725,505
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		8,972,638	13,878,350			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912834AI UNI 1	8,972,638	13,878,350	8,972,638	13,878,350
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		2,944,377	4,521,435			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912834AI UNI 1	2,944,377	4,521,435	2,944,377	4,521,435
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		5,528,852	6,174,137			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912810Q UNI 1	5,528,852	6,174,137	5,528,852	6,174,137
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		12,343,667	17,788,952			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4				912803D UNI 1	12,343,667	17,788,952	12,343,667	17,788,952
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....	46,617,999	4,426,692	6,903,958	05/25/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	462,614	972,213		912803D UNI 1	3,964,078	5,931,745	3,964,078	5,931,745
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		12,148,093	19,047,061			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803D UNI 1	12,148,093	19,047,061	12,148,093	19,047,061
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		13,074,302	20,745,826			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912834E' UNI 1	13,074,302	20,745,826	13,074,302	20,745,826
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		6,386,791	9,588,170			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803C UNI 1	6,386,791	9,588,170	6,386,791	9,588,170
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		13,375,634	21,155,737			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803D UNI 1	13,375,634	21,155,737	13,375,634	21,155,737
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....	23,532,000	10,737,595	16,830,877	06/08/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	59,117	486,107		912803C UNI 1	10,678,478	16,344,770	10,678,478	16,344,770
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		5,192,199	5,466,991			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3				279158A' EC' 2F	5,192,199	5,466,991	5,192,199	5,466,991
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		4,225,957	4,424,759			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3				002364AI AVI 1F	4,225,957	4,424,759	4,225,957	4,424,759
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		4,611,966	7,294,572			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3				912803D UNI 1	4,611,966	7,294,572	4,611,966	7,294,572
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....	50,000,000	11,521,395	18,176,574	12/13/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	(58,752)	1,041,338		912803D UNI 1	11,580,147	17,135,236	11,580,147	17,135,236

QS1053

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
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		7,422,536	12,158,550			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7			912803D UNI 1	7,422,536	12,158,550	7,422,536	12,158,550
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		17,404,745	27,006,787			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7			912803C UNI 1	17,404,745	27,006,787	17,404,745	27,006,787
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		13,937,980	21,689,437			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7			912803D UNI 1	13,937,980	21,689,437	13,937,980	21,689,437
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		2,154,593	2,669,294			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7			912833PI UNI 1	2,154,593	2,669,294	2,154,593	2,669,294
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....	25,000,000	5,119,028	8,142,146	12/14/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	(31,635)	520,669	912803D UNI 1	5,150,663	7,621,477	5,150,663	7,621,477
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		944,471	952,351			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			59284MA ME: 2F	944,471	952,351	944,471	952,351
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		5,418,945	8,408,529			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912803C UNI 1	5,418,945	8,408,529	5,418,945	8,408,529
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		3,243,821	4,242,730			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912810Q UNI 1	3,243,821	4,242,730	3,243,821	4,242,730
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		11,492,100	14,800,126			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912803B' UNI 1	11,492,100	14,800,126	11,492,100	14,800,126
12518*V72...	CDX.NA.IG.32.V1.....	2.....	608,400,000	84,399,500	131,487,910	03/21/2019	06/20/2024	CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256	9,964,655	13,139,615	912803D UNI 1	74,434,845	118,348,295	74,434,845	118,348,295
12518*V72...	CDX.NA.IG.32.V1.....	2.....		71,527,732	90,022,666			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256			9128337(UNI 1	71,527,732	90,022,666	71,527,732	90,022,666
12518*V72...	CDX.NA.IG.32.V1.....	2.....		24,974,393	25,601,255			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256			912803E(UNI 1	24,974,393	25,601,255	24,974,393	25,601,255
12518*V72...	CDX.NA.IG.32.V1.....	2.....		9,324,165	13,387,124			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256			9128334(UNI 1	9,324,165	13,387,124	9,324,165	13,387,124
12518*V72...	CDX.NA.IG.32.V1.....	2.....		4,571,482	6,447,042			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256			912810P' UNI 1	4,571,482	6,447,042	4,571,482	6,447,042
12518*V72...	CDX.NA.IG.32.V1.....	2.....		6,953,246	10,704,401			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256			912834E' UNI 1	6,953,246	10,704,401	6,953,246	10,704,401
12518*V72...	CDX.NA.IG.32.V1.....	2.....		1,449,444	2,278,357			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256			912803C UNI 1	1,449,444	2,278,357	1,449,444	2,278,357
12518*V72...	CDX.NA.IG.32.V1.....	2.....		4,260,268	6,509,592			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256			912803C UNI 1	4,260,268	6,509,592	4,260,268	6,509,592
12518*V72...	CDX.NA.IG.32.V1.....	2.....		3,565,886	5,533,153			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256			912803C UNI 1	3,565,886	5,533,153	3,565,886	5,533,153

QS105.4

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	
12518*V72	CDX.NA.IG.32.V1	2		38,576,342	57,891,656			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803D UNI 1	38,576,342	57,891,656	38,576,342	57,891,656
12518*V72	CDX.NA.IG.32.V1	2		23,783,631	30,595,082			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803C UNI 1	23,783,631	30,595,082	23,783,631	30,595,082
12518*V72	CDX.NA.IG.32.V1	2		21,405,307	32,547,959			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803C UNI 1	21,405,307	32,547,959	21,405,307	32,547,959
12518*V72	CDX.NA.IG.32.V1	2		21,405,307	32,547,959			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803C UNI 1	21,405,307	32,547,959	21,405,307	32,547,959
12518*V72	CDX.NA.IG.32.V1	2		21,284,318	32,547,959			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803C UNI 1	21,284,318	32,547,959	21,284,318	32,547,959
12518*V72	CDX.NA.IG.32.V1	2		21,284,318	32,547,959			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803C UNI 1	21,284,318	32,547,959	21,284,318	32,547,959
12518*V72	CDX.NA.IG.32.V1	2		17,124,246	26,038,368			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803C UNI 1	17,124,246	26,038,368	17,124,246	26,038,368
12518*V72	CDX.NA.IG.32.V1	2		16,938,284	26,038,368			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803C UNI 1	16,938,284	26,038,368	16,938,284	26,038,368
12518*V72	CDX.NA.IG.32.V1	2		1,198,697	1,822,686			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803C UNI 1	1,198,697	1,822,686	1,198,697	1,822,686
12518*V72	CDX.NA.IG.32.V1	2		12,585,479	19,528,776			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803C UNI 1	12,585,479	19,528,776	12,585,479	19,528,776
12518*V72	CDX.NA.IG.32.V1	2		11,286,929	17,738,638			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803C UNI 1	11,286,929	17,738,638	11,286,929	17,738,638
12518*V72	CDX.NA.IG.32.V1	2		10,287,018	16,901,685			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912834E' UNI 1	10,287,018	16,901,685	10,287,018	16,901,685
12518*V72	CDX.NA.IG.32.V1	2		9,980,643	15,262,389			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803C UNI 1	9,980,643	15,262,389	9,980,643	15,262,389
12518*V72	CDX.NA.IG.32.V1	2		39,517,693	56,898,219			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803D UNI 1	39,517,693	56,898,219	39,517,693	56,898,219
12518*V72	CDX.NA.IG.32.V1	2		2,708,689	3,943,727			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912834E' UNI 1	2,708,689	3,943,727	2,708,689	3,943,727
12518*V72	CDX.NA.IG.32.V1	2		4,260,568	6,368,082			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803D UNI 1	4,260,568	6,368,082	4,260,568	6,368,082
12518*V72	CDX.NA.IG.32.V1	2		4,226,744	6,368,082			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803D UNI 1	4,226,744	6,368,082	4,226,744	6,368,082
12518*V72	CDX.NA.IG.32.V1	2		38,504,821	57,891,656			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803D UNI 1	38,504,821	57,891,656	38,504,821	57,891,656
12518*V72	CDX.NA.IG.32.V1	2		31,610,776	40,013,459			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803BI UNI 1	31,610,776	40,013,459	31,610,776	40,013,459

QS1055

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	
12518*V72	CDX.NA.IG.32.V1	2		25,288,621	32,010,767			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803BI UNI 1	25,288,621	32,010,767	25,288,621	32,010,767
12518*V72	CDX.NA.IG.32.V1	2		21,132,209	29,269,571			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912810P UNI 1	21,132,209	29,269,571	21,132,209	29,269,571
12518*V72	CDX.NA.IG.32.V1	2		1,394,368	2,084,100			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803D UNI 1	1,394,368	2,084,100	1,394,368	2,084,100
12518*V72	CDX.NA.IG.32.V1	2		1,383,298	2,084,100			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803D UNI 1	1,383,298	2,084,100	1,383,298	2,084,100
12518*V72	CDX.NA.IG.32.V1	2		1,382,739	1,934,113			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912810P UNI 1	1,382,739	1,934,113	1,382,739	1,934,113
12518*V72	CDX.NA.IG.32.V1	2		15,367,320	21,998,829			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803D UNI 1	15,367,320	21,998,829	15,367,320	21,998,829
12518*V72	CDX.NA.IG.32.V1	2		11,707,233	17,367,497			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803D UNI 1	11,707,233	17,367,497	11,707,233	17,367,497
12518*V72	CDX.NA.IG.32.V1	2		5,850,723	8,683,748			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803D UNI 1	5,850,723	8,683,748	5,850,723	8,683,748
12518*V72	CDX.NA.IG.32.V1	2		5,648,467	8,510,073			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912803D UNI 1	5,648,467	8,510,073	5,648,467	8,510,073
12518*V72	CDX.NA.IG.32.V1	2		633,752	665,603			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY256				912810EI UNI 1	633,752	665,603	633,752	665,603
12518*V80	CDX.NA.IG.32.V1	2	50,000,000	18,113,913	22,400,794	03/21/2019	06/20/2029	CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY272	(374,973)	(101,650)		912803D UNI 1	18,488,886	22,502,444	18,488,886	22,502,444
12518*V80	CDX.NA.IG.32.V1	2		12,578,127	15,367,523			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY272				912803D UNI 1	12,578,127	15,367,523	12,578,127	15,367,523
12518*V80	CDX.NA.IG.32.V1	2		21,432,987	31,068,471			CDX.NA.IG.32.V1 Credit Default Swap : Z91ZBY272				912833Y UNI 1	21,432,987	31,068,471	21,432,987	31,068,471
46573*DS6	ITRAXX.EUR.31.V2	2	100,587,803	9,275,316	13,963,667	03/22/2019	06/20/2024	ITRAXX.EUR.31.V2 Credit Default Swap : Z91ZBY2C1	1,533,365	2,421,835		912803D UNI 1	7,741,951	11,541,832	7,741,951	11,541,832
46573*DS6	ITRAXX.EUR.31.V2	2		7,741,951	11,541,832			ITRAXX.EUR.31.V2 Credit Default Swap : Z91ZBY2C1				912803D UNI 1	7,741,951	11,541,832	7,741,951	11,541,832
46573*DS6	ITRAXX.EUR.31.V2	2		22,979,381	29,678,996			ITRAXX.EUR.31.V2 Credit Default Swap : Z91ZBY2C1				912803D UNI 1	22,979,381	29,678,996	22,979,381	29,678,996
46573*DS6	ITRAXX.EUR.31.V2	2		16,850,808	26,091,128			ITRAXX.EUR.31.V2 Credit Default Swap : Z91ZBY2C1				912803D UNI 1	16,850,808	26,091,128	16,850,808	26,091,128
46573*DS6	ITRAXX.EUR.31.V2	2		3,979,813	5,973,002			ITRAXX.EUR.31.V2 Credit Default Swap : Z91ZBY2C1				912803D UNI 1	3,979,813	5,973,002	3,979,813	5,973,002
46573*DS6	ITRAXX.EUR.31.V2	2		11,589,546	18,217,729			ITRAXX.EUR.31.V2 Credit Default Swap : Z91ZBY2C1				912803C UNI 1	11,589,546	18,217,729	11,589,546	18,217,729

950150

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*DS6...	ITRAXX.EUR.31.V2.....	2.....		15,673,924	25,112,711			ITRAXX.EUR.31.V2 Credit Default Swap : Z91ZBY2C1			912803D UNI 1	15,673,924	25,112,711	15,673,924	25,112,711
46573*DS6...	ITRAXX.EUR.31.V2.....	2.....		79,127	93,296			ITRAXX.EUR.31.V2 Credit Default Swap : Z91ZBY2C1			912810EI UNI 1	79,127	93,296	79,127	93,296
46573*DS6...	ITRAXX.EUR.31.V2.....	2.....		12,141,755	16,777,242			ITRAXX.EUR.31.V2 Credit Default Swap : Z91ZBY2C1			912810P UNI 1	12,141,755	16,777,242	12,141,755	16,777,242
46573*DS6...	ITRAXX.EUR.31.V2.....	2.....		6,838,939	9,903,746			ITRAXX.EUR.31.V2 Credit Default Swap : Z91ZBY2C1			912810P UNI 1	6,838,939	9,903,746	6,838,939	9,903,746
12518*H45...	CDX.NA.IG.31.V1.....	2.....	267,600,000	45,323,617	72,810,182	09/25/2018	12/20/2023	CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3	4,073,941	6,049,901	912803D UNI 1	41,249,676	66,760,281	41,249,676	66,760,281
12518*H45...	CDX.NA.IG.31.V1.....	2.....		21,656,528	32,127,119			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803D UNI 1	21,656,528	32,127,119	21,656,528	32,127,119
12518*H45...	CDX.NA.IG.31.V1.....	2.....		16,149,394	24,809,564			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803D UNI 1	16,149,394	24,809,564	16,149,394	24,809,564
12518*H45...	CDX.NA.IG.31.V1.....	2.....		7,293,560	11,616,904			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803D UNI 1	7,293,560	11,616,904	7,293,560	11,616,904
12518*H45...	CDX.NA.IG.31.V1.....	2.....		13,740,673	21,885,809			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912834E UNI 1	13,740,673	21,885,809	13,740,673	21,885,809
12518*H45...	CDX.NA.IG.31.V1.....	2.....		4,601,613	6,699,737			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912834E UNI 1	4,601,613	6,699,737	4,601,613	6,699,737
12518*H45...	CDX.NA.IG.31.V1.....	2.....		2,660,702	4,128,588			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803C UNI 1	2,660,702	4,128,588	2,660,702	4,128,588
12518*H45...	CDX.NA.IG.31.V1.....	2.....		6,651,755	10,321,469			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803C UNI 1	6,651,755	10,321,469	6,651,755	10,321,469
12518*H45...	CDX.NA.IG.31.V1.....	2.....		16,629,388	25,803,673			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803C UNI 1	16,629,388	25,803,673	16,629,388	25,803,673
12518*H45...	CDX.NA.IG.31.V1.....	2.....		28,263,208	45,108,298			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803D UNI 1	28,263,208	45,108,298	28,263,208	45,108,298
12518*H45...	CDX.NA.IG.31.V1.....	2.....		30,947,427	45,108,298			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803D UNI 1	30,947,427	45,108,298	30,947,427	45,108,298
12518*H45...	CDX.NA.IG.31.V1.....	2.....		16,873,980	25,803,673			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803C UNI 1	16,873,980	25,803,673	16,873,980	25,803,673
12518*H45...	CDX.NA.IG.31.V1.....	2.....		16,887,475	25,803,673			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803C UNI 1	16,887,475	25,803,673	16,887,475	25,803,673
12518*H45...	CDX.NA.IG.31.V1.....	2.....		16,887,475	25,803,673			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803C UNI 1	16,887,475	25,803,673	16,887,475	25,803,673
12518*H45...	CDX.NA.IG.31.V1.....	2.....		16,887,475	25,803,673			CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3			912803C UNI 1	16,887,475	25,803,673	16,887,475	25,803,673

QS105.7

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
12518*H45...	CDX.NA.IG.31.V1.....	2.....	.....	.....16,887,475	.....25,803,673	.....	.....	CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3	.....	.....	912803C UNI 1	16,887,475	25,803,673	.....16,887,475	.....25,803,673
12518*H45...	CDX.NA.IG.31.V1.....	2.....	.....	.....6,704,649	.....7,930,560	.....	.....	CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3	.....	.....	912803BI UNI 1	6,704,649	7,930,560	.....6,704,649	.....7,930,560
12518*H45...	CDX.NA.IG.31.V1.....	2.....	.....	.....7,548	.....8,899	.....	.....	CDX.NA.IG.31.V1 Credit Default Swap : Z92DT7XV3	.....	.....	912810EI UNI 1	7,548	8,899	.....7,548	.....8,899
9999999999.	Total.....			1,995,944,402	2,869,503,504	....XXX....	....XXX....	.....XXX.....	.....18,963,600	.....32,224,773	.....XXX.....	.....XXX.....	.....XXX	1,976,980,802	2,837,278,731

QSI05.8

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	33	1,958,267,552	0	0	0	0	36	1,999,628,218
2. Add: Opened or acquired transactions.....	6	1,089,856,940							6	1,089,856,940
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX		XXX	64,205,065	XXX		XXX		XXX	64,205,065
4. Less: Closed or disposed of transactions.....	9	1,063,822,315		25,765,733					9	1,089,588,048
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	67,395,291	XXX	762,490	XXX		XXX		XXX	68,157,781
7. Ending Inventory.....	33	1,958,267,552	33	1,995,944,394	0	0	0	0	33	1,995,944,394

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.....	634,538,898	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....		
3. Total (Line 1 plus Line 2).....		634,538,898
4. Part D, Section 1, Column 5.....	2,773,205,584	
5. Part D, Section 1, Column 6.....	(2,138,666,686)	
6. Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7. Part A, Section 1, Column 16.....	669,131,744	
8. Part B, Section 1, Column 13.....		
9. Total (Line 7 plus Line 8).....		669,131,744
10. Part D, Section 1, Column 8.....	2,826,888,186	
11. Part D, Section 1, Column 9.....	(2,157,756,442)	
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13. Part A, Section 1, Column 21.....	2,467,207,625	
14. Part B, Section 1, Column 20.....		
15. Part D, Section 1, Column 11.....	2,467,207,625	
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.....	8,044,783,165	20,750,799,408
3. Accrual of discount.....	9,442,098	17,181,356
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(3,042)	(198,178)
6. Deduct consideration received on disposals.....	9,537,328,164	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).....	933,693,563	2,416,799,505
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	933,693,563	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								
6080 Highway 157 REO Loan 638742.....	Union City.....	TN...	04/30/2019....	Transferred from Schedule B.....	67,670		67,670	
3025 Hummingbird Lane.....	Hazard.....	KY...	05/31/2019....	Transferred from Schedule B.....	43,336		43,336	
38432 James Crosby Rd REO Loan 1201589.....	Pearl River.....	LA...	06/28/2019....	Transferred from Schedule B.....	49,027		49,027	
0299999. Totals.....					160,033	0	160,033	0
0399999. Totals.....					160,033	0	160,033	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.							
270 Ferris Center St REO Loan 1174359.	Atwood	TN..	05/31/2019	Bayview Loan Servicing, LLC.....	31,318		31,318				0		31,318	26,907		(4,411)	(4,411)		
18601 Emily Ct Unit 25REO Loan 1256284	Hazel Crest.....	IL....	04/30/2019	Bayview Loan Servicing, LLC.....	100,005		100,005				0		100,005	72,290		(27,715)	(27,715)		
77 Ridgecrest Rd REO LN 937026.....	Bristol.....	TN..	06/28/2019	Bayview Loan Servicing, LLC.....	36,002		36,002				0		36,002	29,605		(6,397)	(6,397)		
2968 Three Chopt Rd REO Loan 21005103	Gum Spring.....	VA..	04/30/2019	Select Portfolio Servicing, Inc.....	46,669						0		46,669	62,344		15,675	15,675		
0199999. Totals.....					213,994	0	167,325	0	0	0	0	0	213,994	191,146	0	(22,848)	(22,848)	0	0
0399999. Totals.....					213,994	0	167,325	0	0	0	0	0	213,994	191,146	0	(22,848)	(22,848)	0	0

QE01

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	3						
	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
198362.....	FRESNO.....	CA.....		06/24/2016.....	4.850.....		1,800,000.....	16,117,500.....
198638.....	ADAMS.....	WA.....		03/13/2017.....	4.650.....		900,000.....	31,270,000.....
199584.....	YOLO.....	CA.....		06/29/2018.....	4.900.....		1,000,000.....	10,526,270.....
199610.....	TULARE.....	CA.....		10/16/2018.....	4.030.....		750,000.....	32,090,625.....
199693.....	SHAWANO.....	WI.....		04/11/2019.....	4.270.....	5,000,000.....		91,785,326.....
200014.....	TWIN FALLS.....	ID.....		05/16/2019.....	4.750.....	5,300,000.....		7,939,975.....
200060.....	HARRIS.....	TX.....		04/23/2019.....	4.900.....	1,200,000.....		100,700,000.....
200076.....	TULARE.....	CA.....		04/30/2019.....	4.850.....	1,500,000.....		2,375,000.....
200114.....	TALLAHATCHIE.....	MS.....		04/03/2019.....	4.500.....	1,375,000.....		2,996,200.....
200151.....	YAKIMA.....	WA.....		06/27/2019.....	4.700.....	3,625,000.....		17,650,000.....
200174.....	BERRIEN.....	GA.....		06/14/2019.....	4.950.....	1,200,000.....		3,647,060.....
200175.....	MASON.....	IL.....		05/30/2019.....	5.150.....	2,781,000.....		8,974,600.....
200176.....	MASON.....	IL.....		05/30/2019.....	5.150.....	2,125,000.....		8,974,600.....
200178.....	MOORE.....	TX.....		05/06/2019.....	4.850.....	8,400,000.....		12,440,000.....
200208.....	JOHNSON.....	MO.....		05/02/2019.....	4.280.....	1,000,000.....		1,484,704.....
200215.....	TALLAHATCHIE.....	MS.....		06/05/2019.....	4.370.....	1,650,000.....		3,595,750.....
200241.....	HAMILTON.....	IA.....		06/19/2019.....	4.900.....	6,765,000.....		11,798,601.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	41,921,000.....	4,450,000.....	364,366,211.....
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
54304.....								
0299999. Total - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages in Good Standing - Residential Mortgages - All Other								
9900087637.....	METHUEN.....	MA.....		04/17/2019.....	5.375.....	325,557.....		419,900.....
9900087641.....	SAN JOSE.....	CA.....		04/17/2019.....	5.375.....	629,816.....		815,000.....
9900087642.....	MIAMI.....	FL.....		04/17/2019.....	5.375.....	295,928.....		400,000.....
9900087643.....	PENSACOLA.....	FL.....		04/17/2019.....	5.875.....	264,087.....		335,000.....
9900087645.....	COMPTON.....	CA.....		04/17/2019.....	5.250.....	226,494.....		380,000.....
9900087647.....	ELIZABETH.....	NJ.....		04/17/2019.....	5.750.....	190,987.....		380,000.....
9900087649.....	COLORADO SPRINGS.....	CO.....		04/17/2019.....	5.125.....	227,026.....		295,000.....
9900087651.....	PATTERSON.....	CA.....		04/17/2019.....	5.000.....	265,263.....		364,000.....
9900087653.....	TEMECULA.....	CA.....		04/17/2019.....	5.250.....	327,788.....		425,000.....
9900087656.....	PRESCOTT VALLEY.....	AZ.....		04/17/2019.....	5.500.....	197,759.....		252,500.....
9900087659.....	LOS BANOS.....	CA.....		04/17/2019.....	5.875.....	231,487.....		317,000.....
9900087670.....	LAS VEGAS.....	NV.....		04/17/2019.....	5.375.....	258,167.....		440,000.....
9900087673.....	DUBLIN.....	CA.....		04/17/2019.....	5.875.....	497,939.....		650,000.....
9900087674.....	BELL.....	CA.....		04/17/2019.....	5.875.....	218,205.....		297,000.....
9900087676.....	SCOTTSDALE.....	AZ.....		04/17/2019.....	4.990.....	296,324.....		588,000.....
9900087677.....	LAUDERDALE BY THE SEA.....	FL.....		04/17/2019.....	5.125.....	475,406.....		619,830.....
9900087683.....	FORT COLLINS.....	CO.....		04/17/2019.....	4.750.....	282,866.....		375,000.....
9900087689.....	ROUND ROCK.....	TX.....		04/17/2019.....	5.250.....	254,572.....		330,000.....
9900087690.....	WINDSOR.....	CO.....		04/17/2019.....	4.875.....	250,843.....		355,000.....
9900087695.....	SAN ANTONIO.....	TX.....		04/17/2019.....	5.250.....	231,680.....		300,000.....
9900087702.....	TACOMA.....	WA.....		04/17/2019.....	5.500.....	279,428.....		370,000.....
9900087705.....	SAN DIEGO.....	CA.....		04/17/2019.....	5.750.....	649,836.....		1,275,000.....
9900087710.....	LEWISVILLE.....	TX.....		04/17/2019.....	4.990.....	161,091.....		211,000.....

QE02

SCHEDULE B - PART 2

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

1	2 Location		3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
9900087714	PHILADELPHIA	PA		04/17/2019	4.875	205,067		290,000	
9900087716	SAINT AUGUSTINE	FL		04/17/2019	4.990	206,373		269,990	
9900087722	NASHVILLE	TN		04/17/2019	5.125	238,228		310,000	
9900087728	CITRUS HEIGHTS	CA		04/17/2019	5.490	334,612		430,000	
9900087733	LOS ANGELES	CA		04/17/2019	5.375	458,302		760,000	
9900087737	MANASSAS	VA		04/17/2019	4.875	167,828		221,000	
9900087740	MIAMI	FL		04/17/2019	5.250	288,308		373,000	
9900087741	CHANTILLY	VA		04/17/2019	4.750	487,509		895,000	
9900087746	HUNTINGTON BEACH	CA		04/17/2019	5.500	240,182		710,000	
9900087747	BROOKLYN	NY		04/17/2019	5.125	497,485		810,000	
9900087762	HARRISBURG	NC		04/17/2019	4.875	178,914		235,000	
9900087763	BEDMINSTER	NJ		04/17/2019	4.750	184,367		245,000	
9900087906	BAKERSFIELD	CA		04/17/2019	5.875	180,163		230,000	
9900087910	SANTA ROSA	CA		04/17/2019	5.000	270,218		528,000	
9900087914	PHOENIX	AZ		04/17/2019	6.250	199,803		292,000	
9900087919	ELK GROVE	CA		04/17/2019	5.375	321,601		417,000	
9900088028	KENT	WA		05/16/2019	5.875	306,303		389,602	
9900088029	CHICAGO	IL		05/16/2019	5.375	453,897		729,182	
9900088031	BRICK	NJ		05/16/2019	5.625	216,340		275,000	
9900088032	SAN DIEGO	CA		05/16/2019	5.250	416,705		655,000	
9900088033	LAKE WORTH	FL		05/16/2019	5.250	223,594		365,000	
9900088037	EDINBURG	TX		05/16/2019	5.625	267,594		346,000	
9900088042	KATY	TX		05/16/2019	5.750	194,741		269,718	
9900088044	OXNARD	CA		05/16/2019	4.875	244,326		675,000	
9900088046	HARRISON	NJ		05/16/2019	4.250	493,099		680,000	
9900088049	SAN DIEGO	CA		05/16/2019	5.375	298,190		485,000	
9900088050	SAN JOSE	CA		05/16/2019	5.500	444,508		575,000	
9900088051	SPOKANE VALLEY	WA		05/16/2019	5.750	269,743		341,150	
9900088052	INDIANAPOLIS	IN		05/16/2019	5.490	208,482		266,707	
9900088053	TALLAHASSEE	FL		05/16/2019	5.625	170,698		214,770	
9900088055	SAINT AUGUSTINE	FL		05/16/2019	5.490	213,656		271,702	
9900088062	VALLEJO	CA		05/16/2019	5.500	513,528		659,278	
9900088072	SAN DIEGO	CA		05/16/2019	5.500	327,499		524,425	
9900088083	NASHUA	NH		05/16/2019	5.500	220,175		279,694	
9900088085	MIAMI	FL		05/16/2019	5.375	257,005		329,630	
9900088086	SURF CITY	NJ		05/16/2019	4.990	403,178		525,000	
9900088106	KENT	WA		05/16/2019	5.125	181,571		234,724	
9900088114	GARDEN GROVE	CA		05/16/2019	5.500	497,948		699,234	
9900088130	SAN TAN VALLEY	AZ		05/16/2019	4.625	172,796		229,704	
9900088131	FORT COLLINS	CO		05/16/2019	5.250	410,973		534,386	
9900088142	CHARLOTTESVILLE	VA		05/16/2019	4.990	306,979		401,516	
9900088149	SACRAMENTO	CA		05/16/2019	4.375	236,281		319,569	
9900088152	SACRAMENTO	CA		05/16/2019	5.375	205,723		264,703	
9900088160	DAYTON	NV		05/16/2019	5.625	183,176		232,751	
9900088162	UKIAH	CA		05/16/2019	5.375	280,474		374,580	

QE02.1

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
9900088165	SANDWICH	MA		05/16/2019	4.500	204,921		469,381
9900088170	FULLERTON	CA		05/16/2019	5.500	417,724		1,348,522
9900088248	SAN PEDRO	CA		05/16/2019	4.750	311,169		549,308
9900088251	BROOKLYN	NY		05/16/2019	5.375	633,347		2,122,619
9900088279	PENSACOLA	FL		05/16/2019	5.625	225,340		284,695
9900088302	LA CRESCENTA	CA		05/16/2019	5.375	677,982		884,008
9900088326	LITTLE SILVER	NJ		05/16/2019	4.875	491,885		659,188
9900088337	SANDY	OR		05/17/2019	5.375	639,835		785,000
9900088338	CHARLOTTE	NC		05/17/2019	5.250	753,377		924,900
9900088339	SIMI VALLEY	CA		05/17/2019	4.875	516,852		835,000
9900088340	ANDOVER	MA		05/17/2019	4.625	812,299		980,000
9900088341	MILPITAS	CA		05/17/2019	5.500	1,279,285		1,600,000
9900088342	SAN DIEGO	CA		05/17/2019	5.500	869,386		1,065,000
9900088343	DALY CITY	CA		05/17/2019	5.500	1,067,915		1,365,000
9900088344	SAN DIEGO	CA		05/17/2019	4.375	1,215,477		1,485,000
9900088620	AURORA	CO		06/19/2019	5.125	277,675		375,000
9900088632	JOSHUA TREE	CA		06/19/2019	4.875	239,739		345,000
9900088643	DENVER	CO		06/19/2019	4.875	306,893		450,000
9900088651	GEORGETOWN	TX		06/19/2019	4.875	293,273		380,000
9900088656	WORCESTER	MA		06/19/2019	4.990	418,272		540,000
9900088661	GLENDORA	CA		06/19/2019	4.625	305,210		475,000
9900088664	WILLIAMSBURG	VA		06/19/2019	4.750	249,463		380,000
9900088675	LAKE HAVASU CITY	AZ		06/19/2019	4.750	278,668		363,450
9900088678	NEWPORT	RI		06/19/2019	5.000	367,265		475,000
9900088683	FAIRFIELD	CA		06/19/2019	5.000	354,390		460,000
9900088687	COMPTON	CA		06/19/2019	4.750	305,490		440,000
9900088704	MANCHESTER	NH		06/19/2019	4.990	288,653		380,000
9900088707	AZUSA	CA		06/19/2019	5.375	639,202		838,000
9900088708	JUNCTION CITY	OR		06/19/2019	4.625	304,099		400,000
9900088709	LOS ANGELES	CA		06/19/2019	5.250	468,104		1,480,000
9900088726	WEST LINN	OR		06/19/2019	5.000	289,535		550,000
9900088736	CHICAGO	IL		06/19/2019	5.375	189,943		243,000
9900088748	SAN DIEGO	CA		06/19/2019	5.375	311,254		400,000
9900088750	ANAHEIM	CA		06/19/2019	4.875	945,621		1,335,000
9900088752	SAN DIEGO	CA		06/19/2019	5.000	330,607		555,000
9900088756	COLORADO SPRINGS	CO		06/19/2019	4.375	213,793		285,000
9900088762	TRACY	CA		06/19/2019	4.500	454,701		600,000
9900088769	MONTCLAIR	CA		06/19/2019	4.500	265,527		352,000
9900088770	CHICAGO	IL		06/19/2019	5.000	597,344		774,000
9900088772	RIVERSIDE	CA		06/19/2019	5.875	212,886		289,000
9900088796	SOUTH PASADENA	CA		06/19/2019	4.500	449,020		882,000
9900088836	MELROSE	MA		06/19/2019	4.875	370,591		800,000
9900088851	DENVER	CO		06/19/2019	5.875	282,257		615,000
9900088852	PHOENIX	AZ		06/19/2019	4.625	264,237		351,000
9900088855	HOMER	AK		06/19/2019	5.375	220,435		279,000

QE02.2

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						
9900088873.....	PACOIMA.....	CA.....		06/19/2019.....	5.500.....	246,125.....		450,000.....
9900088890.....	UPLAND.....	CA.....		06/19/2019.....	5.375.....	338,368.....		435,000.....
9900088938.....	LEWES.....	DE.....		06/19/2019.....	4.875.....	496,933.....		650,000.....
9900088939.....	JERSEY CITY.....	NJ.....		06/19/2019.....	5.500.....	478,102.....		650,000.....
9900088958.....	NAPLES.....	FL.....		06/19/2019.....	4.875.....	385,537.....		675,000.....
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other.....				XXX.....	XXX.....	42,672,697.....	0.....	63,667,316.....
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
54175.....								
0499999. Total - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages in Good Standing - Commercial Mortgages - All Other								
520148.....	MONTERREY.....	NN.....		05/22/2019.....	5.230.....	25,000,000.....		
702928.....	MIAMI.....	FL.....		06/23/2017.....	4.690.....		508,661.....	255,918.....
702974.....	FORT LAUDERDALE.....	FL.....		10/25/2017.....	4.105.....		25,390.....	16,481,393.....
703152.....	NEW YORK.....	NY.....		04/10/2019.....	4.250.....	75,000,000.....		124,336,870.....
703155.....	SAN FRANCISCO.....	CA.....		04/01/2019.....	4.510.....	30,000,000.....		54,024,851.....
703159.....	HIGHLANDS RANCH.....	CO.....		04/30/2019.....	4.400.....	55,000,000.....		88,197,563.....
703160.....	BOYNTON BEACH.....	FL.....		04/04/2019.....	4.000.....	38,941,500.....		77,096,615.....
703164.....	SEATTLE.....	WA.....		05/23/2019.....	4.200.....	43,000,000.....		70,503,361.....
703167.....	ARLINGTON.....	VA.....		05/01/2019.....	4.080.....	2,937,000.....		5,276,680.....
703168.....	WASHINGTON.....	DC.....		05/17/2019.....	3.870.....	75,000,000.....		145,999,611.....
703172.....	SCOTTSDALE.....	AZ.....		06/04/2019.....	3.750.....	64,790,000.....		117,800,000.....
703177.....	ATLANTA.....	GA.....		06/20/2019.....	3.880.....	42,000,000.....		66,246,057.....
703178.....	CHANDLER.....	AZ.....		06/27/2019.....	4.100.....	27,343,750.....	7,656,250.....	88,183,422.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	479,012,250.....	8,190,301.....	854,402,341.....
Mortgages in Good Standing - Mezzanine Loans								
54153.....								
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages in Good Standing Not Shown on Lines 0199999 through 0699999								
54138.....								
0799999. Total - Mortgages in Good Standing Not Shown on Lines 0199999 through 0699999.....				XXX.....	XXX.....	0.....	0.....	0.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	563,605,947.....	12,640,301.....	1,282,435,868.....
Restructured Mortgages - Farm Mortgages								
54127.....								
0999999. Total - Restructured Mortgages - Farm Mortgages.....				XXX.....	XXX.....	0.....	0.....	0.....
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
54113.....								
1099999. Total - Restructured Mortgages - Residential Mortgages - Insured or Guaranteed.....				XXX.....	XXX.....	0.....	0.....	0.....
Restructured Mortgages - Residential Mortgages - All Other								
54101.....	OT.....	11/05/2033.....						
1199999. Total - Restructured Mortgages - Residential Mortgages - All Other.....				XXX.....	XXX.....	0.....	0.....	0.....
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
83328.....								
1299999. Total - Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed.....				XXX.....	XXX.....	0.....	0.....	0.....
Restructured Mortgages - Commercial Mortgages - All Other								
83302.....								
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other.....				XXX.....	XXX.....	0.....	0.....	0.....

QE02.3

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	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						
Restructured Mortgages - Mezzanine Loans								
77048.....								
1499999. Total - Restructured Mortgages - Mezzanine Loans.....				XXX.....	XXX.....	0.....	0.....	0.....
Restructured Mortgages Not Shown on Lines 0999999 through 1499999								
77044.....								
1599999. Total - Restructured Mortgages Not Shown on Lines 0999999 through 1499999.....				XXX.....	XXX.....	0.....	0.....	0.....
1699999. Total - Restructured Mortgages.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Farm Mortgages								
77039.....								
1799999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Farm Mortgages.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
77035.....								
1899999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - Insured or Guaranteed.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other								
77031.....								
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
77027.....								
2099999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other								
77023.....								
2199999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Commercial Mortgages - All Other.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Mezzanine Loans								
77019.....								
2299999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Mezzanine Loans.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure Not Shown on Lines 1799999 through 2299999								
2399999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure Not Shown on Lines 1799999 through 2299999.....				XXX.....	XXX.....	0.....	0.....	0.....
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages in the Process of Foreclosure - Farm Mortgages								
2599999. Total - Mortgages in the Process of Foreclosure - Farm Mortgages.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
2699999. Total - Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
2799999. Total - Mortgages in the Process of Foreclosure - Residential Mortgages - All Other.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
2899999. Total - Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
2999999. Total - Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other.....				XXX.....	XXX.....	0.....	0.....	0.....
Mortgages in the Process of Foreclosure - Mezzanine Loans								

QE024

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						
3099999. Total - Mortgages in the Process of Foreclosure - Mezzanine Loans.....								
Mortgages in the Process of Foreclosure Not Shown on Lines 2599999 through 3099999								
3199999. Total - Mortgages in the Process of Foreclosure Not Shown on Lines 2599999 through 3099999.....								
3299999. Total - Mortgages in the Process of Foreclosure.....								
3399999. Total Mortgages.....								

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																	
17284	SAN ANTONIO	TX		04/22/2016	04/30/2019	109,306		9,428				9,428		117,186	117,186		.0
17969	BOCA RATON	FL		04/22/2016	05/31/2019	99,170		11,474				11,474		109,351	109,351		.0
31217	CAMARILLO	CA		06/19/2015	05/31/2019	441,427		64,358				64,358		520,729	520,729		.0
37494	FOOTHILL RANCH	CA		06/24/2016	05/31/2019	353,068		11,304				11,304		359,629	359,629		.0
50054	LEXINGTON	KY		03/24/2017	06/30/2019	85,484		289				289		85,385	85,385		.0
50062	LEXINGTON	KY		03/24/2017	06/30/2019	83,860		2,201				2,201		85,671	85,671		.0
50070	LEXINGTON	KY		03/24/2017	06/30/2019	73,222		2,632				2,632		75,511	75,511		.0
50088	LEXINGTON	KY		03/24/2017	06/30/2019	73,785		1,690				1,690		75,133	75,133		.0
50096	LEXINGTON	KY		03/24/2017	06/30/2019	80,617		1,743				1,743		81,987	81,987		.0
50104	LEXINGTON	KY		03/24/2017	06/30/2019	80,518		1,589				1,589		81,736	81,736		.0
50120	LEXINGTON	KY		03/24/2017	06/30/2019	85,293		782				782		85,685	85,685		.0
50138	LEXINGTON	KY		03/24/2017	06/30/2019	74,200		1,647				1,647		75,503	75,503		.0
50203	LEXINGTON	KY		03/24/2017	06/30/2019	73,863		2,725				2,725		76,241	76,241		.0
50211	LEXINGTON	KY		03/24/2017	06/30/2019	68,838		2,144				2,144		70,661	70,661		.0
50229	LEXINGTON	KY		03/24/2017	06/30/2019	69,933		2,798				2,798		72,403	72,403		.0
50252	LEXINGTON	KY		03/24/2017	06/30/2019	60,142		3,531				3,531		63,385	63,385		.0
50260	LEXINGTON	KY		03/24/2017	06/30/2019	71,757		4,097				4,097		75,512	75,512		.0
50286	LEXINGTON	KY		03/24/2017	06/30/2019	76,104		2,066				2,066		77,817	77,817		.0
54754	KINSTON	NC		04/22/2016	05/31/2019	1,508						.0		162	162		.0
54857	CHARLOTTE	NC		08/04/2016	06/30/2019	108,826		(8,596)				(8,596)		98,418	98,418		.0
55304	MEHERRIN	VA		04/22/2016	05/31/2019	51,590		(4,299)				(4,299)		46,935	46,935		.0
55377	WRIGHTWOOD	CA		04/22/2016	05/31/2019	69,513		(3,035)				(3,035)		65,453	65,453		.0
55614	FARMERS BRANCH	TX		04/22/2016	05/31/2019	69,997		(3,554)				(3,554)		65,588	65,588		.0
55894	VALLEY STREAM	NY		04/22/2016	04/30/2019	308,350		14,393				14,393		319,736	319,736		.0
59568	LAFAYETTE	LA		06/19/2015	05/31/2019	19,081		763				763		19,215	19,215		.0

QE02.5

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
61976	HAWTHORNE	CA		03/24/2017	04/30/2019	666,525		35,124				35,124		695,766	695,766		.0
102889	KODAK	TN		11/23/2016	06/30/2019	103,292		(7,737)				(7,737)		94,207	94,207		.0
102907	FAIRPORT	NY		11/23/2016	04/30/2019	90,400		2,334				2,334		91,708	91,708		.0
109097	CLAREMONT	CA		12/09/2016	04/30/2019	376,877		2,713				2,713		376,091	376,091		.0
110991	LANCASTER	CA		12/11/2015	06/30/2019	146,569		1,633				1,633		142,502	142,502		.0
119792	RENO	NV		03/24/2017	05/31/2019	135,736		6,509				6,509		140,538	140,538		.0
137221	LAKE VIEW TER	CA		12/09/2016	05/31/2019	164,178		(6,712)				(6,712)		155,153	155,153		.0
137384	RICHMOND	VA		12/09/2016	04/30/2019	6,168		(66)				(66)		4,111	4,111		.0
193356	MONTEREY	CA		07/06/2009	05/31/2019	5,749,297		11,078				11,078		3,960,375	3,960,375		.0
193396	RIVERSIDE	CA		10/12/2018	04/30/2019	223,665		5,985				5,985		227,539	227,539		.0
197920	YAKIMA	WA		02/11/2016	06/30/2019	2,181,957		8,167				8,167		2,123,903	2,123,903		.0
198565	TULARE	CA		10/24/2016	05/31/2019	1,068,943		3,501				3,501		1,051,694	1,051,694		.0
403978	YUCAIPA	CA		07/15/2015	06/30/2019	274,445		(62,716)				(62,716)		208,275	208,275		.0
407999	BROOKLYN	NY		06/24/2016	05/31/2019	187,695		(4,664)				(4,664)		180,894	180,894		.0
497882	PEORIA	AZ		09/22/2016	05/31/2019	196,003		5,420				5,420		198,924	198,924		.0
622583	PLANO	IL		07/15/2015	06/30/2019	67,328		(2,911)				(2,911)		64,059	64,059		.0
622759	BOLINGBROOK	IL		07/15/2015	04/30/2019	58,154		(5,318)				(5,318)		52,313	52,313		.0
639904	GALT	CA		04/22/2016	06/30/2019	172,121		50,082				50,082		219,585	219,585		.0
656213	MIDWAY CITY	CA		07/15/2015	04/30/2019	365,602		12,358				12,358		373,714	373,714		.0
657021	AURORA	CO		10/30/2015	06/30/2019	128,811		(591)				(591)		126,388	126,388		.0
702473	CHANDLER	AZ		06/29/2012	06/30/2019	10,000,000						0		10,000,000	10,000,000		.0
702612	FRISCO	TX		05/23/2014	06/30/2019	23,718,782		13,892				13,892		23,483,494	23,483,494		.0
703044	SAN FRANCISCO	CA		06/26/2018	06/30/2019	1,155,110						0		1,155,110	1,155,110		.0
932387	NORTH HILLS	CA		06/24/2016	05/31/2019	170,493		(2,077)				(2,077)		165,911	165,911		.0
944087	LAWTON	MI		04/05/2016	06/30/2019	71,867		2,686				2,686		73,550	73,550		.0
1055731	WILLINGBORO	NJ		10/31/2016	04/30/2019	44,665		1,537				1,537		46,202	46,202		.0
1057783	GARLAND	TX		06/24/2016	05/31/2019	6,552		(48)				(48)		3,466	3,466		.0
1079672	PINETOPS	NC		06/24/2016	05/31/2019	79,407		(6,808)				(6,808)		72,412	72,412		.0
1084577	APACHE JUNCTION	AZ		11/17/2016	04/30/2019	139,336		(15,636)				(15,636)		122,458	122,458		.0
1090916	SCHENECTADY	NY		08/07/2016	06/30/2019	172,903		(3,958)				(3,958)		165,896	165,896		.0
1100037	CHICAGO	IL		08/31/2015	06/30/2019	5,887		(6)				(6)		948	948		.0
1111393	MIAMI	FL		11/17/2016	05/31/2019	124,396		(2,370)				(2,370)		120,899	120,899		.0
1115443	ANGOLA	NY		08/31/2015	06/30/2019	66,620		(3,705)				(3,705)		62,021	62,021		.0
1118763	PORT SAINT LUCIE	FL		10/31/2016	06/30/2019	240,644		17,096				17,096		256,335	256,335		.0
1183901	TROY	MI		07/29/2016	05/31/2019	104,528		715				715		104,314	104,314		.0
1218346	OAKLAND	CA		10/01/2015	06/30/2019	256,502		30,702				30,702		285,606	285,606		.0
1218358	HIALEAH	FL		10/01/2015	04/30/2019	39,313		5,800				5,800		39,889	39,889		.0
1219610	COCONUT CREEK	FL		10/01/2015	06/30/2019	8,193		4				4		1,320	1,320		.0
1220054	PONTIAC	MI		10/01/2015	06/30/2019	33,522		(1,293)				(1,293)		31,529	31,529		.0
1222596	OLATHE	CO		06/24/2016	05/31/2019	63,483		(4,985)				(4,985)		58,013	58,013		.0
1328359	DAVIE	FL		09/22/2016	05/31/2019	102,276		1,557				1,557		102,207	102,207		.0
1352375	PONTIAC	MI		05/19/2017	04/30/2019	18,551		(1,497)				(1,497)		2,752	2,752		.0

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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
1368903	SUGAR GROVE	IL		07/19/2016	06/30/2019	58,387		157				157		53,883	53,883		.0
1369044	HILTON	NY		06/22/2016	06/30/2019	44,397		233				233		44,630	44,630		.0
1369100	HILLSBOROUGH	NJ		07/19/2016	05/31/2019	140,187		(897)				(897)		138,039	138,039		.0
1369517	LIVONIA	MI		09/19/2016	04/30/2019	129,406		175				175		129,236	129,236		.0
1369603	CHESTER	NH		10/02/2016	04/30/2019	119,014		1,639				1,639		116,830	116,830		.0
1369623	PEPPER PIKE	OH		07/19/2016	05/31/2019	11,141		5				5		2,247	2,247		.0
1370528	MASON	OH		07/19/2016	04/30/2019	132,585		1,422				1,422		132,568	132,568		.0
1370559	CRANSTON	RI		07/19/2016	06/30/2019	86,849		4,587				4,587		88,672	88,672		.0
1371068	GROSSE POINTE WOODS	MI		07/19/2016	06/30/2019	131,255		864				864		129,836	129,836		.0
1371263	GLOUCESTER	MA		07/19/2016	04/30/2019	65,731		3,195				3,195		68,500	68,500		.0
1603530	NEW CANAAN	CT		03/10/2017	05/31/2019	1,726,791		13,892				13,892		1,729,866	1,729,866		.0
2538003	HOLLISTER	CA		10/03/2018	06/30/2019	255,524		(7,408)				(7,408)		246,885	246,885		.0
2539918	JERSEY CITY	NJ		10/03/2018	05/31/2019	481,753		(13,961)				(13,961)		465,847	465,847		.0
2541500	SONOMA	CA		10/03/2018	04/30/2019	292,861		(8,486)				(8,486)		283,426	283,426		.0
2541594	IMPERIAL BEACH	CA		10/03/2018	06/30/2019	446,790		(10,273)				(10,273)		434,022	434,022		.0
2543020	LAS VEGAS	NV		10/03/2018	05/31/2019	235,623		(6,828)				(6,828)		227,838	227,838		.0
2544403	CHICAGO	IL		10/25/2018	06/30/2019	180,355		(6,728)				(6,728)		172,476	172,476		.0
2581216	CAMPBELL	CA		01/17/2019	05/31/2019			(5,645)				(5,645)		371,804	371,804		.0
2581275	NORTH RICHLAND HILL	TX		01/17/2019	04/30/2019			(5,888)				(5,888)		179,623	179,623		.0
2581620	PORTER RANCH	CA		01/17/2019	06/30/2019			(9,019)				(9,019)		451,149	451,149		.0
2581629	ENUMCLAW	WA		01/17/2019	06/30/2019			(10,657)				(10,657)		280,122	280,122		.0
2594768	TEMPLE	TX		01/17/2019	06/30/2019			(5,475)				(5,475)		164,449	164,449		.0
2595379	SAN PEDRO	CA		01/17/2019	06/30/2019			(13,275)				(13,275)		343,224	343,224		.0
2596584	OAKLAND	CA		01/17/2019	04/30/2019			(7,572)				(7,572)		362,612	362,612		.0
2597339	COMPTON	CA		01/17/2019	05/31/2019			(7,229)				(7,229)		206,652	206,652		.0
2597911	WASHINGTON	DC		01/17/2019	06/30/2019			(6,995)				(6,995)		262,743	262,743		.0
2600889	MALVERNE	NY		02/12/2019	04/30/2019			(15,800)				(15,800)		300,000	300,000		.0
2601257	TRACY	CA		02/12/2019	05/31/2019			(8,202)				(8,202)		385,168	385,168		.0
2601773	SEATTLE	WA		02/12/2019	06/30/2019			(12,086)				(12,086)		375,343	375,343		.0
2602191	SAN MARCOS	CA		02/12/2019	06/30/2019			(5,012)				(5,012)		268,049	268,049		.0
2602784	TOLLESON	AZ		02/12/2019	05/31/2019			(5,888)				(5,888)		196,059	196,059		.0
2602809	HENDERSON	NV		02/12/2019	05/31/2019			(10,156)				(10,156)		306,559	306,559		.0
2604560	TOLLESON	AZ		02/12/2019	05/31/2019			(5,638)				(5,638)		187,079	187,079		.0
11801917	CLAYTON	NC		02/17/2017	06/30/2019	154,750		(13,018)				(13,018)		140,110	140,110		.0
11926052	DAYTON	OH		02/17/2017	05/31/2019	98,380		16,599				16,599		113,147	113,147		.0
12301636	GATE CITY	VA		02/17/2017	04/30/2019	52,690		(2,056)				(2,056)		50,249	50,249		.0
13038237	SELMA	CA		02/17/2017	05/31/2019	108,906		(3,968)				(3,968)		103,845	103,845		.0
13705371	HOLIDAY	FL		02/17/2017	05/31/2019	63,884		5,344				5,344		68,439	68,439		.0
16243503	IMPERIAL	CA		02/17/2017	04/30/2019	163,261		(9,575)				(9,575)		150,169	150,169		.0
16257081	MESA	AZ		02/17/2017	06/30/2019	172,849		2,905				2,905		174,630	174,630		.0
16597264	BRIARWOOD	NY		11/16/2017	06/30/2019	231,676		56				56		230,691	230,691		.0

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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
16924565	LAS VEGAS	NV		03/07/2019	05/31/2019			3,622				3,622		130,871	130,871		.0
17327818	NORWICH	NY		02/17/2017	06/30/2019	83,589		(1,146)				(1,146)		81,473	81,473		.0
18062950	SOUTH GLENS FALLS	NY		03/07/2019	05/31/2019			(9,681)				(9,681)		96,812	96,812		.0
18348417	SOUTH LAKE TAHOE	CA		10/27/2016	05/31/2019	935,893		(50,491)				(50,491)		880,950	880,950		.0
18967134	VASS	NC		11/16/2017	06/30/2019	426,391		2,141				2,141		425,664	425,664		.0
19616689	WHITTIER	NC		03/07/2019	04/30/2019			88				88		42,603	42,603		.0
21003033	LOS BANOS	CA		05/26/2017	05/31/2019	253,952		23,885				23,885		276,948	276,948		.0
21003843	THATCHER	AZ		05/26/2017	06/30/2019	122,202		5,464				5,464		126,964	126,964		.0
21004460	MANTECA	CA		05/26/2017	05/31/2019	127,100		12,536				12,536		139,102	139,102		.0
21006291	ENGLEWOOD	FL		05/26/2017	06/30/2019	128,439		5,244				5,244		132,984	132,984		.0
21009782	ICKESBURG	PA		05/26/2017	04/30/2019	71,820		38,856				38,856		3,615	3,615		.0
21013560	WINCHESTER	CA		05/26/2017	06/30/2019	290,949		(2,218)				(2,218)		286,953	286,953		.0
21020953	LOS ANGELES	CA		05/26/2017	06/30/2019	334,929		11,446				11,446		344,340	344,340		.0
22534754	ACCOKEEK	MD		03/07/2019	05/31/2019			45,548				45,548		235,459	235,459		.0
24075632	MODESTO	CA		02/15/2019	04/30/2019			18,148				18,148		169,741	169,741		.0
24123424	CHESAPEAKE	VA		02/15/2019	06/30/2019			35,890				35,890		259,400	259,400		.0
24125312	SAN DIEGO	CA		02/15/2019	04/30/2019			12,949				12,949		289,497	289,497		.0
24125460	PAINESVILLE	OH		02/15/2019	06/30/2019			4,971				4,971		111,537	111,537		.0
24145138	SAN DIEGO	CA		02/15/2019	04/30/2019			(1,991)				(1,991)		254,664	254,664		.0
25129701	SPRING VALLEY	CA		12/20/2018	04/30/2019	400,193		19,917				19,917		420,058	420,058		.0
25624073	LAWDALE	CA		03/07/2019	04/30/2019			5,954				5,954		168,422	168,422		.0
25627852	FONTANA	CA		03/07/2019	04/30/2019			34,680				34,680		266,818	266,818		.0
25646236	SALINAS	CA		03/22/2019	04/30/2019			14,564				14,564		217,049	217,049		.0
30792239	CLINTON	MA		02/12/2019	06/30/2019			(9,571)				(9,571)		198,224	198,224		.0
30792300	NEW HYDE PARK	NY		02/12/2019	06/30/2019			(2,002)				(2,002)		287,289	287,289		.0
58793337	LOMA LINDA	CA		11/20/2018	06/30/2019	591,555		(16,555)				(16,555)		571,812	571,812		.0
61938564	PALM BAY	FL		09/21/2016	06/30/2019	151,751		8,915				8,915		159,996	159,996		.0
63619657	MESA	AZ		09/21/2016	05/31/2019	219,471		999				999		218,299	218,299		.0
82776600	WALNUT CREEK	CA		11/17/2016	04/30/2019	589,899		(17,119)				(17,119)		570,170	570,170		.0
100035267	GATESVILLE	TX		04/22/2016	06/30/2019	114,558		8,119				8,119		120,591	120,591		.0
101036445	LOWELL	AR		10/14/2016	05/31/2019	96,272		4,582				4,582		100,386	100,386		.0
225909703	FORT PIERCE	FL		09/16/2015	06/30/2019	43,184		6,089				6,089		48,509	48,509		.0
226274925	CITRA	FL		02/24/2016	05/31/2019	166,515		34,738				34,738		184,117	184,117		.0
226274982	LONG BEACH	NY		09/16/2015	04/30/2019	8,706		69				69		7,438	7,438		.0
226613350	JACKSONVILLE	FL		02/24/2016	06/30/2019	124,235		14,239				14,239		136,507	136,507		.0
226613391	PHILADELPHIA	PA		09/16/2015	06/30/2019	2,727		13				13		1,727	1,727		.0
227235289	PLAINFIELD CENTER	NY		02/24/2016	06/30/2019	40,344		1,162				1,162		39,572	39,572		.0
227289841	ESCONDIDO	CA		09/16/2015	05/31/2019	360,973		2,186				2,186		358,197	358,197		.0
227315720	MYRTLE BEACH	SC		07/30/2015	04/30/2019	69,851		2,743				2,743		71,863	71,863		.0
227315805	PANAMA CITY BEACH	FL		07/30/2015	05/31/2019	161,725		(3,563)				(3,563)		156,801	156,801		.0
227316104	OXFORD	CT		07/30/2015	06/30/2019	96,669		(2,893)				(2,893)		92,584	92,584		.0
227316390	KISSIMMEE	FL		07/30/2015	06/30/2019	43,931		143				143		41,641	41,641		.0

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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
227316636	MISSOURI CITY	TX		07/30/2015	04/30/2019	50,521		158				158		48,906	48,906		.0
228093729	DALLAS	OR		12/21/2017	05/31/2019	435,940		(38,876)				(38,876)		395,701	395,701		.0
406067552	AUSTIN	TX		04/13/2017	05/31/2019	923,685		(8,701)				(8,701)		897,029	897,029		.0
415765157	SAN DIEGO	CA		06/23/2015	04/30/2019	832,246		43,317				43,317		868,639	868,639		.0
415936161	CORAL SPRINGS	FL		03/08/2017	04/30/2019	92,918		3,258				3,258		95,451	95,451		.0
417287319	HARRISBURG	PA		03/08/2017	05/31/2019	343,950		(12,043)				(12,043)		330,723	330,723		.0
417330339	SEMINOLE	FL		07/31/2015	06/30/2019	284,593		29,217				29,217		308,637	308,637		.0
417336146	AURORA	CO		08/19/2015	05/31/2019	561,587		68,256				68,256		621,135	621,135		.0
417336532	ROCK HILL	SC		03/08/2017	05/31/2019	93,500		8,787				8,787		102,286	102,286		.0
417412935	SUMMIT	IL		10/26/2015	04/30/2019	3,349		2,098				2,098		3,132	3,132		.0
417600100	BENICIA	CA		02/22/2016	04/30/2019	355,560		12,503				12,503		364,258	364,258		.0
417948953	LEHIGH ACRES	FL		10/04/2016	05/31/2019	161,394		3,191				3,191		163,819	163,819		.0
418344728	BRONX	NY		01/30/2018	06/30/2019	202,618		1,005				1,005		202,282	202,282		.0
419690521	PORTLAND	OR		01/10/2019	05/31/2019			5,082				5,082		180,676	180,676		.0
419690568	GILBERT	AZ		01/10/2019	06/30/2019			4,161				4,161		156,723	156,723		.0
500471043	AURORA	CO		10/16/2015	06/30/2019	140,294		602				602		138,667	138,667		.0
500670113	FRASER	MI		10/16/2015	05/31/2019	90,326		532				532		89,910	89,910		.0
501206462	PORTLAND	OR		10/16/2015	06/30/2019	209,036		4,773				4,773		210,661	210,661		.0
568486264	URBANDALE	IA		03/26/2018	06/30/2019	80,033		(4,083)				(4,083)		73,913	73,913		.0
568488537	BLANDING	UT		11/16/2017	06/30/2019	83,951		(8,474)				(8,474)		74,798	74,798		.0
571613981	CYPRESS	TX		03/26/2018	06/30/2019	110,026		(9,514)				(9,514)		100,148	100,148		.0
578165544	GILBERT	AZ		03/27/2017	05/31/2019	514,360		(7,425)				(7,425)		504,340	504,340		.0
578166470	DENVER	CO		09/13/2017	06/30/2019	528,855		(6,537)				(6,537)		518,810	518,810		.0
578176933	SCOTTSDALE	AZ		06/22/2017	04/30/2019	612,033		(393)				(393)		608,676	608,676		.0
578217655	SAN FRANCISCO	CA		05/24/2017	06/30/2019	813,498		(9,426)				(9,426)		798,437	798,437		.0
578236064	HAYWARD	CA		09/21/2017	05/31/2019	1,076,710		(17,666)				(17,666)		1,053,242	1,053,242		.0
578245117	CHICAGO	IL		06/01/2018	04/30/2019	616,380		(13,244)				(13,244)		600,670	600,670		.0
578245929	WALNUT CREEK	CA		06/01/2018	05/31/2019	946,947		(25,617)				(25,617)		916,273	916,273		.0
578258286	LIVERMORE	CA		05/08/2018	05/31/2019	461,017		(4,642)				(4,642)		452,612	452,612		.0
578261429	MISSION VIEJO	CA		05/08/2018	04/30/2019	742,246		(23,324)				(23,324)		715,758	715,758		.0
578265433	WAXHAW	NC		01/12/2018	06/30/2019	530,242		(9,166)				(9,166)		516,018	516,018		.0
578268099	GREENWICH	CT		06/08/2018	06/30/2019	1,928,931		(20,509)				(20,509)		1,895,388	1,895,388		.0
578276713	VANCOUVER	WA		06/08/2018	06/30/2019	593,025		(1,725)				(1,725)		586,840	586,840		.0
578294553	CICERO	IN		12/14/2018	06/30/2019	890,980		(13,750)				(13,750)		874,421	874,421		.0
578295077	RIVERSIDE	CA		12/14/2018	04/30/2019	537,927		(14,487)				(14,487)		518,713	518,713		.0
578295913	LINCOLN	CA		12/14/2018	06/30/2019	526,023		(3,422)				(3,422)		520,033	520,033		.0
578317124	ELIZABETHTOWN	PA		03/26/2018	05/31/2019	152,158		(2,863)				(2,863)		146,868	146,868		.0
578317317	SAN FRANCISCO	CA		03/26/2018	06/30/2019	1,966,317		(9,095)				(9,095)		1,944,213	1,944,213		.0
578317476	ELBURN	IL		06/21/2018	05/31/2019	544,103		(5,945)				(5,945)		529,399	529,399		.0
578366829	BENICIA	CA		06/21/2018	05/31/2019	495,652		(8,988)				(8,988)		483,605	483,605		.0
578370931	VACAVILLE	CA		06/21/2018	06/30/2019	519,519		(14,325)				(14,325)		501,718	501,718		.0
578371449	BURBANK	CA		05/09/2018	05/31/2019	886,385		3,571				3,571		883,534	883,534		.0

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SCHEDULE B - PART 3

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

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	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)					
578371959	PARK RIDGE	IL		09/10/2018	05/31/2019	687,169		(20,116)			(20,116)	661,894	661,894			.0
578371986	PORTLAND	OR		09/10/2018	05/31/2019	402,839		1,727			1,727	402,193	402,193			.0
578372018	GLENDALE	AZ		09/10/2018	05/31/2019	538,483		(3,746)			(3,746)	531,670	531,670			.0
578372528	DALLAS	TX		04/27/2018	06/30/2019	1,346,062		1,541			1,541	1,338,541	1,338,541			.0
578372598	HAPPY VALLEY	OR		04/26/2018	04/30/2019	924,695		1,536			1,536	922,488	922,488			.0
578372600	HOUSTON	TX		04/26/2018	05/31/2019	1,211,750		(11,012)			(11,012)	1,194,539	1,194,539			.0
578372604	SANTA BARBARA	CA		04/26/2018	05/31/2019	1,383,257		(12,836)			(12,836)	1,365,086	1,365,086			.0
578373190	MERRITT ISLAND	FL		04/30/2018	05/31/2019	110,174		13,712			13,712	123,254	123,254			.0
578374752	HIGHLAND	UT		09/10/2018	06/30/2019	508,915		(12,970)			(12,970)	492,492	492,492			.0
578374755	EDISON	NJ		09/10/2018	05/31/2019	611,170		(15,344)			(15,344)	592,981	592,981			.0
578397513	SANTA CLARA	CA		05/09/2018	06/30/2019	1,058,502		(15,314)			(15,314)	1,036,879	1,036,879			.0
578397776	COLUMBUS	IN		09/10/2018	06/30/2019	766,604		(25,735)			(25,735)	736,287	736,287			.0
578399499	BERMUDA DUNES	CA		09/10/2018	04/30/2019	555,755		(9,948)			(9,948)	543,673	543,673			.0
578403124	TEMECULA	CA		09/10/2018	06/30/2019	469,986		(9,687)			(9,687)	457,151	457,151			.0
578403128	SEAL BEACH	CA		09/10/2018	04/30/2019	804,382		(18,698)			(18,698)	782,471	782,471			.0
578403141	OGDEN	UT		09/10/2018	04/30/2019	499,965		(12,322)			(12,322)	482,730	482,730			.0
578432042	AGOURA HILLS	CA		06/08/2018	05/31/2019	510,366		11,644			11,644	515,964	515,964			.0
578432072	ROWLAND HEIGH	CA		06/08/2018	04/30/2019	316,402		6,867			6,867	321,858	321,858			.0
578432110	LOS ANGELES	CA		06/08/2018	04/30/2019	268,264		12,622			12,622	278,832	278,832			.0
578432224	MC CORDSVILLE	IN		06/08/2018	06/30/2019	258,374		15,996			15,996	272,783	272,783			.0
578464248	COLORADO SPRINGS	CO		12/12/2018	05/31/2019	609,864		(17,763)			(17,763)	589,986	589,986			.0
578464369	CARY	NC		11/15/2018	05/31/2019	943,817		(22,695)			(22,695)	916,336	916,336			.0
578464416	HOLMDEL	NJ		11/15/2018	05/31/2019	1,115,043		293			293	1,109,133	1,109,133			.0
578483922	NAPERVILLE	IL		11/15/2018	04/30/2019	519,552		(6,898)			(6,898)	510,614	510,614			.0
578484529	LOS ANGELES	CA		12/12/2018	05/31/2019	578,501		(1,146)			(1,146)	573,654	573,654			.0
578484919	SCOTTS VALLEY	CA		11/15/2018	05/31/2019	660,925		(10,979)			(10,979)	646,644	646,644			.0
578486578	RANCHO CUCAMONGA	CA		11/15/2018	04/30/2019	632,724		(14,972)			(14,972)	615,475	615,475			.0
578486592	CASTLE ROCK	CO		11/15/2018	05/31/2019	541,651		(7,366)			(7,366)	532,138	532,138			.0
578498083	PARKER	CO		08/02/2018	05/31/2019	476,963		160,387			160,387	634,780	634,780			.0
578510962	WARRENSVILLE HEIGHTS	OH		09/10/2018	05/31/2019	59,587		2,786			2,786	61,682	61,682			.0
578514758	HOUSTON	TX		12/12/2018	06/30/2019	485,007		(6,217)			(6,217)	476,340	476,340			.0
578514780	NORTH ANDOVER	MA		12/12/2018	04/30/2019	677,009		(642)			(642)	673,705	673,705			.0
578514840	TORRANCE	CA		12/12/2018	05/31/2019	707,011		(20,593)			(20,593)	684,019	684,019			.0
578514851	SACRAMENTO	CA		12/12/2018	05/31/2019	903,027		(4,186)			(4,186)	894,163	894,163			.0
578576739	GLENVIEW	IL		12/12/2018	04/30/2019	663,996		(15,583)			(15,583)	646,813	646,813			.0
578576807	CHICAGO	IL		12/12/2018	06/30/2019	556,801		2,719			2,719	556,526	556,526			.0
578580385	ISSAQUAH	WA		12/12/2018	06/30/2019	1,153,113		(31,845)			(31,845)	1,114,340	1,114,340			.0
578606442	NOVATO	CA		10/19/2018	06/30/2019	644,947		(7,359)			(7,359)	633,503	633,503			.0
578606453	LOS ANGELES	CA		10/19/2018	06/30/2019	677,269		(11,115)			(11,115)	661,422	661,422			.0
578614240	CAPE CORAL	FL		12/12/2018	05/31/2019	616,451		(17,955)			(17,955)	594,934	594,934			.0
57862013	SAN DIEGO	CA		12/20/2018	06/30/2019	697,525		(10,572)			(10,572)	683,819	683,819			.0

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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
578682014.....	ELMHURST.....	IL.....	.....	12/20/2018....	05/31/2019....	758,865	.....	(10,747)	.....	.....	(10,747)	.....	545,586	545,586	.....	.....	.....
597003287.....	LUTZ.....	FL.....	.....	01/13/2017....	04/30/2019....	49,204	.....	36	.....	.....	36	.....	48,673	48,673	.....	.....	.....
706411840.....	ANOKA.....	MN.....	.....	06/10/2016....	06/30/2019....	76,300	.....	9,135	.....	.....	9,135	.....	85,435	85,435	.....	.....	.....
802036095.....	CARLSBAD.....	CA.....	.....	04/28/2016....	05/31/2019....	684,595	.....	(7,353)	.....	.....	(7,353)	.....	672,579	672,579	.....	.....	.....
0199999. Total - Mortgages Closed by Repayment.....						112,980,912	0	47,531	0	0	47,531	0	117,724,593	117,724,593	0	0	0
Mortgages With Partial Repayments																	
Farm Mortgages with Partial R.....	Various.....	.....	.....	Various.....	Various.....	.....	.....	.....	.....	.....	0	.....	39,925,293	39,925,293	.....	.....	.....
Residential Mortgages with Pa.....	Various.....	.....	.....	Various.....	Various.....	.....	.....	.....	.....	.....	0	.....	16,233,494	16,529,787	.....	296,293	296,293
Commercial Mortgages with P.....	Various.....	.....	.....	Various.....	Various.....	.....	.....	.....	.....	.....	0	.....	13,024,529	13,024,529	.....	.....	.....
SLA.....	Various.....	.....	.....	Various.....	Various.....	.....	.....	.....	.....	.....	0	.....	(2,581,331)	(2,581,331)	.....	(2,581,331)	(2,581,331)
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	0	66,601,985	66,898,278	0	(2,285,038)	(2,285,038)
Mortgages Transferred																	
638742.....	UNION CITY.....	TN.....	.....	10/31/2016....	04/30/2019....	82,551	.....	8,051	.....	.....	8,051	.....	90,602	67,670	.....	(22,932)	(22,932)
1201589.....	PEARL RIVER.....	LA.....	.....	11/17/2016....	06/30/2019....	37,553	.....	11,474	.....	.....	11,474	.....	49,027	49,027	.....	.....	.....
1255552.....	HAZARD.....	KY.....	.....	02/22/2017....	05/31/2019....	46,130	.....	1,316	.....	.....	1,316	.....	47,446	43,336	.....	(4,110)	(4,110)
0499999. Total - Mortgages Transferred.....						166,234	0	20,841	0	0	20,841	0	187,075	160,033	0	(27,042)	(27,042)
0599999. Total Mortgages.....						113,147,146	0	68,372	0	0	68,372	0	184,513,653	184,782,904	0	(2,312,080)	(2,312,080)

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SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	ACCEL GROWTH V L.P.	Palo Alto	CA	Accel Growth Fund V Associates L.L.C.		03/11/2019	1		337,500		5,400,000	0.533
000000 00 0	ACCEL INDIA V LP	Bangalore	IND	Accel		11/07/2016	1		210,000		520,625	0.372
000000 00 0	ACCEL LEADERS FUND II L.P.	Palo Alto	CA	ACCEL LEADERS FUND II ASSOCIATES L.L.C.		06/06/2019	1	337,500			1,912,500	0.800
000000 00 0	Accel London VI, L.P.	London	GBR	ACCEL LONDON VI ASSOCIATES L.P.		06/18/2019	1	180,000			2,820,000	0.545
000000 00 0	ACCEL XIV L.P.	Palo Alto	CA	ACCEL XIV ASSOCIATES L.L.C.		03/21/2019	1		168,000		2,052,000	0.800
000000 00 0	ACCOMPLICE FUND II LP	Cambridge	MA	Atlas Ventures		03/28/2018	1		1,201,452		2,989,012	3.919
000000 00 0	AEA MEZZANINE FUND II LP	New York	NY	AEA		08/28/2008	2		4,966		414,457	2.164
000000 00 0	AEA MEZZANINE FUND III LP	New York	NY	AEA		03/15/2013	2		16,761		362,150	1.272
000000 00 0	AEA MEZZANINE FUND IV LP	New York	NY	AEA		07/23/2018	2		469,045		22,412,264	5.340
000000 00 0	Affinity Asia Pac IV NO2 LP	Singapore	SGP	Affinity Asia Pacific		03/20/2013	3		235,096		2,743,640	0.951
000000 00 0	AFFINITY ASIA PACIFIC FUND V L	Hong Kong	CHN	AFFINITY FUND V GENERAL PARTNER		12/10/2018	3		716,893		11,185,056	0.587
000000 00 0	AH PARALLEL FUND V LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		98,000		98,000	0.271
000000 00 0	AH PARALLEL FUND V Q LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		38,889		38,889	0.722
000000 00 0	American Industrial Cap V LP	New York	NY	AIP		12/19/2011	3		59,649		314,653	1.920
000000 00 0	American Industrial Cap IV LP	San Francisco	CA	AIP		04/25/2008	3		116,589		273,278	4.443
000000 00 0	American Securities VII LP	New York	NY	American Securities		12/10/2014	3		407,600		5,091,001	0.500
000000 00 0	Andreessen Horowitz V Q LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		155,556		300,000	0.716
000000 00 0	Andreessen Horowitz Fund V LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		392,000		756,000	0.276
000000 00 0	Andreessen Horowitz Fund VI, L	Menlo Park	CA	AH Equity Partners VI, L.L.C.		06/05/2019	1	450,000			2,550,000	0.400
000000 00 0	ANDREESSEN HOROWITZ LSV FND IL	Menlo Park	CA	AH Equity Partners LSV I, L.L.C.		05/07/2019	1	600,000			5,160,000	0.300
000000 00 0	Arlington Capital IV LP	Chevy Chase	MD	Arlington		07/28/2016	3		2,880,139		2,388,307	2.072
000000 00 0	Arsenal Capital IV LP	New York	NY	Arsenal		09/03/2015	3		730,373		2,346,758	0.649
000000 00 0	ASTORG VI SLP	Paris	FRA	ASTORG		09/25/2015	3		627,592		956,592	0.190
000000 00 0	ASTORG VII	Paris	FRA	Astorg VII (GP) S à r.l.		06/17/2019	3	954,210			18,391,620	0.656
000000 00 0	AUDAX DIRECT LENDING SOLUTIONS	New York	NY	Audax Group, L.P.		10/26/2018	1		3,738,055		33,509,779	6.861
000000 00 0	Audax Mezzanine Fund III LP	New York	NY	Audax		12/10/2009	2		402,955		1,698,634	1.989
000000 00 0	BATTERY VENTURES XII LP	Boston	MA	Battery		03/26/2018	1		973,750		5,165,150	1.187
000000 00 0	BATTERY VENTURES XII SIDE FUND	Boston	MA	Battery		03/26/2018	1		819,500		2,331,450	1.222
000000 00 0	BDCM OPPORTUNITY FUND III LP	Greenwich	CT	Black Diamond Capital Management		11/06/2009			208,370		235,479	1.861
000000 00 0	BDCM OPPORTUNITY FUND IV LP	Greenwich	CT	Black Diamond Capital Management		02/04/2015	3		22,055		1,093,209	0.319
000000 00 0	Bessemer Venture Partners X In	Larchmont	NY	Deer X & Co. L.P.		11/30/2018	1		324,458		7,816,198	1.080
000000 00 0	Blackstone Capital VI LP	New York	NY	Blackstone		07/29/2008	3		713,126		6,599,858	0.302
000000 00 0	Blackstone Capital VII LP	New York	NY	Blackstone		04/07/2015	3		67,500		8,972,401	0.098
000000 00 0	BLUE SEA CAPITAL FUND I LP	Palm Beach	FL	Blue Sea Capital		10/18/2013	3		1,021,201		2,533,489	4.418
000000 00 0	BOND CAPITAL FUND I LP	San Francisco	CA	Bond Capital Associates, LLC		05/30/2019	1	750,000			14,250,000	1.000
000000 00 0	Brentwood Associates PE V LP	Los Angeles	CA	Brentwood		06/12/2013	3		16,521		1,046,299	1.459
000000 00 0	Brentwood Associates PE VI LP	Los Angeles	CA	Brentwood		12/06/2016	3		296,576		7,011,905	0.699
000000 00 0	Capital International PE V LP	Los Angeles	CA	Capital International		06/19/2007	3		10,769		6,371,729	1.887
000000 00 0	Capital International PE VI LP	Los Angeles	CA	Capital International		03/24/2011	3		80,115		2,512,979	0.683

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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	CARLYLE GLOBAL PARTNERS LP	Washington	DC	Carlyle		09/01/2016	3	3,471,768			10,793,305	3.236
000000 00 0	CARLYLE PARTNERS VI LP	Washington	DC	Carlyle		02/19/2013	3	7,838			56,100	0.006
000000 00 0	CARLYLE PARTNERS VII LP	Washington	DC	TC Group VII, L.P.		12/19/2018	3	420,414			34,107,838	0.216
000000 00 0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Investors		07/02/2014	3	1,038,149			1,076,829	0.297
000000 00 0	CHAMP IV TRUST B	Sydney	AUS	Champ		07/24/2015	3	136,382			1,331,195	1.939
000000 00 0	Charles River XV LP	Menlo Park	CA	Charles River		02/15/2012	1	100,000			275,000	1.090
000000 00 0	CHRYSCAPITAL VII LLC	Mumbai	IND	ChrysCapital		06/10/2016	3	825,000			2,325,000	1.857
000000 00 0	CIP CAPITAL FUND II LP	New York	NY	CIP		02/04/2016	3	987,156			2,153,366	2.376
000000 00 0	CIVC PARTNERS FUND V LP	Chicago	IL	CIVC		03/31/2017	3	1,464,499			8,893,286	4.656
000000 00 0	Clearlake Capital Partners III	Wilmington	DE	Clearlake Capital		11/08/2012		96,080			1,221,855	0.486
000000 00 0	Court Square Capital III LP	New York	NY	Court Square		12/27/2011	3	888,021			1,131,610	0.897
000000 00 0	Crescent Mezzanine VI LP	Los Angeles	CA	Crescent Capital Group		12/27/2011	2	353,698			2,459,555	1.584
000000 00 0	Crescent Mezzanine VII LP	Los Angeles	CA	Crescent Capital Group		06/28/2016	2	2,644,610			11,702,757	2.790
000000 00 0	CRV XVII LP	Cambridge	MA	Charles River		03/28/2018	1	1,150,000			6,525,000	1.639
000000 00 0	DYAL CAPITAL PARTNERS III LP	New York	NY	Dyal Capital Partners		09/09/2016	3	837,244			16,140,328	1.329
000000 00 0	EnCap Energy Capital XI LP	Houston	TX	EnCap		12/12/2016	2	924,411			20,466,892	0.359
000000 00 0	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX	EnCap		02/05/2015		166,743			4,307,599	0.276
000000 00 0	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013	2	89,968			788,453	0.213
000000 00 0	Equistone Partners Europe FdVI	London	GBR	CVC		07/09/2018	3	1,776,835			14,897,025	0.726
000000 00 0	Falcon Mezzanine II LP	Needham	MA	Falcon		04/12/2005	2	11,029			216,226	7.067
000000 00 0	Falcon Strategic III LP	Boston	MA	Falcon		10/20/2008	2	145,838			130,425	1.111
000000 00 0	FFL CAPITAL PARTNERS IV LP	San Francisco	CA	Friedman Fleischer & Lowe		12/03/2013	3	1,058,472			3,533,857	1.764
000000 00 0	FountainVest China Cap II LP	Shanghai	CHN	FountainVest		12/27/2012	3	33,441			1,247,748	1.072
000000 00 0	FountainVest China Cap III LP	Shanghai	CHN	FountainVest		06/30/2016	3	39,333			3,436,739	0.490
000000 00 0	FRANCISCO PARTNERS AGILITY LP	San Francisco	CA	Francisco Partners Management		09/08/2016	3	600,000			3,712,500	1.569
000000 00 0	FRANCISCO PARTNERS V LP	San Francisco	CA	Francisco Partners Management		05/29/2018	3	2,580,000			5,850,000	0.485
000000 00 0	Friedman Fleischer Lowe III LP	San Francisco	CA	Friedman Fleischer & Lowe		12/06/2007	3	409,095			625,246	1.546
000000 00 0	Global Infrastructure II A LP	New York	NY	Global Infrastructure		09/15/2011	1	122,491			1,906,720	0.242
000000 00 0	Global Infrastructure LP	New York	NY	Global Infrastructure		10/10/2007	1	581			1,208,594	0.424
000000 00 0	Great Hill Equity VI LP	Boston	MA	Great Hill Partners		01/15/2017	1	2,432,609			5,163,600	0.749
000000 00 0	GREEN EQUITY INVESTORS VII LP	Los Angeles	CA	Leonard Green		02/16/2016	3	573,571			2,864,570	0.157
000000 00 0	GRYPHON PARTNERS V LP	San Francisco	CA	Life Insurance Community		08/29/2018	1	3,197,021			14,916,910	2.534
000000 00 0	GSO Cap Opportunities II LP	New York	NY	Blackstone		05/09/2011	2	929,589			8,753,141	0.773
000000 00 0	GSO Cap Opportunities III LP	New York	NY	Blackstone		04/26/2016	3	2,211,156			13,578,345	0.320
000000 00 0	HARVEST PARTNERS VI LP	New York	NY	Harvest		10/05/2011	3	10,115			1,085,626	1.235
000000 00 0	HG Capital Mercury 2 LP	London	GBR	Hg		04/03/2018	3	672,844			5,865,755	1.131
000000 00 0	HG SATURN L.P.	London	GBR	Hg		05/04/2018	3	2,632,505			9,043,755	1.111
000000 00 0	HGCAPITAL 8 A LP	London	GBR	Hg		04/03/2018	3	989,419			7,107,854	0.372
000000 00 0	Hony Capital Fund V LP	Beijing	CHN	Hony Capital		10/19/2011	3	266,198			1,056	0.632
000000 00 0	ICG N AMERICAN PVT DBT FUNDII	New York	NY	ICG North American Private Debt II GP LP		02/25/2019	2	1,882,929			35,848,230	3.478

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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	ICG North American Pvt Debt LP.....	New York.....	NY.....	Intermediate Capital Group plc.....		08/22/2014.....	.....2		1,159,347		4,739,260	2.540
000000 00 0	INDEX VENTURES GROWTH IV.....	London.....	GBR.....	Index Growth Associates IV (IGP), LP.....		11/08/2018.....	.....1		1,196,591		7,430,379	1.200
000000 00 0	INDEXVENTURESIX.....	London.....	GBR.....	Life Insurance Community.....		08/30/2018.....	.....3		258,711		2,710,059	0.615
000000 00 0	Industrial Growth IV LP.....	San Francisco.....	CA.....	Industrial Growth.....		05/17/2011.....	.....3		24,698		1,929,856	1.678
000000 00 0	Industrial Growth V LP.....	San Francisco.....	CA.....	Industrial Growth.....		04/08/2016.....	.....3		64,248		7,852,616	1.741
000000 00 0	INFLEXION BUYOUT FUND V LP.....	London.....	GBR.....	Inflexion.....		06/18/2018.....	.....3		115,658		9,528,996	0.640
000000 00 0	KleinPerkCauf&Byers XVII LLC.....	New York.....	NY.....	Kleiner Perkins Caufield & Byers.....		06/13/2016.....	.....1		165,000		840,000	0.666
000000 00 0	KOHLBERG INVESTORS VIII LP.....	Mount Kisco.....	NY.....	Kohlberg.....		07/25/2016.....	.....3		1,050,386		4,550,980	2.308
000000 00 0	KPCB Digital Growth III LLC.....	New York.....	NY.....	Kleiner Perkins Caufield & Byers.....		06/13/2016.....	.....1		900,000		1,950,000	0.983
000000 00 0	LIGHTSPEED CHINA PRN SELECT I.....	Shanghai.....	CHN.....	Lightspeed China Partners Select I GP, L.....		04/17/2019.....	.....1	330,000			2,670,000	1.714
000000 00 0	LIGHTSPEED VENTURE PART XII LP.....	Menlo Park.....	CA.....	Lightspeed.....		04/16/2018.....	.....1		675,000		2,295,000	0.598
000000 00 0	LIGHTSPEEDVENTUREPARTNERS III.....	Menlo Park.....	CA.....	Lightspeed.....		06/25/2018.....	.....1		2,100,000		4,000,000	0.619
000000 00 0	LINZOR CAPITAL PARTNERS III LP.....	Santiago.....	CHL.....	Linzor.....		02/26/2015.....	.....3		51,528		3,155,706	1.009
000000 00 0	MARANON MEZZANINE FUND II LP.....	Chicago.....	IL.....	Maranon.....		04/30/2013.....	.....2		26,675		2,127,281	3.550
000000 00 0	Meritech Capital IV LP.....	Palo Alto.....	CA.....	Meritech.....		09/29/2010.....	.....1		91,500			1.160
000000 00 0	Meritech Capital VI LP.....	Palo Alto.....	CA.....	Meritech.....		06/07/2018.....	.....1		455,000		4,445,000	1.105
000000 00 0	METLIFE MIDDLE MARKET PRIVATE.....	Whippany.....	NJ.....	Life Insurance Community.....		07/24/2018.....	.....2		8,630,041		95,483,342	37.295
000000 00 0	NB SELECT OPPORTUNITIES FND II.....	New York.....	NY.....	NB SELECT OPPORTUNITIES II GPLP.....		05/01/2019.....	.....3	1,200,000			38,800,000	20.000
000000 00 0	New Enterprise Assoc 16 LP.....	Menlo Park.....	CA.....	New Enterprise Associates.....		04/05/2017.....	.....1		925,000		4,825,000	0.280
000000 00 0	NEVIEW CAPITAL FUND I LP.....	San Francisco.....	CA.....	NewView Capital Partners I, LLC.....		11/20/2018.....	.....1		459,095		4,036,104	1.442
000000 00 0	Oak Hill Capital III LP.....	Fort Worth.....	TX.....	Oak Hill.....		11/02/2007.....	.....3		44,936		272,957	0.249
000000 00 0	Odyssey Investment IV LP.....	New York.....	NY.....	Odyssey Investment Partners.....		12/23/2008.....	.....3		6,918		1,619,741	0.312
000000 00 0	Odyssey Investment V LP.....	New York.....	NY.....	Odyssey Investment Partners.....		06/24/2014.....	.....3		97,519		1,524,042	0.478
000000 00 0	OLYMPUS GROWTH FUND VII L.P.....	Stamford.....	CT.....	OGP VII, LLC.....		01/15/2019.....	.....3		1,150,666		20,638,623	0.833
000000 00 0	OZ DOMESTIC PARTNERS II LP.....	New York.....	NY.....	OZ Advisors.....		07/31/2006.....	.....13		344			0.001
000000 00 0	PA Direct Credit Opport II LP.....	Darien.....	CT.....	Portfolio Advisors.....		10/04/2016.....	.....2		1,686,399		4,757,899	2.073
000000 00 0	PAI EUROPE VI 1.....	Paris.....	FRA.....	PAI.....		07/24/2013.....	.....3		6,916		1,579,686	0.635
000000 00 0	Patria Brazilian PE V LP.....	Sao Paulo.....	BRA.....	Patria.....		05/19/2014.....	.....3		1,178,698		15,991,298	1.342
000000 00 0	PATRIA PVT EQU FUND VI, L.P.....	Sao Paulo.....	BRA.....	Patria - Private Equity General Partner.....		12/14/2018.....	.....3		31,238		9,949,211	0.310
000000 00 0	PERMIRA V LP.....	London.....	GBR.....	Permira.....		04/24/2013.....	.....3		61,347		450,091	0.070
000000 00 0	Polish Enterprise Fund VII LP.....	Warsaw.....	POL.....	Enterprise Investors.....		05/17/2012.....	.....3		714		113,842	0.266
000000 00 0	PRIMAVERA CAPITAL FUND II LP.....	Hong Kong.....	CHN.....	Primavera Capital Group.....		10/14/2014.....	.....3		1,175,146		707,965	1.273
000000 00 0	PRIMAVERA CAPITAL FUND III LP.....	Hong Kong.....	CHN.....	Primavera.....		06/01/2018.....	.....3		4,395,862		12,750,845	0.847
000000 00 0	Prudential Capital II LP.....	Chicago.....	IL.....	Prudential.....		12/09/2004.....	.....2		25,561		4,445,184	3.568
000000 00 0	PUBLIC PENSION CAPITAL LLC.....	New York.....	NY.....	Public Pension Capital Management.....		07/10/2014.....	.....3		546,569		2,477,237	1.158
000000 00 0	QUANTUM ENERGY PARTNERS VI LP.....	Houston.....	TX.....	Quantum.....		08/07/2014.....	.....3		778,160		4,417,989	0.630
000000 00 0	QUANTUM ENERGY PARTNERS VII LP.....	Houston.....	TX.....	Quantum.....		09/01/2017.....	.....3		598,387		7,618,809	0.421
000000 00 0	Riverstone Carlyle Ener&Pwr IV.....	New York.....	NY.....	Riverstone.....		05/02/2008.....	.....3		15,262		781,577	0.662
000000 00 0	SCALE VENTURE PARTNERS VI L.P.....	Foster.....	CA.....	Scale Venture Management VI, L.P.....		09/21/2018.....	.....1		249,975		7,179,479	2.475
000000 00 0	Sequoia Cap China Venture V LP.....	Menlo Park.....	CA.....	Sequoia Capital.....		09/16/2014.....1		36,665			1.157

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SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	SIGMA PRIME PARTNERS IX LP	Boston	MA	Sigma Prime		05/30/2011	1		147,030		550,320	6.217
000000 00 0	SILVER LAKE PARTNERS III LP	Menlo Park	CA	Silver Lake		02/28/2007	3	7,152			2,421,485	0.214
000000 00 0	SILVER LAKE PARTNERS IV LP	Menlo Park	CA	Silver Lake		09/07/2012	3	71,219			483,444	0.060
000000 00 0	South Cross LatAm PEQ Fd IV LP	Toronto	CAN	Southern Cross		05/14/2010	3	126,512			375,725	1.202
000000 00 0	TCW/Crescent Mezzanine V LP	Los Angeles	CA	Crescent Capital Group		12/14/2007	2	767,969			7,285,019	1.729
000000 00 0	Terra Firma Capital III LP	London	GBR	Terra Firma		11/16/2006	3	20,697			181,179	0.764
000000 00 0	The Baring Asia PEQ Fd VI LP1	Hong Kong	CHN	Baring		07/25/2014	3	414,951			511,990	0.241
000000 00 0	THE BARING ASIA PVT EQ FND VII	Hong Kong	CHN	Baring Private Equity Asia GP VII, L.P.		04/30/2019	3	2,577,978			22,422,022	0.455
000000 00 0	The Resolute Fund II LP	New York	NY	The Jordan Company		05/31/2007	3	1,436			1,173,261	0.361
000000 00 0	THE RESOLUTE FUND IV, L.P.	New York	NY	Resolute Fund Partners IV, L.P.		12/07/2018	3	2,868,830			21,147,871	0.638
000000 00 0	Tower Square Capital III LP	Springfield	MA	Babson Capital Management		09/29/2008	2	847			309,368	1.204
000000 00 0	Tower Three II LP	Greenwich	CT	Tower Three Partners LLC		05/27/2014	3	322,405			12,525	3.471
000000 00 0	TowerBrook Inv IV Onshore LP	George Town	CYM	Towerbrook		02/05/2013	3	1,925,011			4,494,632	0.436
000000 00 0	TPG ASIA VI LP	Fort Worth	TX	TPG - Asia		02/01/2013	3	85,551			2,737,547	0.403
000000 00 0	Trident V LP	Greenwich	CT	Stone Point Capital		02/26/2010	3	276,943			834,590	0.736
000000 00 0	TRIVEST FUND VI L.P.	Coral Gables	FL	TRIVEST VI, GP, LLC		02/08/2019	3	34,485			5,704,257	1.023
000000 00 0	VIP III LP	London	GBR	Vitruvian		06/20/2017	3	1,239,411			6,477,422	0.350
000000 00 0	SLA							(2,984,228)				
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								7,379,688	91,740,084	0	837,143,962	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
000000 00 0	BrightHouse Renew Holding LLC	New York	NY	BrightHouse Financial		02/05/2010			422			100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	422	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
000000 00 0	MetLife Core Prop Fund LP	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013			2,346,624			8.560
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	2,346,624	0	0	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			1,903,038			11.240
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	1,903,038	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			29,600		603,606	30.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	29,600	0	603,606	XXX
4499999. Subtotal - Unaffiliated								7,379,688	96,019,346	0	837,747,568	XXX
4599999. Subtotal - Affiliated								0	422	0	0	XXX
4699999. Totals								7,379,688	96,019,768	0	837,747,568	XXX

QE03.3

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		
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																					
000000 00 0	Clarion Gables Multifamily Trust, L.P. - Preferred.....	New York	NY..	Sale.....	02/18/2015	06/30/2019	88,451,068		(4,057)			(4,057)		88,451,068	28,400,000				0		
000000 00 0	Hillcrest Community Cooperativ.....	Freeborn	MN.	Sale.....	01/29/2016	06/30/2019	603,202					0		603,202	2,581				0		
000000 00 0	Resident Ownership Capital LLC.....	Taunton	MA.	Sale.....	04/13/2016	06/30/2019	3,838,086					0		3,838,086	16,540				0		
000000 00 0	Colonial Estates Homeowners As.....	Taunton	MA.	Sale.....	09/27/2016	06/30/2019	3,855,159					0		3,855,159	17,254				0		
000000 00 0	Town & Country Kingston Estate.....	Plymouth	MA.	Sale.....	04/28/2017	06/30/2019	2,573,060					0		2,573,060	9,267				0		
000000 00 0	Park Place Cooperative Inc.....	Peabody	MA.	Sale.....	05/25/2017	06/30/2019	958,948					0		958,948	3,545				0		
000000 00 0	Park Place Cooperative Inc.RE.....	Rochester	MN.	Sale.....	11/20/2017	06/30/2019	865,591					0		865,591	3,248				0		
0999999	Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated.....							101,145,114	0	(4,057)	0	0	(4,057)	0	101,145,114	28,452,435	0	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
000000 00 0	ACCEL GROWTH FUND II LP.....	Palo Alto	CA..	Capital Distribution.....	06/15/2011	05/02/2019	468,391					0		468,391					0	468,391	
000000 00 0	Advent Intl GPE VII B LP.....	Wilmington	DE.	Capital Distribution.....	08/20/2012	04/11/2019	244,320					0		244,320	229,988				0	14,332	
000000 00 0	Advent Latin America PE V D LP.....	Mexico City	MEX	Capital Distribution.....	07/23/2009	06/20/2019	652,500					0		652,500	652,500				0		
000000 00 0	AEA MEZZANINE FUND II LP.....	New York	NY..	Capital Distribution.....	08/28/2008	04/09/2019	27,885					0		27,885	14,600				0	13,281	
000000 00 0	AEA MEZZANINE FUND III LP.....	New York	NY..	Capital Distribution.....	03/15/2013	04/09/2019	684,376					0		684,376	581,715				0	102,661	
000000 00 0	AEA MEZZANINE FUND IV LP.....	New York	NY..	Capital Distribution.....	07/23/2018	04/24/2019	205,054					0		205,054	105,270				0	99,784	
000000 00 0	Affinity Asia Pac IV NO2 LP.....	Singapore	SGP	Capital Distribution.....	03/20/2013	05/03/2019	2,470,575					0		2,470,575	1,959,964				0	510,611	
000000 00 0	AH PARALLEL FUND IV LP.....	Menlo Park	CA..	Capital Distribution.....	05/08/2014	06/20/2019	933,059					0		933,059					0	933,059	
000000 00 0	American Industrial Cap V LP.....	New York	NY..	Capital Distribution.....	12/19/2011	06/06/2019	3,829,397					0		3,829,397					0	3,829,397	
000000 00 0	American Industrial Cap IV LP.....	San Francisco	CA..	Capital Distribution.....	04/25/2008	06/01/2019	116,589					0		116,589	116,589				0		
000000 00 0	American Securities VII LP.....	New York	NY..	Capital Distribution.....	12/10/2014	06/03/2019	43,499					0		43,499	43,499				0		
000000 00 0	Arlington Capital III LP.....	Chevy Chase	MD.	Capital Distribution.....	02/02/2010	04/03/2019	11,191,280					0		11,191,280	622,954				0	10,568,326	
000000 00 0	AUDAX DIRECT LENDING SOLUTIONS.....	New York	NY..	Capital Distribution.....	10/26/2018	05/01/2019	693,549					0		693,549	418,911				0	274,638	
000000 00 0	Audax Mezzanine Fund III LP.....	New York	NY..	Capital Distribution.....	12/10/2009	04/04/2019	1,457,725					0		1,457,725	1,358,176				0	99,549	
000000 00 0	BATTERY VENTURES IX LP.....	Waltham	MA.	Capital Distribution.....	12/16/2009	05/14/2019	649,792					0		649,792					0	649,792	
000000 00 0	BC European Capital IX 1 LP.....	St. Peter Port	GBR	Capital Distribution.....	11/23/2010	04/18/2019	2,328,335					509,509		3,347,353	2,837,844	(509,509)		(509,509)	0		
000000 00 0	BDCM OPPORTUNITY FUND III LP.....	Greenwich	CT..	Capital Distribution.....	11/06/2009	05/21/2019	590,526					0		590,526					0	590,526	
000000 00 0	Blackstone Capital IV LP.....	New York	NY..	Capital Distribution.....	12/21/2001	05/31/2019	26,999					0		26,999	26,999				0		
000000 00 0	Blackstone Capital VI LP.....	New York	NY..	Capital Distribution.....	07/29/2008	05/09/2019	421,848					0		421,848					0	421,848	
000000 00 0	Blackstone Capital VII LP.....	New York	NY..	Capital Distribution.....	04/07/2015	04/18/2019	630,933					0		630,933					0	630,933	
000000 00 0	BLUE SEA CAPITAL FUND I LP.....	Palm Beach	FL..	Capital Distribution.....	10/18/2013	05/28/2019	51,936					0		51,936					0	51,936	
000000 00 0	Brentwood Associates PE V LP.....	Los Angeles	CA.	Capital Distribution.....	06/12/2013	06/28/2019	121,843					0		121,843	121,843				0		
000000 00 0	Brentwood Associates PE VI LP.....	Los Angeles	CA.	Capital Distribution.....	12/06/2016	06/27/2019	26,855					0		26,855	26,855				0		
000000 00 0	Bridgepoint Dev Cap III.....	London	GBR	Capital Distribution.....	04/25/2016	06/24/2019	706,200					38,612		783,424	(14,183)	(38,612)		(38,612)	0	758,995	
000000 00 0	Capital International PE VI LP.....	Los Angeles	CA.	Capital Distribution.....	03/24/2011	05/14/2019	474,976					0		474,976					0	474,976	
000000 00 0	CARLYLE GLOBAL PARTNERS LP.....	Washington	DC.	Capital Distribution.....	09/01/2016	05/24/2019	2,025,371					0		2,025,371					0	2,025,371	
000000 00 0	CARLYLE PARTNERS V LP.....	Washington	DC.	Capital Distribution.....	05/30/2007	05/29/2019	2,045,628					0		2,045,628	2,045,628				0		
000000 00 0	CARLYLE PARTNERS VI LP.....	Washington	DC.	Capital Distribution.....	02/19/2013	04/25/2019	22,199					0		22,199	22,199				0		
000000 00 0	CATTERTON PARTNERS IV LP.....	Greenwich	CT..	Liquidation.....	09/15/1999	06/24/2019		7,081				7,081			7,081				0	(7,081)	
000000 00 0	CCMP CAPITAL INVESTORS III LP.....	New York	NY..	Capital Distribution.....	07/02/2014	06/05/2019	2,224					0		2,224					0	2,224	
000000 00 0	CHAMP IV TRUST B.....	Sydney	AUS	Capital Distribution.....	07/24/2015	04/11/2019	513,068					14,907		542,882	(8,043)	(14,907)		(14,907)	0	536,018	
000000 00 0	CIVC PARTNERS FUND V LP.....	Chicago	IL..	Capital Distribution.....	03/31/2017	06/25/2019	38,139					0		38,139					0	38,139	
000000 00 0	Clearlake Capital Partners III.....	Wilmington	DE.	Capital Distribution.....	11/08/2012	05/29/2019	211,107					0		211,107					0	211,107	

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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	Cortec Group Fund V LP	New York	NY	Capital Distribution	12/15/2010	05/14/2019	3,404,661					0		3,404,661				0	3,404,661
000000 00 0	Court Square Capital III LP	New York	NY	Capital Distribution	12/27/2011	05/01/2019	1,357,895					0		1,357,895				0	1,357,895
000000 00 0	Crescent Mezzanine VI LP	Los Angeles	CA	Capital Distribution	12/27/2011	04/25/2019	1,211,751					0		1,211,751	1,100,495			0	111,256
000000 00 0	Crescent Mezzanine VII LP	Los Angeles	CA	Capital Distribution	06/28/2016	05/13/2019	116,600					0		116,600	116,600			0	
000000 00 0	CVC Cap Asia Pacific IV LP	George Town	CYM	Capital Distribution	05/13/2014	05/28/2019	2,802,785					0		2,802,785	1,024,438			0	1,778,347
000000 00 0	CVC CAPITAL PARTNERS VII L.P.	London	GBR	Capital Distribution	12/05/2018	06/26/2019	55,143					0	(276)	54,591	718	276		276	54,149
000000 00 0	CVC European Equity V C LP	Channel Islands	GBR	Capital Distribution	04/18/2008	04/23/2019	7,378,528					0	2,042,966	11,464,460	751,729	(2,042,966)		(2,042,966)	8,669,765
000000 00 0	DYAL CAPITAL PARTNERS III LP	New York	NY	Capital Distribution	09/09/2016	05/02/2019	646,708					0		646,708				0	646,708
000000 00 0	EIG ENERGY FUND XV LP	Los Angeles	CA	Capital Distribution	11/30/2010	04/16/2019	621,282					0		621,282	621,282			0	
000000 00 0	EnCap Energy Capital VIII LP	Houston	TX	Capital Distribution	12/15/2010	05/08/2019	72,655					0		72,655	72,655			0	
000000 00 0	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX	Capital Distribution	02/05/2015	06/13/2019	65,453					0		65,453				0	65,453
000000 00 0	EnCap Energy Capital IX	Houston	TX	Capital Distribution	01/04/2013	04/03/2019	698,667					0		698,667	612,277			0	86,390
000000 00 0	Falcon Mezzanine II LP	Needham	MA	Capital Distribution	04/12/2005	04/24/2019	364,715					0		364,715	364,715			0	
000000 00 0	Falcon Strategic III LP	Boston	MA	Capital Distribution	10/20/2008	04/24/2019	187,823					0		187,823	187,823			0	
000000 00 0	FFL CAPITAL PARTNERS IV LP	San Francisco	CA	Capital Distribution	12/03/2013	06/28/2019	28,307					0		28,307				0	28,307
000000 00 0	Fifth Cinven No 1 LP	London	GBR	Capital Distribution	11/15/2011	05/31/2019	767,263					0	155,050	1,077,363	922,313	(155,050)		(155,050)	
000000 00 0	FOCUS VENTURES II LP	Palo Alto	CA	Liquidation	05/24/2000	06/24/2019		(8,094)				0	(8,094)		(7,895)			0	7,895
000000 00 0	FRANCISCO PARTNERS IV LP	San Francisco	CA	Capital Distribution	12/08/2014	06/10/2019	1,270,000					0		1,270,000				0	1,270,000
000000 00 0	Friedman Fleischer Lowe III LP	San Francisco	CA	Capital Distribution	12/06/2007	05/03/2019	1,093,698					0		1,093,698	1,093,698			0	
000000 00 0	Global Infrastructure II A LP	New York	NY	Capital Distribution	09/15/2011	04/15/2019	1,056,296					0		1,056,296				0	1,056,296
000000 00 0	Global Infrastructure LP	New York	NY	Capital Distribution	10/10/2007	05/15/2019	5,102,095					0		5,102,095	1,746,972			0	3,355,123
000000 00 0	Great Hill Equity V LP	Boston	MA	Capital Distribution	06/18/2014	05/03/2019	2,210,000					0		2,210,000				0	2,210,000
000000 00 0	Great Hill Equity VI LP	Boston	MA	Capital Distribution	01/15/2017	04/02/2019	466,019					0		466,019				0	466,019
000000 00 0	GREEN EQUITY INVESTORS V LP	Los Angeles	CA	Capital Distribution	01/30/2007	06/13/2019	1,576,450					0		1,576,450	400,080			0	1,176,370
000000 00 0	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA	Capital Distribution	10/18/2011	04/24/2019	874,682					0		874,682				0	874,682
000000 00 0	GRYPHON PARTNERS V LP	San Francisco	CA	Various	03/22/2019	06/01/2019	4,078,855					0		4,078,855	4,078,855			0	
000000 00 0	GSO Cap Opportunities II LP	New York	NY	Capital Distribution	05/09/2011	05/28/2019	333,817					0		333,817	333,817			0	
000000 00 0	GSO Cap Opportunities III LP	New York	NY	Capital Distribution	04/26/2016	04/09/2019	743,852					0		743,852	365,234			0	378,618
000000 00 0	HARVEST PARTNERS VI LP	New York	NY	Capital Distribution	10/05/2011	05/22/2019	345,305					0		345,305				0	345,305
000000 00 0	HG Capital Mercury 2 LP	London	GBR	Capital Distribution	04/03/2018	06/18/2019	33,912					0	985	35,882	(1,708)	(985)		(985)	36,605
000000 00 0	HgCapital 7 A LP	Guernsey	GBR	Capital Distribution	03/28/2013	05/10/2019	293,937					0	42,920	379,777	(8,032)	(42,920)		(42,920)	344,889
000000 00 0	Hony Capital Fund V LP	Beijing	CHN	Capital Distribution	10/19/2011	05/08/2019	235,205					0		235,205	235,205			0	
000000 00 0	ICG N AMERICAN PVT DBT FUNDII	New York	NY	Capital Distribution	02/25/2019	05/16/2019	65,937					0		65,937	65,937			0	
000000 00 0	ICG North American Pvt Debt LP	New York	NY	Capital Distribution	08/22/2014	05/02/2019	166,628					0		166,628	78,918			0	87,710
000000 00 0	IDFC PE Mauritius III	Mumbai	IND	Capital Distribution	06/13/2008	04/05/2019	5,380,105					0		5,380,105	5,380,105			0	
000000 00 0	Ignition Venture II LP	Bellevue	WA	Capital Distribution	07/24/2001	06/20/2019	15,554					0		15,554	15,554			0	
000000 00 0	INFLEXION BUYOUT FUND V LP	London	GBR	Capital Distribution	06/18/2018	04/05/2019	17,372					0	184	17,740	17,556	(184)		(184)	
000000 00 0	King Street Capital LP	New York	NY	Capital Distribution	06/01/2008	04/01/2019	203,223					0		203,223	179,456			0	23,767
000000 00 0	KPCB Digital Growth III LLC	New York	NY	Capital Distribution	06/13/2016	04/18/2019	236,649					0		236,649	9,813			0	226,836
000000 00 0	Landmark Equity XIV LP	Simsbury	CT	Capital Distribution	12/19/2008	05/28/2019	85,081					0		85,081	37,408			0	47,673
000000 00 0	MARANON MEZZANINE FUND II LP	Chicago	IL	Capital Distribution	04/30/2013	05/02/2019	227,674					0		227,674	123,816			0	103,858
000000 00 0	Meritech Capital IV LP	Palo Alto	CA	Capital Distribution	09/29/2010	04/29/2019	329,265					0		329,265				0	329,265

QE03.5

SCHEDULE BA - PART 3

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

QE03.6

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	METLIFE MIDDLE MARKET PRIVATE	Whippany	NJ.	Capital Distribution	07/24/2018	04/22/2019	1,427,128					0		1,427,128	312,203			0	1,114,925
000000 00 0	MID EUROPA FUND IV LP	London	GBR	Capital Distribution	04/07/2014	05/31/2019	575,020					0	92,958	760,936	(13,275)	(92,958)		(92,958)	681,253
000000 00 0	NAVIS ASIA FUND VII LP	Kuala Lumpur	MYS	Capital Distribution	09/17/2014	04/23/2019	517,200					0		517,200	517,200			0	
000000 00 0	New Enterprise Assoc 13 LP	Menlo Park	CA.	Capital Distribution	12/19/2008	05/14/2019	185,081					0		185,081				0	185,081
000000 00 0	New Enterprise Assoc 14 LP	Menlo Park	CA.	Capital Distribution	04/11/2012	05/14/2019	1,411,833					0		1,411,833				0	1,411,833
000000 00 0	Oak Hill Capital III LP	Fort Worth	TX.	Capital Distribution	11/02/2007	04/26/2019	453,657					0		453,657	453,657			0	
000000 00 0	Oaktree Opportunities VIII LP	Los Angeles	CA.	Capital Distribution	12/10/2009	06/27/2019	127,401					0		127,401	127,401			0	
000000 00 0	Oaktree Opportunities VIIIb LP	Los Angeles	CA.	Capital Distribution	12/24/2009	06/25/2019	670,000					0		670,000	670,000			0	
000000 00 0	Odyssey Investment IV LP	New York	NY.	Capital Distribution	12/23/2008	04/08/2019	6,504					0		6,504				0	6,504
000000 00 0	OZ DOMESTIC PARTNERS II LP	New York	NY.	Capital Distribution	07/31/2006	04/05/2019	12,202,477					0		12,202,477	11,811,909			0	390,568
000000 00 0	PA Direct Credit Opport II LP	Darien	CT.	Capital Distribution	10/04/2016	04/15/2019	173,552					0		173,552	173,552			0	
000000 00 0	PAI EUROPE VI 1	Paris	FRA	Capital Distribution	07/24/2013	04/01/2019	974,224					0	121,367	1,216,958	(49,428)	(121,367)		(121,367)	1,145,019
000000 00 0	Partners Grp Asia Pac 2007 LP	Channel Islands	GBR	Capital Distribution	05/31/2007	05/17/2019	659,401					0		659,401	659,401			0	
000000 00 0	Partners Grp Secondary 2008 LP	St. Peter Port	GBR	Capital Distribution	05/09/2008	04/01/2019	132,405					0	69,573	271,551	201,978	(69,573)		(69,573)	
000000 00 0	PIMCO BRAVO FUND LP	Newport Beach	CA.	Capital Distribution	05/24/2011	05/30/2019	1,560					0		1,560	1,560			0	
000000 00 0	Platinum Equity Capital II LP	Los Angeles	CA.	Capital Distribution	08/15/2007	06/19/2019	102,272					0		102,272	102,272			0	
000000 00 0	Polish Enterprise Fund VII LP	Warsaw	POL	Capital Distribution	05/17/2012	06/01/2019	626					0	88	802	714	(88)		(88)	
000000 00 0	PRIMAVERA CAPITAL FUND II LP	Hong Kong	CHN	Capital Distribution	10/14/2014	04/25/2019	62,203					0		62,203				0	62,203
000000 00 0	PRIMAVERA CAPITAL FUND III LP	Hong Kong	CHN	Various	03/01/2019	06/01/2019	4,864,497					0		4,864,497	4,864,497			0	
000000 00 0	Prudential Capital II LP	Chicago	IL.	Capital Distribution	12/09/2004	05/29/2019	25,561					0		25,561	25,561			0	
000000 00 0	PUBLIC PENSION CAPITAL LLC	New York	NY.	Capital Distribution	07/10/2014	05/22/2019	2,010,994					0		2,010,994	68,698			0	1,942,296
000000 00 0	QUANTUM ENERGY PARTNERS V LP	Houston	TX.	Capital Distribution	09/30/2008	06/13/2019	705,443					0		705,443	705,443			0	
000000 00 0	QUANTUM ENERGY PARTNERS VI LP	Houston	TX.	Capital Distribution	08/07/2014	06/17/2019	1,567,372					0		1,567,372				0	1,567,372
000000 00 0	REDPOINT VENTURES II LP	Menlo Park	CA.	Capital Distribution	11/07/2000	06/26/2019	19,777					0		19,777				0	19,777
000000 00 0	Riverstone Carlyle Ener&Pwr IV	New York	NY.	Capital Distribution	05/02/2008	04/05/2019	2,804,626					0		2,804,626	2,804,626			0	
000000 00 0	Riverstone Glob Ener &Pwr V LP	New York	NY.	Capital Distribution	01/12/2012	04/25/2019	519,191					0		519,191	519,191			0	
000000 00 0	Sequoia Cap China 2010 LP	Menlo Park	CA.	Capital Distribution	03/25/2010	04/19/2019	281,414					0		281,414	281,414			0	
000000 00 0	Sequoia Cap China Vent 2010 LP	Menlo Park	CA.	Capital Distribution	03/25/2010	04/19/2019	559,220					0		559,220				0	559,220
000000 00 0	Sequoia Cap China Venture V LP	Menlo Park	CA.	Capital Distribution	09/16/2014	04/19/2019	214,520					0		214,520				0	214,520
000000 00 0	Sequoia Cap US Growth V LP	Menlo Park	CA.	Capital Distribution	10/06/2011	04/26/2019	71,083					0		71,083				0	71,083
000000 00 0	Sequoia Cap US Vent 2010 Sd LP	Menlo Park	CA.	Capital Distribution	12/01/2012	05/02/2019	67,586					0		67,586				0	67,586
000000 00 0	Sequoia Cap US Venture 2010 LP	Menlo Park	CA.	Capital Distribution	03/25/2010	04/01/2019	2,889,860					0		2,889,860				0	2,889,860
000000 00 0	SILVER LAKE PARTNERS IV LP	Menlo Park	CA.	Capital Distribution	09/07/2012	05/10/2019	120,714					0		120,714				0	120,714
000000 00 0	South Cross LatAm PEQ Fd IV LP	Toronto	CAN	Capital Distribution	05/14/2010	06/06/2019	18,862					0		18,862	18,862			0	
000000 00 0	TCW/Crescent Mezzanine V LP	Los Angeles	CA.	Capital Distribution	12/14/2007	06/03/2019	2,033,757					0		2,033,757	2,033,757			0	
000000 00 0	Terra Firma Capital III LP	London	GBR	Capital Distribution	11/16/2006	06/01/2019	17,996					0	2,701	23,398	20,697	(2,701)		(2,701)	
000000 00 0	The Baring Asia PEQ Fd VI LP1	Hong Kong	CHN	Capital Distribution	07/25/2014	05/23/2019	9,381					0		9,381				0	9,381
000000 00 0	The Resolute Fund II LP	New York	NY.	Capital Distribution	05/31/2007	05/07/2019	2,910					0		2,910				0	2,910
000000 00 0	THE RESOLUTE FUND III LP	New York	NY.	Capital Distribution	01/17/2014	04/09/2019	638,554					0		638,554				0	638,554
000000 00 0	THE RESOLUTE FUND IV, L.P.	New York	NY.	Capital Distribution	12/07/2018	05/29/2019	2,422,450					0		2,422,450	1,850,451			0	571,999
000000 00 0	The Veritas Capital Fund IV LP	New York	NY.	Capital Distribution	05/24/2010	04/11/2019	7,238,110					0		7,238,110	4,468,029			0	2,770,081
000000 00 0	The Veritas Capital Fund V LP	New York	NY.	Capital Distribution	06/23/2014	04/11/2019	4,647,786					0		4,647,786				0	4,647,786
000000 00 0	The Veritas Capital Fund VI LP	New York	NY.	Capital Distribution	12/08/2016	04/03/2019	965,938					0		965,938	81,531			0	884,407

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	Tishman Speyer CAI US Vent V.....	New York.....	FRA	Liquidation.....	11/15/2001	05/10/2019	2,318,750	(5,535,553)				(5,535,553)			(3,216,803)			0	3,216,803	
000000 00 0	Tower Square Capital III LP.....	Springfield.....	MA.	Capital Distribution.....	09/29/2008	04/17/2019	100,453					0		100,453				0	100,453	
000000 00 0	Tower Three II LP.....	Greenwich.....	CT..	Capital Distribution.....	05/27/2014	04/03/2019	96,653					0		96,653	96,653			0	0	
000000 00 0	TowerBrook Inv IV Onshore LP.....	George Town.....	CYM	Capital Distribution.....	02/05/2013	04/08/2019	90,017					0		90,017				0	90,017	
000000 00 0	TPG ASIA V LP.....	Fort Worth.....	TX..	Capital Distribution.....	12/17/2007	04/22/2019	3,295,455					0		3,295,455	2,949,758			0	345,697	
000000 00 0	TPG ASIA VI LP.....	Fort Worth.....	TX..	Capital Distribution.....	02/01/2013	04/15/2019	525,473					0		525,473				0	525,473	
000000 00 0	Trident V LP.....	Greenwich.....	CT..	Capital Distribution.....	02/26/2010	04/18/2019	891,046					0		891,046	891,046			0	0	
000000 00 0	TRIVEST FUND V LP.....	Coral Gables.....	FL..	Capital Distribution.....	09/17/2012	06/14/2019	10,942					0		10,942				0	10,942	
000000 00 0	TrueBridge Kauffman Fellows II.....	Durham.....	NC..	Capital Distribution.....	06/12/2009	04/05/2019	169,320					0		169,320				0	169,320	
000000 00 0	TURIYA FUND LP.....	Hong Kong.....		Liquidation.....	02/25/2014	04/15/2019	52,449	218,276				218,276		52,449	270,725			0	(218,276)	
000000 00 0	Wayzata Opportunities II LP.....	Wayzata.....	MN..	Capital Distribution.....	10/31/2007	04/12/2019	315,396					0		315,396	315,396			0	0	
000000 00 0	Wayzata Opportunities III LP.....	Wayzata.....	MN..	Capital Distribution.....	09/11/2012	04/11/2019	61,526					0		61,526	61,526			0	0	
000000 00 0	Wicks Comm & Media LP.....	New York.....	NY..	Liquidation.....	12/16/1999	04/24/2019		187,633				187,633			187,633			0	(187,633)	
000000 00 0	WIN 7 LP.....	New York.....	NY..	Capital Distribution.....	03/30/2007	06/13/2019	508,008					0		508,008				0	508,008	
000000 00 0	YORKTOWN ENERGY PARTNERS V LP.....	New York.....	NY..	Capital Distribution.....	12/18/2001	06/21/2019	96,356					0		96,356				0	96,356	
000000 00 0	SLA.....											0			(2,153,218)	1,645,960		0	1,645,960	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							143,060,015	(5,130,657)	0	0	0	(5,130,657)	3,091,544	146,924,353	63,204,844	(1,445,584)	0	(1,445,584)	78,474,747
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	04/16/2019	2,142,890					0		2,142,890				0	2,142,890	
000000 00 0	EURO TI INVESTMENTS LLC.....	Hartford.....	CT..	Capital Distribution.....	12/01/2004	05/29/2019	5,152					0		5,152				0	5,152	
1699999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							2,148,042	0	0	0	0	0	2,148,042	0	0	0	0	0	2,148,042
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
000000 00 0	Carlyle Europe Prtnr III 14000.....	Washington.....	GBR	Capital Distribution.....	10/09/2007	06/28/2019	19,051					0	1,316	21,683	(255)	(1,316)		(1,316)	20,622	
000000 00 0	MetLife Core Prop Fund LP.....	Morristown.....	NJ..	Capital Distribution.....	11/01/2013	06/01/2019	2,346,624					0		2,346,624				0	2,346,624	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							2,365,675	0	0	0	0	1,316	2,368,307	(255)	(1,316)	0	(1,316)	2,367,246	
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	04/29/2019	848,537					0		848,537	293,703			0	554,834	
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							848,537	0	0	0	0	0	848,537	293,703	0	0	0	0	554,834
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	06/01/2019	1,903,038					0		1,903,038				0	1,903,038	
1999999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....							1,903,038	0	0	0	0	0	1,903,038	0	0	0	0	0	1,903,038
4499999	Subtotal - Unaffiliated.....							248,473,842	(5,130,657)	(4,057)	0	0	(5,134,714)	3,092,860	252,340,812	91,657,024	(1,446,900)	0	(1,446,900)	82,745,031
4599999	Subtotal - Affiliated.....							2,996,579	0	0	0	0	0	2,996,579	293,703	0	0	0	0	2,702,876
4699999	Totals.....							251,470,421	(5,130,657)	(4,057)	0	0	(5,134,714)	3,092,860	255,337,391	91,950,727	(1,446,900)	0	(1,446,900)	85,447,907

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		06/01/2019	Interest Capitalization		97,037	97,037		1
38379E 2J 0	GNMA GNMA_14-131 3.000% 09/16/44		06/01/2019	Interest Capitalization		42,160	42,160		1
38379J NL 1	GNMA GNMA_15-28 2.500% 02/20/45		06/01/2019	Interest Capitalization		30,184	30,184		1
38379W D9 0	GNMA GNMA_16-61 3.000% 05/20/46		06/01/2019	Interest Capitalization		12,400	12,400		1
38379W HL 9	GNMA GNMA_16-49 3.500% 04/20/46		06/01/2019	Interest Capitalization		27,666	27,666		1
38380B EV 3	GNMA GNMA_16-134 3.000% 10/20/46		06/01/2019	Interest Capitalization		48,129	48,129		1
38380W F8 7	GOVERNMENTNATIONALMORTGAGEA AGENCY CMO		06/01/2019	Interest Capitalization		45,271	45,271		1
38380X 5T 0	GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY		06/01/2019	Interest Capitalization		62,078	62,078		1
38380Y 5T 8	GOVERNMENTNATIONALMORTGAGEA 3.500% 09/		06/01/2019	Interest Capitalization		178,605	178,605		1
38380Y M3 6	GOVERNMENTNATIONALMORTGAGEA AGENCY_CMO_G		06/01/2019	Interest Capitalization		62,672	62,672		1
38380Y R8 0	GNMA_18-122 SENIORAGENCYCMO18-122 3.50		06/01/2019	Interest Capitalization		89,302	89,302		1
38380Y RD 9	GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY		06/01/2019	Interest Capitalization		62,694	62,694		1
38380Y W9 2	GNMA SENIORAGENCYCMO18-124 3.500% 09/2		06/01/2019	Interest Capitalization		122,874	122,874		1
38380Y YL 3	GOVERNMENTNATIONALMORTGAGEA AGENCY CMO_1		06/01/2019	Interest Capitalization		28,068	28,068		1
38381A 3F 1	GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 1		06/01/2019	Interest Capitalization		79,957	79,957		1
38381A AF 3	GOVERNMENTNATIONALMORTGAGEA SENIORAGENCY		06/01/2019	Interest Capitalization		102,748	102,748		1
38381A FV 3	GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 1		06/01/2019	Interest Capitalization		53,426	53,426		1
38381A GL 4	GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 1		06/01/2019	Interest Capitalization		222,607	222,607		1
38381A HY 5	GOVERNMENTNATIONALMORTGAGEA AGENCY CMO		06/01/2019	Interest Capitalization		92,794	92,794		1
38381A JU 1	GOVERNMENTNATIONALMORTGAGEA AGENCY CMO		06/01/2019	Interest Capitalization		115,086	115,086		1
38381A QP 4	GOVERNMENTNATIONALMORTGAGEA AGENCY CMO		06/01/2019	Interest Capitalization		73,833	73,833		1
38381A X5 0	GOVERNMENTNATIONALMORTGAGEA AGENCY CMO 5		06/01/2019	Interest Capitalization		53,270	53,270		1
38381T PA 7	GOVT NATNL MRTG AS GNMA_19-41 AGENCY CMO		06/01/2019	Interest Capitalization		120,137	120,137		1
912828 2J 8	UNITED STATES TREASURY SENIOR GOVT BND		06/19/2019	WELLS FARGO SECURITIES		4,971,104	5,000,000	32,320	1
912828 4J 6	UNITED STATES TREASURY SENIOR GOVT BND		04/09/2019	GOLDMAN SACHS & CO		12,994,948	13,000,000	137,317	1
0599999	Total - Bonds - U.S. Government					19,789,050	19,822,998	169,637	.XXX
Bonds - All Other Government									
00401M AB 2	ABUDHABICRUDEOILPIPELINE SECURED CORP BND	D	04/04/2019	CITIGROUP GLOBAL MKT INC		4,222,925	4,090,000	51,216	1FE
195325 BK 0	COLOMBIA REPUBLIC OF SENIOR CORP BND 7	D	06/13/2019	HSBC SECURITIES INC		2,103,015	1,570,000	28,625	2FE
401494 AF 6	GUATEMALA REPUBLIC OF SENIOR CORP BND 14	D	04/17/2019	BARCLAYS CAPITAL		3,265,530	3,230,000	30,180	3FE
401494 AQ 2	GUATEMALA REPUBLIC OF SENIOR CORP BND 14	D	05/23/2019	CITIGROUP GLOBAL MKT INC		1,748,992	1,780,000		3FE
491798 AJ 3	KENYA (REPUBLIC OF) SENIOR CORP BND 144A	D	05/15/2019	J.P. MORGAN SECURITIES INC		4,600,000	4,600,000		4FE
59284M AD 6	MEXICO CITY AIRPORT TRUST SECURED CORP B	D	04/23/2019	SANTANDER INVESTMENT		3,343,605	3,570,000	45,577	2FE
699149 AC 4	PARAGUAY REPUBLIC OF (GOVERNME SENIOR GO	D	04/10/2019	JEFFRIES & CO. INC		1,056,000	1,000,000	24,583	3FE
71654Q BB 7	PETROLEOS MEXICANOS SENIOR CORP BND 4	D	04/30/2019	HSBC SECURITIES INC		3,035,400	3,000,000	39,813	2FE
80413T AL 3	SAUDI ARABIA SENIOR CORP BND 144A MTM	D	04/09/2019	GOLDMAN SACHS & CO		1,108,125	1,000,000	12,396	1FE
80414L 2F 1	SAUDIARABIANOILCO SENIOR CORP BND 144A M	D	04/09/2019	Various		3,969,275	4,000,000		1FE
903724 AN 2	UKRAINE REPUBLIC OF GOVERNMENT SENIOR CO	D	05/16/2019	Various		5,025,645	5,000,000	85,035	4FE
BHF18T WS 6	TRANSPORTADORA DE GAS DEL INTE SENIOR CO	D	04/18/2019	Various		3,925,025	3,590,000	91,865	2FE
BHF19E 9V 7	UKRAINE REPUBLIC OF GOVERNMENT SENIOR GO	D	05/16/2019	HSBC SECURITIES INC		2,166,125	2,150,000	59,086	4FE
BHF1JQ MJ 1	ECUADOR (REP OF) SENIOR CORP BND 144A	D	04/01/2019	Tax Free Exchange		4,968,750	5,000,000	111,521	4FE
BRTCMTY CJ 0	MEXICO CITY AIRPORT TRUST SECURED CORP B	D	04/02/2019	HSBC SECURITIES INC		3,730,000	4,000,000	39,111	2FE
BRTRWA LY 5	RUSSIAN FEDERATION SENIOR CORP BND 144A	D	06/19/2019	DIRECT		2,154,000	2,000,000	23,517	2FE
1099999	Total - Bonds - All Other Government					50,422,412	49,580,000	642,525	.XXX

QE04

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. Special Revenue and Special Assessment									
20281P	KG 6 COMMONWEALTH FINANCING AUTH PA MUNITAX B.....		04/08/2019.....	CITIGROUP GLOBAL MKT INC.....		1,831,082	1,765,000	26,209	1FE.....
3128MJ	2Z 2 FHLMC POOL#G08791 3.000% 12/01/47.....		04/09/2019.....	MORGAN STANLEY & CO. INC.....		86,265,479	86,972,128	72,477	1.....
3128MJ	4H 0 FHLMC POOL#G08823 3.500% 07/01/48.....		04/05/2019.....	BANC OF AMERICA SECURITIES LLC.....		42,388,684	41,865,367	28,492	1.....
3128MJ	5C 0 FHLMC 4.000% 10/01/48.....		04/02/2019.....	Various.....		48,835,666	47,514,955	15,933	1.....
3128MJ	5H 9 FHLMC POOL#G08847 4.000% 11/01/48.....		04/02/2019.....	GOLDMAN SACHS & CO.....		49,428,067	48,103,346	16,034	1.....
3128MJ	5T 3 FHLMC 4.000% 01/01/49.....		03/29/2019.....	AMHERST PIERPONT SECUI.....		(399,109)	(399,109)	(44)	1.....
3128MJ	6H 8 FHLMC POOL#G08871 3.500% 04/01/49.....		03/29/2019.....	Various.....		(43,273)	(42,647)	(4)	1.....
3128MJ	6J 4 FHLMC POOL#G08872 4.000% 04/01/49.....		04/02/2019.....	BANC OF AMERICA SECURITIES LLC.....		51,202,829	49,790,793	16,597	1.....
3132WM	7G 3 FHLMC POOL # Q48094 4.000% 05/01/47.....		04/09/2019.....	BARCLAYS CAPITAL.....		22,694,701	21,926,420	24,363	1.....
3136A7	CL 4 FNMA AGENCY CMO 12-68 3.500% 07/25/42.....		06/01/2019.....	Interest Capitalization.....		73,010	73,010		1.....
3136AB	YU 1 FNMA AGENCY CMO 13-1 3.000% 02/25/43.....		06/01/2019.....	Interest Capitalization.....		74,042	74,042		1.....
3136AD	S3 4 FNMA FNMA_13-41 3.500% 05/25/43.....		06/01/2019.....	Interest Capitalization.....		214,291	214,291		1.....
3136AL	D6 5 FNMA FNMA_14-85 3.000% 12/25/44.....		06/01/2019.....	Interest Capitalization.....		25,136	25,136		1.....
3136AQ	KE 9 FNMA FNMA_15-83B 3.500% 11/25/45.....		06/01/2019.....	Interest Capitalization.....		185,974	185,974		1.....
3136AR	6T 0 FHLMC FNMA_16-33F 3.000% 06/25/46.....		06/01/2019.....	Interest Capitalization.....		11,024	11,024		1.....
3136AS	XB 7 FN_16-43A FN_16-43A 3.000% 07/25/46.....		06/01/2019.....	Interest Capitalization.....		39,304	39,304		1.....
3136AT	FN 9 FNMA FNMA_16-54 3.000% 08/25/46.....		06/01/2019.....	Interest Capitalization.....		60,410	60,410		1.....
3136AT	PS 7 FNMA FNMA_16-59A 3.250% 09/25/46.....		06/01/2019.....	Interest Capitalization.....		97,455	97,455		1.....
3136AY	EW 9 FNMA_17-93A CMO_17-83-CZ 3.000% 10/25/.....		06/01/2019.....	Interest Capitalization.....		7,864	7,864		1.....
3136B0	YE 0 FHLMC SENIORAGENCYCMO18-1 3.500% 02/25.....		06/01/2019.....	Interest Capitalization.....		89,239	89,239		1.....
3136B1	K6 0 FANNIEMAEFNMA_18-30 SENIORAGENCYCMO18-30.....		06/01/2019.....	Interest Capitalization.....		48,324	48,324		1.....
3136B2	6H 0 FNMA_91-6 3.500% 09/25/48.....		06/01/2019.....	Interest Capitalization.....		128,827	128,827		1.....
3136B2	T3 6 FANNIEMAEFNMA_18-67 3.500% 09/25/48.....		06/01/2019.....	Interest Capitalization.....		117,808	117,808		1.....
3136B3	CZ 1 FNMA_91-6 SENIORAGENCYCMO18-75F 4.000%.....		06/01/2019.....	Interest Capitalization.....		219,456	219,456		1.....
3136B3	DN 7 FHLMC SENIORAGENCYCMO18-73 3.500% 10/2.....		06/01/2019.....	Interest Capitalization.....		46,351	46,351		1.....
3136B3	DW 7 FHLMC SENIORAGENCYCMO18-73 3.500% 10/2.....		06/01/2019.....	Interest Capitalization.....		109,892	109,892		1.....
3136B3	ER 7 FHLMC SENIORAGENCYCMO18-78 3.500% 10/2.....		06/01/2019.....	Interest Capitalization.....		203,026	203,026		1.....
3136B3	FD 7 FANNIEMAEFNMA_18-76 STRU BA-1161 ZA 4.....		06/01/2019.....	Interest Capitalization.....		125,417	125,417		1.....
3136B3	FZ 8 FANNIEMAEFNMA_18-76 SENIORAGENCYCMO 3.....		06/01/2019.....	Interest Capitalization.....		223,256	223,256		1.....
3136B3	RV 4 FNMA_91-6 AGENCY CMO 89C-CZ 4.000% 12/.....		06/01/2019.....	Interest Capitalization.....		137,763	137,763		1.....
3136B4	FT 0 FANNIEMAEFNMA_19-14 AGENCY CMO -14-DB.....		04/02/2019.....	GOLDMAN SACHS & CO.....		1,970,885	1,861,383	827	1.....
3136B4	JG 4 FANNIEMAEFNMA_19-13 AGENCY CMO -13-ZE.....		04/03/2019.....	BANK OF MONTREAL.....		6,595,338	6,595,338	5,771	1.....
3137A3	4X 4 FHLMC FHLMC_37-63 4.000% 11/15/40.....		06/01/2019.....	Interest Capitalization.....		147,030	147,030		1.....
3137AJ	PJ 7 FHLMC FHLMC_39-72 4.000% 12/15/41.....		06/01/2019.....	Interest Capitalization.....		76,195	76,195		1.....
3137AL	XC 8 FHLMC FHLMC_39-96 3.500% 02/15/42.....		06/01/2019.....	Interest Capitalization.....		122,621	122,621		1.....
3137AR	M2 9 FHLMC CMO_4057A ZB 3.500% 06/15/42.....		06/01/2019.....	Interest Capitalization.....		194,095	194,095		1.....
3137BG	GR 4 FHLMC FHLMC_44-43 3.500% 02/15/45.....		06/01/2019.....	Interest Capitalization.....		106,379	106,379		1.....
3137BM	2Z 8 FHLMC FHLMC_4526C 3.500% 11/15/45.....		06/01/2019.....	Interest Capitalization.....		79,709	79,709		1.....
3137BM	CT 1 FHLMC FHLMC_45-41 3.500% 12/15/45.....		06/01/2019.....	Interest Capitalization.....		31,873	31,873		1.....
3137BM	T7 1 FHLMC FHLMC_45-48 3.500% 01/15/46.....		06/01/2019.....	Interest Capitalization.....		173,545	173,545		1.....
3137BM	TN 6 FREDDIE MAC FHLMC_4548 FHLMC_4548A 3.5.....		06/01/2019.....	Interest Capitalization.....		50,983	50,983		1.....
3137BP	6P 9 FHLMC FHLMC_4573A 3.000% 04/15/46.....		06/01/2019.....	Interest Capitalization.....		90,896	90,896		1.....
3137BQ	6W 2 FHLMC FHLMC_4590A 3.500% 06/15/46.....		06/01/2019.....	Interest Capitalization.....		102,678	102,678		1.....

QE04.1

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)
3137BQ MG 9	FHLMC FHLMC_4594G 3.000% 06/15/46.....		06/01/2019.....	Interest Capitalization.....		18,651	18,651		1.....
3137BQ PF 8	FHLMC FHLMC_45-96 3.000% 06/15/46.....		06/01/2019.....	Interest Capitalization.....		25,953	25,953		1.....
3137BR WC 5	FHLMC FHLMC_46-14 3.000% 09/15/46.....		06/01/2019.....	Interest Capitalization.....		78,855	78,855		1.....
3137BS CC 5	FHLMC FHLMC_4619A 3.000% 10/15/46.....		06/01/2019.....	Interest Capitalization.....		39,907	39,907		1.....
3137F4 XQ 0	FEDERALHOMELoanMORTGAGECOR SENIORAGENCYC.....		06/01/2019.....	Interest Capitalization.....		91,528	91,528		1.....
3137FG S8 9	FREDDIEMACFHLMC_4817 SENIORAGENCYCMO4817.....		06/01/2019.....	Interest Capitalization.....		71,203	71,203		1.....
3137FH 7L 1	FHLMC 4.000% 01/15/48.....		06/01/2019.....	Interest Capitalization.....		84,814	84,814		1.....
3137FH 7M 9	FHLMC 3.500% 09/15/48.....		06/01/2019.....	Interest Capitalization.....		54,660	54,660		1.....
3137FH DN 0	FREDDIE MAC FHLMC_4821 SENIORAGENCYCMO48.....		06/01/2019.....	Interest Capitalization.....		423,506	423,506		1.....
3137FH G3 1	FREDDIE MAC FHLMC_4821 CMO_4821-MZ 3.5.....		06/01/2019.....	Interest Capitalization.....		226,815	226,815		1.....
3137FH GA 5	FREDDIE MAC FHLMC_4821 4.000% 06/15/47.....		06/01/2019.....	Interest Capitalization.....		138,208	138,208		1.....
3137FH HM 8	FREDDIE MAC FHLMC_4821 4.000% 05/15/48.....		06/01/2019.....	Interest Capitalization.....		71,889	71,889		1.....
3137FH QK 2	STRU_BNP-3848 SENIORAGENCYCMO 3.500% 1.....		06/01/2019.....	Interest Capitalization.....		75,590	75,590		1.....
3137FH RM 7	FHLMCMULTIFAMILYSTRUCTURED SENIORAGENCY.....		06/01/2019.....	Interest Capitalization.....		45,917	45,917		1.....
3137FH T6 0	FREDDIEMACFHLMC_4830 SENIORAGENCYCMO4830.....		06/01/2019.....	Interest Capitalization.....		29,777	29,777		1.....
3137FJ QY 8	FREDDIEMACFHLMC_4841 AGENCY CMO 4841-ZP.....		06/01/2019.....	Interest Capitalization.....		102,017	102,017		1.....
3137FJ W8 8	FHLMC AGENCY CMO 4838-GZ 4.000% 02/15/.....		06/01/2019.....	Interest Capitalization.....		143,768	143,768		1.....
3137FK AE 6	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM.....		06/01/2019.....	Interest Capitalization.....		131,792	131,792		1.....
3137GA MD 6	FHLMC FHLMC_3736 4.000% 10/15/40.....		06/01/2019.....	Interest Capitalization.....		538,606	538,606		1.....
3140JA JT 6	FNMA 3.500% 11/01/48.....		03/28/2019.....	J.P. MORGAN SECURITIES INC.....		(271,374)	(266,871)		1.....
3140JG LQ 6	FNMA POOL#BN0334 4.000% 12/01/48.....		04/02/2019.....	J.P. MORGAN SECURITIES INC.....		50,417,926	49,057,352	16,352	1.....
3140JR AZ 4	FNMA POOL#BN8123 3.500% 04/01/49.....		04/04/2019.....	GOLDMAN SACHS & CO.....		25,289,063	25,000,000	21,875	1.....
3140Q9 T9 4	FNMA POOL#CA2375 4.000% 09/01/48.....		04/12/2019.....	J.P. MORGAN SECURITIES INC.....		7,939,080	7,702,879	13,694	1.....
3140QA VA 5	FNMA POOL#CA3308 3.500% 04/01/49.....		04/09/2019.....	WELLS FARGO SECURITIES.....		65,749,590	64,942,877	63,139	1.....
31418C 4E 1	FNMA POOL#MA3520 3.500% 11/01/48.....		04/04/2019.....	CITIGROUP GLOBAL MKT INC.....		49,048,684	48,514,269	42,450	1.....
31418C 4W 1	FNMA POOL#MA3536 4.000% 12/01/48.....		03/29/2019.....	BARCLAYS CAPITAL.....		(110,022)	(106,850)	(12)	1.....
31418C 5Z 3	FNMA FNMA 30YR 4.000% 01/01/49.....		03/28/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		(202,883)	(196,974)		1.....
31418C YL 2	FNMA POOL#MA3414 3.500% 07/01/48.....		04/09/2019.....	J.P. MORGAN SECURITIES INC.....		97,268,128	96,130,335	93,460	1.....
31418C YM 0	FNMA POOL#MA3415 4.000% 07/01/48.....		04/09/2019.....	BARCLAYS CAPITAL.....		48,309,600	46,950,601	52,167	1.....
31418D AQ 5	FNMA POOL#MA3614 3.500% 03/01/49.....		04/04/2019.....	AMHERST PIERPONT SECUL.....		25,049,924	24,777,948	16,863	1.....
31418D BF 8	FNMA FNMA 30YR 3.500% 04/01/49.....		03/29/2019.....	Various.....		(166,633)	(164,173)	(5)	1.....
35563P DX 4	FREDDIEMACFHLMC_18-1SC SENIORWHOLECMO18-.....		06/01/2019.....	Interest Capitalization.....		28,848	28,848		1.....
35563P EC 9	SEASONEDCREDITRISKTRANSFER 3.000% 05/2.....		06/01/2019.....	Interest Capitalization.....		55,339	55,339		1.....
35563P GK 9	SEASONEDCREDITRISKTRANSFER WHOLECMO18-3.....		06/01/2019.....	Interest Capitalization.....		134,736	134,736		1.....
650035 8W 1	NEW YORK ST URBAN DEV CORP REV MUNITAX.....		05/16/2019.....	PHH HOME LOANS LLC DBA.....		5,237,950	5,000,000	67,167	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					690,343,661	679,320,619	593,805	XXX.....

QE04.2

Bonds - Industrial and Miscellaneous

001055 AY 8	AFLAC INCORPORATED SENIOR CORP BND 4.7.....		06/06/2019.....	Various.....		3,488,550	3,100,000	57,357	1FE.....
00115A AK 5	AEP TRANSMISSION COMPANY LLC SENIOR CORP.....		06/10/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,988,280	2,000,000		1FE.....
00173* AA 9	ALS TESTING SERVICES GROUP INC SENIOR CO.....		12/07/2018.....	Tax Free Exchange.....		1,101,772	1,100,000		2.....
00206R HN 5	AT&T INC SENIOR CORP BND 9.150% 02/01/.....		06/05/2019.....	Taxable Exchange.....		27,733,896	22,690,000	715,113	2FE.....
00206R HY 1	AT&T INC SENIOR CORP BND 6.625% 05/15/.....		06/05/2019.....	Taxable Exchange.....		16,273,828	13,090,000	48,178	2FE.....
00206R JA 1	AT&T INC SENIOR CORP BND 7.700% 05/01/.....		06/05/2019.....	Taxable Exchange.....		3,483,573	2,500,000	18,181	2FE.....
00206R JC 7	AT&T INC SENIOR CORP BND 6.500% 11/15/.....		06/05/2019.....	Taxable Exchange.....		2,473,142	2,000,000	7,222	2FE.....
00206R JD 5	AT&T INC SENIOR CORP BND 6.200% 03/15/.....		06/05/2019.....	Taxable Exchange.....		3,537,561	3,000,000	41,333	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)
00206R JE 3	AT&T INC SENIOR CORP BND 6.100% 07/15/.....		06/05/2019.....	Taxable Exchange.....		6,409,687	5,400,000	128,100	2FE.....
00206R JF 0	AT&T INC SENIOR CORP BND 6.250% 03/29/.....		06/05/2019.....	Taxable Exchange.....		2,354,988	2,000,000	22,917	2FE.....
003009 B@ 5	ABERDEENASIA SECURED CORP BND 3.730% 0.....		05/24/2019.....	BANK OF AMERICA.....		4,500,000	4,500,000		1FE.....
00688J AA 5	ADIENT US LLC CORP BOND 144A 7.000% 05.....		04/25/2019.....	BANC OF AMERICA SECURITIES LLC.....		900,000	900,000		3FE.....
00774C AB 3	AECOM SENIOR CORP BND 5.125% 03/15/27.....		05/20/2019.....	CITIGROUP GLOBAL MKT INC.....		228,563	230,000	2,194	3FE.....
00914A AB 8	AIR LEASE CORPORATION SENIOR CORP BND M.....		06/21/2019.....	Various.....		34,807,140	34,800,000	41,333	2FE.....
015271 AQ 2	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO.....		05/15/2019.....	J.P. MORGAN SECURITIES INC.....		4,448,008	4,100,000	30,932	2FE.....
019576 AA 5	ALLIEDUNIVERSALHOLDCOLLC SECUREDCORPBND1.....		06/28/2019.....	Various.....		2,046,875	2,025,000		4FE.....
01959L AC 6	ALLINA HEALTH SYSTEM CORP BND 3.887%.....		05/22/2019.....	J.P. MORGAN SECURITIES INC.....		2,500,000	2,500,000		1FE.....
02005N BH 2	ALLY FINANCIAL INC SENIOR CORP BND 3.8.....		05/16/2019.....	RBC DOMINION SECURITIES INC.....		1,071,093	1,082,000		3FE.....
023135 BJ 4	AMAZON.COM INC SENIOR CORP BND 144A 4.....		05/14/2019.....	J.P. MORGAN SECURITIES INC.....		17,859,350	17,000,000	160,650	1FE.....
025816 BF 5	AMERICAN EXPRESS COMPANY SENIOR CORP BND.....		05/15/2019.....	J.P. MORGAN SECURITIES INC.....		4,157,960	4,000,000	73,800	1FE.....
03027X AV 2	AMERICAN TOWER CORPORATION SENIOR CORP B.....		06/13/2019.....	MORGAN STANLEY & CO. INC.....		6,971,580	7,000,000	2,294	2FE.....
030288 B@ 2	AMERICAN TRANSMISSION SYSTEMS SENIOR COR.....		04/15/2019.....	J.P. MORGAN SECURITIES INC.....		14,000,000	14,000,000		1Z.....
03040W AV 7	AMERICAN WATER CAPITAL CORP SENIOR CORP.....		05/15/2019.....	WELLS FARGO SECURITIES.....		4,487,625	4,500,000	2,075	2FE.....
032177 AH 0	AMSTED IND INC SENIOR CORP BND 144A 5.....		05/21/2019.....	WELLS FARGO SECURITIES.....		145,000	145,000		3FE.....
03522A AH 3	ANHEUSER-BUSCH COMPANIES LLC SENIOR CORP.....		05/15/2019.....	Tax Free Exchange.....		2,527,835	2,500,000	33,944	2FE.....
03522A AJ 9	ANHEUSER-BUSCH COMPANIES LLC CORP BND.....		05/15/2019.....	Tax Free Exchange.....		2,025,054	2,000,000	28,311	2FE.....
03523T BV 9	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO.....		05/14/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		11,207,600	10,000,000	174,208	2FE.....
03690A AD 8	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP.....		06/28/2019.....	J.P. MORGAN SECURITIES INC.....		324,188	325,000	6,593	3FE.....
03690A AF 3	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP.....		06/25/2019.....	J.P. MORGAN SECURITIES INC.....		1,300,000	1,300,000		3FE.....
037833 BH 2	APPLE INC SENIOR CORP BND 4.375% 05/13.....		05/29/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		3,338,173	3,100,000	6,781	1FE.....
037833 BX 7	APPLE INC SENIORCORPBND 4.650% 02/23/4.....		05/21/2019.....	WELLS FARGO SECURITIES.....		19,598,975	17,740,000	206,228	1FE.....
037833 DD 9	APPLE INC SENIOR CORP BND 3.750% 09/12.....		05/29/2019.....	CITIGROUP GLOBAL MKT INC.....		2,358,792	2,400,000	19,750	1FE.....
03836W AC 7	AQUA AMERICA INC SENIOR CORP BND 4.276.....		05/15/2019.....	RBC DOMINION SECURITIES INC.....		4,499,910	4,500,000	11,225	2FE.....
03842* BP 0	AQUA PENNSYLVANIA INC CORP BOND 4.120%.....		05/31/2019.....	DIRECT.....		4,000,000	4,000,000		2Z.....
049560 AP 0	ATMOS ENERGY CORPORATION SENIOR CORP BND.....		06/06/2019.....	WELLS FARGO SECURITIES.....		16,141,350	15,000,000	100,931	1FE.....
049560 AQ 8	ATMOS ENERGY CORPORATION SENIOR CORP BND.....		06/18/2019.....	SALOMON SMITH BARNEY INC.....		10,884,600	10,000,000	121,458	1FE.....
053332 AW 2	AUTOZONE INC SENIOR CORP BND 3.750% 04.....		04/04/2019.....	BARCLAYS CAPITAL.....		4,986,350	5,000,000		2FE.....
05348E BE 8	AVALONBAY COMMUNITIES INC SENIOR CORP BN.....		06/21/2019.....	J.P. MORGAN SECURITIES INC.....		670,660	595,000	5,033	1FE.....
053773 BC 0	AVIS BUDGET CAR RENTAL LLC SENIOR CORP B.....		06/19/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,000,000	1,000,000		3FE.....
05550M AS 3	BBCMS_19-C3 SENIOR CMBS 3.319% 05/15/.....		05/17/2019.....	BARCLAYS CAPITAL.....		1,716,886	1,700,000	1,567	1FE.....
05550M AX 2	BBCMS_19-C3 SENIOR CMBS 3.895% 05/15/.....		05/17/2019.....	BARCLAYS CAPITAL.....		2,380,244	2,311,000	2,500	1FE.....
05723K AF 7	BAKER HUGHES A GE COMPANY LLC COPR BOND.....		05/29/2019.....	MORGAN STANLEY & CO. INC.....		3,628,680	4,000,000	75,253	1FE.....
06051G HS 1	BANK OF AMERICA CORP SENIOR CORP BND MT.....		05/16/2019.....	CITIGROUP GLOBAL MKT INC.....		16,640,320	16,000,000	125,089	1FE.....
065402 BF 5	BANKBANK_19-BN18 SENIOR CMBS K18-AS 3.....		05/21/2019.....	Various.....		7,083,385	6,877,193	21,927	1FE.....
081437 AM 7	BEMIS COMPANY INC SENIOR CORP BND 144A.....		06/13/2019.....	Taxable Exchange.....		7,773,548	7,500,000		2FE.....
081437 AP 0	BEMIS COMPANY INC SENIOR CORP BND 144A.....		06/13/2019.....	Taxable Exchange.....		1,677,973	1,755,000	13,299	2FE.....
08160J AE 7	BENCHMARKMORTGAGETRUSTBMARK SENIOR CMBS.....		04/04/2019.....	MORGAN STANLEY & CO. INC.....		10,576,953	10,000,000	7,808	1FE.....
08161H AF 7	BMARK_18-B4 4.121% 07/15/51.....		04/04/2019.....	CITIGROUP GLOBAL MKT INC.....		9,599,414	9,000,000	7,212	1FM.....
08162U AV 2	BMARK_2018-B8 SENIOR CMBS 8-B8-A4 3.96.....		04/03/2019.....	SOCIETE GENERALE.....		4,206,875	4,000,000	1,761	1FM.....
085770 AA 3	BERRY PLASTICS ESCROW CORP SECURED CORP.....		05/17/2019.....	WELLS FARGO SECURITIES.....		2,300,000	2,300,000		3FE.....
085770 AB 1	BERRY PLASTICS ESCROW CORP SECURED CORP.....		05/17/2019.....	WELLS FARGO SECURITIES.....		1,985,000	1,985,000		3FE.....
11284D AA 3	GENERAL GROWTH PROPERTIES INC SECURED CO.....		04/26/2019.....	MORGAN STANLEY & CO. INC.....		2,287,000	2,287,000		3FE.....

QE04.3

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)
114259 AQ 7	BROOKLYN UNION GAS COMPANY THE SENIOR CO.....		05/17/2019.....	Various.....		7,491,896	7,197,000	54,481	1FE.....
114259 AU 8	BROOKLYN UNION GAS COMPANY THE SENIOR CO.....		06/07/2019.....	Various.....		21,410,601	19,517,000	209,245	1FE.....
12008R AM 9	BUILDERS FIRSTSOURCE INC SECURED CORP BN.....		05/22/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		680,000	680,000		4FE.....
1248EP CB 7	CCO HOLDINGS LLC SENIOR CORP BND 144A.....		06/25/2019.....	Various.....		6,967,781	6,929,000	12,631	4FE.....
12508E AJ 0	CDK GLOBAL INC SENIOR CORP BND 144A 5.....		05/02/2019.....	WELLS FARGO SECURITIES.....		3,411,000	3,411,000		3FE.....
12508G AX 4	CCUBS_17-C1 SUBSUBCMBS17C1 3.907% 11/1.....		05/13/2019.....	CITIGROUP GLOBAL MKT INC.....		6,708,043	6,491,000	9,862	1FM.....
12596W AC 8	CSAIL COMMERCIAL MORTGAGE TRUS SENIOR CM.....		06/18/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		3,089,976	3,000,000	7,213	1FE.....
12648W AE 2	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38.....		06/01/2019.....	Interest Capitalization.....		109	109		1FM.....
12656* AM 4	CSLB HOLDINGS INC SENIOR CORP BND 3.12.....		04/25/2019.....	DIRECT.....		9,974,448	10,800,000	11,232	1.....
12656* AP 7	CSLB HOLDINGS INC SENIOR CORP BOND 3.7.....		04/26/2019.....	DIRECT.....		17,769,196	18,800,000	43,313	1.....
126650 CZ 1	CVS PASSTHROUGH TRUST SENIOR CORP BND.....		05/14/2019.....	J.P. MORGAN SECURITIES INC.....		9,014,490	9,000,000	64,388	2FE.....
126671 RX 6	COUNTRYWIDE ASSET-BACKED CTFS ABS 2002-S.....		06/01/2019.....	Interest Capitalization.....		29	29		1FM.....
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05.....		02/01/2019.....	Interest Capitalization.....		(8,811)	(8,811)		1FM.....
130789 Y# 1	CALIFORNIAWATERSERVICECO SECURED CORP BN.....		06/11/2019.....	BANC OF AMERICA SECURITIES LLC.....		8,300,000	8,300,000		1Z.....
14040H BK 0	CAPITAL ONE FINANCIAL CORPORAT SUB CORP.....		06/26/2019.....	SALOMON SMITH BARNEY INC.....		3,047,820	3,000,000	46,875	2FE.....
141781 BJ 2	CARGILL INC SENIOR CORP BND 144A 3.875.....		05/20/2019.....	Various.....		12,796,370	12,975,000		1FE.....
141781 BK 9	CARGILL INC SENIOR CORP BND 144A 3.250.....		05/20/2019.....	Various.....		5,970,060	6,000,000		1FE.....
14879E AE 8	CATALENT PHARMA SOLUTIONS INC SENIOR COR.....		06/24/2019.....	J.P. MORGAN SECURITIES INC.....		1,000,000	1,000,000		4FE.....
150190 AC 0	CEDAR FAIR L.P. SENIOR CORP BND 144A 5.....		06/18/2019.....	J.P. MORGAN SECURITIES INC.....		975,000	975,000		4FE.....
163851 AD 0	CHEMOURS COMPANY LLC SENIOR CORP BND 7.....		05/29/2019.....	J.P. MORGAN SECURITIES INC.....		502,500	500,000	1,556	3FE.....
17305C AE 9	CITIUS FUNDING LTD CTIUS_06-1A CITIUS_06.....		05/05/2019.....	Interest Capitalization.....		13,009	13,009		6FE.....
17327F AD 8	CITIGROUPCOMMERCIALMORTGAGE LCFSENIORCMB.....		04/03/2019.....	CITIGROUP GLOBAL MKT INC.....		2,401,725	2,275,000	1,013	1FM.....
184496 AN 7	CLEAN HARBORS INC. SENIOR CORP BND 144A.....		06/18/2019.....	GOLDMAN SACHS & CO.....		2,000,000	2,000,000		3FE.....
202795 JG 6	COMMONWEALTH EDISON COMPANY SECURED CORP.....		05/22/2019.....	US BANCORP.....		2,149,600	2,000,000	2,175	1FE.....
20338Q AD 5	COMM SCOPE FINANCE LLC SECURED CORP BND.....		05/28/2019.....	J.P. MORGAN SECURITIES INC.....		843,553	826,000	13,904	3FE.....
20605P AH 4	CONCHO RESOURCES INC SENIORCORPBND 3.7.....		06/06/2019.....	BARCLAYS CAPITAL.....		6,073,500	6,000,000	43,125	2FE.....
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48.....		06/06/2019.....	GOLDMAN SACHS & CO.....		5,270,800	5,000,000	77,465	2FE.....
21036P BD 9	ANTHEM INC SENIORCORPBND 5.250% 11/15/.....		05/15/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		9,028,635	8,250,000	2,406	2FE.....
210518 DD 5	CONSUMERS ENERGY COMPANY CONSUMERS ENERG.....		06/10/2019.....	WELLS FARGO SECURITIES.....		1,127,720	1,000,000	6,888	1FE.....
210518 DE 3	CONSUMERS ENERGY COMPANY SECURED CORP BN.....		05/22/2019.....	BARCLAYS CAPITAL.....		15,620,714	15,805,000		1FE.....
212015 AQ 4	CONTINENTAL RESOURCES INC. SENIOR CORP B.....		06/18/2019.....	BARCLAYS CAPITAL.....		1,510,095	1,500,000	3,879	2FE.....
21872# AA 5	CORECIVIC OF KANSAS LLC 4.430% 01/31/4.....		05/15/2019.....	J.P. MORGAN SECURITIES INC.....		2,216,062	2,216,062		1PL.....
222070 AB 0	COTY INC SENIOR CORP BND 144A 6.500% 0.....		05/29/2019.....	J.P. MORGAN SECURITIES INC.....		465,600	480,000	3,987	5FE.....
22279# AE 4	COUSINSPROPERTIESINC SENIOR CORP BND 3.....		05/30/2019.....	WELL FARGO BANK.....		5,000,000	5,000,000		2Z.....
224044 CK 1	COX COMMUNICATIONS INC SENIORCORPBND144A.....		05/14/2019.....	GOLDMAN SACHS & CO.....		2,893,500	3,000,000	34,883	2FE.....
226373 AQ 1	CRESTWOOD MIDSTREAM PARTNERS L SENIOR CO.....		04/11/2019.....	WELLS FARGO SECURITIES.....		1,400,000	1,400,000		3FE.....
22945D AG 8	CSAILCOMMERCIALMORTGAGETRUS LCF SENIOR C.....		04/09/2019.....	BARCLAYS CAPITAL.....		7,413,984	7,000,000	7,881	1FE.....
23110A AA 4	CUMULUS MEDIA NEW HOLDINGS INC SECURED C.....		06/12/2019.....	BANC OF AMERICA SECURITIES LLC.....		875,000	875,000		4FE.....
23307E AA 9	DBGS_19-1735 SENIOR CMBS 1735-A 144A 3.....		04/03/2019.....	DEUTSCHE BANK AG.....		7,209,617	7,000,000	12,703	1FE.....
23422R AB 8	DIAMOND RESORTS INTNL INC SECURED CORP B.....		05/29/2019.....	RBC DOMINION SECURITIES INC.....		458,850	460,000	8,913	4FE.....
23918K AR 9	DAVITA HEALTHCARE PARTNERS INC SENIOR CO.....		06/12/2019.....	Various.....		73,750	75,000	424	3FE.....
24618# AQ 3	DELAWARE NORTH SENIOR CORP BND 4.220%.....		06/26/2019.....	DIRECT.....		20,000,000	20,000,000		2Z.....
247109 BT 7	DELMARVA POWER & LIGHT COMPANY SECURED C.....		05/22/2019.....	SMBC NIKKO CAP MARKETS LTD.....		1,624,958	1,560,000	1,619	1FE.....
25272K AU 7	DELL INTERNATIONAL LLC SENIOR CORP BND 1.....		05/14/2019.....	MORGAN STANLEY & CO. INC.....		2,082,031	2,050,000	50,517	3FE.....
25389J AR 7	DIGITAL REALTY TRUST LP SENIOR CORP BND.....		06/19/2019.....	WELLS FARGO SECURITIES.....		10,395,514	10,181,000	131,844	2FE.....

QE04.4

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)
260543 CP 6	DOW CHEMICAL COMPANY THE SENIOR CORP BND.....		05/29/2019.....	J.P. MORGAN SECURITIES INC.....		5,493,350	5,000,000		2FE.....
260543 CU 5	DOW CHEMICAL COMPANY THE SENIOR CORP BND.....		05/16/2019.....	CITIGROUP GLOBAL MKT INC.....		4,970,150	5,000,000		2FE.....
260543 CW 1	DOW CHEMICAL COMPANY THE SENIOR CORP BND.....		05/16/2019.....	HSBC SECURITIES INC.....		9,995,800	10,000,000		2FE.....
26078J AF 7	DUPONT DE NEMOURS INC SENIOR CORP BND.....		05/29/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		36,310,400	32,000,000	20,622	2FE.....
26837@ AA 0	ECP UPTOWN CAMPUS LLC SECURED CORP BND.....		05/01/2019.....	BANC OF AMERICA SECURITIES LLC.....		7,700,000	7,700,000		2Z.....
26882P BE 1	ERAC USA FINANCE LLC SENIOR CORP BND 144.....		05/14/2019.....	SEAPORT GROUP.....		6,582,450	5,000,000	30,139	2FE.....
26884A BL 6	ERP OPERATING LP SENIOR CORP BND 3.000.....		06/17/2019.....	MORGAN STANLEY & CO. INC.....		9,958,000	10,000,000		1FE.....
26884T AS 1	ERAC USA FINANCE LLC SENIOR CORP BND 144.....		06/11/2019.....	SALOMON SMITH BARNEY INC.....		14,883,300	15,000,000	73,500	2FE.....
26959X AC 7	EAGLEHOLDINGCOMPANYILLC SENIOR CORP BND.....		05/07/2019.....	J.P. MORGAN SECURITIES INC.....		958,320	968,000		5FE.....
278865 BA 7	ECOLAB INC SENIORCORPBND144A 3.950% 12.....		05/22/2019.....	J.P. MORGAN SECURITIES INC.....		1,916,756	1,875,000	35,591	1FE.....
280145 AA 1	EDGEMOOR STAR-AMERICA JUDICAL SECURED CO.....		06/28/2019.....	DIRECT.....		3,816,479	3,816,479		2.....
29278N AG 8	ENERGY TRANSFER OPERATING LP SENIOR CORP.....		06/11/2019.....	GOLDMAN SACHS & CO.....		4,377,640	4,000,000	33,833	2FE.....
29279F AA 7	ENERGY TRANSFER OPERATING LP SENIOR CORP.....		06/18/2019.....	GOLDMAN SACHS & CO.....		1,428,350	1,250,000	14,106	2FE.....
29336T AA 8	ENLINKMIDSTREAMLLC SENIOR CORP BND 5.3.....		04/04/2019.....	RBC DOMINION SECURITIES INC.....		2,900,000	2,900,000		3FE.....
29364W BB 3	ENTERGY LOUISIANA LLC SECURED CORPBND 4.....		05/22/2019.....	FIRST TENNESSEE CAPITAL MARKET.....		3,149,400	3,000,000	29,050	1FE.....
29364W BC 1	ENTERGY LOUISIANA LLC SECURED CORP BND.....		05/21/2019.....	SEAPORT GROUP.....		5,227,600	5,000,000	41,417	1FE.....
29366W AA 4	ENTERGYMISSISSIPPILLC CORP BOND 3.850%.....		06/07/2019.....	Various.....		35,605,571	35,700,000	11,764	1FE.....
29379V BW 2	ENTERPRISE PRODUCTS OPERATING SENIOR COR.....		06/24/2019.....	J.P. MORGAN SECURITIES INC.....		698,544	700,000		2FE.....
30161M AN 3	EXELON GENERATION COMPANY LLC SENIOR COR.....		05/14/2019.....	WELLS FARGO SECURITIES.....		10,744,600	10,000,000	234,889	2FE.....
30288* AE 0	FLNG LIQUEFACTION 2 LLC SECURED CORP BND.....		05/21/2019.....	DIRECT.....		25,000,000	25,000,000		2FE.....
337738 AU 2	FISERV INC SENIOR CORP BND 3.500% 07/0.....		06/10/2019.....	J.P. MORGAN SECURITIES INC.....		2,830,237	2,835,000		2FE.....
337738 AV 0	FISERV INC SENIOR CORP BND 4.400% 07/0.....		06/10/2019.....	J.P. MORGAN SECURITIES INC.....		8,944,920	9,000,000		2FE.....
337932 AJ 6	FIRSTENERGY CORPORATION SENIORCORPBND.....		05/14/2019.....	WELLS FARGO SECURITIES.....		10,654,400	10,000,000	163,014	2FE.....
34960P AB 7	FORTRESSTRANSPORTATIONANDIN SENIOR CORP.....		05/17/2019.....	J.P. MORGAN SECURITIES INC.....		793,000	800,000	7,222	4FE.....
35137L AD 7	FOX CORP SENIOR CORP BND 144A 5.476% 0.....		04/05/2019.....	Various.....		10,988,672	10,000,000	112,354	2FE.....
35640Y AD 9	FREEDOM MORTGAGE CORP SENIOR CORP BND 14.....		05/01/2019.....	J.P. MORGAN SECURITIES INC.....		1,109,760	1,156,000	12,772	4FE.....
36166T AA 8	GCI LLC SENIOR CORP BND 144A 6.625% 06.....		06/03/2019.....	SUNTRUST ROBINSON HUMP.....		1,500,000	1,500,000		4FE.....
38148L AF 3	GOLDMAN SACHS GROUP INC/THE SUB CORP BND.....		05/14/2019.....	MORGAN STANLEY & CO. INC.....		10,671,900	10,000,000	248,917	2FE.....
38869A AA 5	GRAPHIC PACKAGING INTERNATIONAL SENIOR CO.....		06/11/2019.....	BANC OF AMERICA SECURITIES LLC.....		3,000,000	3,000,000		3FE.....
391382 AB 4	GREAT-WEST LIFE CO FINANCE (DEL SENIOR CO.....		05/15/2019.....	WELLS FARGO SECURITIES.....		9,054,848	8,800,000	166,369	1FE.....
40010P AA 6	GRUBHUBHOLDINGSINC SENIOR CORP BND 144A.....		06/06/2019.....	J.P. MORGAN SECURITIES INC.....		1,500,000	1,500,000		3FE.....
404119 BS 7	HCA INC SENIOR CORP BND 5.875% 02/15/2.....		05/29/2019.....	CITIGROUP GLOBAL MKT INC.....		1,382,875	1,300,000	22,488	3FE.....
404119 BW 8	HCA INC SENIOR CORP BND 5.875% 02/01/2.....		05/29/2019.....	CITIGROUP GLOBAL MKT INC.....		954,000	900,000	17,772	3FE.....
404119 BX 6	HCA INC SECURED CORP BND 4.125% 06/15/.....		06/05/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		970,096	975,000		3FE.....
40471@ AA 2	HA IPC FUNDING CORP BND 4.564% 06/06/4.....		06/06/2019.....	DIRECT.....		991,313	991,313		1.....
415864 AM 9	HARSCO CORP SENIOR CORP BND 144A 5.750.....		06/12/2019.....	GOLDMAN SACHS & CO.....		2,325,000	2,325,000		3FE.....
418751 AA 1	HATHOLDINGSILLC&HAT SENIOR CORP BND 144A.....		06/26/2019.....	WELLS FARGO SECURITIES.....		325,000	325,000		3FE.....
42704L AA 2	HERTZ GLOBAL HOL SENIOR CORP BND 144A.....		06/24/2019.....	J.P. MORGAN SECURITIES INC.....		1,620,000	1,620,000		4FE.....
432833 AD 3	HILTON DOMESTIC OPERATING COMP CORP BND.....		05/31/2019.....	Tax Free Exchange.....		5,062,500	5,000,000	21,354	3FE.....
432833 AE 1	HILTON DOMESTIC OPERATING COMP SENIOR CO.....		06/10/2019.....	BANC OF AMERICA SECURITIES LLC.....		2,000,000	2,000,000		3FE.....
437076 BS 0	HOME DEPOT INC SENIOR CORP BND 3.900%.....		06/03/2019.....	MORGAN STANLEY & CO. INC.....		3,168,548	3,090,000	670	1FE.....
437076 BX 9	HOME DEPOT INC SENIOR CORP BND 4.500%.....		05/15/2019.....	CITIGROUP GLOBAL MKT INC.....		8,186,916	7,400,000	148,925	1FE.....
44421G AA 1	HY_19-30HY SENIOR CMBS HY-A 144A 3.228.....		06/24/2019.....	DEUTSCHE BANK AG.....		3,604,725	3,500,000	4,708	2Z.....
44421G AG 8	HUDSONYARDSHY_19-30HY SUBCMBS19-30HY144A.....		06/24/2019.....	DEUTSCHE BANK AG.....		2,402,739	2,340,000	3,468	2Z.....

QE04.5

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)
449253 AB 9	IAASPINCOINC SENIOR CORP BND 144A 5.50		05/22/2019	J.P. MORGAN SECURITIES INC		107,000	107,000		4FE
44929@ AR 5	INVESCO CORE REAL ESTATE USA L SENIOR CO		05/01/2019	BANC OF AMERICA SECURITIES LLC		12,100,000	12,100,000		1Z
44929@ AS 3	INVESCO CORE REAL ESTATE USA L SENIOR CO		05/01/2019	BANC OF AMERICA SECURITIES LLC		6,600,000	6,600,000		1Z
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		04/01/2019	Interest Capitalization		3,685	3,685		1FM
458140 AP 5	INTEL CORPORATION SENIOR CORP BND 4.25		06/20/2019	MERRILL LYNCH PIERCE FNNR & SM		373,433	337,000	358	1FE
458140 AY 6	INTEL CORPORATION SENIOR CORP BND 4.10		06/06/2019	MERRILL LYNCH PIERCE FNNR & SM		799,205	755,000	2,494	1FE
458140 BG 4	INTEL CORPORATION 3.734% 12/08/47		06/10/2019	Various		2,500,925	2,500,000	726	1FE
459506 AL 5	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO		06/14/2019	MERRILL LYNCH PIERCE FNNR & SM		1,084,750	1,000,000	11,389	2FE
460146 CK 7	INTERNATIONAL PAPER CO SENIOR CORP BND		06/07/2019	MORGAN STANLEY & CO. INC		1,078,443	1,077,000	25,274	2FE
460146 CQ 4	INTERNATIONAL PAPER CO SENIOR CORP BND		06/07/2019	BARCLAYS CAPITAL		3,608,209	3,821,000	54,173	2FE
460146 CS 0	INTERNATIONAL PAPER CO SENIOR CORP BND		06/07/2019	Various		10,244,115	10,987,000	152,068	2FE
46266T AA 6	IMS HEALTH INCORPORATED SENIOR CORP BND		05/07/2019	BARCLAYS CAPITAL		2,140,000	2,140,000		3FE
466112 AR 0	JBS USA LLC/JBS USA FINANCE IN SENIOR CO		04/23/2019	BARCLAYS CAPITAL		1,017,500	1,000,000	21,563	3FE
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_JPMMT_06		04/01/2019	Interest Capitalization		30	30		1FM
466365 AA 1	JACKINTHEBOXFUNDINGLLCJA ABS 1A-A2I 144A		06/28/2019	GUGGENHEIM		2,500,000	2,500,000		2Z
466365 AB 9	JACKINTHEBOXFUNDINGLLCJA ABS A-A2II 144A		06/28/2019	GUGGENHEIM		1,800,000	1,800,000		2Z
46647P AN 6	JPMORGAN CHASE & CO SENIORCORPBND 3.89		05/15/2019	Various		11,722,200	12,000,000	148,086	1FE
47232M AE 2	JEFFERIES FINANCE LLC SECURED CORP BND 1		05/29/2019	Various		622,100	620,000		3FE
482480 AG 5	KLA-TENCOR CORP SENIOR CORP BND 4.100%		05/29/2019	J.P. MORGAN SECURITIES INC		2,345,448	2,300,000	18,598	2FE
487312 AD 2	KEENAN FORT DETRICK ENERGY UNSEC CORP BN		04/12/2019	Various		9,189,241	9,100,000	579	1FE
49271V AD 2	KEURIG DR PEPPER INC SENIOR CORP BND 5		06/06/2019	Tax Free Exchange		5,270,670	5,000,000	7,769	2FE
49271V AG 5	KEURIG DR PEPPER INC SENIOR CORP BND 4		06/06/2019	Tax Free Exchange		10,412,850	10,000,000	12,396	2FE
500688 AC 0	KOSMOS ENERGY LTD SENIOR CORP BND 144A		04/24/2019	Various		5,950,375	5,950,000	7,359	3FE
50168A AB 6	LABLESCROWISSUERLLC SENIOR CORP BND 144A		06/18/2019	BANC OF AMERICA SECURITIES LLC		325,000	325,000		4FE
50171* AA 6	LA GATEWAY PARTNERS LLC SECURED CORP BND		06/28/2019	RBC DOMINION SECURITIES INC		2,997,372	2,997,372		1FE
521865 AZ 8	LEAR CORPORATION SENIOR CORP BND 5.250		05/29/2019	J.P. MORGAN SECURITIES INC		1,498,720	1,600,000	7,000	2FE
548661 DR 5	LOWES COMPANIES INC SENIOR CORP BND 3		04/03/2019	GOLDMAN SACHS & CO		14,978,850	15,000,000		2FE
55336V AT 7	MPLX LP SENIOR CORP BND 5.500% 02/15/4		05/14/2019	CITIGROUP GLOBAL MKT INC		21,058,600	20,000,000	278,056	2FE
559080 AN 6	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		05/14/2019	CITIGROUP GLOBAL MKT INC		17,755,595	16,725,000	265,881	2FE
565849 AM 8	MARATHON OIL CORP SENIOR CORP BND 5.20		06/18/2019	MERRILL LYNCH PIERCE FNNR & SM		1,586,460	1,500,000	4,117	2FE
56585A AZ 5	MARATHON PETROLEUM CORP CORP BND 5.375		05/23/2019	Tax Free Exchange		3,207,779	3,160,000	24,534	2FE
56585A BC 5	MARATHON PETROLEUM CORP SENIOR CORP BND		05/30/2019	Tax Free Exchange		1,617,884	1,500,000	33,740	2FE
56585A BD 3	MARATHON PETROLEUM CORP CORP BND 3.800		05/23/2019	Tax Free Exchange		4,771,500	5,000,000	27,444	2FE
570535 AT 1	MARKEL CORPORATION SENIORCORPBND 5.000		06/07/2019	Various		20,573,744	20,310,000	17,588	2FE
571676 AF 2	MARS INC SENIOR CORP BND 144A 3.950% 0		05/15/2019	J.P. MORGAN SECURITIES INC		22,505,984	22,600,000	119,027	1FE
57169* BA 4	MARS INC 3.340% 09/27/36		04/25/2019	DIRECT		9,934,415	10,700,000	27,796	1
57169* BB 2	MARS INC 3.570% 09/27/41		04/25/2019	DIRECT		8,912,140	9,500,000	26,378	1
571748 BG 6	MARSH & MCLENNAN COMPANIES INC SENIOR CO		05/29/2019	WELLS FARGO SECURITIES		3,212,550	3,000,000	49,583	1FE
571748 BJ 0	MARSH & MCLENNAN COMPANIES INC SENIOR CO		06/14/2019	WELLS FARGO SECURITIES		1,147,390	1,000,000	20,825	1FE
575385 AB 5	MASONITE INTERNATIONAL CORP SENIOR CORP		05/29/2019	J.P. MORGAN SECURITIES INC		819,088	805,000	9,772	3FE
575634 AT 7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO		05/17/2019	SCOTIA CAPITAL		4,949,000	5,000,000	53,387	1FE
57636Q AL 8	MASTERCARD INC SENIOR CORP BND 3.650%		05/28/2019	CITIGROUP GLOBAL MKT INC		4,992,750	5,000,000		1FE
58013M EF 7	MCDONALDS CORPORATION SENIOR CORP BND M		06/06/2019	DIRECT		15,189,590	11,940,000	206,861	2FE
594918 CA 0	MICROSOFT CORPORATION SENIOR CORP BND		05/15/2019	Various		9,042,468	8,200,000	97,774	1FE
61691R AE 6	MORGANSTANLEYCAPITALITRUST SENIOR CMBS H		04/03/2019	Various		10,358,234	9,600,000	4,597	1FM

QE04.6

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)
61746B EG 7	MORGAN STANLEY SENIOR CORP BND 4.375%.....		05/14/2019.....	Various.....		17,981,573	17,250,000	238,984	1FE.....
61767Y AZ 3	MORGANSTANLEYCAPITALTRUST LCFSENIORCMBS.....		04/03/2019.....	BANC OF AMERICA SECURITIES LLC.....		2,878,875	2,700,000	1,253	1FM.....
61768H AW 6	MSC_19-L2 SENIOR CMBS L2-A4 4.071% 03/.....		04/09/2019.....	Various.....		8,495,195	8,000,000	9,047	1FE.....
62877V AA 9	NBMUSHOLDINGSINC SENIOR CORP BND 144A.....		05/02/2019.....	HSBC SECURITIES INC.....		2,515,473	2,550,000		3FE.....
62913T AN 2	NGL ENERGY PARTNERS LP SENIOR CORP BND 1.....		04/04/2019.....	RBC DOMINION SECURITIES INC.....		1,000,000	1,000,000		4FE.....
629377 CH 3	NRG ENERGY INC SENIOR CORP BND 144A 5.....		05/07/2019.....	J.P. MORGAN SECURITIES INC.....		1,770,000	1,770,000		3FE.....
64110L AT 3	NETFLIX INC SENIOR CORP BND 5.875% 11/.....		04/26/2019.....	Tax Free Exchange.....		2,105,000	2,000,000	52,549	3FE.....
64110L AU 0	NETFLIX INC Bond Corp 5.375% 11/15/29.....		05/29/2019.....	Various.....		3,211,200	3,204,000	1,720	3FE.....
644188 BF 0	NEWENGLANDPOWERCO SENIOR CORP BND 144A.....		05/17/2019.....	MORGAN STANLEY & CO. INC.....		4,160,699	4,290,000	75,170	1FE.....
65342Q AK 8	NEXTERA ENERGY OPERATING PARTN SENIOR CO.....		06/24/2019.....	CITIGROUP GLOBAL MKT INC.....		775,000	775,000		3FE.....
65343H AA 9	NEXSTAR BROADCASTING INC SENIOR CORP BND.....		06/19/2019.....	BANC OF AMERICA SECURITIES LLC.....		750,000	750,000		4FE.....
655044 AG 0	NOBLE ENERGY INC SENIOR CORP BND 5.250.....		05/14/2019.....	BARCLAYS CAPITAL.....		7,269,990	7,000,000	1,021	2FE.....
655044 AJ 4	NOBLE ENERGY INC SENIOR CORP BND 5.050.....		06/06/2019.....	BARCLAYS CAPITAL.....		2,023,040	2,000,000	7,014	2FE.....
666807 BP 6	NORTHROP GRUMMAN CORP SENIOR CORP BND.....		06/14/2019.....	CITIGROUP GLOBAL MKT INC.....		9,987,350	10,000,000	39,293	2FE.....
67059T AF 2	NUSTAR LOGISTICS LP SENIOR CORP BND 6.....		05/16/2019.....	RBC DOMINION SECURITIES INC.....		2,402,000	2,402,000		3FE.....
674003 B@ 6	OAKTREE CAPITAL SeniorCORP BND 3.780%.....		04/26/2019.....	DIRECT.....		10,391,920	11,000,000	147,840	1FE.....
68233J BN 3	ONCOR ELECTRIC DELIVERY CO LLC SECURED C.....		05/20/2019.....	BARCLAYS CAPITAL.....		5,963,760	6,000,000		1FE.....
689648 D@ 9	OTTER TAIL CORP SENIOR CORP BND 3.550%.....		04/26/2019.....	DIRECT.....		6,596,193	6,900,000	89,135	2.....
69007T AB 0	CBS OUTDOOR AMERICAS CAPITAL L SENIOR CO.....		06/12/2019.....	DEUTSCHE BANK AG.....		310,000	310,000		4FE.....
69394* AA 7	PPM FINCO LP SECURED CORP BND 4.476% 0.....		05/02/2019.....	DIRECT.....		4,193,564	4,193,564		2FE.....
72650R BH 4	PLAINS ALL AMERICAN PIPELINE L SENIOR CO.....		05/15/2019.....	MORGAN STANLEY & CO. INC.....		4,434,308	4,600,000	57,602	2FE.....
737446 AP 9	POST HOLDINGS INC SENIOR CORP BND 144A.....		06/24/2019.....	MORGAN STANLEY & CO. INC.....		2,275,000	2,275,000		4FE.....
74170* AX 7	PRIME PROP FND SENIOR CORP BND 3.680%.....		05/23/2019.....	BANC OF AMERICA SECURITIES LLC.....		3,000,000	3,000,000		1Z.....
74170* AY 5	PRIME PROP FND SENIOR CORP BND 3.800%.....		05/23/2019.....	BANC OF AMERICA SECURITIES LLC.....		3,300,000	3,300,000		1Z.....
744320 AY 8	PRUDENTIAL FINANCIAL INC SENIOR CORP BND.....		05/21/2019.....	Various.....		19,443,146	20,000,000	360,128	1FE.....
74432Q CE 3	PRUDENTIAL FINANCIAL INC SENIOR CORP BND.....		05/22/2019.....	CITIGROUP GLOBAL MKT INC.....		4,215,880	4,000,000	43,017	1FE.....
744482 BM 1	PUBLIC SERV CO OF NH SECURED CORP BND.....		06/24/2019.....	Various.....		9,009,383	9,000,000		1FE.....
74736K AF 8	QORVO INC SENIOR CORP BND 5.500% 07/15.....		06/25/2019.....	Tax Free Exchange.....		2,503,200	2,384,000	58,276	3FE.....
750236 AW 1	RADIAN GROUP INC. SENIOR CORP BND 4.87.....		06/13/2019.....	RBC DOMINION SECURITIES INC.....		5,250,000	5,250,000		3FE.....
756109 A* 5	REALTY INCOME CORPORATION SENIOR CORP BN.....		05/08/2019.....	BARCLAYS CAPITAL.....		20,926,780	20,926,780		1FE.....
756109 AT 1	REALTY INCOME CORPORATION SENIOR CORP BN.....		06/07/2019.....	WELLS FARGO SECURITIES.....		11,483,900	10,000,000	111,083	1FE.....
756109 AW 4	REALTY INCOME CORPORATION SENIOR CORP BN.....		06/12/2019.....	SALOMON SMITH BARNEY INC.....		7,948,720	8,000,000		1FE.....
76169# AJ 2	REYES HOLDINGS LLC SENIOR CORP BND 3.7.....		04/26/2019.....	DIRECT.....		24,413,250	25,000,000	23,188	2PL.....
773903 AJ 8	ROCKWELL AUTOMATION INC SENIOR CORP BND.....		05/15/2019.....	Various.....		9,103,585	8,500,000	75,367	1FE.....
80386W AB 1	SASOL FINANCING USA LLC 6.500% 09/27/2.....		04/16/2019.....	BARCLAYS CAPITAL.....		4,190,540	3,820,000	14,484	2FE.....
806407 E* 9	HENRY SCHEIN INC SENIORCORPBND 3.320%.....		04/26/2019.....	DIRECT.....		12,005,375	12,500,000	131,417	1.....
806851 AH 4	SCHLUMBERGER HOLDINGS CORP SENIOR CORP B.....		05/29/2019.....	BARCLAYS CAPITAL.....		2,376,498	2,300,000	8,242	2FE.....
80808# AK 8	SCHREIBER FOODS INC SENIOR CORP BND 4.....		04/26/2019.....	DIRECT.....		5,514,351	5,700,000	18,772	2PL.....
811054 AG 0	EW SCRIPPS CO EW SCRIPPS CO 5.125% 05/.....		06/19/2019.....	GOLDMAN SACHS & CO.....		475,000	500,000	2,563	4FE.....
817565 CE 2	SERVICE CORP INTERNATIONAL US SENIOR COR.....		05/07/2019.....	WELLS FARGO SECURITIES.....		5,000,000	5,000,000		3FE.....
824348 AX 4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP.....		06/26/2019.....	Various.....		6,043,695	5,875,000	50,428	2FE.....
828807 CT 2	SIMON PROPERTY GROUP LP SENIOR CORP BND.....		06/20/2019.....	BARCLAYS CAPITAL.....		548,825	500,000	4,899	1FE.....
82967N BC 1	SIRIUS XM RADIO INC SENIOR CORP BND 144A.....		06/05/2019.....	J.P. MORGAN SECURITIES INC.....		1,750,000	1,750,000		3FE.....
82967N BE 7	SIRIUS XM RADIO INC SENIOR CORP BND 144A.....		06/18/2019.....	J.P. MORGAN SECURITIES INC.....		550,000	550,000		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)
845743 BR 3	SOUTHWESTERN PUBLIC SERVICE CO SECURED C.....		05/22/2019.....	US BANCORP.....		1,587,832	1,641,000	16,697	1FE.....
845743 BS 1	SOUTHWESTERN PUBLIC SERVICE CO SECURED C.....		05/22/2019.....	US BANCORP.....		1,588,959	1,475,000	1,623	1FE.....
845743 BT 9	SOUTHWESTERN PUBLIC SERVICE CO SECURED C.....		06/11/2019.....	DIRECT.....		10,491,019	10,625,000		1FE.....
85172F AQ 2	SPRINGLEAF FINANCE CORP SENIOR CORP BND.....		05/07/2019.....	MORGAN STANLEY & CO. INC.....		1,390,000	1,390,000		3FE.....
853496 AC 1	STANDARD INDUSTRIES INC SENIOR CORP BND.....		05/29/2019.....	J.P. MORGAN SECURITIES INC.....		373,825	380,000	5,594	3FE.....
854502 AJ 0	STANLEY BLACK & DECKER INC SENIOR CORP B.....		05/20/2019.....	BARCLAYS CAPITAL.....		11,310,840	10,000,000	6,736	1FE.....
855030 AN 2	STAPLES INC SECURED CORP BND 144A 7.50.....		04/09/2019.....	GOLDMAN SACHS & CO.....		2,998,000	2,998,000		4FE.....
855244 AU 3	STARBUCKS CORPORATION SENIOR CORP BND.....		05/15/2019.....	CITIGROUP GLOBAL MKT INC.....		22,389,620	22,000,000	10,878	2FE.....
858912 AF 5	STERICYCLE INC. SENIOR CORP BND 144A 5.....		06/07/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,225,000	1,225,000		3FE.....
87422V AF 5	TALEN ENERGY SUPPLY LLC SECURED CORP BND.....		05/08/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		1,494,000	1,494,000		3FE.....
87612B BJ 0	TARGA RESOURCES PARTNERS LP SENIOR CORP.....		04/15/2019.....	Tax Free Exchange.....		843,000	800,000		3FE.....
87612E BA 3	TARGET CORPORATION SENIOR CORP BND 4.0.....		05/29/2019.....	GOLDMAN SACHS & CO.....		1,786,978	1,750,000	29,167	1FE.....
878091 BF 3	TEACHERS INS & ANN ASSOC OF AM SUB CORP.....		06/24/2019.....	WELLS FARGO SECURITIES.....		1,078,480	1,000,000	4,863	1FE.....
880451 AS 8	TENNESSEE GAS PIPELINE DEB 7.000% 03/1.....		06/06/2019.....	BARCLAYS CAPITAL.....		6,214,260	5,200,000	85,944	2FE.....
88579Y BD 2	3M CO SENIORCORPBND 4.000% 09/14/48.....		05/29/2019.....	MORGAN STANLEY & CO. INC.....		2,050,100	2,000,000	17,111	1FE.....
89417E AP 4	TRAVELERS COS INC SENIOR CORP BND 4.10.....		06/10/2019.....	MORGAN STANLEY & CO. INC.....		2,412,405	2,250,000	25,113	1FE.....
90171V AA 3	TWINRIVERWORLDWIDEHOLDINGS SENIOR CORP B.....		05/03/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		800,000	800,000		4FE.....
90370* AA 1	ONE TOWN CENTER LLC 4.090% 03/15/35.....		05/15/2019.....	CTL CAPITAL LLC.....		3,158,000	3,158,000		1PL.....
911312 BQ 8	UNITED PARCEL SERVICE INC SENIOR CORP BN.....		05/29/2019.....	J.P. MORGAN SECURITIES INC.....		6,626,816	6,400,000	57,422	1FE.....
911365 BG 8	UNITED RENTALS NORTH AMERICA I SENIOR CO.....		06/03/2019.....	BARCLAYS CAPITAL.....		973,750	1,000,000	18,958	3FE.....
911365 BL 7	UNITED RENTALS NORTH AMERICA I SENIOR CO.....		04/26/2019.....	MORGAN STANLEY & CO. INC.....		2,250,000	2,250,000		3FE.....
914906 AR 3	UNIVISION COMMUNICATIONS INC SECURED COR.....		05/29/2019.....	CITIGROUP GLOBAL MKT INC.....		921,575	965,000	2,198	4FE.....
92277G AB 3	VENTAS REALTY LP SENIOR CORP BND 5.700.....		06/11/2019.....	SALOMON SMITH BARNEY INC.....		5,906,950	5,000,000	57,792	2FE.....
927804 GA 6	VIRGINIA ELECTRIC AND POWER CO SENIOR CO.....		05/17/2019.....	MORGAN STANLEY & CO. INC.....		5,509,800	5,000,000	110,528	1FE.....
92840V AF 9	VISTRA OPERATIONS COMPANY LLC SENIOR COR.....		06/06/2019.....	GOLDMAN SACHS & CO.....		1,000,000	1,000,000		3FE.....
92890H AD 4	WEA FINANCE LLC CORP BND 144A 4.750% 0.....		05/22/2019.....	Various.....		11,896,092	11,200,000	99,011	1FE.....
92940P AF 1	WRKCO INC SENIOR CORP BND 4.200% 06/01.....		05/22/2019.....	DIRECT.....		25,749,187	25,850,000	9,333	2FE.....
955278 C@ 3	WEST PENN POWER COMPANY SECURED CORP BND.....		05/21/2019.....	MIZUHO INTERNATIONAL PLC.....		4,600,000	4,600,000		1Z.....
962178 AN 9	TRI POINTE GROUP INC TRI POINTE HOLDINGS.....		06/04/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		497,500	500,000	13,953	3FE.....
96949L AD 7	WILLIAMS COMPANIES INC SENIOR CORP BND.....		06/26/2019.....	HSBC SECURITIES INC.....		3,679,104	3,569,000	4,833	2FE.....
96949L AE 5	WILLIAMS COMPANIES INC SENIOR CORP BND.....		06/18/2019.....	Various.....		4,323,623	4,300,000	57,257	2FE.....
96950G AB 8	WILLIAMSSCOTS SECURED CORP BND 144A 6.....		05/09/2019.....	DEUTSCHE BANK AG.....		3,936,818	3,927,000	66,745	4FE.....
98162J AA 4	WORLDWIDEPLAZATRUSTWPT_17-W WPT_17-WWP.....		04/04/2019.....	J.P. MORGAN SECURITIES INC.....		4,397,699	4,355,000	2,986	1FM.....
98310W AN 8	WYNDHAM WORLDWIDE CORP SENIORCORPBND 5.....		05/20/2019.....	BARCLAYS CAPITAL.....		546,750	540,000	4,399	3FE.....
N6587* AB 9	GENUINE PARTS CO SENIOR CORP BND 1.740.....		05/28/2019.....	BANC OF AMERICA SECURITIES LLC.....		3,240,460	3,240,460		2Z.....
N6587* AC 7	GENUINE PARTS CO SENIOR CORP BND 1.950.....		05/28/2019.....	BANC OF AMERICA SECURITIES LLC.....		6,033,960	6,033,960		2Z.....
Q3917# AD 6	FLINDERS PORTS HOLDINGS PTY LT SECURED C.....		05/07/2019.....	HSBC SECURITIES INC.....		2,592,775	2,592,775		2PL.....
000000 00 0	SUMMARY ADJUSTMENT.....		06/28/2019.....	Various.....		(12,643)			2Z.....
071734 AD 9	BAUSCH HEALTH COMPANIES INC SENIOR CORP.....	A.....	05/09/2019.....	GOLDMAN SACHS & CO.....		675,000	675,000		4FE.....
071734 AF 4	BAUSCH HEALTH COMPANIES INC SENIOR CORP.....	A.....	05/09/2019.....	MORGAN STANLEY & CO. INC.....		725,000	725,000		4FE.....
0778FP AB 5	BELLCANADAINC SENIOR CORP BND 4.300% 0.....	A.....	05/14/2019.....	RBC DOMINION SECURITIES INC.....		4,454,956	4,400,000	1,577	2FE.....
097751 BF 7	BOMBARDIER INC SENIOR CORP BND 144A 6.....	A.....	05/02/2019.....	RBC DOMINION SECURITIES INC.....		692,765	698,000	13,182	4FE.....
097751 BR 1	BOMBARDIER INC SENIOR CORP BND 144A 7.....	A.....	05/02/2019.....	Various.....		2,393,999	2,359,000	74,597	4FE.....
136385 AY 7	CANADIAN NATURAL RESOURCES LTD SENIOR CO.....	A.....	05/16/2019.....	Various.....		26,383,892	24,920,000	570,829	2FE.....
14042M A@ 1	CAPITAL POWER CORP SENIOR CORP BND 4.5.....		06/12/2019.....	NATIONAL BANK OF CANADA INTL.....		7,041,723	7,041,723		2FE.....

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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)
30575F AA 6	FAIRSTONEFINANCIALINC SENIOR CORP BND 14.....	A.....	06/26/2019.....	CITIGROUP GLOBAL MKT INC.....		2,188,648	2,200,000		4FE.....
65548P AF 3	NORBORD INC 5.750% 07/15/27.....	A.....	06/19/2019.....	BANC OF AMERICA SECURITIES LLC.....		250,000	250,000		3FE.....
67077M AU 2	NUTRIEN LTD SENIOR CORP BND 5.000% 04/.....	A.....	05/15/2019.....	Various.....		14,592,148	13,897,000	87,453	2FE.....
70137T AP 0	PARKLANDFUELCORP SENIOR CORP BND 144A.....	A.....	06/26/2019.....	J.P. MORGAN SECURITIES INC.....		2,198,600	2,195,000		4FE.....
87971M BH 5	TELUS CORPORATION SENIORCORPBND 4.600%.....	A.....	05/15/2019.....	CITIGROUP GLOBAL MKT INC.....		9,087,860	8,500,000	1,086	2FE.....
89352H AZ 2	TRANSCANADA PIPELINES LTD SENIORCORPBND.....	A.....	05/14/2019.....	GOLDMAN SACHS & CO.....		10,731,500	10,000,000	86,417	2FE.....
05330K A# 2	AUTOPISTASMETROPOLITANASDEP SECURED CORP.....	C.....	05/21/2019.....	CREDIT AGRICOLE.....		10,000,000	10,000,000		2FE.....
05401A AF 8	AVOLON HOLDINGS FUNDING LTD SENIOR CORP.....	D.....	06/18/2019.....	WELLS FARGO SECURITIES.....		10,116,500	10,000,000	70,222	2FE.....
05401A AG 6	AVOLON HOLDINGS FUNDING LTD SENIOR CORP.....	D.....	06/11/2019.....	WELLS FARGO SECURITIES.....		8,027,360	8,000,000	55,417	2FE.....
05409A AA 1	AVONINTERNATIONALCAPITALPLC SENIOR CORP.....	D.....	06/25/2019.....	GOLDMAN SACHS & CO.....		1,000,000	1,000,000		3FE.....
05971P AA 6	GRUPOFINANCIEROBANORTESABD CAPSEC CORP B.....	D.....	06/20/2019.....	GOLDMAN SACHS & CO.....		4,900,000	4,900,000		3FE.....
12564C AB 2	CK HUTCHISON INTERNATIONAL (19 SENIOR CO.....	D.....	04/08/2019.....	CITIGROUP GLOBAL MKT INC.....		1,984,740	2,000,000		1FE.....
14311N AL 8	CARLYLE GLOBAL MARKET STRATEGI ABS 4A-A1.....	D.....	05/14/2019.....	CITIGROUP GLOBAL MKT INC.....		5,000,000	5,000,000		1FE.....
151191 BE 2	CELULOSA ARAUCO Y CONSTITUCION SENIORCOR.....	D.....	04/25/2019.....	J.P. MORGAN SECURITIES INC.....		4,468,860	4,500,000		2FE.....
210314 AB 6	CONSORCIO TRANSMANTARO SA SENIOR CORP BN.....	D.....	04/24/2019.....	Various.....		8,225,355	8,200,000	1,142	2FE.....
227047 B# 3	CRODA INTERNATIONAL PLC SENIOR CORP BND.....	B.....	06/06/2019.....	DIRECT.....		8,010,575	8,010,575		1Z.....
227047 B@ 5	CRODA INTERNATIONAL PLC SENIOR CORP BND.....	B.....	06/06/2019.....	DIRECT.....		6,102,240	6,102,240		1Z.....
28228P AA 9	EGGLOBALFINANCEPLC SECURED CORP BND 144A.....	D.....	05/02/2019.....	BARCLAYS CAPITAL.....		2,000,000	2,000,000		4FE.....
38060A AB 0	GOLD FIELDS OROGEN HOLDING BVI CORP BND.....	D.....	05/08/2019.....	CITIGROUP GLOBAL MKT INC.....		4,800,000	4,800,000		3FE.....
400131 AG 3	GRUMA SAB DE CV SENIOR CORP BND 144A 4.....	D.....	04/16/2019.....	Various.....		3,410,350	3,247,000	57,804	2FE.....
44963B AD 0	SCHAEFFLER VERWALTUNG ZWEI GMB SECURED C.....	D.....	05/22/2019.....	CITIGROUP GLOBAL MKT INC.....		400,000	400,000		3FE.....
46128M AF 8	INVERSIONES CMPC S.A. SENIOR CORP BND 14.....	D.....	04/26/2019.....	Various.....		1,052,051	1,030,000	18,126	2FE.....
46590X AA 4	JBS USA LUX SA SENIOR CORP BND 144A 6.....	D.....	04/23/2019.....	BARCLAYS CAPITAL.....		5,350,000	5,250,000	6,771	3FE.....
46650C AA 7	JBSINVESTMENTSIGMBH SENIORCORPBND144A.....	D.....	04/01/2019.....	BARCLAYS CAPITAL.....		1,522,500	1,500,000	23,042	3FE.....
759470 AX 5	RELIANCE INDS LTD SENIOR CORP BND 144A.....	D.....	04/18/2019.....	Standard Charter Bank.....		2,135,811	2,180,000	31,754	2FE.....
80414L 2E 4	SAUDIARABIANOILCO SENIOR CORP BND 144A M.....	D.....	04/09/2019.....	Various.....		3,728,538	3,750,000		1FE.....
82620K AF 0	SIEMENS FINANCIERINGSMAATSCHAP SIEMENS F.....	D.....	05/22/2019.....	JEFFRIES & CO. INC.....		9,881,611	9,245,000	200,000	1FE.....
82620K AT 0	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO.....	D.....	05/21/2019.....	Various.....		33,854,870	32,536,000	175,573	1FE.....
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO.....	D.....	05/03/2019.....	Various.....		2,974,267	2,970,000		2FE.....
87936V AB 3	TELFON CELULAR DEL PARAGUAY SA SENIOR CO.....	D.....	04/23/2019.....	Various.....		6,627,275	6,500,000	3,505	3FE.....
88032W AQ 9	TENCENT HOLDINGS LIMITED SENIOR CORP BND.....	D.....	04/03/2019.....	DEUTSCHE BANK AG.....		2,999,010	3,000,000		1FE.....
88034Q AA 5	TENGIZCHEVROIL FINANCE COMPANY SECURED C.....	D.....	04/18/2019.....	J.P. MORGAN SECURITIES INC.....		1,688,100	1,700,000	12,844	2FE.....
89365D AB 9	TRANSDIGMUKHOLDINGSPLC SRSUB CORP BND.....	D.....	05/15/2019.....	Tax Free Exchange.....		283,290	284,000		4FE.....
89385A AA 3	TRANSOCEANSENTRYLTD SECURED CORP BND 144.....	D.....	05/15/2019.....	WELLS FARGO SECURITIES.....		1,104,450	1,110,000		4FE.....
898339 AA 4	TRUSTF/1401 SENIOR CORP BND 144A 4.869.....	D.....	06/25/2019.....	CITIGROUP GLOBAL MKT INC.....		799,976	800,000		2FE.....
90352J AC 7	UBS GROUP FUNDING SWITZERLAND SENIOR COR.....	D.....	05/22/2019.....	UBS WARBURG LLC.....		5,189,000	5,000,000	36,032	1FE.....
92769X AP 0	VIRGIN MEDIA SECURED FINANCE P SECURED C.....	D.....	06/25/2019.....	Various.....		3,293,813	3,275,000	8,048	3FE.....
92857T AH 0	VODAFONE GROUP PLC SENIOR CORP BND 7.8.....	D.....	05/21/2019.....	BNP PARIBAS.....		2,608,420	2,000,000	42,875	2FE.....
92857W BT 6	VODAFONE GROUP PLC SENIOR CORP BND 5.1.....	D.....	06/12/2019.....	DIRECT.....		9,631,014	9,775,000		2FE.....
BHF0VG 4Q 5	TULLOW OIL PLC SENIOR CORP BND 7.000%.....	D.....	04/24/2019.....	HSBC SECURITIES INC.....		3,467,700	3,400,000	36,322	4FE.....
BHF1JA J1 9	TELFON CELULAR DEL PARAGUAY SA SENIOR CO.....	D.....	06/17/2019.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,065,535	1,030,000	12,439	3FE.....
BRSMX4 QS 8	ABYTRANSMISIONSURSA SECURED CORP BND 6.....	D.....	04/24/2019.....	LARRAIN VIAL SA CORREDORA DE B.....		499,839	444,420	14,937	2FE.....
F0405# AC 5	ARTS ET TECHNIQUES DU PROGRES CORP BND.....	D.....	06/20/2019.....	DIRECT.....		9,000,000	9,000,000		2Z.....
G0369@ AK 2	ANGLIAN WATER SERVICES FINANCI CORP BOND.....	D.....	04/29/2019.....	STONECASTLE SECURITIES.....		2,919,952	2,900,000	60,088	2FE.....

QE04.9

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)
G0446*	AA 3 ANGEL TRAINS ROLLING STOCK SECURED CORP.....	B.....	06/03/2019.....	DIRECT.....		2,067,217	1,906,508		2.....
G1750#	AB 5 CAIRN HOUSING ASSOCIATION LTD SENIOR COR.....	B.....	06/28/2019.....	BANCO SANTANDER.....		12,879,724	12,879,724		1Z.....
G20011	AC 9 CENTRAL AMERICAN BOTTLING CORP SENIOR CO.....	D.....	04/23/2019.....	CITIGROUP GLOBAL MKT INC.....		4,245,660	4,120,000	55,935	3FE.....
G3424*	AB 1 G4S PLC SENIOR CORP BND 5.120% 05/13/2.....	D.....	05/13/2019.....	BANK OF AMERICA.....		25,000,000	25,000,000		2Z.....
G4160@	AA 7 GREENSQUAREGROUPLIMITED 3.663% 01/31/4.....	B.....	04/30/2019.....	DIRECT.....		4,977,573	4,977,573		1PL.....
G4379#	AA 2 HEATHROW FINANCE PLC SUB CORP BND 4.83.....	B.....	05/13/2019.....	DIRECT.....		2,857,030	2,857,030		3Z.....
G5258@	AB 5 KINGDOM HOUSING ASSOCIATION SENIOR CORP.....	B.....	06/28/2019.....	ROYAL BANK OF SCOTLAND.....		11,708,840	11,708,840		1Z.....
G7178*	AF 1 PORTERBROOK RAIL FINANCE LTD SECURED COR.....	B.....	04/16/2019.....	DIRECT.....		4,829,980	4,829,980		2FE.....
G7612#	AA 2 ROCK RAIL SOUTH WESTERN PLC SENIOR CORP.....	B.....	06/28/2019.....	DIRECT.....		1,856,283	1,856,283		2PL.....
P4001#	AA 8 EOLICAMESALAPAZSDERLDE SECUREDCORPBND.....	C.....	05/31/2019.....	J.P. MORGAN SECURITIES INC.....		316,280	316,280		2PL.....
P7003*	AA 3 LABUFAWIND SECURED CORP BND 5.770% 09/.....	D.....	05/21/2019.....	Mitsubishi Securities USA.....		17,300,000	17,300,000		2Z.....
Q1241#	AA 3 BAPCORLTD SECURED CORP BND 3.770% 07/0.....	B.....	06/26/2019.....	DIRECT.....		16,827,825	16,827,825		2Z.....
Q5601@	AB 8 LLITSTFINANCEPTYLIMITED SENIOR CORP BND.....	D.....	04/09/2019.....	NATIONAL AUSTRALIA BK.....		2,500,000	2,500,000		2FE.....
Q6235#	AW 2 MIRVACGROUFINANCELTD SENIOR CORP BND.....	B.....	06/18/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,922,900	1,922,900		1Z.....
Q6235#	AX 0 MIRVACGROUFINANCELTD SENIOR CORP BND.....	B.....	06/18/2019.....	BANC OF AMERICA SECURITIES LLC.....		3,777,125	3,777,125		1Z.....
Q6235#	AY 8 MIRVACGROUFINANCELTD SENIOR CORP BND.....	B.....	06/18/2019.....	DIRECT.....		13,735,000	13,735,000		1Z.....
Q9194*	AM 1 TRANSURBAN QUEENSLAND FINANCE SECURED CO.....	D.....	05/15/2019.....	SCOTIA CAPITAL.....		8,100,000	8,100,000		2FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					1,944,445,744	1,889,446,035	10,468,765	.....XXX.....

QE04.10

Bonds - Bank Loans									
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)
07014Q	AK 7 BASS PRO GROUP LLC SENIOR SECURED TERM L.....		06/13/2019.....	Various.....		5,013,044	5,120,000	(3,022)	4FE.....
85208E	AB 6 SPRINT COMMUNICATIONS INC SECURED TERM L.....		06/26/2019.....	J.P. MORGAN SECURITIES INC.....		5,508,554	5,634,948	(3,704)	3FE.....
BHF0FZ	K1 8 HARRIS CORPORATION TERM LOAN 7.660% 0.....		04/22/2019.....	MACQUARIE BANK LIMITED.....		1,881,438	1,962,387		4FE.....
BHF0FZ	LG 4 LEVEL 3 FINANCING INC SECURED TERM LOAN.....		06/10/2019.....	GOLDMAN SACHS & CO.....		3,954,256	4,000,000		2FE.....
BHF0N9	NF 3 INEOS US FINANCE LLC SECUREDTERMLOAN 4.....		04/24/2019.....	DEUTSCHE BANK AG.....		2,796,471	2,885,724	(1,602)	3FE.....
BHF0QV	6Q 6 CALPINE CONSTRUCTION FINANCE C TERM LOAN.....		06/06/2019.....	Various.....		3,944,862	3,992,424		3FE.....
BHF0TV	2E 4 CSC HOLDINGS LLC 4.910% 01/25/26.....		06/17/2019.....	J.P. MORGAN SECURITIES INC.....		4,951,906	5,000,000		3FE.....
BHF0U6	JJ 8 LIGHTSTONE HOLDCO LLC SENIOR SECURED TER.....		04/10/2019.....	BARCLAYS CAPITAL.....		430,233	451,864		3FE.....
BHF0U6	JR 0 LIGHTSTONE HOLDCO LLC SENIOR SECURED TER.....		04/10/2019.....	BARCLAYS CAPITAL.....		24,318	25,486		3FE.....
BHF1AW	TV 3 SPRINT COMMUNICATIONS INC SECURED TERM L.....		06/26/2019.....	J.P. MORGAN SECURITIES INC.....		3,193,858	3,226,119	(13,873)	3FE.....
BHF1LY	4E 2 HZNP SECURED TERM LOAN 4.820% 05/22/26.....		05/30/2019.....	Taxable Exchange.....		7,591,929	7,591,929		3FE.....
BME24G	VV 0 ULTRA PETROLEUM CORP. ULTRA PETROLEUM CO.....		06/24/2019.....	DIRECT.....		1,306	1,306		4FE.....
BME2P8	WS 1 STADCOLALLC SECUREDREVOLVELOAN 2.000%.....		06/28/2019.....	Various.....		1,010,952	1,010,952	154	2Z.....
BME37K	ZO 0 EW SCRIPPS CO SECURED TERM LOAN 5.152%.....		05/07/2019.....	WELLS FARGO SECURITIES.....		1,990,000	2,000,000		3FE.....
BME3AM	0V 2 TWIN RIVER MANAGEMENT GROUP IN SECURED T.....		06/20/2019.....	DIRECT.....		995,000	1,000,000		4FE.....
BRSPVY	NA 9 TPF II POWER LLC SENIOR SECURED TERM NOT.....		06/13/2019.....	Various.....		3,492,881	3,500,000		3FE.....
BRT2Q5	SH 8 AFFINITY GAMING LLC SECURED TERM NOTES.....		04/01/2019.....	Tax Free Exchange.....		4,224,601	4,400,626	2,237	4FE.....
BRT727	BH 7 STRIKE SENIOR SECURED TERM LOAN 10.651%.....		05/06/2019.....	BANC OF AMERICA SECURITIES LLC.....		1,194,000	1,200,000	(1,091)	4Z.....
BRT7F9	QD 2 PRIME SECURITY SERVICES BORROW SENIOR SE.....		06/12/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		1,996,695	2,000,000	(500)	3FE.....
BRTADY	TN 7 FLNG LIQUEFACTION 2 LLC SENIOR SECURED T.....		06/28/2019.....	Various.....		369,194	369,194		2Z.....
BRTCNC	ZK 0 TRONOX FINANCE LLC SECURED TERM LOAN 5.....		04/25/2019.....	Tax Free Exchange.....		2,543,983	2,539,901		3FE.....
BRTCW3	PZ 7 CAESARS RESORT COLLECTION LLC SENIOR SEC.....		06/17/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		1,992,500	2,000,000		3FE.....
BRTCYG	GY 9 WEST CORPORATION SECUREDTERMLOAN 6.330.....		04/08/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		942,541	997,475		4FE.....
BRTERT	8S 7 CROWN AMERICAS LLC SECUREDTERMLOAN 4.3.....		04/17/2019.....	BARCLAYS CAPITAL.....		689,992	690,855	(4,949)	2FE.....
BRTG9S	QF 2 WYNDHAM HOTELS & RESORTS INC SENIOR SECU.....		04/03/2019.....	BANC OF AMERICA SECURITIES LLC.....		2,210,881	2,249,307		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)
BRTJ4V LW 2	AVAYA INC. SENIOR SECURED TERM LOAN 6.....		05/23/2019.....	GOLDMAN SACHS & CO.....		1,982,500	2,000,000		4FE.....
BRTJPG 9V 8	INVENERGY THERMAL OPERATING I SECURED TE.....		04/03/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		474,767	480,048		3FE.....
BRTLNV 0E 0	ENVISION HEALTHC SECUREDTERMLOAN 6.080.....		06/04/2019.....	MORGAN STANLEY & CO. INC.....		934,891	1,000,000		4FE.....
BRTMD3 Y6 0	DAWNACQUISITIONLLC SECUREDTERMLOAN 6.0.....		05/22/2019.....	BARCLAYS CAPITAL.....		1,413,258	1,496,250		4FE.....
BRTMLX 1R 5	FIRST EAGLE HOLDINGS INC SECURED TERM LO.....		04/02/2019.....	MORGAN STANLEY & CO. INC.....		997,500	997,500	(316)	3FE.....
BRTN5Y DX 3	DANA CORPORATION SECURED TERM LOAN 4.5.....		04/03/2019.....	CITIGROUP GLOBAL MKT INC.....		1,990,000	2,000,000	(1,760)	2FE.....
BRTPYL CU 1	DYNASTYACQUISITIONCOINC SECURED TERM LOA.....		04/08/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		1,294,196	1,300,699		4FE.....
BRTQGV WB 7	COMMSCOPE INC. SECURED TERM LOAN 5.580.....		04/10/2019.....	J.P. MORGAN SECURITIES INC.....		1,980,000	2,000,000	(7,976)	3FE.....
BTR2F XE 8	TRICOGROUPLLC SECURED TERM LOAN 9.330%.....		04/01/2019.....	Tax Free Exchange.....		3,399,604	3,440,546		4FE.....
BTRD8 Q5 9	AMC ENTERTAINMENT INC. SECURED TERM LOAN.....		05/24/2019.....	CITIGROUP GLOBAL MKT INC.....		4,727,565	4,750,000		3FE.....
BRTSAM 3J 4	ULTIMATE SOFTWARE GRP INC. SECURED TERM.....		05/07/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		1,995,000	2,000,000		4FE.....
BRTSTW 04 8	ADIENT US LLC SECURED TERM LOAN 6.580%.....		05/29/2019.....	BANC OF AMERICA SECURITIES LLC.....		3,581,886	3,584,181	(1,539)	3FE.....
BRTSV4 X7 4	NATELENGINEERINGCOMPANYINC SECURED TERM.....		05/09/2019.....	GOLDMAN SACHS & CO.....		1,980,000	2,000,000		4FE.....
BRTT3K 25 5	CATALENT PHARMA SOLUTIONS INC TERM LOAN.....		05/31/2019.....	J.P. MORGAN SECURITIES INC.....		2,992,500	3,000,000		3FE.....
BRTT3M 3R 2	LOWERCADENCEHOLDINGSLLC 6.330% 05/22/2.....		06/05/2019.....	BARCLAYS CAPITAL.....		742,500	750,000		4FE.....
BRTT8Q 7Z 6	AVOLON TLB BORROWER 1 (US) LLC SECURED T.....		05/14/2019.....	MORGAN STANLEY & CO. INC.....		4,993,750	5,000,000		2Z.....
BRTT9J L4 4	PCIGAMINGAUTHORITY 5.402% 05/08/26.....		06/05/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		5,019,681	5,044,906		3FE.....
BRTU7F GL 9	HILTON WORLDWIDE FINANCE LLC SECURED TER.....		06/18/2019.....	Taxable Exchange.....		9,116,922	9,122,624		2Z.....
BRTUGJ KN 2	WATERBRIDGEOPERATINGLLC SECURED TERM LOA.....		06/27/2019.....	BARCLAYS CAPITAL.....		243,750	250,000		4Z.....
BRTQ3V SF 7	STANDARDAEROHOLDINGCORPORATI SECURED TER.....	A.....	04/08/2019.....	CREDIT SUISSE FIRST BOSTON COR.....		695,804	699,301		4FE.....
BRTRAZ 91 0	PANTHERBFAGGREGATOR2LP SECURED TERM LOAN.....		05/07/2019.....	J.P. MORGAN SECURITIES INC.....		6,460,000	6,500,000		3FE.....
C2918P AA 6	DHX MEDIA LTD SECURED TERM LOAN 6.152%.....	A.....	04/12/2019.....	RBC DOMINION SECURITIES INC.....		954,744	1,000,000		4FE.....
C6901L AE 7	BURGER KING NEWCO BURGERKING(RESTAURANTB.....	A.....	04/08/2019.....	J.P. MORGAN SECURITIES INC.....		4,916,812	4,987,277		3FE.....
C9413P AZ 6	BAUSCH HEALTH COMPANIES INC SECUREDTERML.....	A.....	04/10/2019.....	BARCLAYS CAPITAL.....		1,987,500	2,000,000	(839)	3FE.....
N8233B AC 6	STARS GROUP HOLDINGS BV SECUREDTERMLOAN.....	D.....	04/09/2019.....	BANC OF AMERICA SECURITIES LLC.....		22,393	22,393	(46)	4FE.....
8299999	Total - Bonds - Bank Loans.....					127,842,918	129,276,222	(38,826)	XXX.....
8399997	Total - Bonds - Part 3.....					2,832,843,785	2,767,445,874	11,835,906	XXX.....
8399999	Total - Bonds.....					2,832,843,785	2,767,445,874	11,835,906	XXX.....
Common Stocks - Industrial and Miscellaneous									
03272L 10 8	ANAPLAN INC.....		05/28/2019.....	DIRECT.....		4,554,000	199,784		L.....
05338G 10 6	AVALARAINC.....		05/14/2019.....	DIRECT.....		9,363,000	649,792		L.....
22266L 10 6	COUPA SOFTWARE INC COUPA SOFTWARE INC.....		04/29/2019.....	DIRECT.....		1,262,000	129,480		L.....
26210C 10 4	DROPOBOXINC.....		06/10/2019.....	DIRECT.....		123,000	2,833		L.....
29428V 10 4	EPIZYMEINC.....		06/24/2019.....	METTLE SECURITIES.....		5,287,000	79,939		L.....
60937P 10 6	MONGODBINC.....		06/21/2019.....	DIRECT.....		15,975,000	2,630,817		L.....
83088V 10 2	SLACKTECHNOLOGIESINC.....		06/20/2019.....	DIRECT.....		24,160,000	933,059		L.....
88025T 10 2	TENABLE HOLDINGS INC TENABLE HOLDINGS IN.....		05/02/2019.....	DIRECT.....		14,846,000	468,391		L.....
BME2KU 2F 8	FHLBATLANTAACTIVITYBASEDST.....		05/06/2019.....	FEDERAL HOME LOAN BANK.....		1,148,000	114,800		L.....
69354V 10 8	PPDAIGROUPINC.....	D.....	06/11/2019.....	DIRECT.....		70,822,000	354,110		L.....
92762J 10 3	VIOMITECHNOLOGYCOLTD # US92762J1034.....	D.....	04/22/2019.....	DIRECT.....		14,124,000	211,860		L.....
SBFXCL C6 3	ELASTIC NV EQUITY.....	D.....	05/14/2019.....	DIRECT.....		12,478,000	1,058,884		L.....
SBGJW3 76 7	MEITUAN DIANPING.....	B.....	04/19/2019.....	DIRECT.....		69,515,000	489,184		U.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					7,322,933	XXX	0	XXX.....
Common Stocks - Mutual Funds									
315912 70 9	FIDELITY NASDAQ COMPOSITE INDE.....		05/02/2019.....	DIRECT.....		820,610	86,000		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)
47103C 26 6	JANUS PERKINS MID CAP VALUE A FUND OPEN_.....		05/02/2019.....	DIRECT.....	.....6,564.990	.....99,000	XXX		U.....
921075 75 0	VAN ECK GLOBAL HARD ASSETS FUN OPEN_END.....		05/02/2019.....	DIRECT.....	.....1,753.770	.....50,000	XXX		U.....
922042 84 1	VANGUARD EMR MRKTS STK INX CL OPEN_END F.....		06/17/2019.....	DIRECT.....	.....24,039.870	.....862,468	XXX		U.....
922908 68 6	VANGUARD 500 INDEX OPEN_END FUND.....		06/27/2019.....	DIRECT.....	.....16,116.590	.....1,210,730	XXX		U.....
957663 67 7	WESTERN ASSET CORE BOND CL IS OPEN END F.....		06/03/2019.....	DIRECT.....	.....68,786.630	.....869,485	XXX		L.....
9299999	Total - Common Stocks - Mutual Funds.....					.....3,177,683	XXX	.....0	.....XXX.....
9799997	Total - Common Stocks - Part 3.....					.....10,500,616	XXX	.....0	.....XXX.....
9799999	Total - Common Stocks.....					.....10,500,616	XXX	.....0	.....XXX.....
9899999	Total - Preferred and Common Stocks.....					.....10,500,616	XXX	.....0	.....XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					.....2,843,344,401	XXX	.....11,835,906	.....XXX.....

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....5.

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	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)
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION AGENCY BND 144		06/07/2019	Redemption 100.0000		216,843	216,843	202,922	218,172		(1,329)		(1,329)		216,843			0	5,057	12/07/2021	1
36200J AM 2	GNMA POOL # 602212 6.000% 03/15/33		06/01/2019	Paydown		8,221	8,221	8,504	8,406		(185)		(185)		8,221			0	206	03/15/2033	1
36200Q K3 7	GNMA GNMA 30YR 6.500% 03/15/32		06/01/2019	Paydown		2,833	2,833	2,875	2,858		(25)		(25)		2,833			0	63	03/15/2032	1
36200S TX 8	GNMA GNMA 30YR 6.500% 10/15/31		06/01/2019	Paydown		1,455	1,455	1,476	1,467		(12)		(12)		1,455			0	39	10/15/2031	1
36201F UX 3	GNMA GNMA 30YR 7.000% 04/15/32		06/01/2019	Paydown		347	347	349	348		(1)		(1)		347			0	10	04/15/2032	1
36201F XG 7	GNMA GNMA 30YR 6.500% 06/15/32		06/01/2019	Paydown		2,089	2,089	2,120	2,108		(18)		(18)		2,089			0	56	06/15/2032	1
36201L TN 4	GNMA GNMA 30YR 6.500% 04/15/32		06/01/2019	Paydown		2,622	2,622	2,660	2,645		(23)		(23)		2,622			0	70	04/15/2032	1
36202C 2H 5	GNMA2 GNMA2 30YR 6.000% 04/20/28		06/01/2019	Paydown		8,964	8,964	8,639	8,770		195		195		8,964			0	253	04/20/2028	1
36202C 2W 2	GNMA2 GNMA2 30YR 6.000% 05/20/28		06/01/2019	Paydown		1,560	1,560	1,505	1,528		32		32		1,560			0	39	05/20/2028	1
36202E 6E 4	GNMA2 GNMA2 30YR 5.000% 06/20/39		06/01/2019	Paydown		182,063	182,063	184,964	184,356		(2,293)		(2,293)		182,063			0	3,806	06/20/2039	1
36202E S9 1	GNMA2 POOL # 004144 5.500% 05/20/38		06/01/2019	Paydown		3,739	3,739	3,785	3,774		(35)		(35)		3,739			0	90	05/20/2038	1
36202E VP 1	GNMA2 POOL # 004222 6.000% 08/20/38		06/01/2019	Paydown		7,447	7,447	7,427	7,427		20		20		7,447			0	183	08/20/2038	1
36202S BC 1	GNMA GNMA 30YR 6.000% 01/15/33		06/01/2019	Paydown		60	60	62	61		(1)		(1)		60			0	1	01/15/2033	1
36203B J5 4	GNMA GNMA 30YR 7.000% 12/15/22		06/01/2019	Paydown		279	279	270	276		3		3		279			0	8	12/15/2022	1
36203C KE 1	GNMA GNMA 30YR 7.500% 11/15/23		06/01/2019	Paydown		31	31	31	31		0		0		31			0	1	11/15/2023	1
36203C LK 6	GNMA GNMA 30YR 7.000% 01/15/24		06/01/2019	Paydown		113	113	111	112		1		1		113			0	3	01/15/2024	1
36203C NC 2	GNMA GNMA 30YR 7.000% 09/15/23		06/01/2019	Paydown		97	97	93	96		1		1		97			0	3	09/15/2023	1
36203C SF 0	GNMA GNMA 30YR 6.500% 05/15/23		06/01/2019	Paydown		208	208	200	205		3		3		208			0	6	05/15/2023	1
36203C VH 2	GNMA GNMA 30YR 7.000% 11/15/23		06/01/2019	Paydown		12	12	11	11		0		0		12			0		11/15/2023	1
36203D FQ 8	GNMA GNMA 30YR 7.000% 09/15/23		06/01/2019	Paydown		12	12	12	12		0		0		12			0		09/15/2023	1
36203D GU 8	GNMA GNMA 30YR 7.000% 12/15/23		06/01/2019	Paydown		18	18	17	17		0		0		18			0		12/15/2023	1
36203E 6N 3	GNMA GNMA 30YR 6.500% 08/15/23		06/01/2019	Paydown		771	771	743	761		10		10		771			0	21	08/15/2023	1
36203F YQ 2	GNMA GNMA 30YR 6.500% 08/15/23		06/01/2019	Paydown		101	101	97	100		1		1		101			0	3	08/15/2023	1
36203H G3 9	GNMA GNMA 30YR 7.000% 07/15/23		06/01/2019	Paydown		116	116	112	115		1		1		116			0	3	07/15/2023	1
36203H RN 3	GNMA GNMA 30YR 7.000% 09/15/23		06/01/2019	Paydown		56	56	54	55		1		1		56			0	2	09/15/2023	1
36203J XE 2	GNMA GNMA 30YR 7.000% 08/15/23		06/01/2019	Paydown		28	28	27	28		0		0		28			0	1	08/15/2023	1
36203K HQ 0	GNMA GNMA 30YR 7.000% 12/15/23		06/01/2019	Paydown		67	67	65	67		1		1		67			0	2	12/15/2023	1
36203K K6 0	GNMA GNMA 30YR 1994 7.000% 01/15/24		06/01/2019	Paydown		17	17	17	17		0		0		17			0		01/15/2024	1
36203L RC 8	GNMA GNMA 30YR 7.000% 07/15/23		06/01/2019	Paydown		40	40	39	40		0		0		40			0	1	07/15/2023	1
36203M B9 0	GNMA GNMA 30YR 1994 7.000% 05/15/24		06/01/2019	Paydown		24	24	24	24		0		0		24			0	1	05/15/2024	1
36203P AY 9	GNMA GNMA 30YR 7.000% 12/15/23		06/01/2019	Paydown		118	118	117	118		1		1		118			0	3	12/15/2023	1
36203Q FH 9	GNMA GNMA 30YR 7.000% 08/15/23		05/01/2019	Paydown		677	677	654	669		8		8		677			0	20	08/15/2023	1
36203Q JS 1	GNMA GNMA 30YR 7.000% 05/15/24		06/01/2019	Paydown		66	66	65	65		0		0		66			0	2	05/15/2024	1
36203R MW 6	GNMA GNMA 30YR 6.500% 05/15/23		06/01/2019	Paydown		568	568	548	561		7		7		568			0	15	05/15/2023	1
36203R YD 5	GNMA GNMA 30YR 7.500% 05/15/23		06/01/2019	Paydown		32	32	32	32		0		0		32			0	1	05/15/2023	1
36203S 4K 0	GNMA GNMA 30YR 7.000% 08/15/23		06/01/2019	Paydown		127	127	123	126		1		1		127			0	3	08/15/2023	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)
36203S XB 8	GNMA GNMA 30YR 7.000% 09/15/23...		06/01/2019	Paydown		18	18	18	18				0		18			0	1	09/15/2023	1
36203T HT 5	GNMA POOL # 358542 7.000% 07/15/23		06/01/2019	Paydown		138	138	133	136		2		2		138			0	4	07/15/2023	1
36203T NB 7	GNMA GNMA 30YR 7.000% 09/15/23...		06/01/2019	Paydown		37	37	35	36		1		1		37			0	1	09/15/2023	1
36203V DE 7	GNMA GNMA 30YR 7.000% 11/15/23...		06/01/2019	Paydown		22	22	21	22				0		22			0	1	11/15/2023	1
36203V U3 2	GNMA GNMA 30YR 7.000% 07/15/23...		06/01/2019	Paydown		72	72	70	71		1		1		72			0	2	07/15/2023	1
36203V U5 7	GNMA GNMA 30YR 7.000% 07/15/23...		06/01/2019	Paydown		86	86	82	84		1		1		86			0	3	07/15/2023	1
36203V W9 7	GNMA GNMA 30YR 1994 7.000% 02/15/24		06/01/2019	Paydown		12	12	12	12				0		12			0		02/15/2024	1
36203W 2E 7	GNMA GNMA 30YR 7.000% 02/15/22...		06/01/2019	Paydown		305	305	293	301		3		3		305			0	8	02/15/2022	1
36203W 2J 6	GNMA GNMA 30YR 7.000% 03/15/22...		06/01/2019	Paydown		9	9	9	9				0		9			0		03/15/2022	1
36203W PV 0	GNMA GNMA 30YR 7.000% 06/15/24...		06/01/2019	Paydown		58	58	57	57				0		58			0	2	06/15/2024	1
36203W QX 3	GNMA GNMA 30YR 7.000% 09/15/23...		06/01/2019	Paydown		11	11	11	11				0		11			0		09/15/2023	1
36203Y ER 1	GNMA GNMA 30YR 7.000% 09/15/23...		06/01/2019	Paydown		30	30	29	30				0		30			0	1	09/15/2023	1
36204A PF 6	GNMA GNMA 30YR 7.000% 08/15/23...		06/01/2019	Paydown		85	85	83	84		1		1		85			0	2	08/15/2023	1
36204A PV 1	GNMA GNMA 30YR 7.000% 08/15/23...		06/01/2019	Paydown		25	25	24	24				0		25			0	1	08/15/2023	1
36204A UY 9	GNMA GNMA 30YR 7.000% 09/15/23...		06/01/2019	Paydown		32	32	31	32				0		32			0	1	09/15/2023	1
36204C MV 0	GNMA GNMA 30YR 7.000% 11/15/23...		06/01/2019	Paydown		93	93	90	92		1		1		93			0	3	11/15/2023	1
36204D LL 1	GNMA GNMA 30YR 1994 7.000% 02/15/24		06/01/2019	Paydown		16	16	16	16				0		16			0		02/15/2024	1
36204G ZK 1	GNMA GNMA 30YR 7.000% 12/15/23...		06/01/2019	Paydown		162	162	157	160		2		2		162			0	5	12/15/2023	1
36204H 6E 5	GNMA GNMA 30YR 7.000% 10/15/23...		06/01/2019	Paydown		9	9	9	9				0		9			0		10/15/2023	1
36204L VC 2	GNMA GNMA 30YR 7.000% 04/15/22...		06/01/2019	Paydown		145	145	140	144		2		2		145			0	4	04/15/2022	1
36204L X3 0	GNMA GNMA 30YR 7.000% 11/15/23...		06/01/2019	Paydown		19	19	19	19				0		19			0	1	11/15/2023	1
36204M MB 2	GNMA GNMA 30YR 7.000% 12/15/23...		06/01/2019	Paydown		27	27	26	27				0		27			0	1	12/15/2023	1
36204R N8 7	GNMA POOL # 377615 7.500% 09/15/25		06/01/2019	Paydown		53	53	51	52		1		1		53			0	2	09/15/2025	1
36204W QL 4	GNMA GNMA 30YR 7.000% 01/15/24...		06/01/2019	Paydown		3	3	3	3				0		3			0		01/15/2024	1
36204Y AY 9	GNMA GNMA 30YR 7.000% 08/15/25...		04/01/2019	Paydown		5,790	5,790	5,712	5,749		41		41		5,790			0	135	08/15/2025	1
36205A 5H 3	GNMA GNMA 30YR 1994 7.000% 05/15/24		06/01/2019	Paydown		5	5	5	5				0		5			0		05/15/2024	1
36205A NF 7	GNMA GNMA 30YR 7.000% 09/15/25...		06/01/2019	Paydown		269	269	266	267		2		2		269			0	8	09/15/2025	1
36205B HR 6	GNMA GNMA 30YR 7.000% 05/15/24...		06/01/2019	Paydown		86	86	85	86		1		1		86			0	3	05/15/2024	1
36205C 6H 8	GNMA GNMA 30YR 7.000% 09/15/25...		06/01/2019	Paydown		7	7	7	7				0		7			0		09/15/2025	1
36205F Z7 1	GNMA GNMA 30YR 7.000% 09/15/25...		06/01/2019	Paydown		393	393	387	390		3		3		393			0	11	09/15/2025	1
36205M FZ 6	GNMA GNMA 30YR 7.000% 09/15/25...		06/01/2019	Paydown		709	709	699	704		5		5		709			0	21	09/15/2025	1
36205P Y4 7	GNMA GNMA 30YR 7.000% 09/15/25...		06/01/2019	Paydown		268	268	264	266		2		2		268			0	8	09/15/2025	1
36205Q 4W 6	GNMA GNMA 30YR 7.000% 07/15/25...		06/01/2019	Paydown		31	31	30	30				0		31			0	1	07/15/2025	1
36205R L4 7	GNMA GNMA 30YR 7.000% 09/15/25...		06/01/2019	Paydown		254	254	251	252		2		2		254			0	7	09/15/2025	1
36205R L6 2	GNMA GNMA 30YR 7.000% 09/15/25...		06/01/2019	Paydown		27	27	26	26				0		27			0	1	09/15/2025	1
36205R TF 4	GNMA GNMA 30YR 7.000% 08/15/25...		06/01/2019	Paydown		66	66	65	66				0		66			0	2	08/15/2025	1
36206A PL 1	GNMA GNMA 30YR 7.500% 11/15/25...		06/01/2019	Paydown		82	82	80	81		1		1		82			0	3	11/15/2025	1
36206B WG 2	GNMA GNMA 30YR 7.000% 09/15/25...		06/01/2019	Paydown		58	58	57	58				0		58			0	2	09/15/2025	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

QE052

1	2		3	4	5	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)
36206E	3P	8		06/01/2019	Paydown		62	62	61	62				0		62		0	0	2	09/15/2025	1
36206E	CP	8		06/01/2019	Paydown		49	49	48	49				0		49		0	0	1	09/15/2025	1
36206E	FZ	3		06/01/2019	Paydown		411	411	405	408		3		3		411		0	0	12	09/15/2025	1
36206F	LU	4		06/01/2019	Paydown		40	40	39	39				0		40		0	0	1	09/15/2025	1
36206F	RC	8		06/01/2019	Paydown		196	196	193	194		1		1		196		0	0	5	08/15/2025	1
36206F	RJ	3		06/01/2019	Paydown		45	45	45	45				0		45		0	0	1	08/15/2025	1
36206F	SE	3		06/01/2019	Paydown		60	60	59	60				0		60		0	0	2	09/15/2025	1
36206J	FS	8		06/01/2019	Paydown		18	18	18	18				0		18		0	0	1	08/15/2025	1
36206J	YG	3		06/01/2019	Paydown		147	147	145	146		1		1		147		0	0	4	08/15/2025	1
36206K	BY	6		06/01/2019	Paydown		160	160	157	158		1		1		160		0	0	5	09/15/2025	1
36206K	GY	1		06/01/2019	Paydown		340	340	335	337		2		2		340		0	0	10	08/15/2025	1
36206K	HA	2		06/01/2019	Paydown		33	33	32	32				0		33		0	0	1	09/15/2025	1
36206L	BY	4		06/01/2019	Paydown		317	317	313	315		2		2		317		0	0	9	09/15/2025	1
36206L	CQ	0		06/01/2019	Paydown		277	277	274	275		2		2		277		0	0	8	09/15/2025	1
36206L	DA	4		06/01/2019	Paydown		257	257	254	256		2		2		257		0	0	8	09/15/2025	1
36206L	SU	7		06/01/2019	Paydown		150	150	148	149		1		1		150		0	0	5	08/15/2025	1
36206L	SJ	9		06/01/2019	Paydown		47	48	47	47				0		47		0	0	1	09/15/2025	1
36206M	PP	6		06/01/2019	Paydown		86	86	84	85		1		1		86		0	0	2	08/15/2025	1
36206N	C4	5		06/01/2019	Paydown		46	46	46	46				0		46		0	0	1	09/15/2025	1
36206P	AF	7		06/01/2019	Paydown		24	24	24	24				0		24		0	0	1	12/15/2025	1
36206P	PG	9		06/01/2019	Paydown		44	44	43	43		1		1		44		0	0	1	01/15/2026	1
36206P	WY	2		06/01/2019	Paydown		89	89	88	88		1		1		89		0	0	3	09/15/2025	1
36206Q	K2	3		06/01/2019	Paydown		61	61	59	60		1		1		61		0	0	2	06/15/2026	1
36206S	JX	3		06/01/2019	Paydown		11	11	11	11				0		11		0	0		09/15/2025	1
36206U	NA	3		06/01/2019	Paydown		457	457	451	453		3		3		457		0	0	14	02/15/2026	1
36206U	W6	2		06/01/2019	Paydown		36	36	35	35				0		36		0	0	1	05/15/2026	1
36206W	Z4	0		06/01/2019	Paydown		46	46	45	45		1		1		46		0	0	1	06/15/2026	1
36207A	K3	5		06/01/2019	Paydown		43	43	41	42		1		1		43		0	0	1	06/15/2026	1
36207L	H3	5		06/01/2019	Paydown		28	28	28	28				0		28		0	0	1	03/15/2031	1
36210R	G6	1		06/01/2019	Paydown		126	126	127	127				0		126		0	0	3	11/15/2031	1
36213C	J5	0		06/01/2019	Paydown		34	34	35	35				0		34		0	0	1	08/15/2031	1
36213E	W6	9		06/01/2019	Paydown		2,313	2,313	2,346	2,333		(20)		(20)		2,313		0	0	65	03/15/2032	1
36213F	H5	5		06/01/2019	Paydown		375	375	376	376		(1)		(1)		375		0	0	9	12/15/2032	1
36213F	K9	3		06/01/2019	Paydown		4,912	4,912	5,083	5,023		(110)		(110)		4,912		0	0	123	01/15/2033	1
362161	MC	2		06/01/2019	Paydown		47	47	45	47		1		1		47		0	0	1	05/15/2023	1
362162	AB	5		06/01/2019	Paydown		322	322	311	320		2		2		322		0	0	12	10/15/2019	1
362169	EN	0		06/01/2019	Paydown		815	815	839	815				0		815		0	0	36	12/15/2019	1
36217R	EZ	2		06/01/2019	Paydown		165	165	161	164		1		1		165		0	0	6	10/15/2019	1
36218M	DZ	3		06/01/2019	Paydown		138	138	138	138				0		138		0	0	5	11/15/2019	1
36219S	TF	6		06/01/2019	Paydown		181	181	178	180		1		1		181		0	0	7	02/15/2020	1
36219W	NB	2		06/01/2019	Paydown		341	341	351	341				0		341		0	0	16	07/15/2019	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	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)
362200	GT 8		06/01/2019	Paydown		8	8	9	9				0		8			0		07/15/2020	1
36220B	6N 8		05/01/2019	Paydown		29	29	30	29				0		29			0		06/15/2019	1
36220F	AB 0		06/01/2019	Paydown		36	36	37	36				0		36			0		10/15/2019	1
36220H	PV 6		06/01/2019	Paydown		444	444	445	444				0		444			0		08/15/2019	1
36220H	SJ 0		06/01/2019	Paydown		17	17	18	17				0		17			0		08/15/2019	1
36220J	QZ 2		06/01/2019	Paydown		222	222	219	221		1		1		222			0		12/15/2019	1
36220N	AT 4		06/01/2019	Paydown		30	30	31	30				0		30			0		12/15/2019	1
36220P	GK 2		06/01/2019	Paydown		7	7	7	7				0		7			0		04/15/2020	1
36220V	CZ 3		06/01/2019	Paydown		236	236	221	234		2		2		236			0		04/15/2020	1
36220V	L2 0		06/01/2019	Paydown		669	669	646	664		5		5		669			0		06/15/2020	1
36220Y	6P 3		06/01/2019	Paydown		20	20	19	20				0		20			0		10/15/2020	1
36220Y	YT 4		06/01/2019	Paydown		115	115	121	115				0		115			0		09/15/2020	1
36223D	6X 9		06/01/2019	Paydown		97	97	99	97				0		97			0		06/15/2021	1
36223G	UA 5		06/01/2019	Paydown		75	75	79	76				0		75			0		07/15/2021	1
36223H	EH 6		06/01/2019	Paydown		30	30	28	30				0		30			0		07/15/2021	1
36223J	AH 6		06/01/2019	Paydown		38	38	40	39				0		38			0		08/15/2021	1
36223J	DR 1		06/01/2019	Paydown		119	119	126	120		(1)		(1)		119			0		07/15/2021	1
36223M	GE 0		06/01/2019	Paydown		272	272	280	273		(1)		(1)		272			0		09/15/2021	1
36223M	XL 5		06/01/2019	Paydown		30	30	31	31				0		30			0		12/15/2021	1
36223N	CH 5		06/01/2019	Paydown		127	127	119	125		2		2		127			0		11/15/2021	1
36223Q	RW 9		06/01/2019	Paydown		540	540	505	531		9		9		540			0		11/15/2021	1
36223R	ZU 2		06/01/2019	Paydown		16	16	16	16				0		16			0		01/15/2022	1
36223S	AD 5		06/01/2019	Paydown		424	424	436	426		(2)		(2)		424			0		05/15/2022	1
36223Y	5B 2		06/01/2019	Paydown		545	545	560	547		(3)		(3)		545			0		04/15/2022	1
36223Y	QM 5		06/01/2019	Paydown		58	58	56	58		1		1		58			0		08/15/2023	1
36224A	J2 8		06/01/2019	Paydown		142	142	146	143		(1)		(1)		142			0		05/15/2022	1
36224C	UP 0		06/01/2019	Paydown		38	38	40	39				0		38			0		05/15/2022	1
36224D	R6 4		06/01/2019	Paydown		24	24	25	24				0		24			0		04/15/2022	1
36224H	FS 0		06/01/2019	Paydown		242	242	249	243		(1)		(1)		242			0		05/15/2022	1
36224H	V6 0		06/01/2019	Paydown		101	101	106	101		(1)		(1)		101			0		05/15/2022	1
36224L	NW 3		06/01/2019	Paydown		15	15	15	15				0		15			0		08/15/2023	1
36224L	S3 2		06/01/2019	Paydown		340	340	329	336		4		4		340			0		12/15/2022	1
36224M	7D 1		06/01/2019	Paydown		93	93	90	92		1		1		93			0		06/15/2023	1
36224P	2M 9		06/01/2019	Paydown		4	4	4	4				0		4			0		08/15/2025	1
36224T	MU 1		06/01/2019	Paydown		276	276	278	276				0		276			0		03/15/2023	1
36224U	J5 7		05/01/2019	Paydown		7	7	7	7				0		7			0		07/15/2023	1
36224W	RM 7		06/01/2019	Paydown		62	62	63	62				0		62			0		05/15/2023	1
36224X	PY 1		06/01/2019	Paydown		12	12	11	12				0		12			0		02/15/2023	1
36224Y	YS 2		06/01/2019	Paydown		37	37	38	37				0		37			0		03/15/2023	1
36225A	GM 6		06/01/2019	Paydown		237	237	234	236		2		2		237			0		07/15/2025	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	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)
36225B ND 6	GNMA POOL # 781288 6.500% 05/15/31		06/01/2019	Paydown		48,563	48,563	49,391	49,081		(517)		(517)		48,563			0	1,295	05/15/2031	1
36225C C9 5	GNMA2 G2 1/1 1Y CMT ARM 3.750% 07/20/2		06/01/2019	Paydown		727	727	738	727				0		727			0	11	06/01/2027	1
36225C DM 5	GNMA2 G2 1/1 1Y CMT ARM 3.750% 08/20/2		06/01/2019	Paydown		187	187	190	187				0		187			0	3	07/01/2027	1
36241K HR 2	GNMA GNMA 15YR PLATINUM 6.000% 06/15/		06/01/2019	Paydown		15,125	15,125	15,258	15,125				0		15,125			0	371	06/15/2020	1
36241K LQ 9	GNMA POOL # 782135 5.500% 01/15/37		06/01/2019	Paydown		11,071	11,071	11,151	11,129		(58)		(58)		11,071			0	262	01/15/2037	1
36292C BU 7	GNMA GNMA 30YR 6.000% 07/15/35		06/01/2019	Paydown		10,578	10,578	10,523	10,530		47		47		10,578			0	266	07/15/2035	1
36292L EX 8	GNMA GNMA 30YR 6.000% 06/15/36		06/01/2019	Paydown		7,468	7,468	7,585	7,556		(88)		(88)		7,468			0	186	06/15/2036	1
36296D YU 6	GNMA GNMA 30YR 5.500% 05/15/38		06/01/2019	Paydown		72,206	72,206	72,996	72,818		(612)		(612)		72,206			0	1,642	05/15/2038	1
38373Q MZ 1	GNMA GNMA_03-37 5.500% 05/20/33		06/01/2019	Paydown		219,624	219,624	214,716	216,956		2,667		2,667		219,624			0	5,058	05/20/2033	1
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-7		06/01/2019	Paydown		369,138	369,138	341,331	359,411		9,727		9,727		369,138			0	8,650	09/20/2033	1
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-8		06/01/2019	Paydown		96,642	96,642	92,100	94,843		1,800		1,800		96,642			0	2,210	10/20/2033	1
38374F X5 8	GNMA GNMA_04-21 5.000% 04/16/34		06/01/2019	Paydown		245,750	245,750	231,082	237,167		8,583		8,583		245,750			0	5,018	04/16/2034	1
38374H PY 0	GNMA GNMA_04-54 5.500% 07/20/34		06/01/2019	Paydown		548,638	548,638	536,851	542,205		6,433		6,433		548,638			0	12,509	07/20/2034	1
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A GNMA_05-9		06/01/2019	Paydown		240,943	240,943	213,931	229,964		10,979		10,979		240,943			0	5,684	12/20/2035	1
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A GNMA_07-2		06/01/2019	Paydown		492,428	492,428	491,620	491,620		808		808		492,428			0	11,498	04/20/2037	1
83162C UA 9	SMALL BUSINESS ADMINISTRATION SBA_11-20E		05/01/2019	Paydown		327,608	327,608	327,608	327,265		343		343		327,608			0	6,208	05/01/2031	1
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 VENDE_97-		06/01/2019	Paydown		118,047	118,047	116,047	117,349		698		698		118,047			0	3,584	02/15/2027	1
912803 DD 2	UNITED STATES TREASURY IO 0.000% 05/15		05/21/2019	NOMURA SECURITIES INTL. INC.		3,967,600	6,500,000	2,839,915	3,443,627		44,833		44,833		3,488,460		479,140	479,140		05/15/2038	1
912803 EA 7	UNITED STATES TREASURY TREASURY STRIP (P)		05/29/2019	Various		129,078,345	252,000,000	92,659,070	111,749,638		1,478,712		1,478,712		113,228,349		15,849,996	15,849,996		02/15/2043	1
912803 EC 3	UNITED STATES TREASURY TREASURY STRIP (P)		05/15/2019	Various		19,313,120	38,000,000	19,114,760	21,018,869		193,815		193,815		21,212,685		(1,899,565)	(1,899,565)		05/15/2043	1
912803 EF 6	UNITED STATES TREASURY TREASURY STRIP (P)		05/16/2019	Various		107,961,000	220,000,000	86,463,740	97,798,682		1,179,928		1,179,928		98,978,610		8,982,390	8,982,390		02/15/2044	1
912803 EH 2	UNITED STATES TREASURY TREASURY STRIP (P)		05/17/2019	DEUTSCHE BANK AG		81,480,520	166,000,000	63,453,562	71,287,580		919,266		919,266		72,206,846		9,273,674	9,273,674		05/15/2044	1
912803 EJ 8	UNITED STATES TREASURY TREASURY STRIP (P)		04/30/2019	DEUTSCHE BANK AG		30,758,000	65,000,000	24,660,350	27,704,524		306,487		306,487		28,011,011		2,746,989	2,746,989		08/15/2044	1
912803 EP 4	UNITED STATES TREASURY TREASURY STRIP (P)		05/14/2019	DEUTSCHE BANK AG		87,388,380	186,000,000	82,464,843	83,929,293		939,028		939,028		84,868,321		2,520,059	2,520,059		08/15/2045	1
912810 QX 9	UNITED STATES TREASURY GOVT BND 2.750%		05/22/2019	MORGAN STANLEY & CO. INC.		199,445	200,000	197,782	198,110		22		22		198,133		1,312	1,312		08/15/2042	1

QE054

SCHEDULE D - PART 4

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

QE055

1	2	3	4	5	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 QY 7	UNITED STATES TREASURY GOVT BND 2.750%		05/21/2019	GOLDMAN SACHS & CO.....		12,774,023	12,900,000	13,303,125	13,273,244		(4,425)		(4,425)		13,268,819		(494,796)	(494,796)	184,123	11/15/2042	1.....
912810 QZ 4	UNITED STATES TREASURY GOVT BND 3.125%		05/01/2019	DEUTSCHE BANK AG.....		15,283,205	14,600,000	14,451,953	14,470,769		1,078		1,078		14,471,847		811,359	811,359	322,652	02/15/2043	1.....
912810 RM 2	UNITED STATES TREASURY GOVT BND 3.000%		05/21/2019	BARCLAYS CAPITAL.....		1,032,188	1,000,000	986,213	987,288		123		123		987,411		44,776	44,776	15,571	05/15/2045	1.....
912810 RT 7	UNITED STATES TREASURY SENIOR GOVT BND		05/28/2019	Various.....		24,900,387	27,700,000	26,647,613	26,701,268		10,025		10,025		26,711,294		(1,810,907)	(1,810,907)	482,237	08/15/2046	1.....
912828 3F 5	UNITED STATES TREASURY SENIOR GOVT BND		05/01/2019	HSBC SECURITIES INC.....		1,475,039	1,500,000	1,483,715	1,485,369		501		501		1,485,870		(10,831)	(10,831)	15,756	11/15/2027	1.....
912828 4D 9	UNITED STATES TREASURY SENIOR GOVTBND 2		05/16/2019	GOLDMAN SACHS & CO.....		101,202,925	100,000,000	98,476,763	98,677,712		109,104		109,104		98,786,816		2,416,109	2,416,109	1,564,208	03/31/2023	1.....
912828 D2 3	UNITED STATES TREASURY GOVT BND 1.625%		04/30/2019	Maturity.....		24,000,000	24,000,000	24,058,125	24,003,993		(3,993)		(3,993)		24,000,000				195,000	04/30/2019	1.....
912828 D5 6	UNITED STATES TREASURY GOVT BND 2.375%		05/01/2019	MORGAN STANLEY & CO. INC.....		3,904,039	3,894,000	3,903,577	3,899,811		(326)		(326)		3,899,485		4,554	4,554	65,913	08/15/2024	1.....
912828 KQ 2	UNITED STATES TREASURY GOVT BND 3.125%		05/15/2019	Maturity.....		200,000	200,000	192,938	199,690		310		310		200,000				3,125	05/15/2019	1.....
912833 Y4 6	UNITED STATES TREASURY TREASURY STRIP (I)		05/15/2019	Various.....		33,280,539	55,000,000	31,925,781	34,268,592		314,561		314,561		34,583,153		(1,302,614)	(1,302,614)		05/15/2037	1.....
912833 Z6 0	UNITED STATES TREASURY TREASURY STRIP (I)		05/15/2019	Various.....		118,837,000	200,000,000	113,078,124	121,483,101		1,197,090		1,197,090		122,680,190		(3,843,190)	(3,843,190)		02/15/2038	1.....
912834 JH 2	UNITED STATES TREASURY GOVT BND 0.000%		05/01/2019	NOMURA SECURITIES INTL. INC.....		16,014,300	30,000,000	12,125,822	14,128,060		165,805		165,805		14,293,865		1,720,435	1,720,435		11/15/2040	1.....
BRSK95 KN 3	GOVERNMENTNATIONALMORTGAGEA CMBS_2023		05/01/2019	Paydown.....		535	535	538	534		2		2		535				15	02/01/2023	1.....
0599999	Total - Bonds - U.S. Government.....					816,345,849	1,407,789,795	715,680,861	773,967,852	0	6,889,107	0	6,889,107	0	780,856,959	0	35,488,890	35,488,890	2,928,089	XXX	XXX

Bonds - All Other Government

218493 AA 2	CORDELIO AMALCO GP I SECURED CORP BND		03/31/2019	Redemption 100.0000.....		690,065	690,065	694,092					0		690,065	(4,027)	(4,027)	8,577	09/30/2034	2FE.....	
66977W AQ 2	NOVA CHEM CORP. SENIOR CORP BND 144A 4	A	06/20/2019	GOLDMAN SACHS & CO.....		1,995,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(5,000)	(5,000)	54,979	06/01/2024	3FE.....
05968C AB 8	BANCO LATINOAMERICANO DE COMER SENIOR CO	D	04/25/2019	HSBC SECURITIES INC.....		4,992,500	5,000,000	4,982,650	4,995,270		948		948		4,996,218		(3,718)	(3,718)	77,639	05/07/2020	2FE.....
25714P AK 4	DOMINICAN REPUBLIC GOVERNMENT GOVT BND	D	05/06/2019	Various.....		2,800,000	2,800,000	2,889,317	2,825,434		(25,434)		(25,434)		2,800,000				105,000	05/06/2021	3FE.....
355457 AA 0	FRANSHION DEVELOPMENT LTD SENIOR CORP BN	D	04/18/2019	ANZ Securities.....		2,647,500	2,500,000	2,736,250	2,600,833		(10,528)		(10,528)		2,590,305		57,195	57,195	88,125	04/15/2021	2FE.....
46513Y JH 2	STATE OF ISRAEL SENIORCORPBND 3.250% 0	D	04/17/2019	BARCLAYS CAPITAL.....		3,240,000	3,200,000	3,177,312	3,179,297		485		485		3,179,782		60,218	60,218	27,444	01/17/2028	1FE.....
500769 DJ 0	KFW CORP BND 4.875% 06/17/19.....	D	06/17/2019	Maturity.....		20,000,000	20,000,000	19,940,600	19,996,602		3,398		3,398		20,000,000				487,500	06/17/2019	1FE.....
536878 AF 8	LITHUANIA (REPUBLIC OF) SENIOR CORP BND	D	05/16/2019	BARCLAYS CAPITAL.....		5,287,500	5,000,000	5,637,500	5,329,044		(47,972)		(47,972)		5,281,072		6,428	6,428	213,524	03/09/2021	1FE.....

SCHEDULE D - PART 4

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

QE056

1	2	3	4	5	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)
56108L AB 2	MALAYSIA SOVEREIGN SUKUK BERHA MALAYSIA	D	04/11/2019	BARCLAYS CAPITAL		4,255,600	4,000,000	4,549,680	4,521,252		(2,718)		(2,718)		4,518,533		(262,933)	(262,933)	81,425	04/22/2045	1FE
67091T AA 3	OCP SA SENIOR CORP BND 144A 5.625% 04/	D	04/15/2019	JEFFRIES & CO. INC		1,690,661	1,610,000	1,694,525	1,675,065		(2,493)		(2,493)		1,672,572		18,089	18,089	43,269	04/25/2024	2FE
67091T AB 1	OCP SA SENIOR CORP BND 144A 6.875% 04/	D	04/09/2019	J.P. MORGAN SECURITIES INC		1,092,200	1,000,000	1,020,000	1,019,990		(15)		(15)		1,019,975		72,225	72,225	31,701	04/25/2044	2FE
67091T AC 9	OCP SA SENIOR CORP BND 144A 4.500% 10/	D	04/16/2019	Various		11,237,155	11,340,000	11,271,628	11,290,244		1,280		1,280		11,291,524		(54,369)	(54,369)	245,470	10/22/2025	2FE
682051 AF 4	OMAN SULTANATE OF (GOVERNMENT) SENIOR CO	D	06/17/2019	CREDIT SUISSE FIRST BOSTON COR		1,714,000	2,000,000	1,987,200	1,987,479		64		64		1,987,543		(273,543)	(273,543)	101,472	03/08/2047	3FE
71568P AB 5	PERUSAHAAN LISTRIK NEGARA PT SENIOR CORP	D	04/01/2019	JEFFRIES & CO. INC		983,900	1,000,000	1,031,250	1,028,034		(117)		(117)		1,027,917		(44,017)	(44,017)	23,188	10/24/2042	2FE
71654Q BE 1	PETROLEOS MEXICANOS SENIOR CORP BND 5	D	04/01/2019	SANWA-BGK		364,224	448,000	384,160	386,954		183		183		387,137		(22,913)	(22,913)	6,639	06/27/2044	2FE
71654Q BX 9	PETROLEOS MEXICANOS SENIOR CORP BND MTN	D	04/04/2019	Various		3,291,130	4,000,000	3,057,076	3,058,359		2,187		2,187		3,060,545		230,585	230,585	46,363	01/23/2046	2FE
71654Q CC 4	PETROLEOS MEXICANOS SENIOR CORP BOND 6	D	04/04/2019	Various		1,734,616	1,892,000	1,960,958	1,960,012		(173)		(173)		1,959,839		(225,223)	(225,223)	69,353	09/21/2047	2FE
71654Q CP 5	PETROLEOS MEXICANOS SENIOR CORP BND MTM	D	04/01/2019	MORGAN STANLEY & CO. INC		1,775,484	1,800,000	1,702,355	1,702,932		1,310		1,310		1,704,241		71,243	71,243	23,075	01/23/2029	2FE
80413T AC 3	SAUDI ARABIA SENIOR CORP BND 144A 4.50	D	04/03/2019	BARCLAYS CAPITAL		3,762,000	3,800,000	3,724,570	3,727,347		254		254		3,727,601		34,399	34,399	75,525	10/26/2046	1FE
80413T AE 9	SAUDI ARABIA CORP BND 144A 3.625% 03/0	D	05/16/2019	Various		6,872,760	6,900,000	6,861,368	6,865,307		965		965		6,866,271		6,489	6,489	175,611	03/04/2028	1FE
BRSNQM 08 6	ECUADOR (REP OF) SENIOR CORP BND 144A	D	04/01/2019	Tax Free Exchange		4,968,750	5,000,000	4,945,000			104		104		4,945,104		23,646	23,646	111,521	06/20/2024	4Z
P78625 DP 5	PETROLEOS MEXICANOS SENIOR CORP BND MTN	B	04/10/2019	HSBC SECURITIES INC		7,068,441	7,875,700	6,534,248	6,673,456		15,980		15,980		7,105,295	415,860	(36,854)	379,006	211,241	04/21/2027	2FE
Y8850A AA 2	TNB GLOBAL VENTURES CAPITAL BH SUKWAK CO	D	05/08/2019	WELLS FARGO SECURITIES		938,048	975,000	928,385	936,478		1,250		1,250		937,728		320	320	17,660	10/19/2026	2FE
1099999	Total - Bonds - All Other Government					93,401,534	94,830,765	93,710,124	87,759,389	0	(61,042)	0	(61,042)	0	93,749,267	411,833	(347,733)	64,100	2,326,301	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
452151 LF 8	ILLINOIS STATE OF MUNITAX BND GO 5.100		04/30/2019	WELLS FARGO SECURITIES LLC		2,453,975	2,500,000	2,319,000	2,325,992		4,054		4,054		2,330,046		123,929	123,929	53,479	06/01/2033	2FE
452152 GS 4	ILLINOIS STATE OF MUNI BND GO 7.350% 0		04/30/2019	RBC DOMINION SECURITIES INC		56,290	50,000	56,533	55,879		(164)		(164)		55,715		575	575	3,073	07/01/2035	2FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					2,510,265	2,550,000	2,375,533	2,381,871	0	3,890	0	3,890	0	2,385,761	0	124,504	124,504	56,552	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
167486 FA 2	CHICAGO CITY OF MUNITAX BND GO 6.050%		05/29/2019	DUNCAN WILLIAMS		808,030	770,000	801,662	795,327		993		993		796,320		11,711	11,711	42,703	01/01/2029	2FE
167486 ZZ 5	CHICAGO CITY OF MUNITAX BND GO 7.045%		05/29/2019	RBC DOMINION SECURITIES INC		1,924,108	1,750,000	1,927,550	1,902,850		(10,218)		(10,218)		1,892,632		31,476	31,476	113,014	01/01/2029	2FE

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)
686053 BN 8	OREGON SCH BRDS ASSN OREGON SCH BRDS PE		05/16/2019	DIRECT.....		5,838,800	5,000,000	4,901,950	4,953,620		1,645		1,645		4,955,264		883,536	883,536	107,917	06/30/2028	1FE.....
686053 CJ 6	OREGON SCH BRDS ASSN OREGON SCH BRDS ASS		06/30/2019	Maturity.....		24,250,000	24,250,000	9,209,180	23,539,543		710,457		710,457		24,250,000			0		06/30/2019	1FE.....
713580 AH 1	PERALTA CALIF CMNTY COLLEGE DI PERALTA C		05/01/2019	MORGAN STANLEY & CO. INC.....		12,706,761	13,175,000	5,782,771	11,346,326		124,344		124,344		11,470,670		1,236,091	1,236,091		08/05/2025	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					45,527,699	44,945,000	22,623,113	42,537,666	0	827,221	0	827,221	0	43,364,886	0	2,162,814	2,162,814	263,634	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

QE057

04248N AA 1	ARMY HAWAII FAMILY HOUSING TRU MUNI BND		06/15/2019	Various.....		172,947	172,947	177,310	177,559		(4,612)		(4,612)		172,947		0	4,777	06/15/2050	1FE.....	
04248P AA 6	ARMY HAWAII FAMILY HSG MUNI REV 144A 5		06/15/2019	Various.....		120,692	120,692	121,757	121,524		(832)		(832)		120,692		0	3,394	06/15/2050	1FE.....	
048677 AB 4	ATLANTIC MARINE CORPS COMMUNIT MUNI G.O		06/01/2019	Redemption 100.0000.....		75,989	75,989	68,392	69,293		6,696		6,696		75,989		0	2,030	12/01/2050	1FE.....	
048677 AE 8	ATLANTIC MARINE CORPS COMMUNIT MUNI G.O		06/01/2019	Redemption 100.0000.....		50,725	50,725	50,725	50,723		1		1		50,725		0	1,419	12/01/2051	1FE.....	
048677 AG 3	ATLANTIC MARINE CORPS COMMUNIT ATLANTIC		06/01/2019	Various.....		29,873	29,873	29,873	29,873		0		0		29,873		0	920	12/01/2051	1FE.....	
05178Q AA 5	AURORA MILITARY HOUSING LLC MUNI BND REV		06/15/2019	Call 100.0000.....		100,000	100,000	100,000	100,000		0		0		100,000		0	2,675	12/15/2025	1FE.....	
081331 AB 6	BELVOIR LAND LLC BELVOIR LD LLC 5.030%		06/15/2019	Various.....		499,390	499,390	493,999	497,643		1,746		1,746		499,390		0	12,560	12/15/2025	1FE.....	
134011 AA 3	CAMP PENDLETON & QUANTICO HOUS MUNI BND		04/01/2019	Call 100.0000.....		60,000	60,000	49,446	51,329		99		99		51,427		8,573	8,573	1,781	10/01/2043	2.....
134011 AC 9	CAMP PENDLETON & QUANTICO HOUS MUNI REV		04/01/2019	Call 100.0000.....		20,000	20,000	21,535	21,260		(6)		(6)		21,254		(1,254)	(1,254)	594	10/01/2043	2FE.....
134011 AG 0	CAMP PENDLETON & QUANTICO HOUS MUNI BND		04/01/2019	Call 100.0000.....		105,000	105,000	105,000	105,000		0		0		105,000		0	2,811	10/01/2048	2FE.....	
134011 AJ 4	CAMP PENDLETON & QUANTICO HOUS MUNI REV		04/01/2019	Various.....		340,000	340,000	354,315	354,204		(113)		(113)		354,090		(14,090)	(14,090)	9,472	10/01/2050	2FE.....
155048 BX 8	CENTRAL PUGET SOUND REGIONAL T CENTRAL P		06/12/2019	PHH HOME LOANS LLC DBA.....		6,371,160	6,000,000	6,228,240	6,175,651		(24,423)		(24,423)		6,151,228		219,932	219,932	252,748	02/01/2024	1FE.....
20281P KG 6	COMMONWEALTH FINANCING AUTH PA MUNITAX B		05/01/2019	WELLS FARGO SECURITIES.....		3,431,708	3,285,000	3,339,618			(245)		(245)		3,339,373		92,335	92,335	57,099	06/01/2038	1FE.....
30261V AA 0	FREMF MORTGAGE TRUST FREMF_10- FREMF_10-		05/28/2019	BANC OF AMERICA SECURITIES LLC		1,021,445	1,000,000	1,100,910	1,033,461		(10,102)		(10,102)		1,023,359		(1,914)	(1,914)	26,238	09/25/2043	1FM.....
30711X AF 1	CAS_14-C02 CAS_14-C02 5.004% 05/25/24		06/25/2019	Paydown.....		4,381	4,381	4,041	4,215		167		167		4,381		0	0	112	05/25/2024	1.....
30711X AK 0	CAS_14-C02 CAS_14-C03 5.404% 07/25/24		06/25/2019	Paydown.....		215,165	215,165	203,907	210,210		4,955		4,955		215,165		0	0	5,043	07/25/2024	1.....
30711X J2 1	FANNIEMAECONNECTICUTAVENUE RMBS 3-1M1		05/21/2019	GOLDMAN SACHS & CO.....		3,254,608	3,251,433	3,249,274			2,159		2,159		3,251,433		3,175	3,175	33,793	10/25/2030	1.....

SCHEDULE D - PART 4

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

QE058

1	2	3	4	5	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)
30711X J2 1	FANNIEMAECONNECTICUTAVENUE RMBS 3-1M1		04/25/2019	Paydown.....		24,958	24,958	24,941			17		17		24,958			0	198	10/25/2030	1.....
30711X JS 4	CAS_2018-C05 MEZZANINWHOLECMO17-C03 3.		05/21/2019	MESIROW FINANCIAL INC.....		1,560,268	1,555,105	1,563,002	1,564,052		(1,095)		(1,095)		1,562,957		(2,689)	(2,689)	22,018	10/25/2029	1.....
30711X JS 4	CAS_2018-C05 MEZZANINWHOLECMO17-C03 3.		04/25/2019	Paydown.....		48,614	48,614	48,861	48,894		(280)		(280)		48,614			0	559	10/25/2029	1.....
30711X NS 9	FANNIEMAECONNECTICUTAVENUE RMBS 5-1M1		05/21/2019	GOLDMAN SACHS & CO.....		7,989,882	7,988,634	7,983,284			5,350		5,350		7,988,634		1,248	1,248	79,625	01/25/2030	1.....
30711X NS 9	FANNIEMAECONNECTICUTAVENUE RMBS 5-1M1		04/25/2019	Paydown.....		589,985	589,985	589,590			395		395		589,985			0	4,492	01/25/2030	1.....
30711X X2 5	FANNIEMAE-CASCAS_18-C05 RMBS 5-1M1 3.1		05/21/2019	NOMURA SECURITIES INTL. INC.....		929,767	928,788	928,570			218		218		928,788		980	980	9,775	01/25/2031	1.....
30711X X2 5	FANNIEMAE-CASCAS_18-C05 RMBS 5-1M1 3.1		04/25/2019	Paydown.....		7,907	7,907	7,905			2		2		7,907			0	64	01/25/2031	1.....
31283H 2Q 7	FHLMC FGOLD 30YR GIANT 6.500% 12/01/31		06/01/2019	Paydown.....		306	306	306	306		1		1		306			0	8	12/01/2031	1.....
31283H 2S 3	FHLMC FGOLD 30YR GIANT 7.000% 04/01/32		06/01/2019	Paydown.....		6,734	6,734	6,728	6,726		8		8		6,734			0	188	04/01/2032	1.....
31283H 2T 1	FHLMC POOL # G01686 7.500% 08/01/31		06/01/2019	Paydown.....		3,172	3,172	3,192	3,185		(13)		(13)		3,172			0	97	08/01/2031	1.....
31283H 7D 1	FHLMC FGOLD 30YR GIANT 4.000% 05/01/34		06/01/2019	Paydown.....		55,769	55,769	60,139	59,739		(3,971)		(3,971)		55,769			0	944	05/01/2034	1.....
31283H FP 5	FHLMC FGOLD 30YR GIANT 7.500% 10/01/29		06/01/2019	Paydown.....		353	353	373	366		(13)		(13)		353			0	11	10/01/2029	1.....
31283H GE 9	FHLMC FGOLD 30YR GIANT 7.500% 12/01/29		06/01/2019	Paydown.....		397	397	419	412		(14)		(14)		397			0	13	12/01/2029	1.....
31283H VE 2	FHLMC POOL # G01513 6.000% 03/01/33		06/01/2019	Paydown.....		2,657	2,657	2,665	2,661		(4)		(4)		2,657			0	67	03/01/2033	1.....
31283H VL 6	FHLMC POOL # G01519 6.000% 02/01/33		06/01/2019	Paydown.....		488	488	489	488				0		488			0	12	02/01/2033	1.....
31287T AQ 8	FHLMC FGOLD 30YR 7.000% 05/01/32..		06/01/2019	Paydown.....		450	450	474	467		(17)		(17)		450			0	13	05/01/2032	1.....
31287U DB 5	FHLMC FGOLD 30YR 7.500% 06/01/32..		06/01/2019	Paydown.....		63	63	66	65		(2)		(2)		63			0	2	06/01/2032	1.....
31287U DP 4	FHLMC FGOLD 30YR 6.500% 06/01/32..		06/01/2019	Paydown.....		2,127	2,127	2,122	2,122		5		5		2,127			0	55	06/01/2032	1.....
31288D K5 7	FHLMC FGOLD 30YR 5.000% 12/01/32..		06/01/2019	Paydown.....		38,489	38,489	37,659	37,837		652		652		38,489			0	787	12/01/2032	1.....
3128F2 WL 5	FHLMC FGOLD 30YR 7.500% 09/01/25..		06/01/2019	Paydown.....		72	72	73	72		(1)		(1)		72			0	2	09/01/2025	1.....
3128FD H8 7	FHLMC FGOLD 30YR 7.500% 06/01/26..		06/01/2019	Paydown.....		1,080	1,080	1,138	1,110		(30)		(30)		1,080			0	40	06/01/2026	1.....
3128FH YX 4	FHLMC FGOLD 30YR 7.500% 11/01/26..		04/01/2019	Paydown.....		228	228	240	237		(9)		(9)		228			0	6	11/01/2026	1.....
3128FK SC 0	FHLMC FGOLD 30YR 7.500% 01/01/27..		06/01/2019	Paydown.....		68	68	68	68				0		68			0	2	01/01/2027	1.....
3128FX YS 0	FHLMC FGOLD 30YR 7.000% 03/01/28..		06/01/2019	Paydown.....		33	33	33	33				0		33			0	1	03/01/2028	1.....
3128JR HD 1	FHLMC FH 5/1 12M LIBOR ARM 4.705% 01/0		06/01/2019	Paydown.....		10,316	10,316	10,370	10,316				0		10,316			0	176	04/01/2033	1.....
3128KD 4N 2	FHLMC POOL # A51729 6.500% 08/01/36		06/01/2019	Paydown.....		45,572	45,572	46,476	46,338		(765)		(765)		45,572			0	1,234	08/01/2036	1.....

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)
3128KD YD 1	FHLMC POOL # A51608 6.500% 08/01/36		06/01/2019	Paydown.....		12,084	12,084	12,324	12,286		(202)		(202)		12,084			0	328	08/01/2036	1.....
3128KE PJ 6	FHLMC FGOLD 30YR 6.500% 09/01/36..		06/01/2019	Paydown.....		887	887	900	898		(11)		(11)		887			0	24	09/01/2036	1.....
3128LB 2V 9	FHLMC FGOLD 30YR 6.000% 06/01/38..		06/01/2019	Paydown.....		872	872	912	906		(34)		(34)		872			0	22	06/01/2038	1.....
3128M1 AB 5	FHLMC FGOLD 15YR GIANT 5.000% 08/01/20		06/01/2019	Paydown.....		82,514	82,514	80,408	81,859		655		655		82,514			0	1,691	08/01/2020	1.....
3128M4 CP 6	FHLMC FGOLD 30YR GIANT 5.500% 12/01/36		06/01/2019	Paydown.....		24,339	24,339	23,893	23,954		386		386		24,339			0	571	12/01/2036	1.....
3128M5 AJ 9	FHLMC POOL # G03309 5.500% 09/01/37		06/01/2019	Paydown.....		689	689	698	696		(8)		(8)		689			0	16	09/01/2037	1.....
3128M5 RY 8	FHLMC FGOLD 30YR GIANT 5.500% 01/01/38		06/01/2019	Paydown.....		33,444	33,444	33,813	33,747		(302)		(302)		33,444			0	832	01/01/2038	1.....
3128M6 LW 6	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38		06/01/2019	Paydown.....		58,285	58,285	56,637	56,862		1,424		1,424		58,285			0	1,362	08/01/2038	1.....
3128M6 QA 9	FHLMC FGOLD 30YR GIANT 6.000% 06/01/38		06/01/2019	Paydown.....		28,969	28,969	29,021	29,005		(36)		(36)		28,969			0	725	06/01/2038	1.....
3128M6 QF 8	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38		06/01/2019	Paydown.....		79,594	79,594	77,964	78,159		1,434		1,434		79,594			0	2,090	08/01/2038	1.....
3128M7 QY 5	FHLMC FGOLD 30YR GIANT 5.000% 06/01/39		06/01/2019	Paydown.....		16,470	16,470	16,669	16,634		(164)		(164)		16,470			0	316	06/01/2039	1.....
3128M8 B6 0	FHLMC FGOLD 30YR GIANT 4.000% 10/01/40		06/01/2019	Paydown.....		93,528	93,528	97,430	97,023		(3,496)		(3,496)		93,528			0	1,593	10/01/2040	1.....
3128M9 SH 6	FHLMC FGOLD 30YR GIANT 4.000% 06/01/43		06/01/2019	Paydown.....		16,648	16,648	17,470	17,398		(750)		(750)		16,648			0	278	06/01/2043	1.....
3128M9 U2 6	FHLMC POOL # G07501 4.000% 10/01/43		06/01/2019	Paydown.....		48,571	48,571	51,967	51,749		(3,179)		(3,179)		48,571			0	906	10/01/2043	1.....
3128MJ 2S 8	FHLMC POOL # G08784 3.500% 10/01/47		06/01/2019	Paydown.....		987,210	987,210	1,018,137	1,017,364		(30,154)		(30,154)		987,210			0	14,911	10/01/2047	1.....
3128MJ 2Z 2	FHLMC POOL#G08791 3.000% 12/01/47		06/01/2019	Paydown.....		1,409,937	1,409,937	1,398,482			11,456		11,456		1,409,937			0	5,547	12/01/2047	1.....
3128MJ 3K 4	FHLMC POOL#G08801 4.000% 02/01/48		06/01/2019	Paydown.....		200,941	200,941	206,145	206,061		(5,121)		(5,121)		200,941			0	3,434	02/01/2048	1.....
3128MJ 4H 0	FHLMC POOL#G08823 3.500% 07/01/48		06/01/2019	Paydown.....		1,382,417	1,382,417	1,399,697			(17,280)		(17,280)		1,382,417			0	6,075	07/01/2048	1.....
3128MJ 4W 7	FHLMC POOL#G08836 4.000% 09/01/48		06/01/2019	Paydown.....		476,489	476,489	485,832	485,764		(9,275)		(9,275)		476,489			0	8,234	09/01/2048	1.....
3128MJ 5C 0	FHLMC 4.000% 10/01/48.....		06/01/2019	Paydown.....		3,231,502	3,231,502	3,324,407			(92,906)		(92,906)		3,231,502			0	16,120	10/01/2048	1.....
3128MJ 5H 9	FHLMC POOL#G08847 4.000% 11/01/48		06/01/2019	Paydown.....		2,481,273	2,481,273	2,549,605			(68,332)		(68,332)		2,481,273			0	12,176	11/01/2048	1.....
3128MJ 5N 6	FHLMC POOL#G08852 4.000% 12/01/48		05/28/2019	WELLS FARGO SECURITIES.....		3,890,599	3,777,280	3,856,072			(1,049)		(1,049)		3,855,023		35,576	35,576	36,933	12/01/2048	1.....
3128MJ 5N 6	FHLMC POOL#G08852 4.000% 12/01/48		05/01/2019	Paydown.....		138,926	138,926	141,824			(2,898)		(2,898)		138,926			0	811	12/01/2048	1.....
3128MJ 5T 3	FHLMC 4.000% 01/01/49.....		06/01/2019	Paydown.....		2,893,691	2,893,691	2,980,501			(86,811)		(86,811)		2,893,691			0	16,062	01/01/2049	1.....
3128MJ 6H 8	FHLMC POOL#G08871 3.500% 04/01/49		06/13/2019	CITIGROUP GLOBAL MKT INC.....		13,054,834	12,780,747	12,968,464			(1,531)		(1,531)		12,966,934		87,901	87,901	90,708	04/01/2049	1.....
3128MJ 6H 8	FHLMC POOL#G08871 3.500% 04/01/49		06/01/2019	Paydown.....		378,994	378,994	383,967			(4,974)		(4,974)		378,994			0	2,009	04/01/2049	1.....
3128MJ 6J 4	FHLMC POOL#G08872 4.000% 04/01/49		04/03/2019	BANC OF AMERICA SECURITIES LLC		45,017,412	43,815,898	45,058,489			(163)		(163)		45,058,326		(40,914)	(40,914)	19,474	04/01/2049	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		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)
3128MJ 6J 4	FHLMC POOL#G08872	4.000% 04/01/19	..	06/01/2019	Paydown		128,966	128,966	132,623			(3,657)		(3,657)		128,966			.0	.679	04/01/2049	1.....
3128MJ CS 7	FHLMC FGOLD 30YR GIANT	5.500% 09/01/35	..	06/01/2019	Paydown		49,026	49,026	49,340	49,253		(228)		(228)		49,026			.0	1,144	09/01/2035	1.....
3128MJ TK 6	FHLMC FGOLD 30YR GIANT	3.000% 10/01/43	..	06/01/2019	Paydown		211,093	211,093	214,457	214,165		(3,072)		(3,072)		211,093			.0	2,638	10/01/2043	1.....
3128MJ ZN 3	FHLMC POOL # G08748	3.500% 02/01/47	..	06/01/2019	Paydown		47,911	47,911	48,760	48,729		(818)		(818)		47,911			.0	717	02/01/2047	1.....
3128MM TX 1	FHLMC FGOLD 15YR GIANT	3.000% 08/01/30	..	06/01/2019	Paydown		142,939	142,939	148,545	147,622		(4,683)		(4,683)		142,939			.0	1,841	08/01/2030	1.....
3128NC B8 6	FHLMC FH 3/1 12M LIBOR ARM	4.614% 02/0	..	06/01/2019	Paydown		166,482	166,482	167,106	166,482				.0		166,482			.0	3,193	01/30/2035	1.....
3128NG ER 2	FHLMC FH 5/1 1Y CMT ARM	4.651% 09/01/3	..	06/01/2019	Paydown		5,182	5,182	5,214	5,182				.0		5,182			.0	102	09/01/2036	1.....
3128NH 2A 0	FHLMC FH 5/1 12M LIBOR ARM	4.855% 06/0	..	06/01/2019	Paydown		791	791	795	791				.0		791			.0	15	06/01/2037	1.....
3128P7 QG 1	FHLMC FGOLD 20YR	4.500% 01/01/31	..	06/01/2019	Paydown		436,434	436,434	449,458	446,237		(9,803)		(9,803)		436,434			.0	8,050	01/01/2031	1.....
3128PS HR 1	FHLMC FGOLD 15YR	3.500% 09/01/25	..	06/01/2019	Paydown		281,480	281,480	290,408	286,577		(5,096)		(5,096)		281,480			.0	4,067	09/01/2025	1.....
3128QS 4A 1	FHLMC FH 5/1 12M LIBOR ARM	4.740% 01/0	..	06/01/2019	Paydown		922	922	923	922				.0		922			.0	17	01/02/2037	1.....
312903 L5 4	FHLMC FHLMC_159	4.500% 09/15/21	..	06/15/2019	Paydown		754	754	759	735		19		19		754			.0	14	09/15/2021	1.....
312906 DD 9	FHLMC FHLMC_1099	7.950% 06/15/21	..	06/01/2019	Paydown		350	350	366	350				.0		350			.0	11	06/15/2021	1.....
312912 AP 3	FHLMC FHLMC_1367	6.500% 09/15/22	..	06/01/2019	Paydown		2,935	2,935	2,698	2,889		46		46		2,935			.0	79	09/15/2022	1.....
312914 VY 7	FHLMC FHLMC_1474	7.000% 02/15/23	..	06/01/2019	Paydown		3,096	3,096	2,941	3,058		38		38		3,096			.0	90	02/15/2023	1.....
31292G 5P 7	FHLMC FGOLD 30YR	7.500% 07/01/29	..	06/01/2019	Paydown		48	48	50	49		(2)		(2)		48			.0	1	07/01/2029	1.....
31292G 5R 3	FHLMC FGOLD 30YR	7.500% 08/01/29	..	06/01/2019	Paydown		885	885	933	917		(32)		(32)		885			.0	29	08/01/2029	1.....
31292G 5W 2	FHLMC FGOLD 30YR	7.500% 09/01/29	..	06/01/2019	Paydown		36	36	38	37		(1)		(1)		36			.0	1	09/01/2029	1.....
31292G 6L 5	FHLMC FGOLD 30YR	7.500% 10/01/29	..	06/01/2019	Paydown		556	556	586	576		(20)		(20)		556			.0	17	10/01/2029	1.....
31292G 6W 1	FHLMC FGOLD 30YR	7.500% 09/01/29	..	06/01/2019	Paydown		6	6	6	6				.0		6			.0		09/01/2029	1.....
31292G 7H 3	FHLMC POOL # C00896	7.500% 12/01/29	..	06/01/2019	Paydown		185	185	195	192		(7)		(7)		185			.0	6	12/01/2029	1.....
31292G QB 5	FHLMC FGOLD 30YR	7.500% 03/01/26	..	06/01/2019	Paydown		483	483	492	488		(4)		(4)		483			.0	15	03/01/2026	1.....
31292G TF 3	FHLMC FGOLD 30YR	7.500% 09/01/27	..	06/01/2019	Paydown		547	547	549	548		(1)		(1)		547			.0	16	09/01/2027	1.....
31292H 4K 7	FHLMC FGOLD 30YR	6.000% 12/01/33	..	06/01/2019	Paydown		14,164	14,164	14,271	14,239		(75)		(75)		14,164			.0	339	12/01/2033	1.....
31292H JU 9	FHLMC FGOLD 30YR	7.000% 05/01/31	..	06/01/2019	Paydown		277	277	292	288		(11)		(11)		277			.0	8	05/01/2031	1.....
31292H QR 8	FHLMC FGOLD 30YR	6.500% 06/01/32	..	06/01/2019	Paydown		1,140	1,140	1,138	1,138		2		2		1,140			.0	29	06/01/2032	1.....
31292H QZ 0	FHLMC FGOLD 30YR	7.500% 05/01/32	..	06/01/2019	Paydown		9,125	9,125	9,555	9,432		(308)		(308)		9,125			.0	281	05/01/2032	1.....
31292H ZL 1	FHLMC FGOLD 30YR	4.500% 10/01/33	..	06/01/2019	Paydown		140	140	132	134		5		5		140			.0	3	10/01/2033	1.....
31292K 3Z 8	FHLMC FGOLD 30YR	4.000% 09/01/40	..	06/01/2019	Paydown		564,116	564,116	578,924	576,633		(12,516)		(12,516)		564,116			.0	9,910	09/01/2040	1.....
31292L FS 9	FHLMC FGOLD 30YR	3.500% 03/01/42	..	06/01/2019	Paydown		358,675	358,675	369,491	368,130		(9,455)		(9,455)		358,675			.0	5,260	03/01/2042	1.....
31292S CF 5	FHLMC POOL # C09070	4.000% 12/01/44	..	06/01/2019	Paydown		17,898	17,898	19,022	18,962		(1,064)		(1,064)		17,898			.0	313	12/01/2044	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	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)
31293V EZ 1	FHLMC FGOLD 30YR 7.500% 08/01/29..		06/01/2019	Paydown.....		58	58	61	60		(2)		(2)		58			0	2	08/01/2029	1.....
31293W PC 8	FHLMC FGOLD 30YR 7.500% 10/01/29..		06/01/2019	Paydown.....		2	2	3	3				0		2			0		10/01/2029	1.....
31293Y C3 8	FHLMC FGOLD 30YR 7.500% 10/01/29..		06/01/2019	Paydown.....		8	8	9	9				0		8			0		10/01/2029	1.....
31293Y GV 2	FHLMC FGOLD 30YR 7.500% 11/01/29..		06/01/2019	Paydown.....		119	119	125	123		(4)		(4)		119			0	4	11/01/2029	1.....
31293Y KK 1	FHLMC FGOLD 30YR 7.500% 11/01/29..		06/01/2019	Paydown.....		3	3	3	3				0		3			0		11/01/2029	1.....
31293Y Q8 2	FHLMC FGOLD 30YR 7.500% 12/01/29..		06/01/2019	Paydown.....		102	102	107	105		(4)		(4)		102			0	3	12/01/2029	1.....
312942 CM 5	FHLMC POOL # A93676 30YR 4.000% 09/01/		06/01/2019	Paydown.....		277,344	277,344	284,820	283,632		(6,288)		(6,288)		277,344			0	5,356	09/01/2040	1.....
312942 CU 7	FHLMC FGOLD 30YR 4.000% 09/01/40..		06/01/2019	Paydown.....		466,847	466,847	479,430	477,433		(10,586)		(10,586)		466,847			0	7,803	09/01/2040	1.....
312942 F4 2	FHLMC FGOLD 30YR 4.000% 09/01/40..		06/01/2019	Paydown.....		135,527	135,527	139,084	138,541		(3,014)		(3,014)		135,527			0	2,255	09/01/2040	1.....
312942 KE 4	FHLMC FGOLD 30YR 4.000% 09/01/40..		06/01/2019	Paydown.....		91,978	91,978	94,393	94,029		(2,050)		(2,050)		91,978			0	1,542	09/01/2040	1.....
312944 PJ 4	FHLMC POOL # A95825 4.000% 12/01/40		06/01/2019	Paydown.....		283,643	283,643	299,553	297,724		(14,081)		(14,081)		283,643			0	4,753	12/01/2040	1.....
312945 DS 4	FHLMC POOL # A96413 4.000% 01/01/41		06/01/2019	Paydown.....		849,853	849,853	838,964	840,282		9,570		9,570		849,853			0	14,302	01/01/2041	1.....
312945 F2 9	FHLMC FGOLD 30YR 4.500% 01/01/41..		06/01/2019	Paydown.....		412,771	412,771	421,801	420,488		(7,716)		(7,716)		412,771			0	8,341	01/01/2041	1.....
31296T NR 1	FHLMC FGOLD 30YR 6.000% 02/01/34..		06/01/2019	Paydown.....		858	858	879	873		(15)		(15)		858			0	22	02/01/2034	1.....
31296T UP 7	FHLMC FGOLD 30YR 4.500% 02/01/34..		06/01/2019	Paydown.....		349	349	331	334		14		14		349			0	7	02/01/2034	1.....
31296W EY 9	FHLMC FGOLD 30YR 4.500% 03/01/34..		06/01/2019	Paydown.....		4,887	4,887	4,636	4,694		193		193		4,887			0	93	03/01/2034	1.....
31296W RW 9	FHLMC FGOLD 30YR 5.000% 04/01/34..		06/01/2019	Paydown.....		312	312	306	308		5		5		312			0	6	04/01/2034	1.....
31298N PJ 8	FHLMC FGOLD 30YR 6.500% 06/01/31..		06/01/2019	Paydown.....		79	79	81	80		(1)		(1)		79			0	2	06/01/2031	1.....
31326K B3 0	FHLMC FH 7/1 12M LIBOR ARM 2.707% 10/0		06/01/2019	Paydown.....		350,551	350,551	358,932	356,753		(6,201)		(6,201)		350,551			0	4,673	10/02/2045	1.....
31326K HW 0	FHLMC FH 7/1 12M LIBOR ARM 2.637% 10/0		06/01/2019	Paydown.....		520,782	520,782	535,408	531,641		(10,860)		(10,860)		520,782			0	6,109	10/02/2045	1.....
3132L7 CW 7	FHLMC FHLMC GOLD 30YR CASH ISSUANCE 3.		06/01/2019	Paydown.....		1,120,114	1,120,114	1,157,786	1,155,509		(35,396)		(35,396)		1,120,114			0	17,144	09/01/2045	1.....
3132L7 FD 6	FHLMC POOL#V81964 3.000% 11/01/45		06/01/2019	Paydown.....		91,570	91,570	90,483	90,503		1,067		1,067		91,570			0	1,139	11/01/2045	1.....
3132L7 YL 7	FHLMC FHLMC GOLD 30YR CASH ISSUANCE 3.		06/01/2019	Paydown.....		253,411	253,411	267,547	266,907		(13,495)		(13,495)		253,411			0	3,672	06/01/2046	1.....
3132L8 JZ 1	FHLMC POOL # V82980 3.500% 02/01/47		06/01/2019	Paydown.....		872,608	872,608	901,514	900,617		(28,009)		(28,009)		872,608			0	12,926	02/01/2047	1.....
3132L9 UE 3	FHLMC POOL#V84181 4.000% 05/01/48		06/01/2019	Paydown.....		136,778	136,778	139,322	139,291		(2,513)		(2,513)		136,778			0	2,355	05/01/2048	1.....
3132M4 QZ 1	FHLMC POOL # Q24372 4.000% 01/01/44		06/01/2019	Paydown.....		283,477	283,477	299,378	298,837		(15,360)		(15,360)		283,477			0	5,009	01/01/2044	1.....
3132QP E7 5	FHLMC FHLMC GOLD 30YR 3.000% 04/01/45		06/01/2019	Paydown.....		67,212	67,212	68,787	68,693		(1,481)		(1,481)		67,212			0	730	04/01/2045	1.....
3132QP MF 8	FHLMC FHLMC GOLD 30YR 3.500% 05/01/45		06/01/2019	Paydown.....		140,436	140,436	147,063	146,617		(6,180)		(6,180)		140,436			0	1,961	05/01/2045	1.....
3132QT HS 8	FHLMC FGOLD 30YR 3.500% 10/01/45..		06/01/2019	Paydown.....		29,867	29,867	31,132	31,058		(1,191)		(1,191)		29,867			0	460	10/01/2045	1.....
3132QW M6 3	FHLMC POOL # Q39380 3.500% 03/01/46		06/01/2019	Paydown.....		826,561	826,561	867,372	865,556		(38,995)		(38,995)		826,561			0	11,047	03/01/2046	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)
3132QW MS 5	FHLMC FHLMC GOLD 30YR 3.500% 03/01/46		06/01/2019	Paydown.....		219,725	219,725	230,780	230,279		(10,554)		(10,554)		219,725			0	2,919	03/01/2046	1.....
3132QW TZ 2	FHLMC FHLMC GOLD 30YR 3.500% 03/01/46		06/01/2019	Paydown.....		22,392	22,392	23,441	23,387		(995)		(995)		22,392			0	325	03/01/2046	1.....
3132WE FZ 0	FHLMC POOL # Q41083 3.000% 06/01/46		06/01/2019	Paydown.....		29,168	29,168	29,424	29,415		(247)		(247)		29,168			0	364	06/01/2046	1.....
3132WM 7G 3	FHLMC POOL # Q48094 4.000% 05/01/47		06/01/2019	Paydown.....		759,283	759,283	785,887			(26,605)		(26,605)		759,283			0	4,402	05/01/2047	1.....
3132XC SA 4	FHLMC POOL#G67713 4.000% 06/01/48		06/01/2019	Paydown.....		282,051	282,051	288,596	288,538		(6,487)		(6,487)		282,051			0	4,779	06/01/2048	1.....
3132XS DW 7	FHLMC POOL # Q50116 3.500% 08/01/47		06/01/2019	Paydown.....		94,045	94,045	97,403	97,323		(3,278)		(3,278)		94,045			0	1,218	08/01/2047	1.....
3132XS M7 2	FHLMC POOL # Q50381 3.500% 09/01/47		06/01/2019	Paydown.....		760,618	760,618	787,658	786,985		(26,367)		(26,367)		760,618			0	11,456	09/01/2047	1.....
3132XT KX 5	FHLMC POOL # Q51209 3.500% 10/01/47		06/01/2019	Paydown.....		1,029,312	1,029,312	1,064,212	1,063,342		(34,030)		(34,030)		1,029,312			0	13,550	10/01/2047	1.....
3132XT ZJ 0	FHLMC 3.500% 10/01/47.....		06/01/2019	Paydown.....		34,139	34,139	35,179	35,155		(1,016)		(1,016)		34,139			0	474	10/01/2047	1.....
3132XU J3 0	FHLMC POOL#Q52081 3.500% 11/01/47		06/01/2019	Paydown.....		1,058,974	1,058,974	1,090,991	1,090,229		(31,255)		(31,255)		1,058,974			0	16,237	11/01/2047	1.....
3132XX 4R 7	FHLMC 4.000% 04/01/48.....		06/01/2019	Paydown.....		245,371	245,371	250,729	250,656		(5,285)		(5,285)		245,371			0	4,630	04/01/2048	1.....
3132XY RR 0	FHLMC POOL#Q55895 4.500% 05/01/48		06/01/2019	Paydown.....		340,439	340,439	353,472	353,355		(12,916)		(12,916)		340,439			0	7,168	05/01/2048	1.....
31335A 3F 3	FHLMC POOL#G60798 3.500% 03/01/46		06/01/2019	Paydown.....		834,713	834,713	865,526	864,706		(29,993)		(29,993)		834,713			0	11,709	03/01/2046	1.....
31335A BF 4	FHLMC POOL # G60038 3.500% 01/01/44		06/01/2019	Paydown.....		339,187	339,187	352,224	351,376		(12,190)		(12,190)		339,187			0	5,009	01/01/2044	1.....
31335A H7 6	FHLMC FHLMC GOLD 30YR GIANT 3.500% 01/		06/01/2019	Paydown.....		554,952	554,952	577,584	576,243		(21,290)		(21,290)		554,952			0	7,759	01/01/2045	1.....
31335A HP 6	FHLMC POOL # G60238 3.500% 10/01/45		06/01/2019	Paydown.....		648,193	648,193	673,483	672,045		(23,852)		(23,852)		648,193			0	9,572	10/01/2045	1.....
31335A YT 9	FHLMC POOL # G60722 3.000% 10/01/46		06/01/2019	Paydown.....		24,669	24,669	24,841	24,836		(166)		(166)		24,669			0	314	10/01/2046	1.....
31335B BR 6	FHLMC POOL # G60948 3.000% 01/01/47		06/01/2019	Paydown.....		1,069,562	1,069,562	1,074,408	1,074,213		(4,652)		(4,652)		1,069,562			0	13,842	01/01/2047	1.....
31335B CW 4	FHLMC POOL#G60985 3.000% 05/01/47		06/01/2019	Paydown.....		45,462	45,462	45,818	45,808		(346)		(346)		45,462			0	585	05/01/2047	1.....
31335B HY 5	FHLMC POOL # G61147 3.500% 09/01/47		06/01/2019	Paydown.....		1,628,775	1,628,775	1,689,599	1,688,080		(59,305)		(59,305)		1,628,775			0	23,635	09/01/2047	1.....
31335B J4 9	FHLMC POOL#G61183 4.000% 11/01/47		06/01/2019	Paydown.....		1,201,624	1,201,624	1,268,511	1,267,106		(65,482)		(65,482)		1,201,624			0	21,144	11/01/2047	1.....
31335B YA 8	FHLMC MBS/POOL 4.000% 09/01/48.....		06/01/2019	Paydown.....		695,081	695,081	710,422			(15,341)		(15,341)		695,081			0	9,217	09/01/2048	1.....
31335B ZJ 8	FHLMC MBS/POOL 4.000% 10/01/48.....		06/01/2019	Paydown.....		880,047	880,047	899,057			(19,010)		(19,010)		880,047			0	12,753	10/01/2048	1.....
31335G LZ 6	FHLMC FGOLD 30YR 7.500% 09/01/25..		06/01/2019	Paydown.....		80	80	79	79		0		0		80			0	2	09/01/2025	1.....
31335G M5 1	FHLMC FGOLD 30YR 7.500% 02/01/26..		06/01/2019	Paydown.....		273	273	278	275		(3)		(3)		273			0	8	02/01/2026	1.....
31335H TT 0	FHLMC FGOLD 20YR 6.000% 07/01/22..		06/01/2019	Paydown.....		155	155	159	157		(2)		(2)		155			0	4	07/01/2022	1.....
31335H UZ 4	FHLMC FGOLD 20YR 6.000% 12/01/22..		06/01/2019	Paydown.....		8,669	8,669	8,994	8,812		(143)		(143)		8,669			0	225	12/01/2022	1.....
31335H VD 2	FHLMC FGOLD 20YR 6.000% 01/01/23..		06/01/2019	Paydown.....		4,610	4,610	4,782	4,686		(77)		(77)		4,610			0	115	01/01/2023	1.....
31336W C9 8	FHLMC FGOLD 15YR GIANT 4.500% 10/01/20		06/01/2019	Paydown.....		11,519	11,519	11,080	11,385		133		133		11,519			0	214	10/01/2020	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	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)
31339D	4Q 8		02/15/32	FHLMC FHLMC_02-2411 6.500%	06/01/2019	Paydown		30,432	30,432	31,243	30,891		(459)	(459)	30,432			.0	827	02/15/2032	1
31339D	GP 7		02/15/32	FHLMC FHLMC_24-22 6.500%	06/01/2019	Paydown		12,073	12,073	11,824	11,948		125	125	12,073			.0	304	02/15/2032	1
31339D	MW 5		02/15/32	FHLMC FHLMC_2420 6.500%	06/01/2019	Paydown		23,309	23,309	23,418	23,338		(29)	(29)	23,309			.0	636	02/15/2032	1
3133TE	FV 1		06/15/28	FHLMC FHLMC_2065 6.500%	06/01/2019	Paydown		3,668	3,668	3,313	3,491		177	177	3,668			.0	99	06/15/2028	1
3133TJ	DP 5		02/15/29	FHLMC FHLMC_21-26 6.000%	06/01/2019	Paydown		8,132	8,132	8,127	8,127		5	5	8,132			.0	208	02/15/2029	1
3133TJ	WM 1		03/15/29	FHLMC FHLMC_2135 6.000%	06/01/2019	Paydown		8,585	8,585	8,557	8,559		26	26	8,585			.0	213	03/15/2029	1
3133TM	7G 5		09/15/29	FHLMC FHLMC_21-82 7.500%	06/01/2019	Paydown		89,060	89,060	91,415	90,030		(970)	(970)	89,060			.0	2,681	09/15/2029	1
3133TN	JY 1		03/15/30	FHLMC FHLMC_2223 8.000%	06/01/2019	Paydown		4,310	4,310	4,210	4,253		57	57	4,310			.0	140	03/15/2030	1
3133TN	U7 7		04/15/30	FHLMC FHLMC_22-28 7.500%	06/01/2019	Paydown		1,864	1,864	1,937	1,890		(26)	(26)	1,864			.0	58	04/15/2030	1
3133TP	EM 7		07/15/30	FHLMC FHLMC_22-42 7.500%	06/01/2019	Paydown		1,651	1,651	1,713	1,690		(39)	(39)	1,651			.0	52	07/15/2030	1
3133TP	SX 8		09/15/30	FHLMC FHLMC_2256 7.500%	06/01/2019	Paydown		1,424	1,424	1,480	1,465		(41)	(41)	1,424			.0	47	09/15/2030	1
3133TQ	VX 2		01/15/31	FHLMC FHLMC_2278 7.000%	06/01/2019	Paydown		6,144	6,144	6,084	6,104		40	40	6,144			.0	172	01/15/2031	1
3133TR	4H 5		01/15/31	FHLMC FHLMC_22-74 6.500%	06/01/2019	Paydown		32,557	32,557	31,121	31,856		701	701	32,557			.0	892	01/15/2031	1
3133TU	VD 7		09/15/31	FHLMC FHLMC_2357 6.500%	06/01/2019	Paydown		9,730	9,730	9,484	9,607		123	123	9,730			.0	276	09/15/2031	1
3133TU	YS 1		09/15/31	FHLMC FHLMC_23-53 6.000%	06/01/2019	Paydown		21,736	21,736	19,793	21,061		675	675	21,736			.0	559	09/15/2031	1
3133TV	6U 5		09/15/31	FHLMC FHLMC_2359 6.500%	06/01/2019	Paydown		5,730	5,730	5,508	5,613		117	117	5,730			.0	158	09/15/2031	1
3133TV	R5 7		04/15/32	FHLMC FHLMC_2436 6.000%	06/01/2019	Paydown		688	688	688	688		0	0	688			.0	17	04/15/2032	1
313401	Y8 8		04/01/20	FHLMC FHLMC 30YR 9.500%	04/01/2019	Paydown		4	4	4	4		0	0	4			.0		04/01/2020	1
31358P	PL 5		08/25/22	FNMA FNMA_G92-48 7.500%	06/01/2019	Paydown		2,160	2,160	2,269	2,186		(27)	(27)	2,160			.0	68	08/25/2022	1
31359H	WH 3		04/25/24	FNMA FNMA_94-79 7.000%	06/01/2019	Paydown		8,354	8,354	8,578	8,432		(78)	(78)	8,354			.0	243	04/25/2024	1
31359S	E7 1		05/25/31	FNMA FNMA_01-12 7.000%	06/01/2019	Paydown		36,663	36,663	35,919	35,677		986	986	36,663			.0	1,337	05/25/2031	1
31359S	Z8 6		06/25/31	FNMA FNMA_01-26 6.000%	06/01/2019	Paydown		9,178	9,178	8,453	8,701		478	478	9,178			.0	277	06/25/2031	1
31368H	KV 4		09/01/30	FNMA POOL # 190308 7.500%	06/01/2019	Paydown		1,678	1,678	1,747	1,726		(48)	(48)	1,678			.0	49	09/01/2030	1
31368H	M2 6		11/01/36	FNMA POOL # 190377 5.000%	06/01/2019	Paydown		12,456	12,456	11,917	12,005		451	451	12,456			.0	256	11/01/2036	1
3136A7	CL 4		07/25/42	FNMA AGENCY CMO 12-68 3.500%	05/31/2019	Various		8,735,436	8,392,683	8,674,449	8,586,717		(58,323)	(58,323)	8,601,404		134,031	134,031	74,646	07/25/2042	1
3136B4	JG 4		-13-ZE	FANNIEMAEFNMA_19-13 AGENCY CMO	06/01/2019	Paydown		690,700	690,700	690,700	690,700		0	0	690,700			.0	5,045	04/25/2049	1
3136B4	JG 4		-13-ZE	FANNIEMAEFNMA_19-13 AGENCY CMO	05/01/2019	Paydown		448,746	448,746	448,746	448,746		0	0	448,746			.0	1,583	04/25/2049	1
31371G	5D 8		08/01/28	FNMA FNMA 30YR PPL 6.000%	06/01/2019	Paydown		209	209	206	207		2	2	209			.0	5	08/01/2028	1
31371H	BK 3		10/01/28	FNMA FNMA 30YR PPL 6.000%	06/01/2019	Paydown		686	686	675	678		8	8	686			.0	17	10/01/2028	1
31371H	K2 3		02/01/29	FNMA FNMA 30YR 6.500%	06/01/2019	Paydown		924	924	931	928		(4)	(4)	924			.0	24	02/01/2029	1
31371H	YB 8		10/01/29	FNMA FNMA 30YR 7.500%	06/01/2019	Paydown		5	5	5	5		0	0	5			.0		10/01/2029	1
31371J	BE 3		02/01/30	FNMA FNMA 30YR 7.500%	06/01/2019	Paydown		4	4	5	5		0	0	4			.0		02/01/2030	1
31371J	FY 5		04/01/30	FNMA FNMA 30YR 7.500%	06/01/2019	Paydown		21	21	22	22		(1)	(1)	21			.0	1	04/01/2030	1
31371J	NN 0		08/01/30	FNMA FNMA 30YR 7.500%	06/01/2019	Paydown		48	48	50	49		(1)	(1)	48			.0	2	08/01/2030	1
31371J	PV 0		09/01/30	FNMA FNMA 30YR 7.500%	06/01/2019	Paydown		15	15	15	15		0	0	15			.0		09/01/2030	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)
31371J	SC 9		06/01/2019	Paydown		6	6	6	6				0		6		0	0		11/01/2030	1
31371J	UH 5		06/01/2019	Paydown		6	6	7	7				0		6		0	0		01/01/2031	1
31371K	FP 1		06/01/2019	Paydown		3	3	3	3				0		3		0	0		10/01/2031	1
31371K	GP 0		06/01/2019	Paydown		6,531	6,531	6,655	6,620		(89)		(89)		6,531		0	175		11/01/2031	1
31371K	LU 3		06/01/2019	Paydown		111	111	111	111				0		111		0	3		03/01/2032	1
31371K	RC 7		06/01/2019	Paydown		47	47	49	49		(1)		(1)		47		0	2		06/01/2032	1
31371K	SD 4		06/01/2019	Paydown		20	20	21	21		(1)		(1)		20		0	1		07/01/2032	1
31371K	W8 0		06/01/2019	Paydown		817	817	851	842		(24)		(24)		817		0	21		11/01/2032	1
31371L	HK 8		06/01/2019	Paydown		491	491	467	472		19		19		491		0	10		12/01/2033	1
31371L	PS 2		05/01/2019	Paydown		315	315	299	313				2		315		0	4		05/01/2019	1
31371M	4P 9		06/01/2019	Paydown		3,912	3,912	3,857	3,864				48		3,912		0	90		12/01/2036	1
31371M	6M 4		05/01/2019	CITIGROUP GLOBAL MKT INC		498,572	470,586	462,057	463,168		(490)		(490)		462,678		35,894	35,894	8,699	01/01/2037	1
31371M	6M 4		04/01/2019	Paydown		1,382	1,382	1,357	1,360		22		22		1,382		0	25		01/01/2037	1
31371N	AN 5		05/01/2019	CITIGROUP GLOBAL MKT INC		119,427	112,707	111,377	111,522		(61)		(61)		111,461		7,966	7,966	2,083	02/01/2037	1
31371N	AN 5		06/01/2019	Paydown		2,094	2,094	2,069	2,072		22		22		2,094		0	39		02/01/2037	1
31371N	CJ 2		06/01/2019	Paydown		3,417	3,417	3,388	3,391		27		27		3,417		0	74		04/01/2037	1
31371N	CY 9		06/01/2019	Paydown		5,452	5,452	5,367	5,377		74		74		5,452		0	125		04/01/2037	1
31371N	PS 8		06/01/2019	Paydown		14,254	14,254	14,315	14,300		(46)		(46)		14,254		0	344		01/01/2038	1
31371N	SX 4		06/01/2019	Paydown		83,760	83,760	84,127	84,034		(274)		(274)		83,760		0	2,317		03/01/2038	1
31373D	G6 6		06/01/2019	Paydown		330	330	335	332		(2)		(2)		330		0	11		10/01/2024	1
31374L	JP 2		06/01/2019	Paydown		117	117	115	116		1		1		117		0	3		08/01/2025	1
31374P	Q9 1		06/01/2019	Paydown		86	86	86	86		1		1		86		0	2		08/01/2025	1
31374S	FT 3		06/01/2019	Paydown		236	236	234	234		2		2		236		0	7		09/01/2025	1
31374S	H7 9		06/01/2019	Paydown		79	79	78	78		1		1		79		0	2		11/01/2025	1
31374W	VH 2		06/01/2019	Paydown		191	191	189	189		2		2		191		0	6		10/01/2025	1
31378D	RA 0		06/01/2019	Paydown		907	907	925	916		(9)		(9)		907		0	22		08/01/2027	1
31378K	YM 0		06/01/2019	Paydown		122	122	124	123		(1)		(1)		122		0	4		10/01/2027	1
31378Q	DA 6		06/01/2019	Paydown		1,558	1,558	1,587	1,574		(16)		(16)		1,558		0	45		01/01/2028	1
31378Q	DC 2		06/01/2019	Paydown		1,464	1,464	1,422	1,436		28		28		1,464		0	37		02/01/2028	1
31379C	RX 1		06/01/2019	Paydown		384	384	381	382		2		2		384		0	10		02/01/2028	1
31379F	J9 6		06/01/2019	Paydown		591	591	584	586		5		5		591		0	16		03/01/2028	1
31379F	K2 9		06/01/2019	Paydown		2,044	2,044	2,032	2,033		11		11		2,044		0	54		04/01/2028	1
31379K	RA 3		06/01/2019	Paydown		1,146	1,146	1,130	1,134		12		12		1,146		0	29		04/01/2028	1
31379K	RZ 8		06/01/2019	Paydown		12	12	12	12				0		12		0			04/01/2028	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	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)
31379N 3F 2	FNMA FNMA 30YR PPL 6.500% 04/01/28		06/01/2019	Paydown		968	968	953	957		11		11		968			0	26	04/01/2028	1
3137G0 AD 1	FHLMC_2018-DNA1 STACR_13-DN2 6.654% 11		06/25/2019	Paydown		186,932	186,932	197,739	200,164		(13,231)		(13,231)		186,932			0	6,161	11/25/2023	1
3137G0 KX 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA3-		06/25/2019	Paydown		889,572	889,572	893,290	893,279		(3,707)		(3,707)		889,572			0	15,949	03/25/2029	1
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1		06/25/2019	Paydown		222,447	222,447	223,638			(1,190)		(1,190)		222,447			0	3,535	10/25/2029	1
3137G1 CK 1	STRUCTURED AGENCY CREDIT RISK RMBS SPI1-M1		06/01/2019	Paydown		55,895	55,895	55,266	55,268		627		627		55,895			0	938	02/25/2048	1FM
31383M G4 9	FNMA FNMA 30YR 7.500% 07/01/29		06/01/2019	Paydown		241	241	236	237		4		4		241			0	8	07/01/2029	1
31383S A2 6	FNMA FNMA 30YR 8.000% 08/01/29		06/01/2019	Paydown		400	400	415	411		(10)		(10)		400			0	13	08/01/2029	1
31383U L6 0	FNMA FNMA 30YR 7.500% 09/01/29		06/01/2019	Paydown		160	160	166	164		(4)		(4)		160			0	5	09/01/2029	1
31384D G3 0	FNMA FNMA 30YR 7.500% 11/01/29		06/01/2019	Paydown		21	21	22	21		(1)		(1)		21			0	1	11/01/2029	1
31384D JF 0	FNMA FNMA 30YR 7.500% 11/01/29		06/01/2019	Paydown		22	22	23	22		(1)		(1)		22			0	1	11/01/2029	1
31384H 2N 2	FNMA FNMA 30YR 7.500% 01/01/30		06/01/2019	Paydown		23	23	24	24		(1)		(1)		23			0	1	01/01/2030	1
31384M HV 7	FNMA FNMA 30YR 7.500% 01/01/30		06/01/2019	Paydown		21	21	22	22		(1)		(1)		21			0	1	01/01/2030	1
31384Q QU 0	FNMA FNMA 30YR 7.500% 03/01/30		06/01/2019	Paydown		34	35	36	35		(1)		(1)		34			0	1	03/01/2030	1
31384S E2 1	FNMA FNMA 30YR 7.500% 02/01/30		06/01/2019	Paydown		32	32	34	33		(1)		(1)		32			0	1	02/01/2030	1
31384U PF 5	FNMA FNMA 30YR 7.500% 05/01/30		06/01/2019	Paydown		45	45	47	46		(1)		(1)		45			0	1	05/01/2030	1
31384V 4T 6	FNMA FNMA 30YR 7.500% 09/01/30		06/01/2019	Paydown		6	6	7	7						6			0		09/01/2030	1
31384V L7 5	FNMA FNMA 30YR 7.500% 12/01/29		06/01/2019	Paydown		2,217	2,217	2,309	2,278		(61)		(61)		2,217			0	68	12/01/2029	1
31384V NK 4	FNMA FNMA 30YR 7.500% 01/01/30		06/01/2019	Paydown		1,693	1,693	1,763	1,739		(46)		(46)		1,693			0	51	01/01/2030	1
31384V UY 6	FNMA FNMA 30YR 7.500% 05/01/30		06/01/2019	Paydown		1,786	1,786	1,860	1,836		(50)		(50)		1,786			0	56	05/01/2030	1
31384V YW 6	FNMA FNMA 30YR 7.500% 08/01/30		06/01/2019	Paydown		264	264	275	271		(7)		(7)		264			0	10	08/01/2030	1
31384W G3 8	FNMA FNMA 20YR 7.500% 03/01/21		06/01/2019	Paydown		13,257	13,257	15,080	13,933		(675)		(675)		13,257			0	418	03/01/2021	1
31384W NM 8	FNMA POOL # 535996 7.500% 06/01/31		06/01/2019	Paydown		161	161	168	166		(5)		(5)		161			0	5	06/01/2031	1
31384X SV 1	FNMA FNMA 30YR 7.500% 04/01/30		06/01/2019	Paydown		90	90	94	92		(2)		(2)		90			0	3	04/01/2030	1
31385C 2R 3	FNMA FNMA 30YR 6.500% 11/01/30		06/01/2019	Paydown		273	273	278	276		(4)		(4)		273			0	7	11/01/2030	1
31385D 5D 9	FNMA FNMA 30YR 7.500% 07/01/30		06/01/2019	Paydown		303	303	315	311		(9)		(9)		303			0	9	07/01/2030	1
31385E BJ 7	FNMA FNMA 30YR 7.500% 06/01/30		06/01/2019	Paydown		4	4	4	4				0		4			0		06/01/2030	1
31385E EK 1	FNMA FNMA 30YR 7.500% 06/01/30		06/01/2019	Paydown		125	125	130	129		(4)		(4)		125			0	4	06/01/2030	1
31385F V6 0	FNMA FNMA 30YR 7.500% 06/01/30		06/01/2019	Paydown		92	92	95	95		(3)		(3)		92			0	3	06/01/2030	1
31385J DM 7	FNMA FNMA 30YR 7.500% 05/01/32		06/01/2019	Paydown		240	240	250	248		(7)		(7)		240			0	7	05/01/2032	1
31385N 7B 9	FNMA POOL # 548190 7.500% 10/01/30		06/01/2019	Paydown		456	456	475	469		(14)		(14)		456			0	14	10/01/2030	1
31385N ED 7	FNMA FNMA 30YR 7.500% 08/01/30		06/01/2019	Paydown		38	38	40	39		(1)		(1)		38			0	1	08/01/2030	1
31385N ZA 0	FNMA FNMA 30YR 7.500% 08/01/30		06/01/2019	Paydown		53	53	55	54		(2)		(2)		53			0	2	08/01/2030	1
31385T F4 3	FNMA FNMA 30YR 7.500% 10/01/30		06/01/2019	Paydown		20	20	20	20		(1)		(1)		20			0	1	10/01/2030	1
31385T ZP 4	FNMA FNMA 30YR 7.500% 09/01/30		06/01/2019	Paydown		224	224	233	230		(6)		(6)		224			0	7	09/01/2030	1
31385U JD 6	FNMA FNMA 30YR 7.500% 10/01/30		06/01/2019	Paydown		78	78	81	80		(2)		(2)		78			0	2	10/01/2030	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)
31385U	QN 6		06/01/2019	Paydown		56	56	58	57		(2)		(2)		56			0	2	09/01/2030	1
31385V	6G 1		06/01/2019	Paydown		7	7	7	7				0		7			0		10/01/2030	1
31386B	P6 5		06/01/2019	Paydown		13	13	14	13				0		13			0		11/01/2030	1
31386B	PC 2		06/01/2019	Paydown		50	50	52	52		(1)		(1)		50			0	2	11/01/2030	1
31386C	B7 6		06/01/2019	Paydown		89	89	92	91		(3)		(3)		89			0	3	12/01/2030	1
31386C	KC 5		06/01/2019	Paydown		7	7	7	7				0		7			0		11/01/2030	1
31386C	KK 7		06/01/2019	Paydown		44	44	46	45		(1)		(1)		44			0	1	11/01/2030	1
31386D	TN 0		06/01/2019	Paydown		1	1	1	1				0		1			0		12/01/2030	1
31386D	U9 9		06/01/2019	Paydown		21	21	22	22		(1)		(1)		21			0	1	11/01/2030	1
31386F	BK 0		06/01/2019	Paydown		2	2	2	2				0		2			0		12/01/2030	1
31386F	H7 3		06/01/2019	Paydown		5	5	5	5				0		5			0		12/01/2030	1
31386H	4A 6		06/01/2019	Paydown		94	94	98	97		(3)		(3)		94			0	3	11/01/2030	1
31386L	6V 9		06/01/2019	Paydown		148	148	154	153		(5)		(5)		148			0	5	12/01/2030	1
31386Q	FM 8		06/01/2019	Paydown		17	17	17	17				0		17			0	1	03/01/2031	1
31386S	MC 8		06/01/2019	Paydown		11	11	11	11				0		11			0		07/01/2031	1
31386W	RK 6		06/01/2019	Paydown		31	31	32	32		(1)		(1)		31			0	1	11/01/2030	1
31387E	FB 8		06/01/2019	Paydown		105	105	109	108		(3)		(3)		105			0	3	07/01/2031	1
31387J	EL 6		06/01/2019	Paydown		601	601	608	605		(4)		(4)		601			0	17	05/01/2031	1
31387Q	NR 7		06/01/2019	Paydown		32	32	33	32		(1)		(1)		32			0	1	07/01/2031	1
31387R	BJ 6		06/01/2019	Paydown		14	14	14	14				0		14			0		08/01/2031	1
31387V	S7 5		06/01/2019	Paydown		42	42	44	43		(1)		(1)		42			0	2	05/01/2031	1
31387W	2L 0		06/01/2019	Paydown		1,661	1,661	1,701	1,690		(28)		(28)		1,661			0	44	09/01/2031	1
31387W	2P 1		06/01/2019	Paydown		908	908	925	920		(12)		(12)		908			0	25	10/01/2031	1
31387X	RW 7		06/01/2019	Paydown		76	76	79	78		(2)		(2)		76			0	2	09/01/2031	1
31388N	C3 8		06/01/2019	Paydown		19	19	20	19		(1)		(1)		19			0	1	10/01/2031	1
31389A	CM 3		06/01/2019	Paydown		12	12	12	12				0		12			0		01/01/2032	1
31389K	EF 4		06/01/2019	Paydown		160	160	166	165		(6)		(6)		160			0	5	02/01/2032	1
31389Q	PB 8		06/01/2019	Paydown		67	67	70	69		(2)		(2)		67			0	2	03/01/2032	1
31389Y	VK 4		06/01/2019	Paydown		8	8	8	8				0		8			0		03/01/2032	1
3138A4	X7 5		06/01/2019	Paydown		337,185	337,185	342,137	341,378		(4,193)		(4,193)		337,185			0	6,687	01/01/2041	1
3138A4	Y3 3		06/01/2019	Paydown		335,109	335,109	352,126	346,786		(11,677)		(11,677)		335,109			0	4,898	01/01/2026	1
3138E0	RK 7		06/01/2019	Paydown		466,597	466,597	482,272	480,534		(13,937)		(13,937)		466,597			0	7,856	12/01/2041	1
3138EK	AQ 8		06/01/2019	Paydown		134,326	134,326	139,007	138,675		(4,349)		(4,349)		134,326			0	1,958	11/01/2042	1
3138EK	H6 5		06/01/2019	Paydown		248,077	248,077	259,163	258,375		(10,298)		(10,298)		248,077			0	3,470	12/01/2042	1
3138EL	JN 4		06/01/2019	Paydown		351,645	351,645	360,766	359,811		(8,166)		(8,166)		351,645			0	5,714	06/01/2042	1
3138EM	QY 0		06/01/2019	Paydown		106,798	106,798	111,120	109,682		(2,884)		(2,884)		106,798			0	1,582	05/01/2042	1
3138EP	PP 3		06/01/2019	Paydown		499,921	499,921	522,105	520,601		(20,680)		(20,680)		499,921			0	7,478	05/01/2044	1
3138EQ	N4 0		06/01/2019	Paydown		885,430	885,430	917,389	915,622		(30,192)		(30,192)		885,430			0	13,383	11/01/2045	1
3138EQ	RZ 7		06/01/2019	Paydown		1,423,965	1,423,965	1,504,447	1,501,819		(77,854)		(77,854)		1,423,965			0	24,943	11/01/2045	1
3138EQ	WR 9		06/01/2019	Paydown		167,789	167,789	168,183	168,138		(348)		(348)		167,789			0	2,133	10/01/2043	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	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)
3138ER 2D 1	FNMA POOL#AL9771 4.000% 02/01/47..		06/01/2019	Paydown		695,841	695,841	711,661	711,516		(15,675)		(15,675)		695,841			0	11,634	02/01/2047	1
3138ER CX 6	FNMA FNMA 30YR 3.000% 09/01/46.....		06/01/2019	Paydown		282,475	282,475	282,718	282,697		(222)		(222)		282,475			0	3,542	09/01/2046	1
3138ER JQ 4	FNMA FNMA 30YR 4.000% 10/01/46.....		06/01/2019	Paydown		175,137	175,137	184,742	184,454		(9,317)		(9,317)		175,137			0	2,992	10/01/2046	1
3138ER P8 7	FNMA FNMA 30YR 3.000% 10/01/46.....		06/01/2019	Paydown		58,791	58,791	58,598	58,601		190		190		58,791			0	735	10/01/2046	1
3138LT L6 3	FNMA POOL # AO3048 3.500% 06/01/42		06/01/2019	Paydown		299,560	299,560	312,947	311,978		(12,418)		(12,418)		299,560			0	4,315	06/01/2042	1
3138LU S2 2	FNMA POOL # AO4136 3.500% 06/01/42		06/01/2019	Paydown		56,552	56,552	58,460	58,313		(1,762)		(1,762)		56,552			0	804	06/01/2042	1
3138M6 A4 9	FNMA FNMA 15YR 3.000% 10/01/27.....		06/01/2019	Paydown		202,260	202,260	208,075	206,410		(4,151)		(4,151)		202,260			0	2,792	10/01/2027	1
3138M8 WQ 2	FNMA FNMA 30YR 3.500% 09/01/42.....		06/01/2019	Paydown		123,825	123,825	128,701	128,305		(4,479)		(4,479)		123,825			0	1,741	09/01/2042	1
3138NX RW 9	FNMA FNMA 30YR 3.500% 01/01/43.....		06/01/2019	Paydown		611,028	611,028	638,333	636,481		(25,453)		(25,453)		611,028			0	8,120	01/01/2043	1
3138W9 KR 0	FNMA POOL # AS0303 3.000% 08/01/43		06/01/2019	Paydown		87,398	87,398	88,627	88,513		(1,115)		(1,115)		87,398			0	1,100	08/01/2043	1
3138WC CL 5	FNMA FNMA 30YR 3.500% 07/01/44.....		06/01/2019	Paydown		47,083	47,083	48,790	48,679		(1,596)		(1,596)		47,083			0	786	07/01/2044	1
3138WD 3S 8	FNMA FNMA 30YR 3.500% 02/01/45.....		06/01/2019	Paydown		363,263	363,263	376,575	375,722		(12,460)		(12,460)		363,263			0	5,556	02/01/2045	1
3138WE 3W 7	FNMA POOL # AS5312 3.500% 07/01/45		06/01/2019	Paydown		282,152	282,152	292,160	291,552		(9,399)		(9,399)		282,152			0	4,148	07/01/2045	1
3138WE KK 4	FNMA POOL # AS4797 3.500% 04/01/45		06/01/2019	Paydown		121,131	121,131	125,787	125,479		(4,348)		(4,348)		121,131			0	1,748	04/01/2045	1
3138WE KT 5	FNMA FNMA 30YR 3.500% 04/01/45.....		06/01/2019	Paydown		95,389	95,389	98,884	98,665		(3,276)		(3,276)		95,389			0	1,420	04/01/2045	1
3138WE QJ 1	FNMA FNMA 15YR 3.000% 05/01/30.....		06/01/2019	Paydown		341,317	341,317	355,663	353,085		(11,768)		(11,768)		341,317			0	4,516	05/01/2030	1
3138WE XE 4	FNMA POOL # AS5176 3.500% 06/01/45		06/01/2019	Paydown		206,463	206,463	213,786	213,346		(6,883)		(6,883)		206,463			0	2,965	06/01/2045	1
3138WF ZZ 8	FNMA FNMA 30YR 3.500% 11/01/45.....		06/01/2019	Paydown		1,120,153	1,120,153	1,166,359	1,163,805		(43,652)		(43,652)		1,120,153			0	16,844	11/01/2045	1
3138WF BX 3	FNMA FNMA 30YR 3.500% 07/01/45.....		06/01/2019	Paydown		226,383	226,383	231,212	231,018		(4,635)		(4,635)		226,383			0	3,492	07/01/2045	1
3138WG 3W 2	FNMA FNMA 30YR 3.500% 05/01/46.....		06/01/2019	Paydown		2,567,861	2,567,861	2,690,168	2,685,081		(117,220)		(117,220)		2,567,861			0	40,308	05/01/2046	1
3138WG 5R 1	FNMA FNMA 30YR 3.000% 05/01/46.....		06/01/2019	Paydown		472,796	472,796	485,797	485,116		(12,321)		(12,321)		472,796			0	5,857	05/01/2046	1
3138WG BM 5	FNMA FNMA 30YR 3.500% 12/01/45.....		06/01/2019	Paydown		442,655	442,655	459,670	458,565		(15,910)		(15,910)		442,655			0	6,245	12/01/2045	1
3138WG LA 0	FNMA FNMA 30YR 3.500% 02/01/46.....		06/01/2019	Paydown		774,295	774,295	812,405	810,361		(36,067)		(36,067)		774,295			0	11,960	02/01/2046	1
3138WH EX 6	FNMA FNMA 30YR 3.000% 06/01/46.....		06/01/2019	Paydown		542,619	542,619	555,930	555,222		(12,603)		(12,603)		542,619			0	7,089	06/01/2046	1
3138WH V8 2	FNMA POOL # AS7838 3.000% 08/01/46		06/01/2019	Paydown		35,482	35,482	35,640	35,635		(152)		(152)		35,482			0	456	08/01/2046	1
3138WJ 5Y 0	FNMA POOL MBS 4.000% 03/01/47.....		06/01/2019	Paydown		311,535	311,535	327,209	326,705		(15,170)		(15,170)		311,535			0	5,512	03/01/2047	1
3138WJ GP 7	FNMA POOL # AS8305 3.000% 11/01/46		06/01/2019	Paydown		362,519	362,519	363,114	363,080		(560)		(560)		362,519			0	4,622	11/01/2046	1
3138WJ MG 0	FNMA FNMA 30YR 3.500% 12/01/46.....		06/01/2019	Paydown		875,882	875,882	898,292	897,485		(21,604)		(21,604)		875,882			0	13,175	12/01/2046	1
3138WK 4W 2	FNMA POOL#AS9836 3.000% 06/01/32..		06/01/2019	Paydown		583,254	583,254	598,747	597,796		(14,542)		(14,542)		583,254			0	7,746	06/01/2032	1
3138WK QV 0	FNMA POOL#AS9467 4.000% 04/01/47..		06/01/2019	Paydown		824,770	824,770	844,359	844,138		(19,368)		(19,368)		824,770			0	13,806	04/01/2047	1
3138WL BQ 5	FNMA POOL # AS9946 3.500% 07/01/47		06/26/2019	CITIGROUP GLOBAL MKT INC		22,244,197	21,488,734	22,200,548	22,180,596		(201)		(201)		22,180,395		63,803	63,803	430,372	07/01/2047	1
3138WL BQ 5	FNMA POOL # AS9946 3.500% 07/01/47		06/01/2019	Paydown		359,261	359,261	371,162	370,828		(11,567)		(11,567)		359,261			0	5,629	07/01/2047	1
3138WQ AW 2	FNMA POOL # AT2720 3.000% 05/01/43		06/01/2019	Paydown		1,505,377	1,505,377	1,516,699	1,515,826		(10,449)		(10,449)		1,505,377			0	19,013	05/01/2043	1
3138WQ AZ 5	FNMA FNMA 30YR 3.000% 05/01/43.....		06/01/2019	Paydown		178,590	178,590	183,653	183,342		(4,752)		(4,752)		178,590			0	2,221	05/01/2043	1
3138WX 4U 8	FNMA FNMA 30YR 3.500% 06/01/43.....		06/01/2019	Paydown		14,987	14,987	15,237	15,209		(222)		(222)		14,987			0	219	06/01/2043	1
3138WZ U2 6	FNMA FNMA 30YR 3.500% 08/01/43.....		06/01/2019	Paydown		110,458	110,458	114,463	114,187		(3,729)		(3,729)		110,458			0	1,472	08/01/2043	1
3138X3 XH 0	FNMA POOL # AU4279 3.000% 09/01/43		06/01/2019	Paydown		217,001	217,001	217,306	217,255		(254)		(254)		217,001			0	2,774	09/01/2043	1
3138XR QF 9	FNMA FN 7/1 12M LIBOR ARM 3.072% 08/01		06/01/2019	Paydown		71,265	71,265	73,339	71,265				0		71,265			0	1,070	07/01/2044	1
3138XU QR 6	FNMA FNMA 15YR 3.000% 05/01/29.....		06/01/2019	Paydown		115,406	115,406	119,512	118,566		(3,161)		(3,161)		115,406			0	1,435	05/01/2029	1
3138XY QD 4	FNMA FNMA 30YR 3.500% 02/01/42.....		06/01/2019	Paydown		2,027,940	2,027,940	2,104,622	2,098,987		(71,046)		(71,046)		2,027,940			0	29,081	02/01/2042	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	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)
3138YK WB 5	FNMA FNMA 30YR 3.000% 05/01/45.....		06/01/2019	Paydown.....		32,750	32,750	33,118	33,089		(339)		(339)		32,750			0	464	05/01/2045	1.....
3138YK X5 7	FNMA FNMA 30YR 3.500% 06/01/45.....		06/01/2019	Paydown.....		249,806	249,806	257,720	257,203		(7,397)		(7,397)		249,806			0	3,773	06/01/2045	1.....
3138YU GF 2	FNMA FNMA 30YR 3.500% 09/01/45.....		06/26/2019	WELLS FARGO SECURITIES.....		12,245,714	11,811,993	12,247,560	12,218,757		(4,061)		(4,061)		12,214,696		31,019	31,019	236,568	09/01/2045	1.....
3138YU GF 2	FNMA FNMA 30YR 3.500% 09/01/45.....		06/01/2019	Paydown.....		229,505	229,505	237,968	237,409		(7,903)		(7,903)		229,505			0	3,269	09/01/2045	1.....
3138YX FR 1	FNMA FNMA 30YR 3.000% 08/01/45.....		06/01/2019	Paydown.....		194,165	194,165	194,984	194,913		(748)		(748)		194,165			0	2,837	08/01/2045	1.....
31390B TY 4	FNMA FNMA 30YR 7.500% 06/01/32.....		06/01/2019	Paydown.....		573	573	596	590		(18)		(18)		573			0	17	06/01/2032	1.....
31390D AJ 3	FNMA FNMA 30YR 7.500% 05/01/32.....		06/01/2019	Paydown.....		6	6	7	7				0		6			0		05/01/2032	1.....
31390P MS 3	FNMA FNMA 30YR 7.500% 08/01/32.....		06/01/2019	Paydown.....		85	85	88	87		(2)		(2)		85			0	3	08/01/2032	1.....
31390R NA 7	FNMA FNMA 30YR 7.500% 08/01/32.....		06/01/2019	Paydown.....		73	73	76	75		(2)		(2)		73			0	2	08/01/2032	1.....
31390W UC 4	FNMA FNMA 30YR 4.500% 10/01/33.....		06/01/2019	Paydown.....		1,065	1,065	1,012	1,020		45		45		1,065			0	20	10/01/2033	1.....
31391B QX 8	FNMA FNMA 30YR 7.500% 09/01/32.....		06/01/2019	Paydown.....		1,019	1,019	1,061	1,049		(31)		(31)		1,019			0	32	09/01/2032	1.....
31391H U2 8	FNMA FNMA 30YR 5.500% 10/01/32.....		06/01/2019	Paydown.....		248	248	250	250		(1)		(1)		248			0	6	10/01/2032	1.....
313921 B5 6	FNMA FNMA_01-59-Z 7.000% 11/25/31.....		06/01/2019	Paydown.....		11,902	11,902	11,862	11,862		40		40		11,902			0	345	11/25/2031	1.....
313921 S4 1	FNMA FNMA_01-61 6.000% 11/25/31.....		06/01/2019	Paydown.....		106,504	106,504	96,299	102,182		4,323		4,323		106,504			0	2,846	11/25/2031	1.....
31392B PT 7	FNMA FNMA_01-81 6.500% 01/25/32.....		06/01/2019	Paydown.....		5,355	5,355	5,357	5,355				0		5,355			0	145	01/25/2032	1.....
31392D RM 6	FNMA GRANTOR TR AGENCY CMO 02-41 Z 6.0		06/01/2019	Paydown.....		16,206	16,206	14,593	15,418		788		788		16,206			0	483	07/25/2032	1.....
31392E T8 3	FNMA FNMA_02-66 6.500% 08/25/42.....		04/11/2019	GX CLARKE.....		3,275,638	2,895,192	3,334,908	3,226,673		(5,060)		(5,060)		3,221,613		54,025	54,025	39,206	08/25/2042	1.....
31392E T8 3	FNMA FNMA_02-66 6.500% 08/25/42.....		04/01/2019	Paydown.....		17,150	17,150	19,754	19,113		(1,964)		(1,964)		17,150			0	186	08/25/2042	1.....
31392G FN 0	FNMA FNMA_02-T18 6.500% 08/25/42.....		04/11/2019	GX CLARKE.....		7,492,672	6,595,118	7,729,140	7,483,445		281		281		7,483,726		8,946	8,946	89,309	08/25/2042	1.....
31392G FN 0	FNMA FNMA_02-T18 6.500% 08/25/42.....		04/01/2019	Paydown.....		81,461	81,461	95,468	92,433		(10,972)		(10,972)		81,461			0	883	08/25/2042	1.....
31392G FP 5	FNMA FNMA_02-T18 6.500% 08/25/42.....		06/01/2019	Paydown.....		68,365	68,365	71,997	71,485		(3,120)		(3,120)		68,365			0	1,720	08/25/2042	1.....
31392J JU 4	FNMA FNMA_03-19 5.500% 03/25/33.....		06/01/2019	Paydown.....		252,383	252,383	281,806	278,673		(26,291)		(26,291)		252,383			0	6,017	03/25/2033	1.....
31392K AA 4	FHLMC FHLMC_2454 6.500% 05/15/32.....		06/01/2019	Paydown.....		120,933	120,933	121,859	121,220		(287)		(287)		120,933			0	3,066	05/15/2032	1.....
31392R E3 1	FHLMC FHLMC_2469 6.000% 07/15/32.....		06/01/2019	Paydown.....		54,651	54,651	49,405	52,166		2,485		2,485		54,651			0	1,393	07/15/2032	1.....
31392W 7B 0	FHLMC CMO AGENCY CMO_T-51 1A 6.500% 09		06/01/2019	Paydown.....		128,516	128,516	148,847	146,996		(18,481)		(18,481)		128,516			0	3,257	09/25/2043	1.....
31392X ZP 6	FHLMC FHLMC_2528 5.500% 11/15/32.....		06/01/2019	Paydown.....		121,379	121,379	135,773	134,168		(12,790)		(12,790)		121,379			0	3,152	11/15/2032	1.....
31393G DM 3	FHLMC FHLMC_2545 5.500% 12/15/32.....		06/01/2019	Paydown.....		210,495	210,495	205,758	207,887		2,608		2,608		210,495			0	4,821	12/15/2032	1.....
31393L NP 4	FHLMC_2564 FHLMC_2564 5.500% 02/15/33		06/01/2019	Paydown.....		51,473	51,473	50,395	50,720		754		754		51,473			0	1,269	02/15/2033	1.....
31393W BD 0	FHLMC FHLMC_2640 5.000% 07/15/33.....		06/01/2019	Paydown.....		62,606	62,606	58,224	60,545		2,061		2,061		62,606			0	1,310	07/15/2033	1.....
31394B AL 8	FNMA FNMA_04-86 4.500% 11/25/34.....		06/01/2019	Paydown.....		254,439	254,439	206,212	231,946		22,493		22,493		254,439			0	4,899	11/25/2034	1.....
31394C SP 8	FNMA FNMA_05-18 5.000% 03/25/25.....		06/01/2019	Paydown.....		49,462	49,462	48,612	49,116		346		346		49,462			0	1,023	03/25/2025	1.....
31394D A6 7	FNMA FNMA_05-48 5.500% 06/25/34.....		06/01/2019	Paydown.....		312,017	312,017	323,134	317,180		(5,163)		(5,163)		312,017			0	7,633	06/25/2034	1.....
31394D E4 8	FNMA FNMA_05-53 5.500% 06/25/35.....		06/01/2019	Paydown.....		768,885	768,885	746,058	756,642		12,243		12,243		768,885			0	17,118	06/25/2035	1.....
31394H R7 8	FHLMC CMO 2656 5.500% 08/15/33.....		06/01/2019	Paydown.....		48,615	48,615	48,584	48,584		30		30		48,615			0	1,094	08/15/2033	1.....
31394L JV 2	FHLMC FHLMC_2691 5.500% 09/15/33.....		06/01/2019	Paydown.....		623,485	623,485	589,624	606,782		16,703		16,703		623,485			0	15,006	09/15/2033	1.....
31394M MV 9	FHLMC FHLMC_2716 5.500% 12/15/33.....		06/01/2019	Paydown.....		54,810	54,810	53,354	54,076		734		734		54,810			0	1,147	12/15/2033	1.....
31394R TP 4	FHLMC FHLMC_2766 5.000% 03/15/34.....		06/01/2019	Paydown.....		481,221	481,221	440,139	459,643		21,579		21,579		481,221			0	10,315	03/15/2034	1.....
31394V E8 9	FNMA FNMA_06-2 6.000% 02/25/36.....		06/01/2019	Paydown.....		177,555	177,555	179,896	173,566		3,989		3,989		177,555			0	5,390	02/25/2036	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)
31394V	LV 0 FNR_05-123 FNMA_05-123 5.500% 01/25/36		06/01/2019	Paydown.....		217,683	217,683	211,102	213,805		3,878		3,878		217,683			0	5,053	01/25/2036	1.....
31395B	BS 1 FNMA FNMA_06-9 5.500% 03/25/36.....		06/01/2019	Paydown.....		272,644	272,644	266,531	269,167		3,477		3,477		272,644			0	6,466	03/25/2036	1.....
31395B	KD 4 FNMA FNMA_06-3 5.500% 03/25/36.....		06/01/2019	Paydown.....		126,791	126,791	141,559	141,559		(14,769)		(14,769)		126,791			0	2,968	03/25/2036	1.....
31395E	ZJ 9 FHLMC FHLMC_2835 5.500% 08/15/34..		06/01/2019	Paydown.....		35,008	35,008	33,351	34,196		812		812		35,008			0	768	08/15/2034	1.....
31395G	JR 4 FHLMC FHLMC_2861 5.500% 09/15/34..		06/01/2019	Paydown.....		94,102	94,102	89,533	91,515		2,588		2,588		94,102			0	2,406	09/15/2034	1.....
31395N	FS 1 FNMA FNMA_06-45 5.500% 06/25/36.....		06/01/2019	Paydown.....		115,591	115,591	115,894	115,591				0		115,591			0	2,665	06/25/2036	1.....
31395P	PE 6 FHLMC FHLMC_29-48 5.500% 03/15/35..		06/01/2019	Paydown.....		382,198	382,198	371,106	376,345		5,853		5,853		382,198			0	8,113	03/15/2035	1.....
31395R	2E 7 FHLMC FHLMC_2949 5.500% 03/15/35..		06/01/2019	Paydown.....		222,880	222,880	216,898	219,723		3,156		3,156		222,880			0	5,469	03/15/2035	1.....
31395T	FM 1 FHLMC FHLMC_2961 5.500% 04/15/35..		06/01/2019	Paydown.....		270,091	270,091	262,400	266,194		3,897		3,897		270,091			0	5,682	04/15/2035	1.....
31395U	4N 8 FHLMC CMO_2972 WG 5.500% 05/15/35..		06/01/2019	Paydown.....		193,826	193,826	189,790	191,542		2,283		2,283		193,826			0	4,838	05/15/2035	1.....
31395U	AN 6 FHLMC FHLMC_2981 5.500% 05/15/35..		06/01/2019	Paydown.....		114,324	114,324	111,042	112,649		1,675		1,675		114,324			0	2,818	05/15/2035	1.....
31395U	K3 4 FHLMC CMO_2978 CN 5.500% 05/15/35..		06/01/2019	Paydown.....		661,246	661,246	672,880	680,431		(19,185)		(19,185)		661,246			0	13,853	05/15/2035	1.....
31395V	SN 0 FHLMC FHLMC_29-86 5.500% 06/15/35..		06/01/2019	Paydown.....		139,154	139,154	135,333	137,062		2,092		2,092		139,154			0	3,216	06/15/2035	1.....
31395W	W4 5 FHLMC FHLMC_3012 5.500% 08/15/35..		06/01/2019	Paydown.....		61,339	61,339	59,824	60,491		848		848		61,339			0	1,418	08/15/2035	1.....
31395X	N4 3 FHLMC MULTI-FAMILY HSG VRDN - FHLMC_3015		06/01/2019	Paydown.....		331,618	331,618	319,752	324,516		7,102		7,102		331,618			0	6,829	08/15/2035	1.....
31396C	3Y 4 FREDDIE MAC REFERENCE REMIC -T FHLMC_R00		06/01/2019	Paydown.....		1,027,048	1,027,048	979,223	1,006,001		21,047		21,047		1,027,048			0	23,420	10/15/2035	1.....
31396C	LG 3 FHLMC FHLMC_3054 5.500% 10/15/35..		06/01/2019	Paydown.....		282,143	282,143	274,538	278,193		3,950		3,950		282,143			0	6,525	10/15/2035	1.....
31396E	6A 9 FHLMC FHLMC_3044 5.500% 03/15/35..		04/01/2019	Paydown.....		4,100	4,100	4,046	4,090		9		9		4,100			0	75	03/15/2035	1.....
31396E	6B 7 FHLMC FHLMC_3044 5.500% 10/15/35..		06/01/2019	Paydown.....		248,922	248,922	241,551	245,705		3,217		3,217		248,922			0	5,461	10/15/2035	1.....
31396E	WR 3 FHLMC FHLMC_30-61 5.500% 11/15/35..		06/01/2019	Paydown.....		66,767	66,767	64,587	65,699		1,068		1,068		66,767			0	1,541	11/15/2035	1.....
31396E	Z5 8 FHLMC FHLMC_3062 5.500% 11/15/35..		06/01/2019	Paydown.....		615,450	615,450	593,862	607,185		8,265		8,265		615,450			0	14,610	11/15/2035	1.....
31396F	GZ 0 FHLMC CMO_3073 ME 5.500% 11/15/35..		06/01/2019	Paydown.....		635,158	635,158	616,028	625,958		9,199		9,199		635,158			0	13,964	11/15/2035	1.....
31396G	7E 5 FHLMC FHLMC_3094 5.500% 12/15/35..		06/01/2019	Paydown.....		88,183	88,183	84,904	86,442		1,741		1,741		88,183			0	2,031	12/15/2035	1.....
31396G	BL 4 FHLMC FHLMC_3087 5.500% 12/15/25..		06/01/2019	Paydown.....		111,487	111,487	108,434	110,467		1,020		1,020		111,487			0	2,533	12/15/2025	1.....
31396H	AL 3 FHLMC FHLMC_5 5.500% 02/15/36.....		06/01/2019	Paydown.....		888,383	888,383	838,381	862,577		25,806		25,806		888,383			0	20,263	02/15/2036	1.....
31396P	B2 6 FNMA_07-B1 CMO 07_14 QE 5.500% 03/25/3		06/01/2019	Paydown.....		116,343	116,343	108,199	112,181		4,162		4,162		116,343			0	2,704	03/25/2037	1.....
31396V	F8 6 FNMA FNMA_07-45 6.000% 05/25/47.....		06/01/2019	Paydown.....		186,277	186,277	181,707	183,562		2,715		2,715		186,277			0	4,604	05/25/2047	1.....
31396X	HK 3 FANNIE MAE FNMA_07-77 FNMA_07-77 5.500		06/01/2019	Paydown.....		417,341	417,341	418,042	417,341				0		417,341			0	9,511	08/25/2037	1.....
31397C	3V 9 FHLMC FHLMC_3228 5.500% 10/15/36..		06/01/2019	Paydown.....		16,120	16,120	15,520	15,725		395		395		16,120			0	366	10/15/2036	1.....
31397F	MQ 2 FHLMC FHLMC_3296 5.500% 03/15/37..		06/01/2019	Paydown.....		51,554	51,554	47,617	48,956		2,598		2,598		51,554			0	1,145	03/15/2037	1.....
31397J	GG 3 FHLMC FHLMC_33-30 5.500% 06/15/37..		06/01/2019	Paydown.....		39,418	39,418	36,542	37,759		1,659		1,659		39,418			0	953	06/15/2037	1.....
31397W	7A 7 FHLMC FHLMC_34-56 5.000% 06/15/38..		06/01/2019	Paydown.....		149,837	149,837	133,074	137,994		11,843		11,843		149,837			0	3,116	06/15/2038	1.....
31398G	QR 3 FNMA FNMA_09-111 4.500% 01/25/40..		06/01/2019	Paydown.....		33,921	33,921	29,299	30,817		3,104		3,104		33,921			0	636	01/25/2040	1.....
31398V	LQ 7 FHLMC FHLMC_36-56 5.000% 01/15/38..		06/01/2019	Paydown.....		234,951	234,951	226,810	231,225		3,726		3,726		234,951			0	5,008	01/15/2038	1.....
31400H	AV 5 FNMA FN 5/1 12M LIBOR ARM 4.792% 02/01		06/01/2019	Paydown.....		1,138	1,138	1,136	1,138				0		1,138			0	22	01/01/2033	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)
31401L	6T 5		06/01/2019	Paydown		652	652	619	627		25		25		652			0	12	07/01/2033	1
31401N	2T 5		06/01/2019	Paydown		1,279	1,279	1,215	1,230		49		49		1,279			0	24	08/01/2033	1
31401N	PJ 2		06/01/2019	Paydown		18	18	17	17		1		1		18			0		08/01/2033	1
31401X	KW 6		06/01/2019	Paydown		18,795	18,795	16,951	17,428		1,367		1,367		18,795			0	283	07/01/2033	1
31401Y	JW 6		06/01/2019	Paydown		624	624	593	600		24		24		624			0	12	07/01/2033	1
31402C	5L 2		06/01/2019	Paydown		1,134	1,134	1,098	1,106		28		28		1,134			0	28	12/01/2031	1
31402C	5N 8		06/01/2019	Paydown		399	399	399	399				0		399			0	12	11/01/2031	1
31402C	5P 3		06/01/2019	Paydown		10,749	10,749	10,966	10,909		(160)		(160)		10,749			0	350	03/01/2032	1
31402C	PL 0		06/01/2019	Paydown		81,389	81,389	78,741	79,246		2,143		2,143		81,389			0	1,704	11/01/2033	1
31402E	R8 3		06/01/2019	Paydown		737	737	701	709		28		28		737			0	14	08/01/2033	1
31402H	BG 5		06/01/2019	Paydown		44,849	44,849	44,471	44,849				0		44,849			0	819	12/01/2033	1
31402H	WH 0		06/01/2019	Paydown		1,881	1,881	1,787	1,809		71		71		1,881			0	41	07/01/2033	1
31402J	3U 9		06/01/2019	Paydown		418	418	377	387		31		31		418			0	8	08/01/2033	1
31402J	6A 0		06/01/2019	Paydown		542	542	515	522		21		21		542			0	10	08/01/2033	1
31402J	M4 6		06/01/2019	Paydown		442	442	420	425		17		17		442			0	8	08/01/2033	1
31402J	RE 9		06/01/2019	Paydown		2,061	2,061	1,888	1,928		133		133		2,061			0	39	08/01/2033	1
31402L	K8 4		06/01/2019	Paydown		322	322	306	310		13		13		322			0	6	08/01/2033	1
31402M	LS 7		06/01/2019	Paydown		289	289	274	278		11		11		289			0	5	08/01/2033	1
31402Q	SE 2		06/01/2019	Paydown		965	965	955	965				0		965			0	18	08/01/2034	1
31402Q	TE 1		06/01/2019	Paydown		51,547	51,547	51,298	51,306		241		241		51,547			0	1,302	11/01/2034	1
31402Q	YZ 8		06/01/2019	Paydown		188,531	188,531	184,944	185,528		3,003		3,003		188,531			0	4,357	02/01/2035	1
31402R	DF 3		06/01/2019	Paydown		14,576	14,576	14,687	14,653		(78)		(78)		14,576			0	367	04/01/2035	1
31402T	FJ 9		06/01/2019	Paydown		653	653	620	628		25		25		653			0	12	08/01/2033	1
31402W	YJ 1		06/01/2019	Paydown		191	191	181	183		8		8		191			0	4	09/01/2033	1
31403C	WF 4		06/01/2019	Paydown		3,015	3,015	2,797	2,841		175		175		3,015			0	57	09/01/2035	1
31403D	BD 0		05/01/2019	BNP PARIBAS		1,071,347	1,007,589	1,048,050	1,040,683		1,636		1,636		1,042,319		29,028	29,028	21,131	03/01/2036	1
31403D	BD 0		05/01/2019	Paydown		28,279	28,279	29,414	29,207		(929)		(929)		28,279			0	534	03/01/2036	1
31403D	QW 2		06/01/2019	Paydown		5,538	5,538	5,560	5,538				0		5,538			0	100	05/01/2036	1
31403E	TD 9		06/01/2019	Paydown		250	250	237	240		10		10		250			0	5	10/01/2033	1
31403F	YH 1		06/01/2019	Paydown		450	450	427	447		3		3		450			0	7	06/01/2019	1
31403H	HT 0		06/01/2019	Paydown		95	95	90	91		4		4		95			0	2	10/01/2033	1
31403Q	4D 9		06/01/2019	Paydown		650	650	618	625		25		25		650			0	12	11/01/2033	1
31404K	LW 0		06/01/2019	Paydown		4,779	4,779	4,592	4,630		149		149		4,779			0	99	04/01/2034	1
31404M	5L 8		06/01/2019	Paydown		1,265	1,265	1,199	1,256		10		10		1,265			0	19	06/01/2019	1
31404P	QM 6		06/01/2019	Paydown		3,834	3,834	3,784	3,793		41		41		3,834			0	94	04/01/2034	1
31404S	NR 2		05/01/2019	Paydown		284	284	269	282		2		2		284			0	4	05/01/2019	1
31404T	RR 6		06/01/2019	Paydown		1	1	1	1				0		1			0		05/01/2034	1
31404X	K7 8		06/01/2019	Paydown		1,344	1,344	1,299	1,308		36		36		1,344			0	25	11/01/2034	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	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)
31405B	GT 2	FNMA FNMA 15YR 4.000% 06/01/19.....	05/01/2019	Paydown.....		100	100	95	99		1		1		100			0	1	06/01/2019	1.....
31405C	UV 9	FNMA FNMA 15YR 4.000% 06/01/19.....	05/01/2019	Paydown.....		452	452	428	448		3		3		452			0	7	06/01/2019	1.....
31405Q	UU 0	FNMA FNMA 30YR 4.500% 12/01/34.....	06/01/2019	Paydown.....		17,845	17,845	16,873	17,087		758		758		17,845			0	330	12/01/2034	1.....
31406D	GW 0	FNMA FNMA 30YR 4.500% 01/01/35.....	06/01/2019	Paydown.....		27	27	26	26		1		1		27			0	1	01/01/2035	1.....
31406J	NB 5	FNMA FNMA 15YR 5.000% 03/01/20.....	06/01/2019	Paydown.....		47,888	47,888	47,667	47,716		172		172		47,888			0	937	03/01/2020	1.....
31406L	3S 5	FNMA FN 3/1 1Y CMT ARM 4.675% 12/01/36	06/01/2019	Paydown.....		104,029	104,029	104,427	104,029				0		104,029			0	2,025	10/01/2036	1.....
31406M	XV 3	FNMA FN 5/1 12M LIBOR ARM 4.463% 03/01	06/01/2019	Paydown.....		78	78	78	78				0		78			0	2	10/01/2034	1.....
31406V	CU 8	FNMA FNMA 30YR 4.500% 04/01/35.....	06/01/2019	Paydown.....		962	962	904	917		45		45		962			0	18	04/01/2035	1.....
31406W	R3 0	FNMA FN 5/1 12M LIBOR ARM 4.881% 06/01	06/01/2019	Paydown.....		2,317	2,317	2,324	2,317				0		2,317			0	42	03/01/2035	1.....
31406W	R8 9	FNMA FN 5/1 12M LIBOR ARM 4.588% 08/01	06/01/2019	Paydown.....		7,362	7,362	7,419	7,362				0		7,362			0	141	07/01/2035	1.....
31407N	QC 0	FNMA POOL # 835751 4.500% 08/01/35.....	06/01/2019	Paydown.....		8,770	8,770	8,329	8,412		358		358		8,770			0	154	08/01/2035	1.....
31409G	N2 8	FNMA FNMA 30YR 6.000% 10/01/36.....	06/01/2019	Paydown.....		18,884	18,884	18,916	18,903		(19)		(19)		18,884			0	465	10/01/2036	1.....
31409J	KP 4	FNMA FN 5/1 12M LIBOR ARM 4.621% 06/01	06/01/2019	Paydown.....		7,820	7,820	7,867	7,820				0		7,820			0	122	05/01/2036	1.....
31409V	J6 1	FNMA FN 5/1 1Y CMT ARM 4.645% 11/01/36	06/01/2019	Paydown.....		7,719	7,719	7,755	7,719				0		7,719			0	149	10/01/2036	1.....
31409X	EC 9	FNMA FN 3/1 1Y CMT ARM 4.741% 04/01/37	06/01/2019	Paydown.....		4,949	4,949	4,933	4,949				0		4,949			0	88	03/01/2037	1.....
3140E0	ZU 2	FNMA FNMA 30YR 3.500% 09/01/45.....	06/01/2019	Paydown.....		709,072	709,072	737,878	736,126		(27,054)		(27,054)		709,072			0	11,137	09/01/2045	1.....
3140E1	AW 3	FNMA FNMA 30YR 3.500% 09/01/45.....	06/01/2019	Paydown.....		62,764	62,764	65,297	65,136		(2,372)		(2,372)		62,764			0	915	09/01/2045	1.....
3140E8	YM 4	FNMA FNMA 30YR 3.500% 11/01/45.....	06/01/2019	Paydown.....		607,187	607,187	631,949	630,422		(23,234)		(23,234)		607,187			0	9,561	11/01/2045	1.....
3140E8	YT 9	FNMA FNMA 30YR 3.500% 11/01/45.....	06/01/2019	Paydown.....		153,794	153,794	160,066	159,684		(5,890)		(5,890)		153,794			0	2,243	11/01/2045	1.....
3140EU	GT 0	FNMA FNMA 30YR 3.500% 02/01/46.....	06/01/2019	Paydown.....		654,070	654,070	684,320	682,939		(28,870)		(28,870)		654,070			0	9,809	02/01/2046	1.....
3140F0	G5 7	FNMA FNMA 30YR 3.000% 10/01/46.....	06/01/2019	Paydown.....		100,667	100,667	103,765	103,616		(2,949)		(2,949)		100,667			0	1,294	10/01/2046	1.....
3140FC	S8 2	FNMA POOL # BD5042 3.500% 02/01/47.....	06/01/2019	Paydown.....		38,548	38,548	39,921	39,887		(1,339)		(1,339)		38,548			0	576	02/01/2047	1.....
3140FE	4E 1	FNMA POOL # BD7120 4.000% 04/01/47.....	06/01/2019	Paydown.....		1,516,973	1,516,973	1,607,991	1,605,724		(88,751)		(88,751)		1,516,973			0	25,867	04/01/2047	1.....
3140FR	H5 7	FNMA POOL#BE5651 3.000% 02/01/47.....	06/01/2019	Paydown.....		86,285	86,285	83,619	83,666		2,619		2,619		86,285			0	1,029	02/01/2047	1.....
3140GQ	3C 8	FNMA POOL # BH2594 3.500% 08/01/47.....	06/01/2019	Paydown.....		1,096,958	1,096,958	1,134,837	1,133,810		(36,852)		(36,852)		1,096,958			0	17,161	08/01/2047	1.....
3140GQ	4L 7	FNMA POOL # BH2626 3.500% 08/01/47.....	06/01/2019	Paydown.....		19,156	19,156	19,899	19,879		(723)		(723)		19,156			0	292	08/01/2047	1.....
3140GS	PZ 9	FNMA POOL # BH4039 3.000% 09/01/32.....	06/01/2019	Paydown.....		1,048,334	1,048,334	1,077,819	1,076,005		(27,671)		(27,671)		1,048,334			0	7,657	09/01/2032	1.....
3140GV	Z3 2	FNMA MBS/POOL 3.500% 12/01/47.....	06/01/2019	Paydown.....		571,790	571,790	573,934		(2,144)		(2,144)		571,790			0	7,104	12/01/2047	1.....	
3140H1	VN 7	FNMA POOL#BJ0620 3.500% 03/01/48.....	06/01/2019	Paydown.....		711,557	711,557	703,441	703,486		8,071		8,071		711,557			0	10,954	03/01/2048	1.....
3140H2	SZ 2	FNMA POOL # BJ1435 3.500% 10/01/47.....	06/01/2019	Paydown.....		35,208	35,208	36,430	36,401		(1,193)		(1,193)		35,208			0	511	10/01/2047	1.....
3140H2	UZ 9	FNMA POOL#BJ1499 3.500% 11/01/47.....	06/01/2019	Paydown.....		55,279	55,279	57,201	57,157		(1,878)		(1,878)		55,279			0	861	11/01/2047	1.....
3140H4	A9 5	FNMA POOL#BJ2731 4.000% 05/01/48.....	06/01/2019	Paydown.....		178,172	178,172	182,125	182,067		(3,896)		(3,896)		178,172			0	3,095	05/01/2048	1.....
3140H6	N8 8	FNMA POOL#BJ4914 4.000% 02/01/48.....	06/01/2019	Paydown.....		473,881	473,881	486,080	485,875		(11,994)		(11,994)		473,881			0	8,069	02/01/2048	1.....
3140HB	JA 7	FNMA POOL MBS 4.000% 06/01/48.....	06/01/2019	Paydown.....		1,014,522	1,014,522	1,019,413	1,019,348		(4,826)		(4,826)		1,014,522			0	17,619	06/01/2048	1.....
3140HJ	JJ 1	FNMA MBS/POOL 4.000% 08/01/48.....	06/01/2019	Paydown.....		220,070	220,070	223,569	223,567		(3,497)		(3,497)		220,070			0	3,838	08/01/2048	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

QE05.22

1	2	3	4	5	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)
3140J5	NU 9 FNMA POOL # BM1302 3.000% 02/01/47		06/01/2019	Paydown		37,908	37,908	38,122	38,115		(206)		(206)		37,908			0	471	02/01/2047	1
3140J5	YS 2 FNMA POOL # BM1620 4.000% 07/01/47		06/01/2019	Paydown		923,755	923,755	979,036	977,715		(53,960)		(53,960)		923,755			0	14,656	07/01/2047	1
3140J6	A3 1 FNMA POOL # BM1825 3.500% 10/01/47		06/01/2019	Paydown		507,789	507,789	524,650	524,259		(16,469)		(16,469)		507,789			0	7,435	10/01/2047	1
3140J6	F6 9 FNMA POOL#BM1988 4.000% 11/01/47		06/01/2019	Paydown		104,479	104,479	107,034	107,011		(2,532)		(2,532)		104,479			0	1,747	11/01/2047	1
3140J6	GR 2 FNMA 4.000% 09/01/48		06/01/2019	Paydown		233,631	233,631	234,041	234,037		(406)		(406)		233,631			0	4,009	09/01/2048	1
3140J7	TJ 8 FNMA 4.000% 03/01/48		06/01/2019	Paydown		90,588	90,588	92,456	92,429		(1,841)		(1,841)		90,588			0	1,590	03/01/2048	1
3140J7	LR 4 FNMA POOL#BM3035 3.500% 10/01/47		06/01/2019	Paydown		219,220	219,220	226,242	226,087		(6,867)		(6,867)		219,220			0	3,268	10/01/2047	1
3140J8	RF 2 FNMA POOL#BM4085 4.000% 06/01/48		06/01/2019	Paydown		171,014	171,014	175,089	175,057		(4,042)		(4,042)		171,014			0	2,851	06/01/2048	1
3140J8	S4 6 FNMA POOL#BM4138 4.000% 06/01/48		06/01/2019	Paydown		528,874	528,874	541,600	541,492		(12,618)		(12,618)		528,874			0	8,742	06/01/2048	1
3140J8	UG 6 FNMA POOL#BM4182 4.000% 07/01/48		06/01/2019	Paydown		402,051	402,051	411,176	411,099		(9,048)		(9,048)		402,051			0	6,970	07/01/2048	1
3140J9	LV 1 FNMA FNMA 30YR 4.000% 10/01/48		06/01/2019	Paydown		134,999	134,999	135,200	135,196		(197)		(197)		134,999			0	2,426	10/01/2048	1
3140JA	JT 6 FNMA 3.500% 11/01/48		06/01/2019	Paydown		1,080,005	1,080,005	1,098,230			(18,225)		(18,225)		1,080,005			0	4,803	11/01/2048	1
3140JG	LQ 6 FNMA POOL#BN0334 4.000% 12/01/48		06/01/2019	Paydown		1,759,771	1,759,771	1,808,577			(48,806)		(48,806)		1,759,771			0	10,147	12/01/2048	1
3140JR	AZ 4 FNMA POOL#BN8123 3.500% 04/01/49		06/01/2019	Paydown		379,910	379,910	384,302			(4,393)		(4,393)		379,910			0	1,602	04/01/2049	1
3140Q7	HT 7 FNMA POOL#CA0241 4.000% 08/01/47		06/01/2019	Paydown		59,395	59,395	62,198	62,143		(2,747)		(2,747)		59,395			0	1,013	08/01/2047	1
3140Q7	LC 9 FNMA MBS/POOL 4.000% 09/01/47		06/01/2019	Paydown		455,535	455,535	466,016			(10,481)		(10,481)		455,535			0	7,008	09/01/2047	1
3140Q7	UC 9 FNMA POOL # CA0578 3.000% 10/01/32		06/01/2019	Paydown		700,169	700,169	719,751	718,544		(18,376)		(18,376)		700,169			0	5,110	10/01/2032	1
3140Q7	WS 2 FNMA POOL#CA0656 3.500% 11/01/47		06/01/2019	Paydown		59,980	59,980	61,742	61,704		(1,724)		(1,724)		59,980			0	902	11/01/2047	1
3140Q8	3B 9 FNMA POOL#CA1693 4.000% 05/01/48		06/01/2019	Paydown		601,107	601,107	611,391	611,269		(10,163)		(10,163)		601,107			0	10,176	05/01/2048	1
3140Q8	DB 8 FNMA POOL#CA0997 3.500% 01/01/48		06/01/2019	Paydown		231,762	231,762	229,571	229,584		2,178		2,178		231,762			0	3,436	01/01/2048	1
3140Q8	WJ 0 FNMA POOL#CA1548 4.000% 04/01/48		06/01/2019	Paydown		347,245	347,245	355,044	354,957		(7,712)		(7,712)		347,245			0	5,954	04/01/2048	1
3140Q9	C2 7 FNMA POOL#CA1888 4.000% 06/01/48		06/01/2019	Paydown		382,511	382,511	390,908	390,804		(8,293)		(8,293)		382,511			0	6,474	06/01/2048	1
3140Q9	DG 5 FNMA POOL#CA1902 4.500% 06/01/48		06/01/2019	Paydown		803,935	803,935	838,212	837,922		(33,986)		(33,986)		803,935			0	15,100	06/01/2048	1
3140Q9	EZ 2 FNMA POOL#CA1951 4.000% 07/01/48		05/01/2019	BARCLAYS CAPITAL		9,811,568	9,504,168	9,742,515					0	9,742,515		69,054	69,054	96,098	07/01/2048	1	
3140Q9	EZ 2 FNMA POOL#CA1951 4.000% 07/01/48		06/01/2019	Paydown		377,592	377,592	387,061			(9,469)		(9,469)		377,592			0	3,987	07/01/2048	1
3140Q9	T9 4 FNMA POOL#CA2375 4.000% 09/01/48		06/01/2019	Paydown		289,990	289,990	298,882			(8,892)		(8,892)		289,990			0	1,531	09/01/2048	1
3140QA	VA 5 FNMA POOL#CA3308 3.500% 04/01/49		06/01/2019	Paydown		612,536	612,536	620,145			(7,609)		(7,609)		612,536			0	2,656	04/01/2049	1
31410A	UG 9 FNMA FN 5/1 12M LIBOR ARM 4.500% 05/01		06/01/2019	Paydown		3,622	3,622	3,637	3,622				0	3,622			0	64	05/01/2036	1	
31410F	RV 9 FNMA FN 3/1 1Y CMT ARM 4.573% 09/01/35		06/01/2019	Paydown		6,297	6,297	6,313	6,501		(203)		(203)		6,297			0	102	05/01/2034	1
31410F	ST 3 FNMA FNMA 30YR 5.500% 12/01/36		06/01/2019	Paydown		20,813	20,813	20,579	20,603		210		210		20,813			0	454	12/01/2036	1
31410F	V4 4 FNMA FNMA 30YR 6.000% 01/01/37		06/01/2019	Paydown		788	788	790	789		(1)		(1)		788			0	20	01/01/2037	1
31410K	JY 1 FNMA POOL # 889579 6.000% 05/01/38		06/01/2019	Paydown		14,361	14,361	14,424	14,410		(50)		(50)		14,361			0	362	05/01/2038	1
31410L	K3 5 FNMA FNMA 30YR 4.000% 12/01/42		06/01/2019	Paydown		42,099	42,099	43,954	43,781		(1,683)		(1,683)		42,099			0	745	12/01/2042	1
31411C	ZE 4 FNMA FN 5/1 1Y CMT ARM 4.885% 11/01/36		06/01/2019	Paydown		50,437	50,437	50,733	50,437				0	50,437			0	1,230	10/01/2036	1	
31411D	G6 0 FNMA FNMA 30YR 5.500% 11/01/36		05/01/2019	CITIGROUP GLOBAL MKT INC		371,023	349,147	344,237	344,757		(308)		(308)		344,449		26,574	26,574	8,055	11/01/2036	1
31411D	G6 0 FNMA FNMA 30YR 5.500% 11/01/36		05/01/2019	Paydown		1,849	1,849	1,823	1,826		23		23		1,849			0	38	11/01/2036	1
31411G	6G 2 FNMA FNMA 30YR 6.000% 01/01/37		06/01/2019	Paydown		18,813	18,813	18,835	18,822		(9)		(9)		18,813			0	471	01/01/2037	1
31412B	M6 6 FNMA FN 5/1 1Y CMT ARM 4.700% 11/01/35		06/01/2019	Paydown		350,546	350,546	349,820	350,546				0	350,546			0	7,030	05/01/2035	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	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)
31416B	YG 7 FNMA FNMA 30YR 6.000% 01/01/39.....		06/01/2019	Paydown.....		18,451	18,451	19,156	19,070		(619)		(619)		18,451			0	482	01/01/2039	1.....
31416Q	EZ 4 FNMA FNMA 30YR 4.000% 09/01/40.....		06/01/2019	Paydown.....		601,851	601,851	619,013	616,285		(14,435)		(14,435)		601,851			0	11,351	09/01/2040	1.....
31416X	RN 2 FNMA FNMA 20YR 4.500% 02/01/31.....		06/01/2019	Paydown.....		127,563	127,563	131,390	130,442		(2,879)		(2,879)		127,563			0	2,504	02/01/2031	1.....
31417A	H8 5 FNMA FNMA 30YR 4.000% 11/01/41.....		06/01/2019	Paydown.....		146,752	146,752	150,581	150,160		(3,408)		(3,408)		146,752			0	2,531	11/01/2041	1.....
31417E	HN 4 FNMA POOL # AB7436 3.000% 12/01/42.....		06/01/2019	Paydown.....		56,345	56,345	56,557	56,530		(184)		(184)		56,345			0	699	12/01/2042	1.....
31417F	3E 6 FNMA FNMA 30YR 3.000% 04/01/43.....		06/01/2019	Paydown.....		165,178	165,178	166,520	166,409		(1,231)		(1,231)		165,178			0	2,128	04/01/2043	1.....
31417G	RY 4 FNMA FNMA 30YR 3.500% 05/01/43.....		06/01/2019	Paydown.....		922,872	922,872	964,113	961,295		(38,423)		(38,423)		922,872			0	13,791	05/01/2043	1.....
31417G	XM 3 FNMA FNMA 30YR 4.000% 06/01/43.....		06/01/2019	Paydown.....		29,790	29,790	31,875	31,746		(1,957)		(1,957)		29,790			0	499	06/01/2043	1.....
31417Y	UM 7 FNMA FNMA 20YR 4.000% 12/01/30.....		06/01/2019	Paydown.....		300,445	300,445	307,862	305,865		(5,420)		(5,420)		300,445			0	5,075	12/01/2030	1.....
31417Y	VJ 3 FNMA POOL # MA0616 4.000% 01/01/31.....		06/01/2019	Paydown.....		445,455	445,455	448,018	447,109		(1,654)		(1,654)		445,455			0	7,471	01/01/2031	1.....
31417Y	WR 5 FNMA FNMA 20YR 4.500% 02/01/31.....		06/01/2019	Paydown.....		190,375	190,375	196,086	194,642		(4,267)		(4,267)		190,375			0	3,584	02/01/2031	1.....
31417Y	XV 3 FNMA FNMA 10YR 3.000% 03/01/21.....		06/01/2019	Paydown.....		88,165	88,165	89,047	88,399		(234)		(234)		88,165			0	1,100	03/01/2021	1.....
31418A	KW 7 FNMA POOL # MA1208 3.000% 10/01/42.....		06/01/2019	Paydown.....		22,628	22,628	23,032	23,001		(373)		(373)		22,628			0	288	10/01/2042	1.....
31418B	T5 5 FNMA POOL # MA2371 4.000% 08/01/45.....		06/01/2019	Paydown.....		23,817	23,817	25,458	25,372		(1,555)		(1,555)		23,817			0	391	08/01/2045	1.....
31418C	3D 4 FNMA POOL#MA3495 4.000% 10/01/48.....		04/01/2019	GX CLARKE.....									0					0	337,972	10/01/2048	1.....
31418C	3D 4 FNMA POOL#MA3495 4.000% 10/01/48.....		06/01/2019	Paydown.....		472,302	472,302	476,834	476,810		(4,508)		(4,508)		472,302			0	8,152	10/01/2048	1.....
31418C	4E 1 FNMA POOL#MA3520 3.500% 11/01/48.....		06/01/2019	Paydown.....		918,174	918,174	928,288			(10,114)		(10,114)		918,174			0	4,188	11/01/2048	1.....
31418C	4W 1 FNMA POOL#MA3536 4.000% 12/01/48.....		06/01/2019	Paydown.....		610,080	610,080	628,191			(18,112)		(18,112)		610,080			0	3,104	12/01/2048	1.....
31418C	5Z 3 FNMA FNMA 30YR 4.000% 01/01/49.....		06/01/2019	Paydown.....		1,157,837	1,157,837	1,192,572			(34,735)		(34,735)		1,157,837			0	6,202	01/01/2049	1.....
31418C	PE 8 FNMA POOL # MA3120 3.500% 09/01/47.....		06/01/2019	Paydown.....		23,289	23,289	24,039	24,020		(730)		(730)		23,289			0	345	09/01/2047	1.....
31418C	QB 3 FNMA POOL # MA3149 4.000% 10/01/47.....		06/01/2019	Paydown.....		1,731,168	1,731,168	1,827,668	1,825,513		(94,344)		(94,344)		1,731,168			0	29,362	10/01/2047	1.....
31418C	S4 7 FNMA POOL#MA3238 3.500% 01/01/48.....		06/01/2019	Paydown.....		72,712	72,712	74,607	74,566		(1,854)		(1,854)		72,712			0	1,082	01/01/2048	1.....
31418C	S5 4 FNMA POOL#MA3239 4.000% 01/01/48.....		06/01/2019	Paydown.....		446,505	446,505	463,399	463,107		(16,602)		(16,602)		446,505			0	7,591	01/01/2048	1.....
31418C	UB 8 FNMA POOL#MA3277 4.000% 02/01/48.....		06/01/2019	Paydown.....		142,522	142,522	146,029	145,971		(3,448)		(3,448)		142,522			0	2,427	02/01/2048	1.....
31418C	XN 9 FNMA POOL#MA3384 4.000% 06/01/48.....		05/28/2019	NOMURA SECURITIES INTL. INC.....		3,794,954	3,675,500	3,756,189			(1,050)		(1,050)		3,755,139		39,815	39,815	35,938	06/01/2048	1.....
31418C	XN 9 FNMA POOL#MA3384 4.000% 06/01/48.....		06/01/2019	Paydown.....		511,697	511,697	518,150	416,217		(6,390)		(6,390)		511,697			0	7,678	06/01/2048	1.....
31418C	YL 2 FNMA POOL#MA3414 3.500% 07/01/48.....		06/01/2019	Paydown.....		2,052,349	2,052,349	2,076,640			(24,291)		(24,291)		2,052,349			0	9,182	07/01/2048	1.....
31418C	YM 0 FNMA POOL#MA3415 4.000% 07/01/48.....		06/01/2019	Paydown.....		2,486,709	2,486,709	2,542,805	769,011		(56,060)		(56,060)		2,486,709			0	21,577	07/01/2048	1.....
31418D	AQ 5 FNMA POOL#MA3614 3.500% 03/01/49.....		06/01/2019	Paydown.....		614,070	614,070	620,239			(6,169)		(6,169)		614,070			0	3,059	03/01/2049	1.....
31418D	AR 3 FNMA POOL#MA3615 4.000% 03/01/49.....		04/05/2019	CITIGROUP GLOBAL MKT INC.....		40,709,191	39,618,144	40,443,006			0		0		40,443,006		266,184	266,184	149,669	03/01/2049	1.....
31418D	AR 3 FNMA POOL#MA3615 4.000% 03/01/49.....		06/01/2019	Paydown.....		412,368	412,368	421,509			(9,140)		(9,140)		412,368			0	2,015	03/01/2049	1.....
31418D	BF 8 FNMA FNMA 30YR 3.500% 04/01/49.....		06/01/2019	Paydown.....		1,019,012	1,019,012	1,034,242			(15,230)		(15,230)		1,019,012			0	4,892	04/01/2049	1.....
31418M	3L 4 FNMA FN 7/1 12M LIBOR ARM 4.631% 12/01.....		06/01/2019	Paydown.....		33,888	33,888	36,197	33,888				0		33,888			0	679	08/01/2033	1.....
31418M	XJ 6 FNMA FNMA 30YR 5.500% 09/01/36.....		06/01/2019	Paydown.....		18,374	18,374	19,477	19,291		(917)		(917)		18,374			0	421	09/01/2036	1.....
31418S	2E 8 FNMA POOL # AD5272 4.000% 09/01/40.....		06/01/2019	Paydown.....		355,886	355,886	365,951	364,375		(8,489)		(8,489)		355,886			0	5,634	09/01/2040	1.....
31418T	DY 0 FNMA FNMA 30YR 5.000% 06/01/40.....		06/01/2019	Paydown.....		290,351	290,351	299,016	297,734		(7,383)		(7,383)		290,351			0	6,954	06/01/2040	1.....
31418W	DA 5 FNMA FNMA 15YR 3.500% 09/01/25.....		06/01/2019	Paydown.....		555,207	555,207	573,251	565,578		(10,372)		(10,372)		555,207			0	8,103	09/01/2025	1.....
31419B	4T 9 FNMA POOL# AE1733 4.000% 09/01/40.....		06/01/2019	Paydown.....		863,405	863,405	888,093	884,223		(20,818)		(20,818)		863,405			0	14,013	09/01/2040	1.....
31419D	MM 0 FNMA POOL # AE3063 3.500% 09/01/25.....		06/01/2019	Paydown.....		15,542	15,542	16,006	15,808		(266)		(266)		15,542			0	227	09/01/2025	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	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)
31771E AU 5	FICO SENIOR CORP BND 0.000% 06/06/19		06/06/2019	Maturity.....		7,500,000	7,500,000	3,101,250	7,318,871		181,129		181,129		7,500,000			0		06/06/2019	1.....
347075 AC 7	FORT CARSON FAMILY HSG L L C C FORT CARSON		06/15/2019	Various.....		1,040,000	1,040,000	1,269,654	1,075,857		(4,979)		(4,979)		1,070,878		(30,878)	(30,878)	33,182	11/15/2021	1FE.....
35563P DZ 9	SEASONEDCREDITRISKTRANSFER WHOLECMO18-1		06/01/2019	Paydown.....		184,866	184,866	180,820	180,917		3,948		3,948		184,866			0	2,257	05/25/2057	1.....
35563P EB 1	SEASONEDCREDITRISKTRANSFER 3.000% 05/2		06/01/2019	Paydown.....		77,668	77,668	72,523	72,607		5,062		5,062		77,668			0	971	05/25/2057	1.....
35563P HH 5	SEASONEDCREDITRISKTRANSFER WHOLE CMO 8-4		06/01/2019	Paydown.....		73,371	73,371	72,486			886		886		73,371			0	642	03/25/2058	1.....
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8		06/01/2019	Paydown.....		438,580	438,580	432,724	432,767		5,812		5,812		438,580			0	6,438	11/25/2028	1.....
409322 AA 2	HAMPTON ROADS PPV LLC HAMPTON RDS PPV LL		06/15/2019	Call 100.0000.....		635,000	635,000	635,000	635,000				0		635,000			0	17,701	12/15/2022	2FE.....
48503T AA 5	KANSAS CITY MO INDL DEV AUTH KANSAS CITY		06/10/2019	Various.....		248,701	248,701	248,701	248,701				0		248,701			0	4,783	12/10/2032	1.....
544435 C5 7	LOS ANGELES DEPARTMENT OF AIRP LOS ANGEL		05/15/2019	Maturity.....		6,655,000	6,655,000	6,655,000	6,655,000				0		6,655,000			0	182,181	05/15/2019	1FE.....
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE		06/25/2019	Redemption 100.0000.....		213,615	213,615	211,594	211,620		1,995		1,995		213,615			0	3,487	05/25/2033	1FE.....
626207 YS 7	GEORGIA MUNICIPAL ELEC AUTH MUNITAXBNDRE		05/16/2019	Various.....		5,944,858	5,079,000	6,021,863	6,018,077		(2,245)		(2,245)		6,015,832		(70,974)	(70,974)	218,441	04/01/2057	2FE.....
626207 YS 7	GEORGIA MUNICIPAL ELEC AUTH MUNITAXBNDRE		04/01/2019	Various.....		66,000	66,000	78,460	78,417		(14)		(14)		78,403		(12,403)	(12,403)	2,328	04/01/2057	2FE.....
64972F H3 3	NEW YORK CITY MUN WATER FINANC NEW YORK		06/15/2019	Call 100.0000.....		9,000,000	9,000,000	9,000,000	9,000,000				0		9,000,000			0	281,250	06/15/2041	1FE.....
677071 AF 9	OHANA MILITARY CMNTYS LLC HAWA OHANA MIL		04/01/2019	Redemption 100.0000.....		249,726	249,726	249,726	249,726				0		249,726			0	7,086	10/01/2026	1FE.....
677071 AM 4	OHANA MILITARY CMNTYS LLC HAWA OHANA MIL		04/01/2019	Redemption 100.0000.....		252,047	252,047	252,047	252,011		35		35		252,047			0	6,883	10/01/2026	1FE.....
709224 TD 1	PENNSYLVANIA ST TURNPIKE COMMI MUNITAX B		06/01/2019	Call 100.0000.....		560,000	560,000	560,000	559,961		39		39		560,000			0	20,916	06/01/2025	1FE.....
735389 MT 2	PORT SEATTLE WASH MUNI BND REV 7.000%		05/01/2019	Various.....		20,000,000	20,000,000	19,377,400	19,530,020		10,512		10,512		19,540,532		459,468	459,468	700,000	05/01/2036	1FE.....
836753 JG 9	SOUTH BROWARD HOSP DIST FLA SOUTH BROWAR		05/01/2019	Call 100.0000.....		12,500,000	12,500,000	12,500,000	12,500,000				0		12,500,000			0	454,875	05/01/2044	1FE.....
837147 6A 0	SOUTH CAROLINA ST PUB SVC AUTH MUNITAX B		05/01/2019	MORGAN STANLEY & CO. INC.....		338,169	300,000	345,312	337,120		(2,236)		(2,236)		334,884		3,285	3,285	15,612	01/01/2029	1FE.....
837151 FS 3	SOUTH CAROLINA ST PUB SVC AUTH MUNITAXBN		04/30/2019	RAYMOND JAMES.....		259,210	250,000	239,458	239,700		421		421		240,122		19,089	19,089	4,322	12/01/2025	1FE.....
837151 FU 8	SOUTH CAROLINA ST PUB SVC AUTH SOUTHCARO		05/16/2019	RBC DOMINION SECURITIES INC.....		1,075,590	1,000,000	972,080	972,588		955		955		973,543		102,047	102,047	20,289	12/01/2027	1FE.....

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)
837151 NP 0	SOUTH CAROLINA ST PUB SVC AUTH MUNITAXBN		04/30/2019	GOLDMAN SACHS & CO.....		2,211,300	2,000,000	2,121,200	2,119,314		(782)		(782)		2,118,532		92,768	92,768	40,015	12/01/2045	1FE.....
837151 RW 1	SOUTH CAROLINA ST PUB SVC AUTH 2.388%		05/01/2019	Various.....		9,412,722	9,685,000	9,181,978	6,840,069		23,377		23,377		9,274,370		138,352	138,352	97,008	12/01/2023	1FE.....
849007 AL 3	SPOKANE CNTY WASH SPOKANE CNTY WASH WAST		06/01/2019	Call 100.0000.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	64,740	12/01/2029	1FE.....
91412F 7X 9	UNIVERSITY OF CALIFORNIA MUNITAX BND REV		05/15/2019	Call 100.0000.....		9,955,000	9,955,000	9,947,932	9,951,269		968		968		9,952,238		2,762	2,762	312,089	05/15/2031	1FE.....
914440 KK 7	UNIVERSITY OF MASSACHUSETTS BL UNIVERSIT		05/01/2019	Call 100.0000.....		7,945,000	7,945,000	7,945,000	7,945,000				0		7,945,000			0	261,112	05/01/2039	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					413,909,300	406,394,476	410,731,403	249,517,444	0	(2,455,216)	0	(2,455,216)	0	412,050,590	0	1,858,714	1,858,714	6,583,703	XXX	XXX

Bonds - Industrial and Miscellaneous

QE05.25

00037B AC 6	ABB FINANCE USA INC SENIOR CORP BND 4.		05/21/2019	Various.....		16,242,130	15,000,000	13,214,533	13,391,498		13,851		13,851		13,405,350		2,836,780	2,836,780	352,309	05/08/2042	1FE.....
00038A AB 9	ABB TREASURY CENTER USA INC. CORP BND 14		05/17/2019	WELLS FARGO SECURITIES.....		18,190,530	17,755,000	19,006,580	18,339,799		(64,949)		(64,949)		18,274,850		(84,320)	(84,320)	307,753	06/15/2021	1FE.....
00165C AD 6	AMCENTERTAINMENTHOLDINGSINC SRSUB CORP B		05/22/2019	GOLDMAN SACHS & CO.....		974,685	1,086,000	1,086,000	1,086,000				0		1,086,000		(111,315)	(111,315)	34,922	05/15/2027	5FE.....
00184@ AA 4	AMAZON.COM INC 4.095% 06/30/39.....		06/15/2019	Redemption 100.0000.....		94,719	94,719	94,719	94,719				0		94,719			0	1,621	06/30/2039	1.....
00184A AG 0	WARNER MEDIA LLC CORP BND 7.700% 05/01		06/05/2019	Taxable Exchange.....		3,486,073	2,500,000	2,369,400	2,406,227		1,706		1,706		2,407,932		1,078,140	1,078,140	114,431	05/01/2032	2FE.....
00206R HN 5	AT&T INC SENIOR CORP BND 9.150% 02/01/		06/19/2019	AMHERST PIERPONT SECUI.....		7,185,220	5,950,000	7,272,661			(14,023)		(14,023)		7,258,639		(73,419)	(73,419)	210,209	02/01/2023	2FE.....
00256@ AC 3	AARONS INC - FUNDING WRNT CORP BND 4		04/14/2019	Various.....		3,900,000	3,900,000	3,928,580	3,912,545		(12,545)		(12,545)		3,900,000			0	92,625	04/14/2021	3.....
002824 BH 2	ABBOTT LABORATORIES SENIOR CORP BND 4.		05/01/2019	MORGAN STANLEY & CO. INC.....		5,730,150	5,000,000	5,559,100	5,554,397		(3,642)		(3,642)		5,550,756		179,394	179,394	103,444	11/30/2046	2FE.....
00287Y AY 5	ABBVIE INC SENIOR CORP BND 3.200% 05/1		05/30/2019	MORGAN STANLEY & CO. INC.....		1,226,113	1,250,000	1,245,225	1,246,340		183		183		1,246,524		(20,411)	(20,411)	21,889	05/14/2026	2FE.....
004375 AV 3	ACCR_04-1 ACCR_04-1 3.004% 04/25/34		06/25/2019	Paydown.....		93,040	93,040	86,411	90,159		2,881		2,881		93,040			0	1,202	04/25/2034	1FM.....
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3		06/25/2019	Paydown.....		6,013	6,013	6,013	6,013				0		6,013			0	90	10/25/2034	1FM.....
00507V AM 1	ACTIVISION BLIZZARD INC SENIORCORPBND		05/16/2019	DIRECT.....		4,920,800	5,000,000	4,779,573	4,791,589		7,995		7,995		4,799,584		121,216	121,216	73,194	06/15/2027	2FE.....
00688J AA 5	ADIANT US LLC CORP BOND 144A 7.000% 05		05/09/2019	BANC OF AMERICA SECURITIES LLC		590,119	585,000	585,000					0		585,000		5,119	5,119	796	05/15/2026	3FE.....
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST ARMT_04-2		06/25/2019	Paydown.....		119,577	119,577	110,011	115,431		4,146		4,146		119,577			0	1,913	02/25/2035	1FM.....
00724F AC 5	ADOBE INC SENIOR CORP BND 3.250% 02/01		06/06/2019	Various.....		33,158,626	32,105,000	31,973,897	32,034,993		3,848		3,848		32,038,842		1,119,784	1,119,784	889,604	02/01/2025	1FE.....
00817Y AJ 7	AETNA INC SENIOR CORP BND 4.500% 05/15		04/30/2019	JEFFRIES & CO. INC.....		4,710,250	5,000,000	4,211,008	4,293,744		4,987		4,987		4,298,731		411,519	411,519	104,375	05/15/2042	2FE.....

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 4	AFFILIATED LOAN PROGRAM FOR ST SENIOR CO		06/26/2019	Redemption 100.0000		47,950	47,950	47,950	47,950				0		47,950		0	0	602	08/27/2035	1
00836* AA 8	AFFILIATED LOAN PROGRAM FOR ST CORP BND		06/26/2019	Redemption 100.0000		249,539	249,539	249,539	249,539				0		249,539		0	0	4,566	08/27/2035	1
00912X AY 0	AIR LEASE CORPORATION SENIORCORPBND 3.		05/01/2019	CREDIT SUISSE FIRST BOSTON COR		2,863,980	3,000,000	2,968,350	2,971,347		907		907		2,972,254		(108,274)	(108,274)	45,615	12/01/2027	2FE
010392 FG 8	ALABAMA POWER COMPANY ALABAMA POWER COMP		05/22/2019	Susquehanna International Ser		1,478,160	1,500,000	1,298,021	1,322,485		1,658		1,658		1,324,143		154,017	154,017	52,788	01/15/2042	1FE
013817 AW 1	ARCONIC INC SENIOR CORP BND 5.125% 10/		06/27/2019	BARCLAYS CAPITAL		4,816,500	4,560,000	4,557,200	4,558,248		116		116		4,558,364		258,136	258,136	175,275	10/01/2024	3FE
01877K AB 9	ALLIANCE PIPELINE L.P. ALLIANCE PIPELINE		06/30/2019	Various		66,514	66,514	71,093	67,036		(522)		(522)		66,514		0	0	2,327	12/31/2019	2FE
021345 AA 1	ALTA WIND HOLDINGS LLC CORP BND 144A 7		06/30/2019	Redemption 100.0000		60,722	60,722	60,722	60,722				0		60,722		0	0	2,125	06/30/2035	2FE
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		06/01/2019	Paydown		87,842	114,546	68,562	67,064		20,778		20,778		87,842		0	0	3,069	06/25/2036	1FM
02147P AY 0	CWALT_06-29T1 CWALT_06-29T1 6.000% 10/		06/01/2019	Paydown		77,005	139,793	104,979	102,633		(25,628)		(25,628)		77,005		0	0	3,150	10/25/2036	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		06/01/2019	Paydown		197,853	239,979	180,183	169,751		28,103		28,103		197,853		0	0	5,995	11/25/2036	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07-		06/01/2019	Paydown		126,649	127,696	100,103	93,528		33,121		33,121		126,649		0	0	3,266	03/25/2037	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN CWALT_07-5		06/01/2019	Paydown		156,821	175,624	145,113	139,468		17,353		17,353		156,821		0	0	5,269	04/25/2037	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN CWALT_07-5		05/01/2019	Paydown		221,869	263,796	217,968	209,488		12,381		12,381		221,869		0	0	6,150	04/25/2037	2FM
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A		06/25/2019	Paydown		964,489	964,489	835,730	852,784		111,705		111,705		964,489		0	0	11,441	09/25/2047	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T CWA_07-23		06/01/2019	Paydown		102,174	122,098	96,418	89,630		12,544		12,544		102,174		0	0	3,004	09/25/2037	1FM
023135 BJ 4	AMAZON.COM INC SENIOR CORP BND 144A 4.		05/01/2019	WELLS FARGO SECURITIES		5,212,550	5,000,000	5,058,450	5,058,083		(363)		(363)		5,057,720		154,830	154,830	140,625	08/22/2047	1FE
023551 AF 1	AMERADA HESS CORP SENIOR CORP BND 7.87		05/14/2019	Various		8,009,655	6,465,000	7,465,768	7,110,021		(15,330)		(15,330)		7,094,691		914,964	914,964	314,652	10/01/2029	3FE
023551 AM 6	AMERADA HESS CORP CORP BND 7.125% 03/1		04/30/2019	MORGAN STANLEY & CO. INC		613,035	500,000	497,690	498,368		22		22		498,390		114,645	114,645	22,464	03/15/2033	3FE
02377A AA 6	AMERICAN AIRLINES INC. SENIOR CORP BND		04/01/2019	Redemption 100.0000		144,623	144,623	144,623	144,623				0		144,623		0	0	2,676	10/01/2026	1FE
02660T FJ 7	AHM_05-2 AHM_05-2 5.408% 09/25/35		06/01/2019	Paydown		342,101	342,101	254,025	243,570		98,531		98,531		342,101		0	0	5,649	09/25/2035	1FM
03072S E3 5	AMSI_05-R5 ABS 05-R5 3.094% 07/25/35		06/25/2019	Paydown		244,820	244,820	235,639	244,470		350		350		244,820		0	0	3,337	07/25/2035	1FM
03072S WD 3	AMERIQUEST MORTGAGE QUEST_04-X3 4.680%		06/25/2019	Paydown		208,816	208,816	206,075	206,692		2,124		2,124		208,816		0	0	5,029	09/25/2034	1FM
03072S XD 2	AMSI_04-R12 AMSI_04-R12 3.259% 01/25/3		06/25/2019	Paydown		246,548	246,548	221,277	241,401		5,147		5,147		246,548		0	0	3,353	01/25/2035	1FM

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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)
031162 AA 8	AMGEN INC AMGEN INC. 8.125% 04/01/97		06/19/2019	Various.....		13,341,720	9,100,000	9,328,956	9,328,956				0		9,328,956		4,012,764	4,012,764	518,680	04/01/2097	2FE.....
03522A AE 0	ANHEUSER-BUSCH COMPANIES SENIOR CORP BND		05/15/2019	Tax Free Exchange.....		2,527,835	2,500,000	2,353,725	2,354,415		2,060		2,060		2,356,475		171,360	171,360	92,694	02/01/2036	2FE.....
03522A AF 7	ANHEUSER-BUSCH COMPANIES SENIOR CORP BND		05/15/2019	Tax Free Exchange.....		2,025,054	2,000,000	1,993,350	1,993,445		110		110		1,993,555		31,499	31,499	77,311	02/01/2046	2FE.....
03674X AJ 5	ANTERO RESOURCES CORP SENIOR CORP BND		05/23/2019	MORGAN STANLEY & CO. INC.....		666,050	692,000	664,320			889		889		665,209		841	841	8,362	03/01/2025	3FE.....
04541G NA 6	ASSET BACKED SECURITIES CORP H ABS_04-HE		06/25/2019	Paydown.....		8,157	8,157	7,994	8,113		44		44		8,157			0	70	12/25/2034	1FM.....
04544Q AC 1	ASSET BACKED SECURITIES CORP H ABSHE_06-		06/25/2019	Paydown.....		12,417	12,417	9,080	9,434		2,983		2,983		12,417			0	122	11/25/2036	1FM.....
04544Q AD 9	ABSHE ABSHE_06-HE7 2.544% 11/25/36		06/25/2019	Paydown.....		17,584	17,584	12,858	13,365		4,219		4,219		17,584			0	174	11/25/2036	1FM.....
04544T AA 9	ABSHE_07-HE2 ABSHE_07-HE2 2.604% 05/25		06/25/2019	Paydown.....		68,120	68,120	44,406	46,016		22,104		22,104		68,120			0	783	05/25/2037	1FM.....
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV CORP BND		06/20/2019	Various.....		79,270	79,270	79,270	79,270				0		79,270			0	2,533	03/20/2039	1.....
05377R BQ 6	AESOP_13-2A AESOP_14-1A 3.750% 07/20/2		06/20/2019	Paydown.....		500,000	500,000	500,144	500,130		(130)		(130)		500,000			0	7,700	07/20/2020	2FE.....
05491U BD 9	BARCLAYS SENIOR CMBS 8-C2-A5 4.314% 12		04/03/2019	BARCLAYS CAPITAL.....		6,434,106	5,980,000	6,373,372			(62)		(62)		6,373,309		60,797	60,797	24,365	12/15/2051	1FM.....
05523U AJ 9	BAE SYSTEMS HOLDINGS INC CORP BND 144A		06/01/2019	Various.....		9,900,000	9,900,000	10,619,957	9,998,334		(98,334)		(98,334)		9,900,000			0	315,563	06/01/2019	2FE.....
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 BCAP_09-RR10		06/01/2019	Paydown.....		95,752	95,752	103,450	99,795		(4,043)		(4,043)		95,752			0	2,736	07/26/2037	1FM.....
05533F EX 5	BCP_11-R11 BCAP_11-R11A 2.904% 11/26/3		06/25/2019	Paydown.....		38,998	38,998	38,047	38,865		133		133		38,998			0	503	11/26/2035	1FM.....
05535D CF 9	BCF_97-R3 BCF_97-R3 4.642% 11/25/28		05/01/2019	Paydown.....		37,363	37,363	17,895	4,434		32,929		32,929		37,363			0	627	11/25/2028	1FM.....
05544J CC 2	BCAP LLC TRUST BCAP_15-RR2 BCAP_15-RR2-2		06/25/2019	Paydown.....		645,454	645,454	531,693	591,313		54,142		54,142		645,454			0	8,146	03/28/2037	1FM.....
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3		06/25/2019	Paydown.....		88,945	88,945	84,943	88,206		739		739		88,945			0	1,122	02/27/2046	1FE.....
05569A AB 5	BP AMI LEASING INC CORP BND 144A 5.523		05/08/2019	Various.....		2,500,000	2,500,000	2,051,750	2,051,842				0		2,051,842		448,158	448,158	69,038	05/08/2019	1FE.....
056057 AA 0	BXTRUSTBX_18-BIOA SENIORSENIORCMBS18-BIO		05/21/2019	J.P. MORGAN SECURITIES INC.....		8,972,930	9,000,000	8,944,601	9,008,349		2,966		2,966		9,011,315		(38,385)	(38,385)	123,674	03/15/2037	1FM.....
058498 AT 3	BALL CORPORATION SENIOR CORP BND 5.250		06/27/2019	MORGAN STANLEY & CO. INC.....		3,247,500	3,000,000	3,000,000	3,000,000				0		3,000,000		247,500	247,500		07/01/2025	3FE.....
058498 AU 0	BALL CORPORATION SENIOR CORP BND 4.375		04/03/2019	STATE STREET.....		374,793	368,000	397,440	381,301		(1,354)		(1,354)		379,947		(5,154)	(5,154)	4,204	12/15/2020	3FE.....
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO BOAA_06-1		06/01/2019	Paydown.....		129,064	133,566	115,207	114,814		14,250		14,250		129,064			0	3,181	02/25/2036	1FM.....

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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)
05949C NQ 5	BOAMS_05-11 BOAMS_05-11 5.750% 12/25/3		06/01/2019	Paydown.....		1,727,685	1,753,433	1,692,405	1,734,522		(6,837)		(6,837)		1,727,685			.0	50,342	12/25/2035	3FM.....
05968K AA 2	BANC OF AMERICA FUNDING CORPOR BAFC_14-R		06/01/2019	Paydown.....		60,435	60,435	61,881	61,219		(784)		(784)		60,435			.0	945	11/26/2036	1FM.....
05968K AE 4	BANC OF AMERICA FUNDING CORPOR BAFC_14-R		06/25/2019	Paydown.....		1,282,726	1,282,726	1,189,100	1,242,340		40,387		40,387		1,282,726			.0	14,972	05/26/2037	1FM.....
05969M AA 7	BAFC_14-R8 BANCFT_14-R8 2.644% 06/26/3		06/25/2019	Paydown.....		678,786	678,786	651,634	668,424		10,361		10,361		678,786			.0	7,898	06/26/2036	1FE.....
05990R AD 3	BANC OF AMERICA FUNDING CORPOR BANCFT_15		06/25/2019	Paydown.....		235,121	235,121	209,846	211,923		23,198		23,198		235,121			.0	2,443	02/25/2037	1FM.....
05990T AJ 6	BAFC_15-R2 BAFC_15-R2 2.569% 09/29/36		06/25/2019	Paydown.....		1,097,450	1,097,450	1,033,125	1,073,846		23,604		23,604		1,097,450			.0	12,614	09/29/2036	1FM.....
05991B AD 7	BAFC_15-R8 BAF_15-R8 3.218% 06/26/46		06/01/2019	Paydown.....		129,861	129,861	125,316	128,507		1,354		1,354		129,861			.0	1,939	06/26/2046	1FM.....
06036F BB 6	BNK SENIOR CMBS 15-A3 4.138% 11/15/61		04/03/2019	WELLS FARGO SECURITIES.....		8,521,563	8,000,000	8,455,000			(121)		(121)		8,454,879		66,684	66,684	31,265	11/15/2061	1FM.....
06051G DZ 9	BANK OF AMERICA CORP CORP BND 7.625% 0		06/01/2019	Various.....		2,773,000	2,773,000	2,773,000	2,773,000				0		2,773,000			.0	105,721	06/01/2019	1FE.....
065404 AW 5	BANK_18-BN10 SENIORSENIORCMBS18-BK10 2		05/20/2019	GOLDMAN SACHS & CO.....		3,971,595	3,968,960	3,968,884	3,968,884				0		3,968,884		2,711	2,711	49,469	02/17/2061	1FM.....
065404 AW 5	BANK_18-BN10 SENIORSENIORCMBS18-BK10 2		05/01/2019	Paydown.....		138,054	138,054	138,052	138,052		3		3		138,054			.0	1,366	02/17/2061	1FM.....
06540T AB 6	BANK_18-BN11 PRELCFSUBCMBS18-BN11 4.01		05/28/2019	MORGAN STANLEY & CO. INC.....		4,286,719	4,000,000	4,119,903	4,109,710		(6,283)		(6,283)		4,103,427		183,292	183,292	79,309	03/15/2061	1FE.....
06983N AC 1	BASIC_06-1 ABS_06-1 A3 3.024% 04/25/36		05/21/2019	CITIGROUP GLOBAL MKT INC.....		3,148,657	3,148,165	3,138,327	3,152,432		1,334		1,334		3,153,766		(5,108)	(5,108)	37,890	04/25/2036	1FM.....
06983N AC 1	BASIC_06-1 ABS_06-1 A3 3.024% 04/25/36		04/25/2019	Paydown.....		53,670	53,670	53,503	53,743		(73)		(73)		53,670			.0	530	04/25/2036	1FM.....
07012E AG 5	BASKETBALL PROP BASKETBALL PROPERTIES LT		06/01/2019	Redemption 100.0000.....		92,620	92,620	91,324	92,232		388		388		92,620			.0	2,824	03/01/2025	2.....
07012E AG 5	BASKETBALL PROP BASKETBALL PROPERTIES LT		04/01/2019	Redemption 100.0000.....		45,928	45,928	45,285	45,735		192		192		45,928			.0	1,018	03/01/2025	5GI.....
07324F AC 4	BFAT_07-B BAYV_07-B 6.831% 08/28/47		06/01/2019	Paydown.....		380,509	380,509	308,747	340,754		39,754		39,754		380,509			.0	5,042	08/28/2047	1FM.....
07325H AJ 4	BAYVIEW FINANCIAL ACQUISITION BAYV_06-D		06/28/2019	Paydown.....		40,270	40,270	36,973	39,335		935		935		40,270			.0	386	12/28/2036	1FM.....
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION BAYV_06-A		06/28/2019	Paydown.....		1,683,362	1,683,362	1,298,937	1,647,388		35,974		35,974		1,683,362			.0	20,843	02/28/2041	1FM.....
07325N DU 3	BAYVIEW FINANCIAL ACQUISITION BAYV_06-B		06/28/2019	Paydown.....		83,217	83,217	72,087	80,297		2,921		2,921		83,217			.0	1,031	04/28/2036	1FM.....
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL		06/28/2019	Paydown.....		299,523	299,523	303,267	302,511		(2,989)		(2,989)		299,523			.0	4,937	06/28/2053	1FM.....

QE05.28

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)
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A 3.500% 10/2		06/28/2019	Paydown.....		72,600	72,600	72,396	72,413		187		187		72,600			.0	1,115	10/28/2057	1FM.....
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP		06/28/2019	Paydown.....		36,075	36,075	36,193	36,190		(115)		(115)		36,075			.0	593	06/28/2054	1FM.....
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1		06/28/2019	Paydown.....		267,581	267,581	268,250	268,249		(668)		(668)		267,581			.0	4,440	10/28/2064	1FM.....
07383F R6 7	BSCM BSCMS_04-PWR5 6.170% 07/11/42		04/01/2019	Paydown.....		14,551,569	14,551,569	14,142,488	14,514,527		37,042		37,042		14,551,569			.0	290,874	07/11/2042	1FM.....
07383F R7 5	BSCM BSCMS_04-PWR5 4.693% 07/11/42		04/01/2019	Paydown.....		3,749,000	3,749,000	3,135,637	3,696,934		52,066		52,066		3,749,000			.0	58,647	07/11/2042	1FM.....
07383F R8 3	BSCM BSCMS_04-PWR5 4.693% 07/11/42		04/01/2019	Paydown.....		3,749,000	3,749,000	1,029,833	3,396,258		352,742		352,742		3,749,000			.0	58,647	07/11/2042	1FM.....
07383F R9 1	BSCM BSCMS_04-PWR5 4.693% 07/11/42		04/01/2019	Paydown.....		5,001,000	5,001,000	76,099	2,512,897		2,488,103		2,488,103		5,001,000			.0	78,232	07/11/2042	1FM.....
07383F S2 5	BSCM BSCMS_04-PWR5 4.693% 07/11/42		06/01/2019	Paydown.....		3,046,216	3,046,216	.2	.2		3,046,215		3,046,215		3,046,216			.0	48,676	07/11/2042	1FM.....
07383F Y4 4	BEAR STEARNS COMMERCIAL MORTGA BSCMS_04-		04/01/2019	Paydown.....		2,670,000	2,670,000	2,684,500	2,666,428		3,572		3,572		2,670,000			.0	48,113	11/11/2041	1FM.....
073870 AG 2	BALTA_07-2 SUPSEN WHOLE CMO_07-2A1		06/01/2019	Paydown.....		49,488	52,211	43,024	39,542		9,946		9,946		49,488			.0	1,069	04/25/2037	1FM.....
073879 2U 1	BSABS_04-HE9 ABS 05-Q2 3.124% 09/25/35		05/21/2019	J.P. MORGAN SECURITIES INC..		562,079	562,145	555,470	562,145				.0		562,145		(66)	(66)	7,428	09/25/2035	1FM.....
073879 2U 1	BSABS_04-HE9 ABS 05-Q2 3.124% 09/25/35		04/25/2019	Paydown.....		57,767	57,767	57,081	57,767				.0		57,767			.0	620	09/25/2035	1FM.....
073879 G6 9	BSABS_05-FR1 BSABS_05-FR1 3.409% 06/25		06/25/2019	Paydown.....		107,470	107,470	99,410	101,504		5,967		5,967		107,470			.0	821	06/25/2035	1FM.....
073879 U9 7	BSABS_04-HE9 BSABS_05-CL1 2.904% 09/25		06/25/2019	Paydown.....		273,668	273,668	248,912	256,638		17,031		17,031		273,668			.0	2,354	09/25/2035	1FM.....
07387U CX 7	BEAR STEARNS ASSET BACKED SECU BSABS_06-		06/01/2019	Paydown.....		81,346	81,606	71,285	67,007		14,339		14,339		81,346			.0	1,968	12/25/2035	1FM.....
07388J AB 1	BSABS_06-HE8 BSABS_06-H8 2.574% 10/25/		06/25/2019	Paydown.....		112,731	112,731	99,485	101,466		11,266		11,266		112,731			.0	1,358	10/25/2036	1FM.....
07389U AS 8	BEAR STEARNS ASSET BACKED SECU BSH_07-HE		06/25/2019	Paydown.....		313,244	313,244	279,179	282,410		30,834		30,834		313,244			.0	4,189	01/25/2037	1FM.....
073914 TS 2	BSMSI_96-6 BSMSI_96-6 8.000% 11/25/29		06/01/2019	Paydown.....			6,638	6,628	6,473		(6,473)		(6,473)					.0		11/25/2029	5FM.....
07401A AA 5	BSMF CMO_06-AR2 1A1 2.604% 09/25/46		06/25/2019	Paydown.....		678,140	698,236	525,423	535,556		142,584		142,584		678,140			.0	8,294	09/25/2046	1FM.....
07401L AQ 6	BSMF_06-AR1 RMBS_06-AR1 2A1 2.624% 08/		06/25/2019	Paydown.....		405,666	405,666	322,948	334,457		71,209		71,209		405,666			.0	4,235	08/25/2036	1FM.....
07401M AG 6	BSMF_07-AR1 RMBS 07 AR1 2A3 2.604% 02/		06/25/2019	Paydown.....		239,567	257,465	206,707	218,938		20,629		20,629		239,567			.0	3,207	02/25/2037	1FM.....
07401N AA 7	BSMF_06-AR5 RMBS_06-AR5 1A1 2.564% 12/		06/25/2019	Paydown.....		312,705	312,705	252,509	259,168		53,537		53,537		312,705			.0	3,319	12/25/2046	1FM.....

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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)
07401N AP 4	BSMF_06-AR5 SUPSEN WHOLE CMO 06-AR5 2.		06/25/2019.	Paydown.....		182,752	182,752	153,969	154,423		28,329		28,329		182,752			0	1,977	01/25/2037.	1FM.....
081437 AH 8	BEMIS COMPANY INC CORP BND 4.500% 10/1		06/13/2019.	Various.....		7,726,673	7,500,000	7,451,475	7,484,293		2,389		2,389		7,486,682		239,991	239,991	223,125	10/15/2021.	2FE.....
081437 AJ 4	BEMIS COMPANY INC SENIOR CORP BND 3.10		06/13/2019.	Taxable Exchange.....		1,679,728	1,755,000	1,751,999	1,752,609		124		124		1,752,733		(73,005)	(73,005)	40,502	09/15/2026.	2FE.....
08160B AD 6	BENCHMARKMORTGAGETRUSTBMARK LCFSENIORCMB		04/03/2019.	CREDIT SUISSE FIRST BOSTON COR		13,252,238	12,360,000	13,148,231			(3,035)		(3,035)		13,145,196		107,041	107,041	49,117	07/15/2051.	1FM.....
08160J AE 7	BENCHMARKMORTGAGETRUSTBMARK SENIOR CMBS		04/03/2019.	WELLS FARGO SECURITIES.....		9,210,500	8,720,000	9,112,016			(2,333)		(2,333)		9,109,682		100,818	100,818	41,437	03/15/2052.	1FE.....
08161B AY 9	BENCHMARK MRTG TRUST BMARK18B3 LCFSENIOR		04/03/2019.	BANC OF AMERICA SECURITIES LLC		5,286,914	5,000,000	5,242,969			(1,033)		(1,033)		5,241,936		44,978	44,978	19,007	04/10/2051.	1FM.....
08162P AS 0	DMARC_18-B1 SENIORCMB18-B1 2.560% 01/		05/20/2019.	GOLDMAN SACHS & CO.....		4,115,212	4,116,498	4,116,397	4,116,397				0		4,116,397		(1,185)	(1,185)	50,057	01/15/2051.	1FM.....
08162P AS 0	DMARC_18-B1 SENIORCMB18-B1 2.560% 01/		05/01/2019.	Paydown.....		118,593	118,593	118,591	118,591		3		3		118,593			0	1,145	01/15/2051.	1FM.....
08162T BB 8	BENCHMARK MORTGAGE TRUST BMARK SENIOR CM		04/03/2019.	DEUTSCHE BANK AG.....		5,645,246	5,143,000	5,597,030			(1,624)		(1,624)		5,595,406		49,840	49,840	21,906	05/16/2053.	1FM.....
08872# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2019.	Redemption 100.0000.....		20,442	20,442	22,859	22,194		(1,752)		(1,752)		20,442			0	560	08/15/2032.	2.....
08884# AA 8	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2019.	Various.....		97,566	97,566	97,566	97,566				0		97,566			0	2,067	10/15/2036.	2.....
08887* AA 9	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2019.	Redemption 100.0000.....		3,679	3,679	3,679	3,679				0		3,679			0	79	10/15/2036.	2.....
09062X AE 3	BIOGEN INC SENIOR CORP BND 3.625% 09/1		05/24/2019.	SALOMON SMITH BARNEY INC...		16,893,488	16,600,000	16,909,890	16,781,359		(18,814)		(18,814)		16,762,546		130,942	130,942	424,568	09/15/2022.	1FE.....
09062X AF 0	BIOGEN INC SENIOR CORP BND 4.050% 09/1		05/16/2019.	Various.....		6,202,650	6,000,000	6,136,710	6,106,648		(5,558)		(5,558)		6,101,090		101,560	101,560	164,025	09/15/2025.	1FE.....
096630 AF 5	BOARDWALK PIPELINE PARTNERS LP SENIOR CO		04/30/2019.	TDSI.....		2,470,100	2,500,000	2,526,050	2,523,938		(808)		(808)		2,523,130		(53,030)	(53,030)	88,691	07/15/2027.	2FE.....
10112R AR 5	BOSTON PROPERTIES LP CORP BND 5.625% 1		05/17/2019.	BARCLAYS CAPITAL.....		10,357,800	10,000,000	11,375,196	10,487,110		(85,625)		(85,625)		10,401,484		(43,684)	(43,684)	290,625	11/15/2020.	2FE.....
101137 AS 6	BOSTON SCIENTIFIC CORPORATION SENIORCORP		04/30/2019.	CITIGROUP GLOBAL MKT INC....		2,376,805	2,310,000	2,290,827	2,292,149		537		537		2,292,686		84,119	84,119	61,857	03/01/2028.	2FE.....
10373Q AE 0	BP CAPITAL MARKETS AMERICA INC SENIOR CO		04/09/2019.	MORGAN STANLEY & CO. INC....		16,005,750	15,000,000	15,744,750			(10,490)		(10,490)		15,734,260		271,490	271,490	273,446	11/06/2028.	1FE.....
10482T AA 0	BRAEMARHOTELS&RESORTSTRUST SENIORCMB18-		05/21/2019.	MORGAN STANLEY & CO. INC....		8,478,750	8,500,000	8,500,000	8,500,000				0		8,500,000		(21,250)	(21,250)	123,881	06/15/2035.	1FM.....
11120V AD 5	BRIXMOR OPERATING PARTNERSHIP BRIXMOR OP		05/30/2019.	WELLS FARGO SECURITIES.....		1,992,640	2,000,000	1,994,720	1,996,374		301		301		1,996,675		(4,035)	(4,035)	46,583	09/15/2023.	2FE.....
11134L AH 2	BROADCOM CORPORATION SENIOR CORP BND 144		06/06/2019.	BARCLAYS CAPITAL.....		1,683,168	1,750,000	1,683,747	1,689,158		2,821		2,821		1,691,980		(8,812)	(8,812)	61,220	01/15/2027.	2FE.....

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)
118230 AM 3	BUCKEYE PARTNERS LP SENIORCORP BND 5.85	..	06/14/2019	BARCLAYS CAPITAL.....		2,018,750	2,500,000	2,720,100	2,715,052		(2,065)		(2,065)		2,712,988		(694,238)	(694,238)	86,531	11/15/2043	2FE.....
1248EP BP 7	CCO HOLDINGS LLC SENIOR CORP BND 144A	..	04/25/2019	Various.....		3,652,635	3,500,000	3,500,000	3,500,000				0		3,500,000		152,635	152,635	118,806	04/01/2024	3FE.....
12508G AQ 9	CCUBS_17-C1 SENIORSENIORCMBS17C1 2.288	..	05/20/2019	GOLDMAN SACHS & CO.....		6,471,139	6,502,892	6,502,752	6,502,375		(655)		(655)		6,501,720		(30,581)	(30,581)	70,673	11/15/2050	1FM.....
12508G AQ 9	CCUBS_17-C1 SENIORSENIORCMBS17C1 2.288	..	05/01/2019	Paydown.....		242,174	242,174	242,169	242,155		19		19		242,174			0	2,090	11/15/2050	1FM.....
12515H BA 2	CD_17-CD5 CMBS_17-CD5-AAB 3.220% 08/15	..	05/28/2019	WELLS FARGO SECURITIES.....		6,971,594	6,800,000	6,702,781	6,711,259		5,075		5,075		6,716,334		255,260	255,260	108,264	08/15/2050	1FM.....
12519@ AA 5	CED ALAMO 7 LLC SECURED CORP BND 4.210	..	06/30/2019	Redemption 100.0000.....		41,587	41,587	41,587	41,587				0		41,587			0	875	06/30/2041	2.....
12543X AG 1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-1	..	06/01/2019	Paydown.....		262,316	451,906	353,851	327,725		(65,409)		(65,409)		262,316			0	11,140	01/25/2037	1FM.....
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 CWHL_07-7	..	06/01/2019	Paydown.....		18,498	18,579	16,360	15,167		3,331		3,331		18,498			0	417	06/25/2037	2FM.....
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- CWHL_07-5	..	06/01/2019	Paydown.....		22,152	29,271	24,512	22,880		(727)		(727)		22,152			0	683	05/25/2037	1FM.....
125925 DH 7	CMC SECURITIES CORPORATION IV CMC4_97-NA	..	06/01/2019	Paydown.....		3,545	3,814	3,869	3,813		(267)		(267)		3,545			0	112	10/25/2027	1FM.....
125925 DJ 3	CMC2_97-3 CMC2_97-3 7.250% 10/25/27	..	06/01/2019	Paydown.....		1,521	1,868	1,863	1,852		(331)		(331)		1,521			0	55	10/25/2027	1FM.....
125925 EN 3	CMC SECURITIES CORPORATION IV CMC4_97-2	..	06/01/2019	Paydown.....		805	805	805	805				0		805			0	24	11/25/2027	1FM.....
12593D BA 6	CSMC_155R CSMC_155R 2.554% 01/27/37	..	06/25/2019	Paydown.....		810,868	810,868	746,252	766,199		44,669		44,669		810,868			0	8,402	01/27/2037	1FM.....
12594M BG 2	COMM MORTGAGE TRUST COMM_16- CO COMM_16-C	..	06/17/2019	WELLS FARGO SECURITIES.....		1,021,992	1,000,000	1,029,953	1,026,194		(1,589)		(1,589)		1,024,605		(2,613)	(2,613)	19,217	10/10/2049	1FM.....
126117 AQ 3	CNA FINANCIAL CORP SENIOR CORP BND 5.8	..	06/06/2019	Call 103.9546.....		8,316,370	8,000,000	7,974,800	7,994,881		1,309		1,309		7,996,190		3,810	3,810	696,287	08/15/2020	2FE.....
126117 AR 1	CNA FINANCIAL CORP CORP BND 5.750% 08/	..	06/12/2019	WELLS FARGO SECURITIES.....		2,723,815	2,554,000	2,872,166	2,716,865		(27,074)		(27,074)		2,689,791		34,025	34,025	121,971	08/15/2021	2FE.....
12623S AQ 3	COMM MORTGAGE TRUST COMM_12- CR COMM_12-C	..	05/15/2019	WELLS FARGO SECURITIES.....		1,703,667	1,677,844	1,681,879	1,682,021		(181)		(181)		1,681,840		21,827	21,827	33,736	12/10/2045	1FM.....
12625F AY 2	COMM_13-CR7 MEZZANINSENIOR CMBS13-CR7C14	..	06/06/2019	GOLDMAN SACHS & CO.....		1,988,029	2,027,066	1,916,772	1,917,432		10,195		10,195		1,927,626		60,403	60,403	43,741	03/10/2046	1FM.....
12635F AX 2	CSAIL_15-C3 CSAIL_15-C3 4.053% 08/15/4	..	06/04/2019	MORGAN STANLEY & CO. INC.....		1,051,523	1,000,000	1,029,996	1,019,440		(1,258)		(1,258)		1,018,183		33,341	33,341	20,829	08/15/2048	1FM.....
12635W AE 7	COMM_16-787S SENIOR CMBS 16-787S- B 3.9	..	05/28/2019	MESIROW FINANCIAL INC.....		1,046,406	1,000,000	1,029,279	1,024,838		(1,101)		(1,101)		1,023,737		22,670	22,670	19,053	02/10/2036	1FM.....
12635W AG 2	COMM_16-787S COMM_16-787S 3.960% 02/10	..	06/13/2019	DEUTSCHE BANK AG.....		1,040,352	1,000,000	1,002,071	1,002,177		(126)		(126)		1,002,051		38,301	38,301	20,802	02/10/2036	1FM.....

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SCHEDULE D - PART 4

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

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										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)
12636M AD 0	CSAIL COMMERCIAL MORTGAGE TRUS 2.823%		05/28/2019	CREDIT SUISSE FIRST BOSTON COR		6,973,477	7,000,000	6,669,414	6,696,540		19,496		19,496		6,716,036		257,440	257,440	97,718	01/15/2049	1FM.....
126378 AB 4	CREDIT SUISSE MORTGAGE CAPITAL CSMC_07-1		06/25/2019	Paydown.....		85,715	85,715	35,494	30,268		55,448		55,448		85,715			0	419	02/25/2037	1FM.....
126378 AG 3	CSMC_2007-1 CSMC_07-1 5.989% 02/25/37		06/01/2019	Paydown.....		83,845	83,845	42,949	36,842		47,003		47,003		83,845			0	945	02/25/2037	1FM.....
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL CSMC_06-4		06/01/2019	Paydown.....		359,180	371,858	192,719	180,199		178,981		178,981		359,180			0	12,478	05/25/2036	1FM.....
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C CSMC_07-3		06/01/2019	Paydown.....		86,633	86,641	69,051	61,658		24,975		24,975		86,633			0	2,167	04/25/2037	1FM.....
12644W AL 0	CREDIT SUISSE COMMERCIAL MORTG CSMC_10-1		06/01/2019	Paydown.....		2,083,910	2,083,910	2,058,814	2,077,950		5,960		5,960		2,083,910			0	37,507	06/25/2050	1FM.....
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE CMO		06/01/2019	Paydown.....		208,005	326,596	233,280	248,731		(40,726)		(40,726)		208,005			0	4,541	01/27/2036	1FM.....
12647H AL 0	CSMC_13-8R CSMC 2013-8R 2A2 144A 2.594		06/25/2019	Paydown.....		458,577	437,733	385,803	403,240		55,338		55,338		458,577			0	6,113	05/27/2036	3FM.....
12648E AA 0	CSMC_14-2R CSMC_14-2R 4.500% 11/27/35		06/01/2019	Paydown.....		626,354	626,354	643,578	630,488		(4,134)		(4,134)		626,354			0	12,196	11/27/2035	1FM.....
12648E BA 9	CSMC_14-2R CSMC_14-2R 2.875% 02/27/37		06/01/2019	Paydown.....		377,694	377,694	370,140	372,546		5,148		5,148		377,694			0	4,797	02/27/2037	1FM.....
12648E BE 1	CSMC_14-2R CSMC_14-2R 2.875% 02/27/37		06/01/2019	Paydown.....		79,354	142,530	70,555	85,055		(5,701)		(5,701)		79,354			0	1,753	02/27/2037	1FM.....
12648E BJ 0	CSMC_14-2R CSMC_14-2R 3.750% 06/27/36		06/01/2019	Paydown.....		55,756	55,756	54,919	55,056		700		700		55,756			0	882	06/27/2036	1FM.....
12648E HY 1	CSMC_14-2R CSMC_14-2R 2.930% 02/27/46		06/25/2019	Paydown.....		59,950	59,950	55,753	58,634		1,316		1,316		59,950			0	778	02/27/2046	1FM.....
12648J GE 5	CSMC_14-4R CSMC_14-4R 2.750% 07/27/36		06/01/2019	Paydown.....		171,636	171,636	164,572	166,677		4,959		4,959		171,636			0	1,991	07/27/2036	1FM.....
12648M CU 6	CSR_14-5R CSMC_14-5R 2.684% 08/27/35		06/25/2019	Paydown.....		393,524	393,524	374,573	387,019		6,504		6,504		393,524			0	4,924	08/27/2035	1FM.....
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C CSR_14-8R		06/01/2019	Paydown.....		335,564	335,564	331,528	332,803		2,760		2,760		335,564			0	6,605	02/27/2036	1FM.....
12648W AA 0	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38		06/01/2019	Paydown.....		95,798	95,798	86,697	90,782		5,016		5,016		95,798			0	1,110	03/29/2038	1FM.....
12650B AA 1	CSMC_15-RPL2 CSMC_15-RPL2 2.552% 11/27		06/25/2019	Paydown.....		460,796	460,796	445,244	453,429		7,366		7,366		460,796			0	5,416	11/27/2036	1FM.....
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C CSMC_156R		06/25/2019	Paydown.....		409,222	409,222	371,494	395,382		13,840		13,840		409,222			0	4,459	11/27/2046	1FM.....
12650V BJ 7	CSMC_15-10R CSMC_15-10R 3.037% 10/27/4		06/01/2019	Paydown.....		798,843	798,843	773,879	794,028		4,815		4,815		798,843			0	10,140	10/27/2046	1FM.....
12654T AA 8	CNXMIDSTREAMPARTNERSLP SENIORCORPBND144A		05/21/2019	WELLS FARGO SECURITIES.....		1,980,713	2,050,000	2,050,000	2,050,000				0		2,050,000		(69,288)	(69,288)	91,282	03/15/2026	4FE.....
126650 AW 0	CVS PASSTHROUGH TRUST CORP BND 144A 5.		06/10/2019	Redemption 100.0000.....		197,039	197,039	198,313	197,589		(550)		(550)		197,039			0	4,355	01/10/2027	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	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		06/10/2019	Various.....		236,736	236,736	257,545	253,632		(16,896)		(16,896)		236,736			0	5,958	12/10/2028	2FE.....
126650 BV 1	CVS PASSTHROUGH TRUST CORP BND 144A 5.		06/10/2019	Redemption 100.0000.....		54,517	54,517	54,517	54,516		1		1		54,517			0	1,312	01/10/2033	2FE.....
12666# AA 4	CVS PASSTHROUGH TRUST CORP BND 7.500%		06/15/2019	Redemption 100.0000.....		346,613	346,613	360,509	350,797		(4,184)		(4,184)		346,613			0	10,937	01/15/2023	2.....
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1		06/01/2019	Paydown.....		489	489	514	772		(283)		(283)		489			0	13	05/25/2032	1FM.....
126671 RX 6	COUNTRYWIDE ASSET-BACKED CTFS ABS 2002-S		04/01/2019	Paydown.....		1	1	1	1		(1)		(1)		1			0		05/25/2032	1FM.....
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT CWL_05-3		06/01/2019	Paydown.....		286,314	286,314	286,307	285,592		722		722		286,314			0	5,444	08/25/2035	1FM.....
126673 EV 0	COUNTRYWIDE ASSET-BACKED CTFS ABS_04-8 M		06/25/2019	Paydown.....		616,186	616,186	615,800	616,186				0		616,186			0	9,709	01/25/2035	1FM.....
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2		06/25/2019	Paydown.....		683,373	683,373	672,202	684,082		(709)		(709)		683,373			0	9,396	11/25/2035	1FM.....
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-13		06/01/2019	Paydown.....		308,182	308,182	307,621	307,121		1,061		1,061		308,182			0	6,293	05/25/2035	1FM.....
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-15		06/01/2019	Paydown.....		198,622	198,622	198,620	197,966		656		656		198,622			0	4,005	05/25/2035	1FM.....
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/25/2019	Paydown.....		124,270	129,891	91,600	92,151		32,120		32,120		124,270			0	1,821	10/25/2035	1FM.....
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/01/2019	Paydown.....		565,788	565,788	487,220	475,811		89,977		89,977		565,788			0	13,101	07/25/2035	1FM.....
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/01/2019	Paydown.....		130,364	116,394	103,697	103,879		26,485		26,485		130,364			0	3,980	08/25/2035	1FM.....
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC		06/25/2019	Paydown.....		66,026	66,026	60,413	61,979		4,047		4,047		66,026			0	660	11/25/2036	1FM.....
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C CWALT_05-		06/01/2019	Paydown.....		13,071	51,013	43,666	40,720		(27,649)		(27,649)		13,071			0	1,293	01/25/2036	1FM.....
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/01/2019	Paydown.....		132,408	123,522	80,943	68,872		63,535		63,535		132,408			0	3,611	12/25/2035	1FM.....
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/01/2019	Paydown.....		159,992	209,950	182,064	180,842		(20,850)		(20,850)		159,992			0	4,791	02/25/2036	1FM.....
12668B FG 3	CWALT CWALT_05-86CB 5.500% 02/25/36		06/01/2019	Paydown.....		24,378	29,851	24,681	23,397		982		982		24,378			0	689	02/25/2036	1FM.....
126694 3B 2	05/25/36		06/01/2019	Paydown.....		26,056	33,226	30,305	29,244		(3,188)		(3,188)		26,056			0	826	05/25/2036	2FM.....
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-2		06/01/2019	Paydown.....		104,586	126,307	121,300	117,716		(13,130)		(13,130)		104,586			0	3,011	10/25/2035	2FM.....
126694 M6 2	CWHL 2005-26 1A8 CWHL_06-OA5 2.604% 04		06/25/2019	Paydown.....		91,630	91,630	73,447	76,993		14,637		14,637		91,630			0	1,008	04/25/2046	1FM.....

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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)
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-3		06/01/2019	Paydown.....		14,199	18,317	17,377	16,361		(2,162)		(2,162)		14,199			0	359	01/25/2036	1FM.....
126694 WE 4	CWHL 2005-26 1A8 RMBS06-HYB1 4.066% 03		06/01/2019	Paydown.....		299,247	301,812	262,105	273,960		25,287		25,287		299,247			0	5,250	03/20/2036	1FM.....
12672# AA 6	CVS CAREMARK CORP CORP BND 4.704% 09/		06/10/2019	Redemption 100.0000.....		160,701	160,701	160,640	160,647		54		54		160,701			0	3,151	09/10/2034	2.....
12674@ AA 6	CVS CAREMARK CORP CORP BND 4.016% 08/		06/10/2019	Various.....		110,242	110,242	110,242	110,242				0		110,242			0	1,846	08/10/2035	2.....
12695* AA 3	CVS PASSTHROUGH TRUST SECURED CORP BND		06/10/2019	Redemption 100.0000.....		38,267	38,267	38,267	38,267				0		38,267			0	545	10/10/2038	2.....
13057V AD 8	CRART_154 CRART_154 2.580% 06/15/21		06/15/2019	Paydown.....		439,549	439,549	439,507	439,530		19		19		439,549			0	4,680	06/15/2021	1FE.....
134429 BG 3	CAMPBELL SOUP COMPANY SENIORCORPBND 4.		05/14/2019	BARCLAYS CAPITAL.....		5,001,600	5,000,000	4,994,350	4,994,715		176		176		4,994,891		6,709	6,709	138,910	03/15/2028	2FE.....
141781 BK 9	CARGILL INC SENIOR CORP BND 144A 3.250		05/30/2019	CITIGROUP GLOBAL MKT INC.....		6,024,000	6,000,000	5,970,060			76		76		5,970,136		53,864	53,864	5,417	05/23/2029	1FE.....
144528 AC 0	CARR ABS 06-NC3 A3 2.554% 07/25/36.		06/25/2019	Paydown.....		1,134,128	1,134,128	714,501	800,517		333,611		333,611		1,134,128			0	12,890	07/25/2036	1FM.....
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3 2.554		06/25/2019	Paydown.....		180,722	180,722	149,999	161,847		18,875		18,875		180,722			0	1,935	06/25/2036	1FM.....
14879E AE 8	CATALENT PHARMA SOLUTIONS INC SENIOR COR		06/24/2019	J.P. MORGAN SECURITIES INC.....		1,010,000	1,000,000	1,000,000					0		1,000,000		10,000	10,000		07/15/2027	4FE.....
15004# AA 8	CED CALIFORNIA HOLDINGS 2 LLC SECURED CO		06/30/2019	Redemption 100.0000.....		77,548	77,548	75,422	75,672		1,876		1,876		77,548			0	1,528	12/31/2036	2.....
15005# AA 7	CED UPTON COUNTY SOLAR LLC SECURED CORP		06/30/2019	Redemption 100.0000.....		82,490	82,490	82,490	82,490				0		82,490			0	1,835	06/30/2042	2.....
15089Q AE 4	CELANESE US HOLDINGS LLC SENIOR CORP BND		05/30/2019	Various.....		1,013,883	1,001,385	1,162,485	1,028,835				0	133,650	1,001,385	(161,100)	(161,100)	33,039	10/15/2019	2FE.....	
151020 AP 9	CELGENE CORPORATION SENIOR CORP BND 3.		05/01/2019	DEUTSCHE BANK AG.....		1,726,129	1,700,000	1,702,958	1,701,713		(99)		(99)		1,701,614		24,515	24,515	28,587	05/15/2024	2FE.....
15189W AL 4	CENTERPOINT ENERGY RESOURCES C SENIORCOR		04/30/2019	DEUTSCHE BANK AG.....		1,357,892	1,322,000	1,321,233	1,321,286		21		21		1,321,307		36,585	36,585	30,994	04/01/2028	2FE.....
15722# AA 9	CGA LEASE BACKED PASS THROUGH LN1 CORP B		06/10/2019	Redemption 100.0000.....		1,703	1,703	1,703	1,703				0		1,703			0	32	01/10/2041	2.....
15722* AA 3	CGA LEASE BACKED PASS THROUGH CORP BND		06/10/2019	Redemption 100.0000.....		22,237	22,237	22,237	22,237				0		22,237			0	448	01/10/2041	2.....
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4		06/25/2019	Paydown.....		58,593	58,593	46,069	51,197		7,397		7,397		58,593			0	844	03/25/2033	1FM.....
161546 JP 2	CFAB_04-2 CFAB_04-2 3.229% 02/25/35		06/25/2019	Paydown.....		129,035	129,035	118,214	119,390		9,645		9,645		129,035			0	2,129	02/25/2035	1FM.....
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA CHASE_07-		06/01/2019	Paydown.....		211,548	211,548	154,606	138,416		73,132		73,132		211,548			0	5,614	07/25/2037	1FM.....
162765 AC 5	CHEC_04-1 CHEC_04-1 3.404% 07/25/34		06/25/2019	Paydown.....		121,679	121,679	116,660	117,564		4,115		4,115		121,679			0	1,552	07/25/2034	1FM.....
165167 CL 9	CHESAPEAKE ENERGY CORPORATION SENIOR COR		06/18/2019	Various.....		890,688	940,000	909,450			1,947		1,947		911,397		(20,709)	(20,709)	41,137	03/15/2023	4FE.....

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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)
16678R CT 2	CHEVY CHASE FUND CCMFC_05-1A 2.554% 01		06/25/2019	Paydown.....		135,496	135,496	124,748	125,641		9,855		9,855		135,496			.0	1,484	01/25/2036	1FM.....
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C CCMFC_05-		06/25/2019	Paydown.....		8,603	8,603	7,582	8,603				.0		8,603			.0	.99	01/25/2036	1FM.....
172973 3M 9	CMSI_05-7 CMSI_05-7 5.500% 10/25/35-		06/01/2019	Paydown.....		158,679	158,679	146,034	155,742		2,937		2,937		158,679			.0	3,340	10/25/2035	1FM.....
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06-		06/01/2019	Paydown.....		35,860	42,544	39,069	32,289		3,571		3,571		35,860			.0	703	11/25/2036	1FM.....
17305C AE 9	CITIUS FUNDING LTD CTIUS_06-1A CITIUS_06		05/30/2019	Various.....		153	1,391,667	13,009	12,596	122,392	(11,467)	123,521	(12,596)		13,009		(12,856)	(12,856)		05/05/2046	6FE.....
17307G LP 1	CREDIT-BASED ASSET SERVICING A CBASS_04-		06/25/2019	Paydown.....		75,304	75,304	69,751	72,938		2,366		2,366		75,304			.0	895	10/25/2034	1FM.....
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST CML_07-OX1		06/01/2019	Paydown.....		70,999	70,999	44,853	42,557		28,442		28,442		70,999			.0	1,167	01/25/2037	1FM.....
17311L AB 7	CMLTI_07-AR5 CMLTI_07-AR5 4.480% 04/25		06/01/2019	Paydown.....		12,819	21,223	18,154	18,851		(6,032)		(6,032)		12,819			.0	422	04/25/2037	1FM.....
17311Y AA 1	CREDIT BASED ASSET SERVICING A CBASS_07-		06/01/2019	Paydown.....		242,786	242,786	137,786	124,358		118,428		118,428		242,786			.0	1,779	03/25/2037	1FM.....
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4 2.579% 05/		06/25/2019	Paydown.....		1,158,681	1,158,681	1,025,376	1,032,761		125,919		125,919		1,158,681			.0	14,363	05/25/2037	1FM.....
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W		06/25/2019	Paydown.....		214,117	214,117	194,043	204,784		9,332		9,332		214,117			.0	2,840	07/25/2037	1FM.....
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W		06/25/2019	Paydown.....		199,508	199,508	171,513	186,841		12,667		12,667		199,508			.0	2,172	07/25/2037	1FM.....
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN CMLTI_09-8		06/01/2019	Paydown.....		95,204	95,204	101,913	97,985		(2,781)		(2,781)		95,204			.0	2,505	04/25/2037	1FM.....
17324K AR 9	CITIGROUP COMMERCIAL MORTGAGE CGCMT_15-G		06/25/2019	CITIGROUP GLOBAL MKT INC.....		1,076,328	1,000,000	1,029,925	1,021,407		(1,365)		(1,365)		1,020,042		56,286	56,286	23,301	11/10/2048	1FM.....
18683K AM 3	CLIFFS NATURAL RESOURCES INC CLIFFS NATU		05/13/2019	Various.....		3,302,000	3,302,000	3,186,430	3,197,044		4,255		4,255		3,201,298		100,702	100,702	132,906	03/01/2025	4FE.....
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN RMBS 06-A5		06/01/2019	Paydown.....		150,884	166,576	142,984	145,837		5,047		5,047		150,884			.0	4,381	10/25/2036	1FM.....
192108 BB 3	COEUR MINING INC SENIOR CORP BND 144A		05/09/2019	RBC DOMINION SECURITIES INC.....		1,365,000	1,500,000	1,500,000	1,500,000				.0		1,500,000		(135,000)	(135,000)	39,656	06/01/2024	3FE.....
192108 BB 3	COEUR MINING INC SENIOR CORP BND 144A		06/25/2019	SEAPORT GROUP.....		726,875	750,000	750,000	750,000				.0		750,000		(23,125)	(23,125)	25,050	06/01/2024	4FE.....
196541 A* 7	COLORADO NATURAL GAS INC CORP BND 5.5		05/08/2019	Redemption 115.5895.....		4,450,194	3,850,000	3,850,000	3,850,000		600,194		600,194		4,450,194			.0	128,226	09/30/2032	3.....
20267U AB 5	CBSLT_16-B CBSLT_16-B 3.854% 10/25/40		06/25/2019	Paydown.....		178,895	178,895	178,895	178,895				.0		178,895			.0	2,898	10/25/2040	1FE.....
203372 AM 9	COMMSCOPE INC. SENIOR CORP BND 144A 5.		06/18/2019	CREDIT SUISSE FIRST BOSTON COR		231,250	250,000	252,018	251,574		(173)		(173)		251,401		(20,151)	(20,151)	7,066	06/15/2024	4FE.....
20338H AB 9	COMMSCOPE TECHNOLOGIES LLC SENIOR CORP B		05/17/2019	GOLDMAN SACHS & CO.....		177,500	200,000	200,000	200,000				.0		200,000		(22,500)	(22,500)	6,833	03/15/2027	4FE.....

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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)
205887 BR 2	CONAGRA BRANDS INC SENIOR CORP BND 3.2		05/24/2019	Various.....		2,588,569	2,574,000	2,599,740	2,589,722		(1,591)		(1,591)		2,588,130		438	438	69,555	01/25/2023	2FE.....
210518 CL 8	CONSUMERS ENERGY COMPANY CORP BND 5.65		05/29/2019	Call 102.6855.....		9,986,161	9,725,000	9,633,570	9,715,894		(7,737)		(7,737)		9,708,157		16,843	16,843	603,049	04/15/2020	1FE.....
22357@ AA 9	COX COMMUNICATIONS INC SENIOR CORP BND		06/01/2019	Redemption 100.0000.....		61,376	61,376	61,376	61,376				0		61,376			0	1,375	01/02/2040	2.....
223611 A@ 3	COWBOYS STADIUM LP SECURED CORP BND 3.		04/01/2019	Redemption 100.0000.....		25	25	25	25				0		25			0	3,673	03/31/2034	2FE.....
224044 AN 7	COX COMMUNICATIONS INC SENIOR CORP BND		04/30/2019	STIFEL NICOLAUS & CO INC.....		3,510,300	3,000,000	2,954,970	2,972,611		684		684		2,973,295		537,005	537,005	153,567	08/01/2028	2FE.....
225310 AL 5	CREDIT ACCEP CORP SENIOR CORP BND 144A		04/30/2019	BARCLAYS CAPITAL.....		1,722,943	1,637,000	1,637,000					0		1,637,000		85,943	85,943	16,569	03/15/2026	3FE.....
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 HEAT_02-1		06/25/2019	Paydown.....		90,992	90,992	84,168	87,526		3,466		3,466		90,992			0	1,580	11/25/2032	1FM.....
22546Q AP 2	CREDIT SUISSE AG NEW YORK BRAN SENIOR CO		06/26/2019	J.P. MORGAN SECURITIES INC.....		3,994,066	3,800,000	3,752,120	3,770,505		2,275		2,275		3,772,780		221,286	221,286	110,200	09/09/2024	1FE.....
225470 T7 8	TBW MORTGAGE BACKED PASS THROU TBW_06-1		06/01/2019	Paydown.....		601,215	482,779	384,087	355,915		245,300		245,300		601,215			0	18,594	04/25/2036	1FM.....
23110A AA 4	CUMULUS MEDIA NEW HOLDINGS INC SECURED C		06/14/2019	BANC OF AMERICA SECURITIES LLC		878,281	875,000	875,000					0		875,000		3,281	3,281		07/01/2026	4FE.....
233046 AE 1	DB MASTER FINANCE 3.629% 11/20/47		05/20/2019	Paydown.....		6,875	6,875	6,720	6,744		131		131		6,875			0	125	11/20/2047	2FE.....
233046 AF 8	DUNKN_06-1 4.030% 11/20/47.....		05/20/2019	Paydown.....		17,500	17,500	17,304	17,326		174		174		17,500			0	353	11/20/2047	2FE.....
23305Y AD 1	DBUBS MORTGAGE TRUST DBUBS_11-DBUBS_11-		06/01/2019	Paydown.....		2,018,954	2,018,954	2,039,005	2,022,008		(3,055)		(3,055)		2,018,954			0	38,451	08/10/2044	1FM.....
23317* AC 4	DULLES DISCOVERY IV SENIOR CORP BND 3.		06/05/2019	Redemption 100.0000.....		48,851	48,851	48,851	48,851				0		48,851			0	723	09/05/2033	1.....
23332U DB 7	DSL A_05-AR2 DSL A_05-AR2 2.630% 03/19/4		06/19/2019	Paydown.....		546,626	582,326	453,160	461,003		85,623		85,623		546,626			0	7,038	03/19/2045	1FM.....
23332U EL 4	DSL A MTGE LOAN TRUST DSL A_05-A4 2.910%		06/19/2019	Paydown.....		582,017	582,017	451,358	461,517		120,500		120,500		582,017			0	6,767	08/19/2045	1FM.....
23334B AA 2	DTE ENERGY CENTER LLC CORP BND 144A 7.		04/30/2019	Various.....		517,500	517,500	549,937	530,069		(12,569)		(12,569)		517,500			0	19,298	04/30/2024	3FE.....
237266 AG 6	DARLING INGREDIENTS INC SENIOR CORP BND		05/03/2019	Various.....		3,652,004	3,600,000	3,596,125	3,598,217		123		123		3,598,340		1,660	1,660	101,096	01/15/2022	3FE.....
242370 AD 6	DEAN FOODS CO. SENIOR CORP BND 144A 6.		05/15/2019	SEAPORT GROUP.....		637,500	1,000,000	1,000,000	1,000,000				0		1,000,000		(362,500)	(362,500)	43,694	03/15/2023	5FE.....
24617# AA 9	DELAWARE NORTH COMPANIES BOSTO SENIOR CO		05/14/2019	Redemption 100.0000.....		103,698	103,698	103,698	103,698				0		103,698			0	1,981	11/14/2034	2.....
24702J AD 1	DELL EQUIPMENT FINANCE TRUST D ABS 7-2-A		04/03/2019	TDSI.....		19,188,340	19,250,000	19,171,797			984		984		19,172,781		15,559	15,559	14,053	10/24/2022	1FE.....
247916 AF 6	DENBURY RES INC. SECURED CORP BND 144A		06/03/2019	Various.....		239,963	243,000	218,700	230,084		1,812		1,812		231,896		8,067	8,067	12,150	05/15/2021	4FE.....

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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)
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC DBALT_05-1		06/25/2019	Paydown.....		38,070	38,070	38,088	38,070				0		38,070			0	475	02/25/2035	1FM.....
25151X AA 9	DBALT_07-OA4 WHOLE CMO 07-OA4 2.594% 0		06/25/2019	Paydown.....		136,713	136,713	110,158	115,280		21,432		21,432		136,713			0	1,482	08/25/2047	1FM.....
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC DBALT_07-O		06/25/2019	Paydown.....		292,913	292,913	236,185	247,088		45,825		45,825		292,913			0	3,111	08/25/2047	1FM.....
25240* AA 5	DH CANAL LLC WALGREEN CORP BND 5.350%		06/15/2019	Redemption 100.0000.....		38,196	38,196	37,024	37,543		653		653		38,196			0	682	08/15/2030	2.....
25470D AR 0	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		04/30/2019	SEAPORT GROUP.....		2,216,115	2,250,000	2,143,935	2,150,778		2,908		2,908		2,153,686		62,429	62,429	54,806	03/20/2028	2FE.....
25470D AT 6	DISCOVERY COMMUNICATIONS LLC SENIORCORPB		04/30/2019	Various.....		4,966,650	5,000,000	4,762,900	4,765,334		1,132		1,132		4,766,466		200,184	200,184	160,333	09/20/2047	2FE.....
25755T AE 0	DPABS_15-1A SUB ABS_15-1A A2II 144A 4.		04/25/2019	Paydown.....		62,500	62,500	62,500	62,500				0		62,500			0	1,398	10/25/2045	2FE.....
25755T AG 5	DPABS_12-1A 3.082% 07/25/47.....		04/25/2019	Paydown.....		9,375	9,375	9,101	9,199		176		176		9,375			0	144	07/25/2047	2FE.....
25755T AK 6	DOMINOS PIZZA MASTER ISSUER LL SENIORABS		04/25/2019	Paydown.....		67,500	67,500	67,500	67,500				0		67,500			0	1,461	07/25/2048	2FE.....
26208L AD 0	DRIVENBRANDSFUNDINGLLCHONK ABS -1A-A2 14		04/20/2019	Paydown.....		11,250	11,250	11,250					0		11,250			0	45	04/20/2049	2FE.....
26860# AA 8	PIO PICO LLC SECURED CORP BND 4.170% 1		06/30/2019	Various.....		39,734	39,734	39,734	39,734				0		39,734			0	828	12/31/2041	2PL.....
268668 AY 6	EMC_02-A-A2 EMC_02-A 3.904% 05/25/39		06/25/2019	Paydown.....		448	448	448	448				0		448			0	5	05/25/2039	1FM.....
26875P AD 3	EOG RESOURCES INC CORP BND 5.625% 06/0		06/01/2019	Maturity.....		13,000,000	13,000,000	13,987,277	13,134,265		(134,265)		(134,265)		13,000,000			0	365,625	06/01/2019	1FE.....
26875P AK 7	EOG RESOURCES INC SENIOR CORP BND 2.62		05/30/2019	MUFG SECURITIES AMERICAS INC		5,437,411	5,450,000	5,213,006	5,299,927		14,054		14,054		5,313,980		123,430	123,430	102,528	03/15/2023	1FE.....
29260F AE 0	ENDEAVOR ENERGY RESOURCES LP/ SENIORCORP		06/24/2019	GOLDMAN SACHS & CO.....		1,445,350	1,370,000	1,370,000	1,370,000				0		1,370,000		75,350	75,350	71,335	01/30/2028	4FE.....
29362U AB 0	ENTEGRIS INC SENIORCORPBND144A 4.625%		05/02/2019	Various.....		1,737,825	1,740,000	1,740,000	1,740,000				0		1,740,000		(2,175)	(2,175)	58,344	02/10/2026	3FE.....
29372J AB 3	EFF_17-2 ABS 17-2-A-2 144A 1.970% 01/2		05/22/2019	BANC OF AMERICA SECURITIES LLC		1,476,367	1,483,087	1,472,138	1,483,087				0		1,483,087		(6,720)	(6,720)	12,498	01/20/2023	1FE.....
29372J AB 3	EFF_17-2 ABS 17-2-A-2 144A 1.970% 01/2		05/20/2019	Paydown.....		262,819	262,819	260,878	262,819				0		262,819			0	1,934	01/20/2023	1FE.....
29444U AM 8	EQUINIX INC. SENIOR CORP BND 5.375% 04		04/25/2019	Various.....		1,531,890	1,500,000	1,480,000	1,489,938		534		534		1,490,473		41,417	41,417	46,583	04/01/2023	3FE.....
29444U AP 1	EQUINIX INC. SENIOR CORP BND 5.750% 01		04/25/2019	Various.....		2,075,000	2,000,000	2,000,000	2,000,000				0		2,000,000		75,000	75,000	37,694	01/01/2025	3FE.....
299808 AF 2	EVEREST REINSURA SENIOR CORP BND 4.868		05/21/2019	MORGAN STANLEY & CO. INC.....		42,488,995	41,500,000	42,530,404	42,518,303		(8,021)		(8,021)		42,510,282		(21,287)	(21,287)	944,054	06/01/2044	1FE.....
30023J AV 0	EVERGREENCREDITCARDTRUST ABS18-2144A 2		05/22/2019	TDSI.....		1,001,953	1,000,000	1,000,000	1,000,000				0		1,000,000		1,953	1,953	12,419	07/15/2022	1FE.....

QE05.37

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)
30219G AN 8	EXPRESS SCRIPTS HOLDING CO SENIOR CORP B		05/16/2019	Various.....		7,162,649	7,300,000	7,247,939	7,254,103		1,862		1,862		7,255,965		(93,316)	(93,316)	177,999	03/01/2027	2FE.....
31428X AT 3	FEDEX CORP SENIOR CORP BND 3.875% 08/0		05/14/2019	CITIGROUP GLOBAL MKT INC.....		4,411,000	5,000,000	3,767,553	3,891,732		8,623		8,623		3,900,355		510,645	510,645	153,385	08/01/2042	2FE.....
31428X AY 2	FEDEX CORP SENIOR CORP BND 4.000% 01/1		05/28/2019	CREDIT SUISSE FIRST BOSTON COR		778,273	740,000	781,077	767,132		(2,043)		(2,043)		765,089		13,184	13,184	25,818	01/15/2024	2FE.....
31846L BW 5	FAMLT_98-2F FAMLT_98-2 7.020% 09/20/29		06/01/2019	Paydown.....		1,447	1,447	1,410	1,442		5		5		1,447			0	43	09/20/2029	1FM.....
32027N VV 0	FFML_05-F9 FFML_05-F9 3.124% 10/25/35		06/25/2019	Paydown.....		212,850	212,850	216,901	221,170		(8,320)		(8,320)		212,850			0	2,978	10/25/2035	1FM.....
32051G C9 4	FHAMS_06-AA1 CMO 05-7 A11 5.500% 12/25		06/01/2019	Paydown.....		241,524	277,454	244,854	226,646		14,878		14,878		241,524			0	6,534	12/25/2035	1FM.....
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT FHAMS_05-		06/01/2019	Paydown.....		46,515	41,316	36,049	34,211		12,304		12,304		46,515			0	1,224	09/25/2035	1FM.....
32051G YH 2	FHAMS_06-AA1 CMO 05-FA8-1A3 5.500% 11/		06/01/2019	Paydown.....		71,358	75,925	60,167	56,863		14,495		14,495		71,358			0	1,714	11/25/2035	1FM.....
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT FHAMS_06-		06/01/2019	Paydown.....		63,380	60,259	39,242	36,327		27,053		27,053		63,380			0	1,508	11/25/2036	1FM.....
32113J AA 3	FIRST NLC TRUST FNLC_05-1 FNLC_05-1 2.		06/25/2019	Paydown.....		122,705	122,705	100,495	101,794		20,911		20,911		122,705			0	1,144	05/25/2035	1FM.....
33632* UQ 8	CVS PASSTHROUGH TRUST CORP BND 7.280%		06/10/2019	Redemption 100.0000.....		90,410	90,410	94,958	92,030		(1,620)		(1,620)		90,410			0	2,745	01/10/2024	2.....
33851J AC 3	FLAGSTARMORTGAGETRUSTFSMT_1 WHOLECMO18-3		06/01/2019	Paydown.....		126,675	126,675	126,186	126,193		482		482		126,675			0	2,139	05/25/2048	1FM.....
345370 CR 9	FORD MOTOR COMPANY SENIOR CORP BND 4.3		05/16/2019	CITIGROUP GLOBAL MKT INC.....		3,923,720	4,000,000	4,067,560	4,057,075		(2,412)		(2,412)		4,054,663		(130,943)	(130,943)	78,228	12/08/2026	2FE.....
345397 VR 1	FORD MOTOR CREDIT COMPANY LLC CORP BND		05/21/2019	Various.....		6,094,938	5,900,000	6,339,919	6,098,867		(36,194)		(36,194)		6,062,673		32,265	32,265	272,774	02/01/2021	2FE.....
345397 VU 4	FORD MOTOR CREDIT COMPANY LLC CORP BND		05/24/2019	GOLDMAN SACHS & CO.....		10,442,800	10,000,000	10,720,456	10,363,329		(53,584)		(53,584)		10,309,745		133,055	133,055	476,528	08/02/2021	2FE.....
345397 WK 5	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		04/30/2019	MARKETAXESS CORPORATI.....		2,007,980	2,000,000	1,981,320	1,990,380		633		633		1,991,013		16,967	16,967	64,653	08/06/2023	2FE.....
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST CORP BND		06/15/2019	Call 100.0000.....		75,000	75,000	75,000	75,000				0		75,000			0	1,760	10/15/2036	1FE.....
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST FORT HOOD		06/15/2019	Various.....		170,000	170,000	169,752	169,831		3		3		169,834		166	166	3,960	10/15/2036	2FE.....
35671D AZ 8	FREEPORT-MCMORAN COPPER & GOLD SENIOR CO		06/27/2019	MORGAN STANLEY & CO. INC.....		2,250,000	2,250,000	2,075,625	2,124,896		11,808		11,808		2,136,704		113,296	113,296	69,266	03/15/2023	3FE.....
361448 AY 9	GATX CORPORATION SENIOR CORP BND 3.250		05/30/2019	US BANCORP.....		4,342,177	4,450,000	4,419,518	4,425,679		1,170		1,170		4,426,850		(84,673)	(84,673)	103,648	09/15/2026	2FE.....
36166T AA 8	GCI LLC SENIOR CORP BND 144A 6.625% 06		06/04/2019	SUNTRUST ROBINSON HUMP.....		1,515,000	1,500,000	1,500,000					0		1,500,000		15,000	15,000		06/15/2024	4FE.....

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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)
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET GMACN_07-		06/10/2019	Various.....		110,100	110,100	110,289	104,295		(190)		(190)		110,100			0	2,321	08/10/2048	2FE.....
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET GMACN_07-		04/01/2019	Redemption 0.0000.....					(18,373)		(919)		(919)					0	39	08/10/2048	4AM.....
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET LCF SENIO		06/10/2019	Paydown.....		10,775	10,775	10,711	10,711		64		64		10,775			0	274	08/10/2052	2.....
36192B AG 2	GSMS_12 GSMS_12-GC6 5.840% 01/10/45		05/28/2019	CREDIT SUISSE FIRST BOSTON COR		2,126,406	2,000,000	2,279,739	2,156,284		(22,014)		(22,014)		2,134,270		(7,864)	(7,864)	56,203	01/10/2045	1FM.....
36192K AV 9	GSMS_12-GCJ7 AM SENIOR CMBS 12-GCJ7 AS		06/25/2019	CITIGROUP GLOBAL MKT INC....		729,449	700,000	703,828	700,111		719		719		700,830		28,619	28,619	16,363	05/10/2045	1FM.....
362256 AC 3	GSA HOME EQUITY TRUST GSAA_06 GSAA_06-1		06/25/2019	Paydown.....		499,256	499,256	283,375	261,158		238,098		238,098		499,256			0	4,316	10/25/2036	1FM.....
36228F 6P 6	GSAMP_04-AR1 GSA_04-AR1 3.379% 06/25/3		06/25/2019	Paydown.....		190,400	190,400	171,360	180,561		9,840		9,840		190,400			0	2,732	06/25/2034	1FM.....
36228F AA 4	GSMPS MORTGAGE LOAN TRUST GSMPS_98-1 8		06/01/2019	Paydown.....		463	522	547	527		(63)		(63)		463			0	10	09/19/2027	2FM.....
3622EQ AE 5	GSA HOME EQUITY TRUST GSAA_07 GSAA_07-1		06/25/2019	Paydown.....		356,959	356,959	211,868	200,621		156,338		156,338		356,959			0	2,977	02/25/2037	1FM.....
362334 BQ 6	GSAHOME EQUITY TRUST GSAA_06 2.484% 03/2		06/25/2019	Paydown.....		146,918	146,918	79,568	74,272		72,646		72,646		146,918			0	1,342	03/25/2036	1FM.....
362334 ME 1	GSA HOME EQUITY TRUST GSAA_06 ABS 06-6		06/01/2019	Paydown.....		92,581	92,581	47,741	38,625		53,956		53,956		92,581			0	871	03/25/2036	1FM.....
362341 DP 1	GSR_05-6F GSR_05-6F 5.250% 07/25/35		06/01/2019	Paydown.....		226,325	224,201	207,010	215,567		10,758		10,758		226,325			0	4,919	07/25/2035	1FM.....
362341 VS 5	GSR MORTGAGE LOAN TRUST 2005-8 GSR_05-8F		06/01/2019	Paydown.....		1,182	1,182	1,172	1,176		6		6		1,182			0	26	11/25/2035	3FM.....
362341 YF 0	FFM_05-F11 FFM_05-F11 3.049% 11/25/35		06/25/2019	Paydown.....		132,802	132,802	117,032	125,009		7,793		7,793		132,802			0	1,690	11/25/2035	1FM.....
362381 AC 9	GSA HOME EQUITY TRUST GSAA_06 GSAA_06-1		06/25/2019	Paydown.....		488,051	488,051	305,344	282,363		205,689		205,689		488,051			0	4,034	08/25/2036	1FM.....
36242D 3W 1	GSA_05-5 GSA_05-6 3.144% 06/25/35		06/25/2019	Paydown.....		739,940	739,940	714,967	738,909		1,032		1,032		739,940			0	10,013	06/25/2035	1FM.....
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 GSR_05-1F		06/01/2019	Paydown.....		123,950	123,950	124,434	123,608		341		341		123,950			0	2,628	02/25/2035	1FM.....
36244S AC 2	GSA HOME EQUITY TRUST GSAA_06 GSAA_06-1		06/01/2019	Paydown.....		94,497	94,626	54,106	49,340		45,157		45,157		94,497			0	991	07/25/2036	1FM.....
36248T AA 0	GSMT_14-5R GSMT_14-5R 2.544% 04/28/37		06/25/2019	Paydown.....		1,081,941	1,081,941	1,029,196	1,061,166		20,775		20,775		1,081,941			0	12,948	04/28/2037	1FE.....
36248V AA 5	GSMT_15-6R GSMT_15-6R 2.565% 02/26/37		06/25/2019	Paydown.....		1,626,110	1,626,110	1,532,608	1,580,926		45,184		45,184		1,626,110			0	17,834	02/26/2037	1FM.....
36249X AD 4	GS MORTGAGE SECURITIES CORPORA GSMSC_14-		06/25/2019	Paydown.....		67,995	67,995	65,785	67,812		183		183		67,995			0	742	09/26/2036	1FM.....
36250G AP 0	GSMSCII_15 LCF SENIOR CMBS_15-GC30 A4		05/28/2019	BMO CAPITAL MARKETS.....		4,659,308	4,520,000	4,481,863	4,481,863		5,085		5,085		4,486,947		172,360	172,360	75,584	05/10/2050	1FM.....

QE05.39

SCHEDULE D - PART 4

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

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										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)
36250T AA 5	GSMSC_14-1R GSMSC_14-1R 144A 2.600% 04		06/25/2019	Paydown.....		114,276	114,276	104,277	109,673		4,603		4,603		114,276			0	1,353	04/26/2037	1FM.....
36252R BC 2	GSMS_14-GC18 SUB CMBS 14-GC18 B 4.885%		06/26/2019	MERRILL LYNCH PIERCE FNNR & SM		479,947	463,000	502,066	486,911		(1,051)		(1,051)		485,860		(5,913)	(5,913)	13,005	01/10/2047	1FM.....
36252S AS 6	GSMS_19-GC38 GSMS_19-GC38 2.972% 02/10		05/20/2019	GOLDMAN SACHS & CO.....		963,460	954,438	954,429			9		9		954,438		9,022	9,022	8,746	02/10/2052	1FE.....
36252S AS 6	GSMS_19-GC38 GSMS_19-GC38 2.972% 02/10		05/01/2019	Paydown.....		27,335	27,335	27,335					0		27,335			0	172	02/10/2052	1FE.....
36254W AA 4	GSMT_15-8R RMBS 5-8R-A 2.590% 04/26/37		06/01/2019	Paydown.....		1,220,292	1,220,292	1,201,988	1,201,989		18,304		18,304		1,220,292			0	13,355	04/26/2037	1FM.....
36255C AA 7	GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS		06/17/2019	Paydown.....		1,193,989	1,193,989	1,193,989	1,193,989				0		1,193,989			0	20,403	11/21/2035	1FE.....
36255N AT 2	GSMORTGAGESECURITIESTRUSTG LCFSENIORCMBS		04/03/2019	CREDIT SUISSE FIRST BOSTON COR		3,730,005	3,545,000	3,652,181			(859)		(859)		3,651,322		78,683	78,683	13,365	03/10/2051	1FM.....
36298G AA 7	GSPA MONETIZATION TRUST GS CORP BND 144A		06/09/2019	Various.....		414,303	414,303	425,871	420,084		(5,782)		(5,782)		414,303			0	11,094	10/09/2029	2FE.....
36298Y AA 8	GSA HOME EQUITY TRUST GSA_06 ABS_06-14		06/25/2019	Paydown.....		94,965	94,965	39,972	39,972		54,992		54,992		94,965			0	759	09/25/2036	1FM.....
36962G W7 5	GENERAL ELECTRIC CO CORP BND 2.945% 05		05/22/2019	BARCLAYS CAPITAL.....		4,485,600	5,000,000	5,000,000	5,000,000				0		5,000,000		(514,400)	(514,400)	84,112	05/05/2026	2FE.....
37045V AE 0	GENERAL MOTORS CO SENIOR COPR BND 4.87		05/14/2019	J.P. MORGAN SECURITIES INC..		7,331,030	7,000,000	7,000,000	7,000,000				0		7,000,000		331,030	331,030	212,333	10/02/2023	2FE.....
37045V AG 5	GENERAL MOTORS CO SENIOR CORP BND 4.00		05/14/2019	MILLENNIUM ADVISORS, LLC.....		2,005,020	2,000,000	1,985,460	1,990,491		499		499		1,990,990		14,030	14,030	50,000	04/01/2025	2FE.....
37045V AJ 9	GENERAL MOTORS CO SENIOR CORP BND 5.20		05/14/2019	MARKETAXESS CORPORATI.....		3,651,280	4,000,000	3,107,868	3,131,605		4,384		4,384		3,135,988		515,292	515,292	130,000	04/01/2045	2FE.....
37045V AK 6	GENERAL MOTORS CO SENIOR CORP BND 6.60		05/15/2019	CITIGROUP GLOBAL MKT INC.....		10,814,150	10,000,000	11,722,200	11,669,485		(23,602)		(23,602)		11,645,883		(831,733)	(831,733)	411,583	04/01/2036	2FE.....
37045V AN 0	GENERAL MOTORS CO SENIORCORPBND 4.200%		05/16/2019	Various.....		10,889,280	11,000,000	11,223,190	11,205,260		(7,803)		(7,803)		11,197,457		(308,177)	(308,177)	293,883	10/01/2027	2FE.....
37045X AL 0	GENERAL MOTORS FINANCIAL CO GENERAL MOTO		05/21/2019	Various.....		8,147,910	8,000,000	7,733,125	7,860,633		11,193		11,193		7,871,827		276,084	276,084	175,708	05/15/2023	2FE.....
37045X BT 2	GENERAL MOTORS FINANCIAL CO SENIOR CORP		05/16/2019	GOLDMAN SACHS & CO.....		1,733,393	1,750,000	1,822,275	1,815,018		(2,790)		(2,790)		1,812,228		(78,836)	(78,836)	64,072	01/17/2027	2FE.....
374593 A* 2	GIANTS STADIUM SENIOR CORP BND 7.100%		04/01/2019	Various.....		255,444	255,444	255,444	255,444				0		255,444			0	9,068	04/01/2040	2FE.....
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET GMACN_06		06/10/2019	Paydown.....		25,190	25,190	24,694	24,778		413		413		25,190			0	593	04/10/2051	2.....
382550 BF 7	GOODYEAR TIRE & RUBBER COMPANY SENIOR CO		05/10/2019	CREDIT SUISSE FIRST BOSTON COR		285,000	300,000	300,000	300,000				0		300,000		(15,000)	(15,000)	6,833	05/31/2026	3FE.....
39278* AA 1	GREEN COUNTRY ENERGY LLC SECURED CORP BN		05/10/2019	Redemption 100.0000.....		523,707	523,707	520,102	522,610		1,097		1,097		523,707			0	18,880	02/10/2024	3FE.....

QE05.40

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										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)
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST GMLT_04-1		06/25/2019	Paydown.....		113,918	113,918	98,029	102,721		11,197		11,197		113,918			0	1,410	10/25/2034	1FM.....
39538W GA 0	GPMF WHOLE CMO 06-AR2 2.864% 03/25/36		06/25/2019	Paydown.....		125,090	125,090	105,701	104,536		20,554		20,554		125,090			0	1,440	03/25/2036	1FM.....
39538W HA 9	GPMF GPM_06-AR3 2.614% 05/25/36		06/25/2019	Paydown.....		513,501	544,805	420,181	401,384		112,117		112,117		513,501			0	5,758	05/25/2036	1FM.....
39539F AK 0	GPM_06-AR4 GPM_06-AR4 2.584% 09/25/46		06/25/2019	Paydown.....		945,888	945,888	761,440	790,007		155,881		155,881		945,888			0	10,533	09/25/2046	1FM.....
39539M AA 7	GPMF_07-AR3 GPMF_07-AR3 2.624% 06/25/3		06/25/2019	Paydown.....		744,343	744,343	626,999	663,451		80,892		80,892		744,343			0	7,937	06/25/2037	1FM.....
40010P AA 6	GRUBHUBHOLDINGSINC SENIOR CORP BND 144A		06/06/2019	J.P. MORGAN SECURITIES INC..		1,518,750	1,500,000	1,500,000					0	1,500,000		18,750	18,750			07/01/2027	3FE.....
404119 BN 8	HCA INC SECURED CORP BND 5.000% 03/15/		05/14/2019	Various.....		1,992,301	1,880,000	1,884,400	1,882,605		(104)		(104)	1,882,501		109,801	109,801	59,963	37,045	03/15/2024	2FE.....
404121 AE 5	HCA INC CORP BND 5.875% 03/15/22		04/30/2019	J.P. MORGAN SECURITIES INC..		1,069,600	1,000,000	1,000,000	1,000,000				0	1,000,000		69,600	69,600	69,600	37,045	03/15/2022	2FE.....
404497 A* 0	HABITAT FOR HUMANITY INTL CORP BND 5.		04/10/2019	Redemption 100.0000.....		2,172	2,172	2,172	2,172				0	2,172				0	54	01/10/2022	5GI.....
40449@ BK 8	HABITAT FOR HUMANITY INTL SENIOR CORP BN		04/10/2019	Redemption 100.0000.....		21,396	21,396	21,396	21,396				0	21,396				0	535	07/10/2021	5GI.....
40449@ BP 7	HABITAT FOR HUMANITY INTL CORP BND 3.		04/10/2019	Redemption 100.0000.....		59,822	59,822	59,822	59,822				0	59,822				0	1,047	01/10/2021	5GI.....
40449@ BQ 5	HABITAT FOR HUMANITY INTL SENIOR CORP BN		04/10/2019	Redemption 100.0000.....		50,492	50,492	50,492	50,492				0	50,492				0	1,073	07/10/2024	5GI.....
40573L AU 0	CIGNA CORP SENIORCORPBND144A 4.800% 08		04/30/2019	JEFFRIES & CO. INC.....		15,626,790	15,500,000	15,352,045	15,351,764		810		810	15,352,574		274,216	274,216	465,000		08/15/2038	2FE.....
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT_06-		06/19/2019	Paydown.....		693,276	693,198	416,031	406,037		287,239		287,239		693,276			0	7,736	07/19/2046	1FM.....
41161P LC 5	HARBORVIEW MTG TR HVML_05-1 3.030% 03/		06/19/2019	Paydown.....		995,539	944,575	658,138	633,284		362,255		362,255		995,539			0	13,343	03/19/2035	1FM.....
41161P MF 7	HARBORVIEW MTG TR HVML_05-3 2.910% 06/		06/19/2019	Paydown.....		627,731	673,356	439,167	437,415		190,316		190,316		627,731			0	8,928	06/19/2035	1FM.....
41161P MG 5	HVMLT_05-3 CMO_05-3 2A1A 2.870% 06/19/		06/19/2019	Paydown.....		401,373	401,373	342,483	366,189		35,184		35,184		401,373			0	5,043	06/19/2035	1FM.....
41162D AF 6	HVMLT CMO_06-12 2A2A 2.580% 01/19/38		06/19/2019	Paydown.....		25,658	25,658	20,815	21,964		3,694		3,694		25,658			0	291	01/19/2038	1FM.....
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007-		06/19/2019	Paydown.....		821,836	821,836	715,824	756,509		65,327		65,327		821,836			0	9,525	07/19/2047	1FM.....
421924 BK 6	HEALTHSOUTH CORP SENIOR CORP BND 5.750		06/07/2019	Various.....		423,975	416,000	428,383	420,044		(813)		(813)	419,231		(3,231)	(3,231)	22,327		11/01/2024	4FE.....
42307T AG 3	KRAFT HEINZ FOODS CO SENIOR CORP BND 6		04/30/2019	MORGAN STANLEY & CO. INC....		5,810,300	5,000,000	5,047,900	5,034,735		(555)		(555)	5,034,181		776,119	776,119	212,813		03/15/2032	2FE.....
423120 AA 2	HELENA FEDERAL OFFICE COMPLEX SECURED CO		06/17/2019	Redemption 100.0000.....		290,075	290,075	292,223	290,660		(585)		(585)	290,075				0	10,145	06/15/2022	1.....

QE05.41

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										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)
42809H AC 1	AMERADA HESS CORP CORP BND 6.000% 01/1		05/14/2019	BARCLAYS CAPITAL		2,263,129	2,146,000	2,359,578	2,329,719		(1,802)		(1,802)		2,327,917		(64,788)	(64,788)	107,658	01/15/2040	3FE
42809H AD 9	AMERADA HESS CORP HESS CORPORATION 5.6		05/14/2019	BARCLAYS CAPITAL		2,047,540	2,000,000	1,986,080	1,987,954		104		104		1,988,058		59,482	59,482	84,311	02/15/2041	3FE
432833 AC 5	HILTON DOMESTIC OPERATING COMP SENIORCOR		05/31/2019	Various		5,062,500	5,000,000	5,000,000	5,000,000				0		5,000,000		62,500	62,500	149,479	05/01/2026	3FE
432833 AE 1	HILTON DOMESTIC OPERATING COMP SENIOR CO		06/10/2019	Various		2,007,500	2,000,000	2,000,000					0		2,000,000		7,500	7,500		01/15/2030	3FE
43457# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2019	Redemption 100.0000		10,281	10,281	10,527	10,448		(168)		(168)		10,281			0	231	03/15/2030	2
435765 AG 7	HOLLY ENERGY PARTNERS LP SENIOR CORP BND		06/12/2019	TDSI		624,000	600,000	600,000	600,000				0		600,000		24,000	24,000	31,300	08/01/2024	4FE
436440 AM 3	HOLOGIC INC. SENIORCORPBND144A 4.625%		04/25/2019	CITIGROUP GLOBAL MKT INC		1,311,477	1,335,000	1,335,000	1,335,000				0		1,335,000		(23,523)	(23,523)	45,965	02/01/2028	3FE
437084 SV 9	HEAT_06-2 HEAT_06-2 2.714% 05/25/36		06/25/2019	Paydown		95,300	95,300	79,575	89,801		5,498		5,498		95,300			0	1,211	05/25/2036	1FM
43710L AC 8	HEAT_07-1 HEAT_07-1 2.624% 05/25/37		06/25/2019	Paydown		352,237	352,237	334,185	348,984		3,253		3,253		352,237			0	3,942	05/25/2037	1FM
437303 AA 8	HOME PARTNERS OF AMERICA TRUST HPA 2016-		06/13/2019	Paydown		938,620	938,620	935,425	939,175		(555)		(555)		938,620			0	16,297	10/17/2033	1FE
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM		06/13/2019	Paydown		189,447	189,447	188,144	188,147		1,300		1,300		189,447			0	2,667	07/17/2034	1FE
444454 AB 8	HUGHES SATELLITE SYSTEMS CORP CORP BND		06/15/2019	Various		1,620,000	1,620,000	1,632,513	1,620,759		(759)		(759)		1,620,000			0	52,650	06/15/2019	3FE
44919* AC 2	I-595 EXPRESS LLC SECURED CORP BND 3.3		06/30/2019	Various		327,465	327,465	327,465	327,465				0		327,465			0	5,420	12/31/2031	1PL
449670 EP 9	08/20/29		06/01/2019	Paydown		3,126	3,126	3,275	3,112		14		14		3,126			0	74	08/20/2029	1FM
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		06/01/2019	Paydown		43,013	82,949	57,859	54,199		(11,242)		(11,242)		43,013			0	2,221	02/25/2036	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		06/01/2019	Paydown		27,643	24,146	17,480	16,252		11,391		11,391		27,643			0	521	10/25/2035	1FM
45670L AA 5	IMSC_07-HOA1 IMSC_07-HOA1 2.584% 07/25		06/25/2019	Paydown		90,039	112,892	88,255	90,505		(467)		(467)		90,039			0	1,226	07/25/2047	1FM
459745 GH 2	INTERNATIONAL LEASE FINANCE CO CORP BND		05/15/2019	Maturity		2,000,000	2,000,000	1,986,250	1,999,195		805		805		2,000,000			0	62,500	05/15/2019	2FE
460146 CP 6	INTERNATIONAL PAPER CO SENIOR CORP BND		05/30/2019	US BANCORP		966,940	1,000,000	996,240	996,995		138		138		997,133		(30,193)	(30,193)	24,000	02/15/2027	2FE
46355* AE 4	IROQUOIS GAS TRANSMISSION SYST CORP BND		05/13/2019	Maturity		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	681,417	05/13/2019	2
463556 AD 2	IROQUOIS GAS TRANSMISSION SYST IROQUOIS		04/30/2019	Redemption 100.0000		35,294	35,294	35,953	35,719		(424)		(424)		35,294			0	1,076	10/31/2027	2FE
46590T AA 3	JPMDB COMMERCIAL MORTGAGE SECU PRELCFSEN		05/20/2019	GOLDMAN SACHS & CO		4,611,442	4,639,169	4,593,502	4,600,944		6,295		6,295		4,607,239		4,203	4,203	46,190	03/15/2050	1FM
46590T AA 3	JPMDB COMMERCIAL MORTGAGE SECU PRELCFSEN		05/01/2019	Paydown		297,489	297,489	294,561	295,038		2,451		2,451		297,489			0	2,352	03/15/2050	1FM

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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)
466112 AR 0	JBS USA LLC/JBS USA FINANCE IN SENIOR CO		04/24/2019	BARCLAYS CAPITAL		1,026,250	1,000,000	1,017,500					0		1,017,500		8,750	8,750	21,563	06/15/2025	3FE
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_06-		06/01/2019	Paydown		137,246	137,246	129,419	135,666		1,580		1,580		137,246			0	2,996	04/25/2036	1FM
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_05-		06/01/2019	Paydown		48,527	75,861	67,502	64,629		(16,101)		(16,101)		48,527			0	2,018	09/25/2035	1FM
46625H JX 9	JPMORGAN CHASE & CO SENIOR CORP BND 3		06/12/2019	JANE STREET CAPITAL		468,648	450,000	452,840	451,940		(150)		(150)		451,791		16,857	16,857	9,561	05/13/2024	1FE
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION ABS 2006		06/25/2019	Paydown		34,032	34,032	29,565	31,568		2,464		2,464		34,032			0	406	04/25/2036	1FM
46628Y AX 8	JPMMT_06-S2 JPMMT_06-S2 6.500% 07/25/3		06/01/2019	Paydown		205,702	262,865	206,094	190,061		15,641		15,641		205,702			0	7,446	07/25/2036	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-		06/01/2019	Paydown		284,024	284,024	192,314	176,556		107,468		107,468		284,024			0	3,024	08/25/2036	1FM
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2 4.863% 10/25		06/01/2019	Paydown		32,386	32,386	24,803	23,550		8,836		8,836		32,386			0	491	10/25/2036	1FM
46629S AE 2	JP MORGAN MORTGAGE TRUST JPMMT_ JPMMT_06-		06/01/2019	Paydown			13,838	9,450	8,260		(8,260)		(8,260)					0	399	01/25/2037	1FM
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2019	Paydown		234,496	234,496	156,038	142,946		91,551		91,551		234,496			0	3,330	01/25/2037	1FM
46630W AJ 9	JPMMT_07-S2 JPMMT_07-S2 6.000% 06/25/3		06/01/2019	Paydown		44,566	75,187	55,956	46,697		(2,131)		(2,131)		44,566			0	1,899	06/25/2037	1FM
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-		06/01/2019	Paydown		675,387	675,387	746,982	696,782		(21,395)		(21,395)		675,387			0	13,246	03/16/2046	1FM
46638U AM 8	JP MORGAN CHASE COMMERCIAL MOR SENIOR CM		06/01/2019	Various		14,228,390	13,783,653	14,137,321	14,039,678		(30,111)		(30,111)		14,009,567		218,823	218,823	319,037	10/15/2045	1FM
46640L AK 8	JPMBBCOMMERCIALMORTGAGESECU CMBS_13-C14-		05/01/2019	CREDIT SUISSE FIRST BOSTON COR		1,254,120	1,230,000	1,266,516	1,257,192		(1,659)		(1,659)		1,255,533		(1,414)	(1,414)	23,705	08/15/2046	1FM
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		06/01/2019	Paydown		61,658	61,658	63,367	62,606		(948)		(948)		61,658			0	1,099	03/26/2036	1FM
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		06/01/2019	Paydown		53,074	53,074	54,865	54,002		(928)		(928)		53,074			0	949	03/26/2036	1FM
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		06/01/2019	Paydown		335,849	335,849	324,934	328,377		7,472		7,472		335,849			0	3,971	04/26/2035	1FM
46642V AJ 7	JP MORGAN REMERIC JPMRR_14-5 JPMRT_14-5		06/01/2019	Paydown		47,127	47,127	45,006	45,447		1,680		1,680		47,127			0	589	09/27/2036	1FM
46643A BJ 1	JPMBB_14-C23 JPMBB_14-C23 4.202% 09/15		06/12/2019	BMO CAPITAL MARKETS		11,718,867	11,000,000	11,329,967	11,219,357		(17,146)		(17,146)		11,202,210		516,657	516,657	247,778	09/15/2047	1FM
46643T BE 1	JPMBB_14-C26 JPMBB_14-C26 3.800% 01/15		06/13/2019	DIRECT		523,867	500,000	523,984	515,084		(1,145)		(1,145)		513,938		9,929	9,929	10,343	01/15/2048	1FM
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1		06/25/2019	Paydown		370,633	370,633	362,525	359,012		11,620		11,620		370,633			0	6,077	07/27/2036	1FM

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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)
46650J AD 6	JPMMT_18-6 WHOLECMO18-6144A 3.500% 12/		06/01/2019	Paydown.....		1,016,872	1,016,872	1,009,953	1,010,539		6,333		6,333		1,016,872			0	15,387	12/25/2048	1FM.....
47009L AC 9	JAGGEDPEAKENERGYLLC SENIOR CORP BND 5.		05/23/2019	RBC DOMINION SECURITIES INC.		98,500	100,000	100,500			(16)		(16)		100,484		(1,984)	(1,984)	3,378	05/01/2026	4FE.....
478160 BA 1	JOHNSON & JOHNSON CORP BND 4.850% 05/1		05/22/2019	Various.....		1,166,942	1,000,000	1,011,300	1,009,906		(99)		(99)		1,009,807		157,135	157,135	25,463	05/15/2041	1FE.....
478160 BU 7	JOHNSON & JOHNSON SENIOR CORP BND 3.55		05/22/2019	MARKETAXESS CORPORATI.....		7,824,400	7,750,000	7,709,313	7,713,481		609		609		7,714,090		110,310	110,310	200,994	03/01/2036	1FE.....
47987L AA 9	JONAHNRGLLC/FINANCE SENIOR CORP BND 144A		04/03/2019	SEAPORT GROUP.....		678,000	1,200,000	1,200,000	1,200,000				0		1,200,000		(522,000)	(522,000)	41,083	10/15/2025	4FE.....
48121@ AA 9	JRD HOLDINGS INC SENIOR CORP BND 4.040		04/30/2019	Redemption 100.0000.....		928,571	928,571	948,899	940,989		(12,418)		(12,418)		928,571			0	18,757	04/30/2022	2.....
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2019	Redemption 100.0000.....		15,941	15,941	16,940	16,651		(710)		(710)		15,941			0	393	10/15/2031	2.....
48250N AB 1	KFC HOLDING CO/PIZZA HUT HOLDI SENIOR CO		04/25/2019	Various.....		1,158,443	1,127,000	1,127,000	1,127,000				0		1,127,000		31,443	31,443	24,324	06/01/2026	4FE.....
48274@ AA 4	KWIK TRIP SENIOR CORP BND 3.900% 02/24		05/24/2019	Redemption 100.0000.....		48,530	48,530	48,530	48,530				0		48,530			0	946	02/24/2035	2.....
485260 BL 6	KANSAS GAS & ELEC CO CORP BND 144A 6.7		06/15/2019	Maturity.....		800,000	800,000	798,552	799,912		88		88		800,000			0	26,800	06/15/2019	1FE.....
49326E EH 2	KEYCORP SENIOR CORP BND MTN 4.150% 10/		04/09/2019	KEY BANK.....		10,506,500	10,000,000	9,993,400	9,993,545		226		226		9,993,770		512,730	512,730	186,750	10/29/2025	2FE.....
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP CORP BND		06/15/2019	Redemption 100.0000.....		51,787	51,787	60,131	55,747		(3,960)		(3,960)		51,787			0	1,616	06/15/2026	2.....
501044 CS 8	KROGER CO SENIOR CORP BND 3.850% 08/01		04/09/2019	DEUTSCHE BANK AG.....		1,539,270	1,500,000	1,561,070	1,537,975		(2,256)		(2,256)		1,535,719		3,551	3,551	40,104	08/01/2023	2FE.....
50152# AC 1	KT REAL ESTATE HOLDINGS LLC SENIOR CORP		05/24/2019	Various.....		123,971	123,971	123,971	123,971				0		123,971			0	2,219	05/24/2035	2.....
50152# AF 4	KWIK TRIP SENIOR CORP BND 3.320% 11/24		05/24/2019	Redemption 100.0000.....		55,825	55,825	55,825	55,825				0		55,825			0	927	11/24/2036	2.....
50152# AL 1	KWIK TRIP KWIK TRIP INC 4.080% 05/24/3		05/24/2019	Redemption 100.0000.....		57,316	57,316	57,316	57,316				0		57,316			0	1,169	05/24/2037	2.....
513075 BE 0	LAMAR MEDIA CORP. SENIOR CORP BND 5.00		04/03/2019	STATE STREET.....		1,016,810	1,000,000	1,000,000	1,000,000				0		1,000,000		16,810	16,810	21,389	05/01/2023	4FE.....
518889 AD 2	DRBPRIMESTUDENTLOANTRUSTD ABS17-C 2.95		06/25/2019	Paydown.....		54,216	54,216	54,195	54,195		21		21		54,216			0	675	11/25/2042	1FE.....
518889 AE 0	DRBPRIMESTUDENTLOANTRUSTD ABS17-C 3.29		06/25/2019	Paydown.....		37,286	37,286	37,278	37,278		8		8		37,286			0	517	11/25/2042	1FE.....
521615 AA 2	LEA POWER PARTNERS LLC LEA POWER PARTNER		06/15/2019	Redemption 100.0000.....		91,810	91,810	91,810	91,804		6		6		91,810			0	3,027	06/15/2033	3FE.....
521865 AV 7	LEAR CORPORATION SENIOR CORP BND 5.375		05/29/2019	Various.....		3,080,640	3,000,000	3,000,000	3,000,000				0		3,000,000			0	194,411	03/15/2024	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	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)
52467@ AU 9	TRINITY NEPONSET LLC CORP BND 6.380%		06/01/2019	Redemption	100.0000	42,420	42,420	42,755	42,595		(175)		(175)		42,420			0	1,129	03/01/2029	3
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS LMH_98-1		06/15/2019	Paydown		277,551	302,857	289,574	289,366		(11,815)		(11,815)		277,551			0	8,914	07/15/2028	5FE
52518R CC 8	LSSC LSSC_05-1 2.742% 09/26/45		06/26/2019	Paydown		89,374	89,374	81,026	83,928		5,447		5,447		89,374			0	1,019	09/26/2045	1FM
525221 HD 2	LXS 2006-5 LHXSTR_06-2N 4.524% 02/25/3		06/01/2019	Paydown		411,859	470,665	344,468	382,976		28,882		28,882		411,859			0	6,925	02/25/2036	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A		06/25/2019	Paydown		355,249	379,168	299,498	316,270		38,979		38,979		355,249			0	4,113	08/25/2046	1FM
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2		06/26/2019	Paydown		408,599	413,589	322,341	350,325		58,274		58,274		408,599			0	8,252	06/25/2046	1FM
52522D AQ 4	LXS_06-16N LXS_06-16N 2.604% 11/25/46		06/25/2019	Paydown		416,806	464,991	370,249	389,607		27,200		27,200		416,806			0	5,090	11/25/2046	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17 LXS_06-17 2.		06/25/2019	Paydown		309,168	300,030	220,918	246,599		62,570		62,570		309,168			0	3,286	08/25/2046	1FM
52523L AD 4	LEHMAN XS TRUST LXS_06-13 LXS_06-13 2.		06/25/2019	Paydown		338,992	364,814	266,836	281,838		57,154		57,154		338,992			0	4,869	09/25/2036	1FM
525248 AE 0	LXS_07-5H LXS_07-5H 4.326% 05/25/37		06/01/2019	Paydown		100,930	151,589	92,591	100,640		289		289		100,930			0	3,174	05/25/2037	1FM
52524G AA 0	LXS_07-7N CMO 07-7N 1A1A 2.624% 06/25		06/25/2019	Paydown		183,713	221,933	175,432	191,288		(7,575)		(7,575)		183,713			0	2,455	06/25/2047	1FM
52524V AD 1	LXS_07-15N LHXSTR_07-15N 2.704% 08/25/		06/25/2019	Paydown		729,269	729,269	608,028	624,472		104,798		104,798		729,269			0	8,843	08/25/2037	1FM
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1 3.304% 08/25		06/25/2019	Paydown		1,370,825	1,443,034	1,025,889	1,101,929		268,896		268,896		1,370,825			0	19,509	08/25/2047	1FM
52525B AD 4	LXS_07-16N LXS_07-16N 2A2 3.254% 09/25		06/25/2019	Paydown		906,135	906,135	783,807	830,556		75,578		75,578		906,135			0	12,877	09/25/2047	1FM
526057 CD 4	LENNAR CO SENIORCORPBND144A 4.750% 11/		05/08/2019	BANC OF AMERICA SECURITIES LLC		881,563	875,000	875,000	875,000				0		875,000		6,563	6,563	18,588	11/29/2027	3FE
532716 AT 4	L BRANDS INC CORP BND 6.625% 04/01/21		06/20/2019	Call	106.0000	1,060,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	107,663	04/01/2021	3FE
532716 AU 1	L BRANDS INC CORP BND 5.625% 02/15/22		06/20/2019	Various		512,910	492,000	492,000	492,000				0		492,000			0	44,357	02/15/2022	3FE
539830 BK 4	LOCKHEED MARTIN CORPORATION SENIORCORPBN		05/01/2019	GOLDMAN SACHS & CO		5,649,956	5,200,000	5,501,132	5,495,776		(4,127)		(4,127)		5,491,649		158,307	158,307	108,550	05/15/2036	2FE
542514 HT 4	LBMLT LBMLT_04-4 3.304% 10/25/34		06/25/2019	Paydown		524,287	524,287	483,553	495,976		28,310		28,310		524,287			0	7,646	10/25/2034	1FM
54251P AA 5	LBMLT LBMLT_06-5 2.544% 06/25/36		06/25/2019	Paydown		803,115	803,115	604,674	612,673		190,442		190,442		803,115			0	8,565	06/25/2036	1FM
55274Q AN 5	MASTR ASSET SECURITIZATION TRU MASTR_06-		06/01/2019	Paydown		34,327	34,327	31,363	30,203		4,123		4,123		34,327			0	828	06/25/2036	1FM
55296@ AB 1	MGE POWER ELM ROAD LLC CORP BND 4.740		06/25/2019	Redemption	100.0000	208,333	208,333	229,392	227,624		(19,291)		(19,291)		208,333			0	4,115	02/25/2041	1
55316A AE 0	MMAF EQUIPMENT FINANCE LLC MMA ABS17-B 1		05/28/2019	WELLS FARGO SECURITIES		5,419,406	5,400,000	5,398,618	5,363,013		3,683		3,683		5,366,696		52,710	52,710	66,912	06/15/2040	1FE

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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)
564759 K# 4	MANUFACTURERS AND TRADERS TRUS CORP BND		06/15/2019	Redemption 100.0000.....		529,240	529,240	579,991	534,676		(5,436)		(5,436)		529,240			.0	15,779	01/15/2020	2.....
565122 AC 2	KEURIG DR PEPPER INC SENIORCORPBND144A		06/06/2019	Tax Free Exchange.....		10,412,850	10,000,000	9,874,000	9,876,419		11,100		11,100		9,887,518		525,332	525,332	215,246	05/25/2023	2FE.....
565122 AG 3	KEURIG DR PEPPER INC SENIORCORPBND144A		06/06/2019	Tax Free Exchange.....		5,270,670	5,000,000	4,925,100	4,925,488		728		728		4,926,216		344,454	344,454	134,894	05/25/2048	2FE.....
56585A AN 2	MARATHON PETROLEUM CORP SENIOR CORP BND		05/23/2019	Tax Free Exchange.....		3,207,779	3,160,000	3,215,300	3,208,147		(10,050)		(10,050)		3,198,098		9,681	9,681	109,459	10/01/2022	2FE.....
56585A AR 3	ANDEAVOR SENIOR CORP BOND 5.125% 12/15		05/30/2019	Tax Free Exchange.....		1,617,884	1,500,000	1,571,250	1,569,468		(3,129)		(3,129)		1,566,339		51,545	51,545	33,740	12/15/2026	2FE.....
56585A AS 1	ANDEAVOR SENIORCORPBND 3.800% 04/01/28		05/23/2019	Tax Free Exchange.....		4,771,500	5,000,000	4,758,040	4,763,235		8,153		8,153		4,771,388		112	112	122,444	04/01/2028	2FE.....
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1 4.054% 02/25		06/25/2019	Paydown.....		10,609	10,609	8,472	9,411		1,198		1,198		10,609			.0	.87	02/25/2034	1FM.....
57643L EW 2	MAST_04-OPT2 MABS_04-OPT2 3.304% 09/25		06/25/2019	Paydown.....		27,012	27,012	27,012	27,012				.0		27,012			.0	156	09/25/2034	1FM.....
58013M EJ 9	MCDONALDS CORPORATION CORP BND 3.500%		06/12/2019	CITIGROUP GLOBAL MKT INC.....		6,058,800	6,000,000	5,976,120	5,996,020		1,149		1,149		5,997,170		61,630	61,630	191,917	07/15/2020	2FE.....
58502B AC 0	PEDIATRIX MEDICAL GRP INC. SENIOR CORP B		06/20/2019	Various.....		2,372,233	2,300,000	2,291,500	1,593,322		657		657		2,292,228		80,004	80,004	62,891	01/15/2027	3FE.....
59020U AB 1	MERRILLYNCHMORTGAGEINVESTO SENIOR WHOLE		06/01/2019	Paydown.....		95,476	95,476	96,430	96,839		(1,363)		(1,363)		95,476			.0	1,846	02/25/2034	1FM.....
59023W AC 2	MLMI_06-FF1 MLMI_06-FF1 2.869% 08/25/3		06/25/2019	Paydown.....		548,494	548,494	507,357	540,949		7,545		7,545		548,494			.0	6,862	08/25/2036	1FM.....
59073@ AA 4	MESQUITE POWER LLC SECURED CORP BND 4.		06/30/2019	Redemption 100.0000.....		3,607	3,607	3,607	3,607				.0		3,607			.0	.87	12/31/2039	2FE.....
59980C AE 3	MILL CITY MORTGAGE LOAN TRUST 3.250% 0		06/01/2019	Paydown.....		999	999	979	981		18		18		999			.0	14	01/25/2061	1FM.....
60040# AA 0	MILLENNIUM PIPELINE COMPANY LL CORP BND		06/30/2019	Redemption 100.0000.....		130,544	130,544	130,544	130,544				.0		130,544			.0	3,479	06/30/2027	1PL.....
61690A AG 9	MORGAN STANLEY BAML TRUST MSBA MSBAM_15-		06/04/2019	DIRECT.....		1,059,063	1,000,000	1,029,980	1,021,110		(1,295)		(1,295)		1,019,815		39,248	39,248	20,905	12/15/2047	1FM.....
61690K AH 5	MSBAM_13-C7 MSBAM_13-C7 3.769% 02/15/4		05/28/2019	MORGAN STANLEY & CO. INC.....		1,020,234	1,000,000	1,034,614	1,021,143		(2,199)		(2,199)		1,018,944		1,291	1,291	18,636	02/15/2046	1FM.....
61691E AW 5	MORGAN STANLEY CAPITAL I TRUST PRELCFSEN		05/20/2019	MORGAN STANLEY & CO. INC.....		817,796	826,742	819,766	821,730		589		589		822,319		(4,523)	(4,523)	6,986	12/15/2049	1FM.....
61691E AW 5	MORGAN STANLEY CAPITAL I TRUST PRELCFSEN		05/01/2019	Paydown.....		54,640	54,640	54,179	54,308		331		331		54,640			.0	366	12/15/2049	1FM.....
61691N AA 3	MORGANSTANLEYCAPITALITRUST SENIORSENIORC		05/20/2019	MORGAN STANLEY & CO. INC.....		1,359,615	1,366,500	1,366,500	1,366,500				.0		1,366,500		(6,886)	(6,886)	15,124	12/15/2050	1FM.....
61691N AA 3	MORGANSTANLEYCAPITALITRUST SENIORSENIORC		05/01/2019	Paydown.....		50,631	50,631	50,631	50,631				.0		50,631			.0	445	12/15/2050	1FM.....
61691Q AD 0	MSC_18-L1 SENIOR CMBS L1-A3 4.139% 10/		04/03/2019	MORGAN STANLEY & CO. INC.....		6,051,129	5,700,000	5,993,906			(1,744)		(1,744)		5,992,162		58,967	58,967	22,282	10/15/2051	1FM.....

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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)
61691R AE 6	MORGANSTANLEYCAPITALITRUST SENIOR CMBS H		04/03/2019	PERFORMANCE TRUST CAPOTA		2,424,199	2,250,000	2,369,883			(941)		(941)		2,368,942		55,258	55,258	9,159	12/15/2051	1FM
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2		06/25/2019	Paydown		170,397	170,397	157,618	166,935		3,462		3,462		170,397			0	1,591	02/25/2035	1FM
617458 AG 9	MORGAN STANLEY CAPITAL MSCI_11-C1 5.03		06/01/2019	Paydown		27,455	27,455	28,003	27,540		(85)		(85)		27,455			0	576	09/15/2047	1FM
61745M P6 4	MORGAN STANLEY CAPITAL I MSCI_MSC_04-IQ		06/01/2019	Paydown		543,866	543,866				543,866		543,866		543,866			0	13,131	06/15/2040	1FM
61745M QE 6	MSC_03-IQ4 MSC_03-IQ4 5.500% 05/15/40		06/01/2019	Paydown		281,767	281,865	164,505	258,893		22,874		22,874		281,767			0	6,606	05/15/2040	1FM
61745M ZL 0	MSC MSC_04-IQ7 5.800% 06/15/38		05/01/2019	Paydown		261,812	261,812	3,045	142,057		119,755		119,755		261,812			0	5,060	06/15/2038	1FM
61745M ZM 8	MSC MSC_04-IQ7 5.800% 06/15/38		06/01/2019	Paydown		154,027	154,027				154,027		154,027		154,027			0	3,928	06/15/2038	1FM
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T CMO MSM_0		06/25/2019	Paydown		264,146	264,146	125,619	113,719		150,427		150,427		264,146			0	2,151	08/25/2036	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M MSRR_13-R		06/25/2019	Paydown		40,966	44,026	33,434	33,226		7,740		7,740		40,966			0	753	10/25/2034	1FM
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M MSMR_14-R		06/25/2019	Paydown		343,487	343,487	328,138	336,212		7,275		7,275		343,487			0	3,711	11/26/2046	1FM
61765L AW 0	MORGAN STANLEY BAML TRUST MSBA MSBAM_15-		06/13/2019	MORGAN STANLEY & CO. INC		1,060,117	1,000,000	1,029,961	1,019,438		(1,360)		(1,360)		1,018,078		42,040	42,040	21,974	05/15/2048	1FM
61765N AA 4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R		06/25/2019	Paydown		2,117,294	2,117,294	2,006,509	2,067,322		49,972		49,972		2,117,294			0	23,405	10/26/2046	1FM
61766R BC 9	MORGAN STANLEY BAML TRUST MSBA SENIOR SU		06/18/2019	WELLS FARGO SECURITIES		4,463,848	4,350,000	4,395,441	4,378,479		(1,962)		(1,962)		4,376,517		87,331	87,331	84,810	11/15/2049	1FM
61768H AW 6	MSC_19-L2 SENIOR CMBS L2-A4 4.071% 03/		04/03/2019	MORGAN STANLEY & CO. INC		5,291,797	5,000,000	5,149,867			(179)		(179)		5,149,688		142,109	142,109	19,224	03/15/2052	1FE
61910L AD 6	BAYVIEWOPPORTUNITYMASTERFUN ABS17-RN4		06/28/2019	Paydown		2,193,648	2,193,648	2,193,648	2,193,728		(81)		(81)		2,193,648			0	36,990	08/28/2032	1FM
626717 AH 5	MURPHY OIL CORP SENIOR CORP BND 6.875%		06/03/2019	CITIGROUP GLOBAL MKT INC		516,250	500,000	500,000	500,000				0		500,000		16,250	16,250	27,691	08/15/2024	3FE
62906@ AA 1	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2019	Redemption 100.0000		375,000	375,000	375,000	375,000				0		375,000			0	11,313	10/29/2021	1
62906@ AB 9	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2019	Redemption 100.0000		843,000	843,000	902,602	877,259		(34,259)		(34,259)		843,000			0	27,550	10/29/2021	1
62906@ AC 7	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2019	Redemption 100.0000		1,260,000	1,260,000	1,324,686	1,295,983		(35,983)		(35,983)		1,260,000			0	45,137	10/29/2021	1
62907# AA 8	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2019	Redemption 100.0000		200,000	200,000	200,000	200,000				0		200,000			0	6,033	04/30/2021	1
62907# AC 4	NEF AFFORDABLE HOUSING INVESTM SENIOR CO		04/30/2019	Redemption 100.0000		480,000	480,000	480,000	480,000				0		480,000			0	15,385	04/30/2021	1
62907# AD 2	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2019	Redemption 100.0000		795,000	795,000	869,049	837,651		(42,651)		(42,651)		795,000			0	31,977	10/29/2021	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	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)
62927# AD 8	NFL VENTURES LP SENIOR CORP BND 2.830%		04/15/2019	Redemption	100.0000	358,067	358,067	358,067	358,067				.0		358,067			.0	5,067	03/31/2024	1FE
62927# AE 6	NFL VENTURES LP SENIOR CORP BND 3.400%		04/15/2019	Redemption	100.0000	63,941	63,941	63,941	63,941				.0		63,941			.0	1,087	04/15/2030	1FE
62927# AF 3	NFL VENTURES LP SENIOR CORP BND 3.480%		04/15/2019	Redemption	100.0000	30,780	30,780	30,780	30,780				.0		30,780			.0	536	04/15/2031	1FE
62927# AG 1	NFL VENTURES LP SENIOR CORP BND 3.570%		04/15/2019	Redemption	100.0000	45,697	45,697	45,697	45,697				.0		45,697			.0	816	04/15/2032	1FE
62927# AK 2	NFL VENTURES LP SENIOR CORP BND 2.730%		04/15/2019	Redemption	100.0000	336,577	336,577	336,577	336,577				.0		336,577			.0	4,594	04/15/2031	1FE
62940Q AA 3	NSG HOLDINGS CORP BND 144A 7.750% 12/1		06/15/2019	Redemption	100.0000	72,122	72,122	64,910	68,881		3,241		3,241		72,122			.0	2,795	12/15/2025	3FE
629568 BB 1	NABORS INDUSTRIES INC SENIOR CORP BND		06/26/2019	Various		1,231,760	1,424,000	1,278,040			7,565		7,565		1,285,605		(53,845)	(53,845)	56,001	09/15/2023	3FE
63108@ AA 5	NASCAR HOLDINGS INC CORP BND 4.730% 0		04/30/2019	Various		3,142,857	3,142,857	3,142,857	3,142,857				.0		3,142,857			.0	74,329	04/30/2020	2
634990 AH 8	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2019	Redemption	100.0000	315,000	315,000	315,000	315,000				.0		315,000			.0	12,670	10/31/2019	1
63615# AE 1	NFL PROPERTIES LLC CORP BND 4.061% 03		04/15/2019	Various		153,846	153,846	153,846	153,846				.0		153,846			.0	3,162	03/31/2024	1FE
63860# AA 1	POTOMAC ELECTRIC POWER COMPANY CORP BND		06/21/2019	Various		1,513,462	1,513,462	1,602,741	1,521,589		(8,127)		(8,127)		1,513,462			.0	67,198	12/21/2019	2
63860H AD 1	NTSR_07-A NTSR_07-A 2.634% 03/25/37		06/25/2019	Paydown		242,560	242,560	201,780	218,941		23,620		23,620		242,560			.0	2,787	03/25/2037	1FM
63861H AL 2	NSMLT_13-A NSMLT_13-A 5.775% 12/25/52		06/01/2019	Paydown		217,539	217,539	229,109	228,767		(11,229)		(11,229)		217,539			.0	5,287	12/25/2052	1FM
63940H AB 9	NAVIENT STUDENT LOAN TRUST NAV ABS16-3A1		05/22/2019	WELLS FARGO SECURITIES		2,228,141	2,219,472	2,231,263	2,230,680		(3,905)		(3,905)		2,226,775		1,367	1,367	30,717	06/25/2065	1FE
63940H AB 9	NAVIENT STUDENT LOAN TRUST NAV ABS16-3A1		04/25/2019	Paydown		163,022	163,022	163,888	163,845		(823)		(823)		163,022			.0	1,819	06/25/2065	1FE
64010* AA 2	NEF AFFORDABLE HOUSING INVESTM SENIOR CO		04/30/2019	Redemption	100.0000	2,030,000	2,030,000	2,030,000	2,030,000				.0		2,030,000			.0	63,790	04/29/2022	1
64110L AL 0	NETFLIX INC SENIOR CORP BND 5.875% 02/		05/29/2019	UBS WARBURG LLC		2,120,000	2,000,000	2,000,000	2,000,000				.0		2,000,000		120,000	120,000	73,764	02/15/2025	3FE
64110L AQ 9	NETFLIX INC SENIORCORPBND144A 5.875% 1		04/26/2019	Tax Free Exchange		2,105,000	2,000,000	2,000,000	2,000,000				.0		2,000,000		105,000	105,000	52,549	11/15/2028	3FE
64110L AU 0	NETFLIX INC Bond Corp 5.375% 11/15/29		04/24/2019	MORGAN STANLEY & CO. INC		1,005,000	1,000,000	1,000,000					.0		1,000,000		5,000	5,000		11/15/2029	3FE
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB		06/01/2019	Paydown		36,413	36,413	17,534	17,821		18,610	18	18,592		36,413			.0	357	07/25/2036	1FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T NCHET_03-		06/25/2019	Paydown		119,469	119,469	111,524	113,590		5,879		5,879		119,469			.0	1,812	10/25/2033	1FM

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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)
64352V NJ 6	NEW CENTURY HOME EQUITY TRUST ABS 05_B A		06/25/2019	Paydown.....		332,057	332,057	297,514	321,698		10,359		10,359		332,057			.0	4,066	10/25/2035	1FM.....
64572* AR 5	NEW JERSEY AMERICAN WATER CO CORP BND		05/13/2019	Maturity.....		11,000,000	11,000,000	11,000,000	11,000,000				.0		11,000,000			.0	301,400	05/13/2019	1.....
651229 AW 6	NEWELL BRANDS INC SENIOR CORP BND 4.20		05/16/2019	Various.....		6,574,358	6,750,000	6,871,180	6,858,165		(5,157)		(5,157)		6,853,009		(278,651)	(278,651)	178,004	04/01/2026	3FE.....
651229 AX 4	NEWELL BRANDS INC NEWELL RUBBERMAID INC		04/30/2019	MORGAN STANLEY & CO. INC.....		4,529,450	5,000,000	5,000,000	5,000,000				.0		5,000,000		(470,550)	(470,550)	157,517	04/01/2036	3FE.....
65339K AT 7	NEXTERA ENERGY CAPITAL HOLDING SENIORCOR		04/30/2019	J.P. MORGAN SECURITIES INC.....		7,325,980	7,250,000	6,982,360	6,998,410		8,521		8,521		7,006,932		319,048	319,048	129,402	05/01/2027	2FE.....
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH NHELI_07-		06/25/2019	Paydown.....		115,560	118,130	82,875	88,346		27,213		27,213		115,560			.0	1,410	02/25/2037	1FM.....
65540X AY 3	NOMURA RESECURITIZATION TRUST NMRR_15-5R		06/25/2019	Paydown.....		123,129	123,129	115,049	115,837		7,292		7,292		123,129			.0	1,562	07/26/2037	1FM.....
667294 BE 1	NORTHWEST AIRLINES 2007 1 PASS SECURED C		05/01/2019	Redemption 100.0000.....		137,023	137,023	137,023	137,007		16		16		137,023			.0	4,814	11/01/2019	1FE.....
667869 AA 9	NORTHWEST CONNECT GROUP NORTHWESTCONNECT		04/30/2019	Redemption 100.0000.....		107,806	107,806	137,309	107,012		(1,064)		(1,064)	29,890	107,806	(28,032)		(28,032)	3,207	04/30/2041	2FE.....
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL NFHE_06-2		06/25/2019	Paydown.....		467,902	467,902	357,606	366,211		101,691		101,691		467,902			.0	5,493	06/25/2036	1FM.....
670001 AC 0	NOVELIS CORP SENIOR CORP BND 144A 5.87		06/05/2019	J.P. MORGAN SECURITIES INC.....		1,980,000	2,000,000	1,965,000	1,971,584		1,087		1,087		1,972,671		7,329	7,329	65,931	09/30/2026	4FE.....
674215 AD 0	OASIS PETROLEUM INC SENIOR CORP BND 6.		06/03/2019	CITIGROUP GLOBAL MKT INC.....		320,938	325,000	306,313	314,301		1,275		1,275		315,576		5,362	5,362	12,558	11/01/2021	3FE.....
674215 AG 3	OASIS PETROLEUM INC SENIOR CORP BND 6.		06/03/2019	BARCLAYS CAPITAL.....		171,500	175,000	175,000	175,000				.0		175,000		(3,500)	(3,500)	8,689	03/15/2022	4FE.....
674599 CJ 2	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		05/06/2019	CITIGROUP GLOBAL MKT INC.....		7,897,280	8,000,000	8,210,400			(384)		(384)		8,210,016		(312,736)	(312,736)	198,489	04/15/2046	1FE.....
674599 CN 3	OCCIDENTAL PETROLEUM CORPORATI SENIORCOR		05/06/2019	CITIGROUP GLOBAL MKT INC.....		967,070	1,000,000	989,180	989,368		65		65		989,433		(22,363)	(22,363)	27,183	03/15/2048	1FE.....
68268E AA 1	OMFIT_15-1 SENIOR ABS 15-1 144A 3.190%		05/18/2019	Paydown.....		1,711,111	1,711,111	1,710,567	1,710,739		371		371		1,711,111			.0	19,833	03/18/2026	1FE.....
68389X AM 7	ORACLE CORPORATION CORP BND 5.375% 07/		05/22/2019	GOLDMAN SACHS & CO.....		11,734,400	10,000,000	10,766,939	10,678,545		(7,168)		(7,168)		10,671,377		1,063,023	1,063,023	461,354	07/15/2040	1FE.....
68389X AV 7	ORACLE CORPORATION SENIOR CORP BND 4.3		05/30/2019	MORGAN STANLEY & CO. INC.....		10,768,100	10,000,000	10,476,600			(7,214)		(7,214)		10,469,386		298,714	298,714	170,806	07/08/2034	1FE.....
684181 AA 8	ORANGE COGEN CO ORANGE COGEN FUNDING COR		06/15/2019	Redemption 100.0000.....		288,000	288,000	293,751	288,980		(980)		(980)		288,000			.0	11,772	03/15/2022	2FE.....
69327R AJ 0	PDC ENERGY INC (DELAWARE) SENIORCORPBND1		06/03/2019	WELLS FARGO SECURITIES.....		1,088,344	1,175,000	1,163,250	1,163,962		444		444		1,164,407		(76,063)	(76,063)	37,535	05/15/2026	4FE.....
69353R EF 1	PNC BANK NATIONAL ASSOCIATION SENIOR COR		05/28/2019	DIRECT.....		18,399,600	18,000,000	18,702,241	18,494,086		(32,391)		(32,391)		18,461,696		(62,096)	(62,096)	344,850	10/30/2024	1FE.....
694669 AA 0	PACIFIC NORTHWEST COMMUNITIES PACIFIC NO		06/15/2019	Call 100.0000.....		10,000	10,000	10,000	10,000				.0		10,000			.0	296	06/15/2050	1FE.....

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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)
70069F DM 6	PPSI_04-WWF1 PPSI_04-WWF1 4.054% 12/25		06/25/2019	Paydown.....		581,719	581,719	523,365	571,244		10,475		10,475		581,719			0	9,475	12/25/2034	1FM.....
701885 AF 2	PARSLEY ENERGY LLC SENIOR CORP BND 144A		06/03/2019	BANC OF AMERICA SECURITIES LLC		1,457,156	1,485,000	1,467,225	1,469,054		742		742		1,469,797		(12,640)	(12,640)	62,803	08/15/2025	4FE.....
701885 AH 8	PARSLEY ENERGY LLC SENIOR CORP BND 144A		06/03/2019	MORGAN STANLEY & CO. INC.....		198,500	200,000	200,000	200,000				0		200,000		(1,500)	(1,500)	7,188	10/15/2027	4FE.....
70338P AC 4	PATTERN ENERGY GROUP INC SENIOR CORP BND		06/12/2019	RBC DOMINION SECURITIES INC.		1,068,375	1,050,000	1,050,000	1,050,000				0		1,050,000		18,375	18,375	53,634	02/01/2024	3FE.....
71336W AA 3	PEPAU_21 SENIORWHOLECMO21144A 3.274% 0		06/17/2019	Paydown.....		206,760	206,760	206,760	201,646		5,114		5,114		206,760			0	3,475	01/16/2060	1FE.....
713448 DY 1	PEPSICO INC SENIOR CORP BND 3.000% 10/		05/29/2019	JEFFRIES & CO. INC.....		1,514,475	1,500,000	1,495,755	1,496,214		156		156		1,496,370		18,105	18,105	28,250	10/15/2027	1FE.....
717081 ET 6	PFIZER INC SENIOR CORP BND 3.450% 03/1		04/03/2019	BNP PARIBAS.....		20,338,800	20,000,000	19,953,000			239		239		19,953,239		385,561	385,561	46,000	03/15/2029	1FE.....
717081 EU 3	PFIZER INC SENIOR CORP BND 3.900% 03/1		05/01/2019	CREDIT SUISSE FIRST BOSTON COR		15,322,800	15,000,000	14,804,850			884		884		14,805,734		517,066	517,066	82,875	03/15/2039	1FE.....
718172 BM 0	PHILIP MORRIS INTL INC SENIOR CORP BND		05/29/2019	SALOMON SMITH BARNEY INC...		2,409,437	2,370,000	2,340,873	2,351,768		1,171		1,171		2,352,940		56,497	56,497	43,006	11/10/2024	1FE.....
718172 BQ 1	PHILIP MORRIS INTL INC SENIOR CORP BND		05/24/2019	SALOMON SMITH BARNEY INC...		11,190,850	11,000,000	11,162,230	11,113,234		(6,727)		(6,727)		11,106,507		84,343	84,343	297,000	08/11/2025	1FE.....
718172 CE 7	PHILIP MORRIS INTL INC SENIORCORPBND 3		05/29/2019	JEFFRIES & CO. INC.....		1,476,105	1,500,000	1,489,425	1,490,417		372		372		1,490,789		(14,684)	(14,684)	35,026	03/02/2028	1FE.....
71839# AA 2	PHILLIES FUNDING LP CORP BND 6.210% 07		04/10/2019	Redemption 100.0000.....		48,636	48,636	48,636	48,636				0		48,636			0	1,510	07/10/2030	2FE.....
73179P AK 2	POLYONE CORP SENIOR CORP BND 5.250% 03		06/27/2019	GOLDMAN SACHS & CO.....		2,693,453	2,538,000	2,506,553	2,520,880		1,607		1,607		2,522,488		170,965	170,965	105,856	03/15/2023	3FE.....
73316P JD 3	POPULAR ABS MORTGAGE PASS-THRO POPLR_05-		05/01/2019	Paydown.....		204,155	204,155	169,904	199,196		4,959		4,959		204,155			0	3,456	01/25/2036	1FM.....
737446 AP 9	POST HOLDINGS INC SENIOR CORP BND 144A		06/25/2019	MORGAN STANLEY & CO. INC.....		503,750	500,000	500,000					0		500,000		3,750	3,750		12/15/2029	4FE.....
74256L AU 3	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO		05/30/2019	CITIGROUP GLOBAL MKT INC....		6,981,310	7,000,000	6,981,380	6,983,572		850		850		6,984,422		(3,112)	(3,112)	131,250	04/18/2026	1FE.....
747262 AH 6	QVC INC SECURED CORP BND 5.125% 07/02/		05/01/2019	MORGAN STANLEY & CO. INC....		2,606,900	2,500,000	2,671,200	2,568,696		(6,146)		(6,146)		2,562,550		44,350	44,350	106,771	07/02/2022	2FE.....
74731@ BW 8	QUAD GRAPHICS INC CORP BND 7.810% 04/		04/10/2019	Redemption 100.0000.....		1,000,000	1,000,000	958,987	994,900		5,101		5,101		1,000,000			0	39,050	04/10/2021	3.....
74733V AD 2	QEP RESOURCES INC SENIOR CORP BND 5.62		06/03/2019	GOLDMAN SACHS & CO.....		226,875	250,000	250,000	250,000				0		250,000		(23,125)	(23,125)	10,703	03/01/2026	3FE.....
74736K AE 1	QORVO INC SENIORCORPBND144A 5.500% 07/		06/25/2019	Tax Free Exchange.....		2,503,200	2,384,000	2,419,760			(1,659)		(1,659)		2,418,101		85,099	85,099	58,276	07/15/2026	3FE.....
74834L BA 7	QUEST DIAGNOSTICS INCORPORATED SENIOR CO		05/31/2019	BNP PARIBAS.....		10,417,700	10,000,000	9,970,700			134		134		9,970,834		446,866	446,866	94,500	06/30/2029	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)
74919R AA 3	RAAC SERIES RAAC_06-RP3 ABS 06-RP3 144A		06/25/2019	Paydown.....		139,051	139,051	124,364	135,018		4,033		4,033		139,051			.0	1,762	05/25/2036	1FM.....
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/25/2019	Paydown.....		347,291	347,291	286,081	304,962		42,329		42,329		347,291			.0	3,747	07/25/2037	1FM.....
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL RALI_06-Q		06/01/2019	Paydown.....		157,741	368,787	252,334	244,419		(86,678)		(86,678)		157,741			.0	10,067	12/25/2036	1FM.....
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL RALI_06-Q		06/25/2019	Paydown.....		105,325	137,515	78,853	86,661		18,664		18,664		105,325			.0	1,636	12/25/2036	1FM.....
74949L AC 6	REED ELSEVIER CAP INC SENIOR CORP BND		04/30/2019	TORONTO DOMINION BANK.....		10,174,100	10,000,000	9,883,900			1,160		1,160		9,885,060		289,040	289,040	48,889	03/18/2029	2FE.....
74958D AH 1	RFMSI CMO_06-S10 2A1 5.500% 10/25/21		06/01/2019	Paydown.....		745	752	751	741		3		3		745			.0	17	10/25/2021	3FM.....
750236 AW 1	RADIAN GROUP INC. SENIOR CORP BND 4.87		06/13/2019	STIFEL NICOLAUS & CO INC.....		1,262,500	1,250,000	1,250,000					0		1,250,000		12,500	12,500		03/15/2027	3FE.....
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO_		06/01/2019	Paydown.....		142,305	148,159	108,268	113,832		28,473		28,473		142,305			.0	1,971	09/25/2046	1FM.....
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO		06/01/2019	Paydown.....		152,039	148,132	107,387	118,611		33,428		33,428		152,039			.0	2,345	09/25/2046	1FM.....
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB		06/25/2019	Paydown.....		336,662	336,073	247,434	265,026		71,636		71,636		336,662			.0	4,705	12/26/2036	1FM.....
756109 AN 4	REALTY INCOME CORPORATION SENIOR CORP BN		06/12/2019	MARKETAXESS CORPORATI.....		1,020,920	1,000,000	1,009,016	1,005,321		(641)		(641)		1,004,680		16,240	16,240	21,576	10/15/2022	1FE.....
75935@ AJ 9	DISCOUNT TIRE CO CORP BND 7.780% 04/2		04/20/2019	Redemption 100.0000.....		4,285,715	4,285,715	4,446,557	4,317,470		(31,755)		(31,755)		4,285,715			.0		04/20/2019	2.....
75973Q AA 5	RENAISSANCERE FINANCE INC SENIOR CORP BN		05/29/2019	WELLS FARGO SECURITIES.....		1,993,180	2,000,000	1,978,980	1,980,954		803		803		1,981,756		11,424	11,424	63,058	07/01/2027	1FE.....
76110W WG 7	RESIDENTIALASSETSECURITIESC ABS 2004-KS2		06/01/2019	Paydown.....		4,820	4,820	4,819	4,818		2		2		4,820			.0	.89	03/25/2034	1FM.....
76110W YM 2	RESIDENTIAL ASSET SECURITIES C RASC_04-K		06/25/2019	Paydown.....		84,120	84,120	69,093	72,078		12,041		12,041		84,120			.0	1,082	06/25/2034	1FM.....
76110W ZX 7	RASC_04-KS6 RASC_04-KS6 3.229% 07/25/3		06/25/2019	Paydown.....		61,276	61,276	53,080	55,633		5,643		5,643		61,276			.0	872	07/25/2034	1FM.....
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R		06/25/2019	Paydown.....		70,370	70,370	70,370	70,370				0		70,370			.0	906	08/25/2034	1FM.....
76112B Z2 9	RESIDENTIAL ASSET MORTGAGE PRO RAMP_06-R		06/25/2019	Paydown.....		903,206	903,206	776,757	899,445		3,761		3,761		903,206			.0	10,532	03/25/2036	1FM.....
76114G AA 5	RESIDENTIAL ASSET SECURIZATI RAST_06-A		06/01/2019	Paydown.....		294,646	366,713	282,344	267,013		27,632		27,632		294,646			.0	10,257	02/25/2037	1FM.....
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMILT_06-1		06/25/2019	Paydown.....		180,162	180,162	85,490	85,333		94,829		94,829		180,162			.0	2,102	02/25/2036	1FM.....
77714T AB 7	ROSE ROCK MIDSTREAM LP / ROSE ROSE ROCK		06/12/2019	BANC OF AMERICA SECURITIES LLC.....		1,902,500	2,000,000	1,968,943	1,979,449		1,453		1,453		1,980,903		(78,403)	(78,403)	65,313	11/15/2023	4FE.....

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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)
78412F AP 9	SESI LLC SENIOR CORP BND 7.125% 12/15/		04/24/2019	GOLDMAN SACHS & CO.....		1,747,500	2,000,000	2,000,000	2,000,000				0		2,000,000		(252,500)	(252,500)	51,854	12/15/2021	4FE.....
78442G RA 6	SLMA ABS -9-A7A 3.180% 01/25/41.....		04/25/2019	Paydown.....		218,770	218,770	217,266			1,504		1,504		218,770			0	3,571	01/25/2041	1FE.....
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA_06-8		04/25/2019	Paydown.....		68,733	68,733	57,331	59,501		9,233		9,233		68,733			0	993	01/25/2041	1FE.....
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA_07-1		04/25/2019	Paydown.....		337,892	337,892	283,219	295,242		42,650		42,650		337,892			0	4,866	01/27/2042	1FE.....
78448P AD 2	SMB_15-A ABS -A-A3 144A 3.894% 02/17/3		05/22/2019	J.P. MORGAN SECURITIES INC.....		7,117,413	6,995,000	7,134,798	5,269,914		(23,302)		(23,302)		7,111,497		5,916	5,916	122,178	02/17/2032	1FE.....
78449Q AA 5	SMB PRIVATE EDUCATION LOAN TRU 2.694%		05/22/2019	GOLDMAN SACHS & CO.....		2,326,470	2,326,924	2,326,924	2,326,924				0		2,326,924		(454)	(454)	28,388	09/15/2025	1FE.....
78449Q AA 5	SMB PRIVATE EDUCATION LOAN TRU 2.694%		05/15/2019	Paydown.....		401,498	401,498	401,498	401,498				0		401,498			0	4,147	09/15/2025	1FE.....
78454L AK 6	SM ENERGY CO SENIOR CORP BND 6.125% 11		06/12/2019	CREDIT SUISSE FIRST BOSTON COR		57,565	58,000	57,477	57,703		27		27		57,730		(165)	(165)	2,062	11/15/2022	4FE.....
78454L AL 4	SM ENERGY CO SENIOR CORP BND 5.625% 06		06/03/2019	BARCLAYS CAPITAL.....		1,519,460	1,744,000	1,714,915	1,719,509		1,157		1,157		1,720,667		(201,207)	(201,207)	50,140	06/01/2025	4FE.....
78454L AP 5	SM ENERGY CO SENIORCORPBND 6.625% 01/1		06/03/2019	JEFFRIES & CO. INC.....		110,000	125,000	125,000	125,000				0		125,000		(15,000)	(15,000)	3,220	01/15/2027	3FE.....
78469Q AK 8	SPS SERVICER ADVANCE RECEIVABL SPART_16-		06/15/2019	Paydown.....		1,437,714	1,437,714	1,435,494	1,437,714				0		1,437,714			0	19,769	11/15/2049	1FE.....
78469Q AL 6	SPS SERVICER ADVANCE RECEIVABL SUB ABS 2		05/21/2019	CREDIT SUISSE FIRST BOSTON COR		1,373,604	1,375,000	1,374,966	1,375,000				0		1,375,000		(1,396)	(1,396)	18,708	11/15/2049	1FE.....
78469Q AM 4	SPS SERVICER ADVANCE RECEIVABL SPART_16-		06/15/2019	Paydown.....		267,857	267,863	267,833	267,863		(5)		(5)		267,857			0	4,808	11/15/2049	1FE.....
78469Q AN 2	SPS SERVICER ADVANCE RECEIVABL SUB ABS_1		06/15/2019	Paydown.....		831,286	831,302	831,197	831,302		(17)		(17)		831,286			0	17,166	11/15/2049	2FE.....
78469Q AW 2	SPART_18-T1 SPART 2018-T1 T4 4.500% 10		05/21/2019	CREDIT SUISSE FIRST BOSTON COR		1,011,484	1,000,000	999,858	1,000,000				0		1,000,000		11,484	11,484	19,750	10/17/2050	2FE.....
78469X AD 9	SPX FLOW INC SENIOR CORP BND 144A 5.62		06/06/2019	J.P. MORGAN SECURITIES INC.....		1,373,225	1,330,000	1,330,000	1,330,000				0		1,330,000		43,225	43,225	61,305	08/15/2024	4FE.....
78471F AA 0	SCLP_16-3 SENIOR ABS 16-3-A 144A 3.050		05/22/2019	GOLDMAN SACHS & CO.....		1,292,371	1,290,909	1,290,882	1,290,839		(9)		(9)		1,290,830		1,541	1,541	16,296	12/26/2025	1FE.....
78471F AA 0	SCLP_16-3 SENIOR ABS 16-3-A 144A 3.050		04/25/2019	Paydown.....		93,780	93,780	93,778	93,775		5		5		93,780			0	953	12/26/2025	1FE.....
785592 AE 6	SABINE PASS LIQUEFACTION LLC 5.625% 02		05/14/2019	CITIGROUP GLOBAL MKT INC.....		538,923	520,000	518,050	518,733		192		192		518,926		19,997	19,997	23,075	02/01/2021	2FE.....
79575@ AK 3	SALTCHUK RESOURCES INC CORP BND 4.270		06/25/2019	Redemption 100.0000.....		179,167	179,167	179,167	179,167				0		179,167			0	3,825	06/25/2028	1.....
80284R AF 6	SANTANDERDRIVEAUTORECEIVABL ABS_16-3-C		04/03/2019	CITIGROUP GLOBAL MKT INC.....		3,787,143	3,795,000	3,783,734			180		180		3,783,914		3,229	3,229	4,927	03/15/2022	1FE.....
805564 EL 1	SAST_99-3 SAST_99-3 9.450% 12/25/32		04/01/2019	Paydown.....		13,041	13,041	13,009	13,041				0		13,041			0	307	12/25/2032	1FM.....

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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)
805564 JM 4	SAST_01-2 SAST_01-2 6.812% 08/25/31		06/01/2019	Paydown		704	704	760	704				0		704			0	13	08/25/2031	1FM
81375W AB 2	SABR_04-01 SABR_04-01 3.169% 02/25/34		06/25/2019	Paydown		25,190	25,190	20,026	25,762		(571)		(571)		25,190			0	263	02/25/2034	1FM
81747W AG 2	SEMT2018-7 4.000% 09/25/48		06/01/2019	Paydown		472,231	472,231	474,592	474,398		(2,167)		(2,167)		472,231			0	7,885	09/25/2048	1FM
817565 CD 4	SERVICE CORP INTERNATIONAL US SENIORCORP		06/12/2019	MORGAN STANLEY & CO. INC		820,000	800,000	748,000	748,553		1,754		1,754		750,306		69,694	69,694	18,397	12/15/2027	3FE
82011@ AC 7	SHARYLANDDISTRIBUTION&TRANS SECURED CORP		05/16/2019	Call 106.4870		9,264,370	8,700,000	8,700,000	8,700,000				0		8,700,000			0	716,422	12/03/2025	1
82011@ AD 5	SHARYLANDDISTRIBUTION&TRANS SECURED CORP		05/16/2019	Call 106.5916		4,370,254	4,100,000	4,100,000	4,100,000				0		4,100,000			0	403,017	01/14/2026	1
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST SAFT_13-1		06/01/2019	Paydown		146,597	146,597	153,320	154,426		(7,829)		(7,829)		146,597			0	2,290	07/25/2043	1FM
82280Q AJ 0	SHELLPOINT CO-ORIGINATOR TRUST WHOLECMO1		06/01/2019	Paydown		903,681	903,681	895,209	895,793		7,888		7,888		903,681			0	14,598	08/25/2045	1FM
82653G AA 0	Sierra Receivables Funding Com SRFC_18-3		06/20/2019	Paydown		999,395	999,395	999,144	999,146		249		249		999,395			0	15,094	09/20/2035	1FE
82653G AB 8	Sierra Receivables Funding Com SRFC_18-3		06/20/2019	Paydown		262,999	262,999	262,955	262,971		28		28		262,999			0	4,166	09/20/2035	1FE
832696 AM 0	J M SMUCKER CO JM SMUCKER CO/THE 4.250		04/30/2019	JEFFRIES & CO. INC		4,848,600	5,000,000	5,065,634	5,059,075		(876)		(876)		5,058,200		(209,600)	(209,600)	133,993	03/15/2035	2FE
832696 AP 3	J M SMUCKER CO SENIOR CORP BND 4.375%		04/30/2019	BNP PARIBAS		2,391,975	2,500,000	2,615,668	2,609,598		(784)		(784)		2,608,815		(216,840)	(216,840)	68,967	03/15/2045	2FE
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4		06/25/2019	Paydown		951,135	951,135	946,183	946,970		4,165		4,165		951,135			0	12,508	11/25/2025	1FE
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU ABS_17-3-		06/25/2019	Paydown		59,091	59,091	59,391	59,364		(273)		(273)		59,091			0	677	05/25/2026	1FE
83405P AA 9	SOFI CONSUMER LOAN PROGRAM TRU SCLP_2017		06/25/2019	Paydown		269,611	269,611	269,161	269,225		386		386		269,611			0	3,648	02/25/2026	1FE
83416W AB 9	SOLAR STAR FUNDING LLC SOLAR STAR FUNDIN		06/30/2019	Various		80,960	80,960	80,960	80,960				0		80,960			0	1,599	06/30/2035	2FE
841504 AB 9	SOUTHEAST SUPPLY HEADER LLC SENIOR CORP		04/30/2019	DEUTSCHE BANK AG		3,046,830	3,000,000	2,996,370	2,997,838		118		118		2,997,956		48,874	48,874	48,521	06/15/2024	2FE
842400 GK 3	SOUTHERN CALIFORNIA EDISON CO. SECURED CO		04/30/2019	SALOMON SMITH BARNEY INC		8,984,910	9,500,000	9,198,755	9,202,177		1,717		1,717		9,203,894		(218,984)	(218,984)	262,339	03/01/2048	1FE
84334# AA 5	SOUTHERNMARYLANDELECTRICCOO SOUTHERNMARY		04/16/2019	Redemption 100.0000		36,668	36,668	36,668	36,668				0		36,668			0	733	04/16/2048	2
84858@ AA 3	SPIRIT AIRLINES 2015-1 4.930% 04/01/23		04/01/2019	Redemption 100.0000		625,333	625,333	625,333	625,333				0		625,333			0	15,414	04/01/2023	2FE
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL SENIOR CO		06/30/2019	Various		22,005	22,005	22,005	22,005				0		22,005			0	630	06/30/2036	2PL
848609 AA 1	SPIRITS NEWCO LLC CORP BND 5.300% 03/		06/30/2019	Various		71,812	71,812	71,812	71,812				0		71,812			0	1,903	03/31/2033	2PL

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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)
85172L AA 4	SLFT 2015-AA B ABS 15-AA A 144A 3.160%		05/22/2019	GOLDMAN SACHS & CO.....		767,727	767,757	767,604	767,714		(10)		(10)		767,703		24	24	10,715	11/15/2024	1FE.....
85172L AA 4	SLFT 2015-AA B ABS 15-AA A 144A 3.160%		05/15/2019	Paydown.....		1,114,438	1,114,438	1,114,216	1,114,374		.64		.64		1,114,438			.0	13,146	11/15/2024	1FE.....
85234# AB 1	STADIUM FUNDING TRUST CORP BND 5.000%		04/01/2019	Redemption 100.0000.....		113,409	113,409	113,409	113,409				.0		113,409			.0	2,835	04/01/2039	2PL.....
85236K AA 0	SIDC_19-1A ABS -1A-A2 4.540% 02/25/44		06/25/2019	Paydown.....		25,000	25,000	24,989			.11		.11		25,000			.0	337	02/25/2044	1FE.....
855244 AS 8	STARBUCKS CORPORATION SENIORCORP BND 4.		05/01/2019	RBC DOMINION SECURITIES INC.....		15,168,450	15,000,000	14,875,200	14,875,364		.421		.421		14,875,784		292,666	292,666	313,125	11/15/2048	2FE.....
85915# AH 4	STERICYCLE INC. SENIOR CORP BND 3.220%		06/14/2019	Call 101.1415.....		1,415,981	1,400,000	1,400,000	1,400,000				.0		1,400,000			.0	61,119	07/01/2022	2.....
85915# AJ 0	STERICYCLE INC. SENIOR CORP BND 3.290%		06/14/2019	Call 101.6512.....		2,541,280	2,500,000	2,500,000	2,500,000				.0		2,500,000			.0	123,553	07/01/2023	2.....
85915# AK 7	STERICYCLE INC. SENIOR CORP BND 3.640%		06/14/2019	Call 101.1580.....		30,752,034	30,400,000	30,400,000	30,400,000				.0		30,400,000			.0	1,123,789	10/01/2021	2.....
85915# AL 5	STERICYCLE INC. SENIOR CORP BND 3.930%		06/14/2019	Call 103.3345.....		5,580,064	5,400,000	5,400,000	5,400,000				.0		5,400,000			.0	328,158	10/01/2023	2.....
86213B AA 5	STR_14-1A WHOLE CMO_14-1A-A1 144A 4.2		06/20/2019	Paydown.....		1,875	1,875	1,875	1,875				.0		1,875			.0	33	04/20/2044	1FE.....
86213B AB 3	STR_14-1A WHOLE CMO_14-1A-A2 144A 5.0		06/20/2019	Paydown.....		1,875	1,875	1,874	1,874		.1		.1		1,875			.0	39	04/20/2044	1FE.....
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR SARM_05-6		06/25/2019	Paydown.....		193,204	193,204	167,604	188,456		4,748		4,748		193,204			.0	2,289	03/25/2035	1FM.....
86358E WX 0	SALT MEZZANIN ABS 05-HE3 M1 3.124% 09		06/25/2019	Paydown.....		496,587	496,587	443,204	473,690		22,897		22,897		496,587			.0	6,782	09/25/2035	1FM.....
86359D FM 4	STRUCTURED ASSET SECURITIES CO SASC_05-1		06/01/2019	Paydown.....		286,447	325,430	281,246	274,439		12,008		12,008		286,447			.0	8,086	06/25/2035	1FM.....
86359D QP 5	SASC_05-16 SASC_05-16 5.500% 09/25/35		06/01/2019	Paydown.....		44,116	44,116	43,535	43,470		.645		.645		44,116			.0	1,079	09/25/2035	2FM.....
86359D QP 5	SASC_05-16 SASC_05-16 5.500% 09/25/35		04/01/2019	Paydown.....		18,838	18,838	18,590	18,562		.276		.276		18,838			.0	345	09/25/2035	3FM.....
86359D UT 2	SASC SENIOR WHOLE CMO 05-5N 3A2 2.764%		05/01/2019	Paydown.....		(72,335)			19,031		(91,366)		(91,366)		(72,335)			.0		11/25/2035	1FM.....
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR		06/01/2019	Paydown.....		28,320	29,548	24,400	22,203		6,117		6,117		28,320			.0	590	03/25/2046	1FM.....
863613 AC 9	SASC_07-MN1A SASC_07-MN1A 2.584% 01/25		06/25/2019	Paydown.....		396,457	396,457	364,741	388,844		7,613		7,613		396,457			.0	1,623	01/25/2037	1FM.....
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		06/25/2019	Paydown.....		640,584	640,584	501,143	497,300		143,284		143,284		640,584			.0	5,801	08/25/2036	1FM.....
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		06/25/2019	Paydown.....		29,303	29,303	22,893	22,918		6,385		6,385		29,303			.0	366	10/25/2036	1FM.....
86362P AD 7	STRUCTURED ASSET SECURITIES CO ABS_07-BC		06/25/2019	Paydown.....		363,156	363,156	318,022	340,112		23,043		23,043		363,156			.0	3,880	02/25/2037	1FM.....

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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)
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO _07-AR1-2A1		06/25/2019	Paydown.....		420,532	420,532	339,516	347,952		72,580		72,580		420,532			0	4,434	01/25/2037	1FM.....
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		06/25/2019	Paydown.....		88,902	88,902	70,233	73,183		15,719		15,719		88,902			0	947	02/25/2037	1FM.....
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B		06/25/2019	Paydown.....		228,859	228,859	176,221	200,554		28,305		28,305		228,859			0	2,576	05/25/2047	1FM.....
864486 AK 1	SUBURBAN PROPANE PARTNERS L.P/ SENIOR CO		06/12/2019	BARCLAYS CAPITAL.....		296,994	305,000	305,000	305,000				0		305,000		(8,006)	(8,006)	14,086	03/01/2027	4FE.....
872227 AC 7	TBW MORTGAGE BACKED PASS THROU TBW_07-2		06/25/2019	Paydown.....		94,652	94,652	47,766	44,115		50,538		50,538		94,652			0	573	07/25/2037	1FM.....
87222E AH 1	TBW MORTGAGE BACKED PASS THROU WHOLE CMO		06/01/2019	Paydown.....		162,067	162,067	84,952	75,902		86,166		86,166		162,067			0	1,217	03/25/2037	1FM.....
87264A AS 4	T-MOBILE USA INC SENIOR CORP BND 5.125		04/25/2019	BARCLAYS CAPITAL.....		3,350,639	3,257,000	3,257,000	3,257,000				0		3,257,000		93,639	93,639	89,952	04/15/2025	3FE.....
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS CORP BND		06/05/2019	Redemption 100.0000.....		202,490	202,490	202,490	202,490				0		202,490			0	4,947	12/05/2022	1.....
87342R AD 6	TACO BELL FUNDING LLC BELL_18- ABS -1-A2		05/25/2019	Paydown.....		16,250	16,250	16,250	16,250				0		16,250			0	345	11/25/2048	2FE.....
87342R AE 4	TACO BELL FUNDING LLC BELL_18- ABS 1-A2I		05/25/2019	Paydown.....		20,000	20,000	20,000	20,000				0		20,000			0	485	11/25/2048	2FE.....
87612B BH 4	TARGA RESOURCES PARTNERS LP SENIORCORPBN		04/15/2019	Various.....		843,000	800,000	800,000	800,000				0		800,000		43,000	43,000	23,500	04/15/2026	3FE.....
877249 AC 6	TAYLOR MORRISON COMMUNITIES IN SENIOR CO		06/20/2019	Call 100.0000.....		2,500,000	2,500,000	2,486,250	2,495,480		778		778		2,496,259		3,741	3,741	89,323	04/15/2021	3FE.....
877249 AD 4	TAYLOR MORRISON COMMUNITIES IN SENIOR CO		05/28/2019	Various.....		2,012,869	2,000,000	2,000,000	2,000,000				0		2,000,000		12,869	12,869	83,823	03/01/2024	3FE.....
87804A AB 8	TBW MORTGAGE BACKED PASS THROU TBW_06-3		06/01/2019	Paydown.....		122,946	129,622	75,389	70,110		52,836		52,836		122,946			0	3,461	07/25/2036	1FM.....
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04- TMTS_04-2		06/25/2019	Paydown.....		391,935	391,935	365,173	388,153		3,782		3,782		391,935			0	7,101	12/25/2034	1FM.....
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05- TMT_05-8H		06/25/2019	Paydown.....		565,154	565,154	517,269	563,883		1,271		1,271		565,154			0	7,820	07/25/2035	1FM.....
88156P AA 9	TMTS_06-7 TMTS_06-7 2.564% 07/25/37		06/25/2019	Paydown.....		185,009	185,009	179,922	182,344		2,666		2,666		185,009			0	2,136	07/25/2037	1FM.....
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- TMTS_06-9		06/25/2019	Paydown.....		132,317	132,317	117,762	121,842		10,475		10,475		132,317			0	1,842	10/25/2037	1FM.....
882508 BF 0	TEXAS INSTRUMENTS INC SENIOR CORP BND		05/01/2019	BNP PARIBAS.....		10,222,600	10,000,000	9,910,600			408		408		9,911,008		311,592	311,592	54,896	03/15/2039	1FE.....
887315 AM 1	HISTORIC TW INC SENIOR CORP BND 9.150%		06/05/2019	Various.....		27,756,586	22,690,000	25,636,057	23,684,873		(90,367)		(90,367)		23,594,506		4,162,080	4,162,080	1,753,181	02/01/2023	2FE.....
887315 BN 8	HISTORIC TW INC CORP BND 6.625% 05/15/		06/05/2019	Taxable Exchange.....		16,286,918	13,090,000	13,923,171	13,659,319		(17,186)		(17,186)		13,642,134		2,644,785	2,644,785	481,785	05/15/2029	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	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)
887317 AD 7	WARNER MEDIA LLC CORP BND 6.500% 11/15	..	06/05/2019	Call 122.8500		614,250	500,000	499,605	499,687		4		4		499,691		309	309	132,306	11/15/2036	2FE
887317 AD 7	WARNER MEDIA LLC CORP BND 6.500% 11/15	..	06/05/2019	Taxable Exchange		2,475,142	2,000,000	2,129,400	2,106,458		(1,448)		(1,448)		2,105,010		370,132	370,132	72,222	11/15/2036	2FE
887317 AE 5	WARNER MEDIA LLC CORP BND 6.200% 03/1	..	06/05/2019	Taxable Exchange		3,540,561	3,000,000	2,999,970	3,000,001				0		3,000,001		540,560	540,560	134,333	03/15/2040	2FE
887317 AH 8	WARNER MEDIA LLC CORP BND 6.100% 07/15	..	06/05/2019	Various		6,415,087	5,400,000	5,381,538	5,383,979		157		157		5,384,136		1,030,951	1,030,951	292,800	07/15/2040	2FE
887317 AL 9	WARNER MEDIA LLC SENIOR CORP BND 6.250	..	06/05/2019	Taxable Exchange		2,356,988	2,000,000	1,974,140	1,977,054		205		205		1,977,259		379,729	379,729	85,417	03/29/2041	2FE
89169D AL 5	TWPT_17-3 2.855% 07/25/57	..	06/01/2019	Paydown		319,117	319,117	314,330	314,804		4,313		4,313		319,117				3,824	07/25/2057	1FM
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A 2.750% 06/25	..	06/01/2019	Paydown		245,208	246,310	239,854			5,354		5,354		245,208				2,247	06/25/2057	1FM
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT ABS18-314	..	06/01/2019	Paydown		568,899	568,899	569,106	569,009		(109)		(109)		568,899				9,084	05/25/2058	1FM
89175V AA 1	TPMT_18-2 ABS18-2144A 3.250% 03/25/58	..	05/21/2019	MORGAN STANLEY & CO. INC		11,031,701	10,951,277	10,915,687	10,917,989		299		299		10,918,288		113,413	113,413	170,049	03/25/2058	1FM
89175V AA 1	TPMT_18-2 ABS18-2144A 3.250% 03/25/58	..	05/01/2019	Paydown		261,494	261,494	260,644	260,699		795		795		261,494				3,260	03/25/2058	1FM
89323# AF 6	ATLANTIC PATH 15 LLC CORP BND 8.000%	..	06/15/2019	Redemption 100.0000		289,960	289,960	290,687	290,349		(389)		(389)		289,960				11,598	12/15/2028	1
89324# AA 6	ATLANTIC HOLDINGS PATH 15 LLC CORP BND	..	06/15/2019	Redemption 100.0000		233,806	233,806	235,420	234,323		(517)		(517)		233,806				10,475	12/15/2023	2
89675* AN 7	TRITONCONTAINERINTERNATIONAL CORP BND	..	04/30/2019	Various		2,285,714	2,285,714	2,285,714	2,285,714				0		2,285,714				69,371	04/30/2020	2
89675* AQ 0	TRITONCONTAINERINTERNATIONAL SENIOR CORP	..	04/30/2019	Various		1,285,714	1,285,714	1,285,714	1,285,714				0		1,285,714				39,343	04/30/2020	2
90131H BB 0	21ST CENTURY FOX AMERICA INC SENIOR CORP	..	04/01/2019	Taxable Exchange		(56,622)							0				(56,622)	(56,622)	56,622	06/30/2028	2FE
90269G AL 5	UBS COMM MORTTRUST UBSCM_12-C1 MEZZANIN	..	06/06/2019	Various		3,979,676	3,775,000	4,192,429	3,963,790		(25,503)		(25,503)		3,938,287		41,389	41,389	111,030	05/10/2045	1FM
90270Y AG 4	UBSBB_13-C5 UBSBB_13-C5 3.649% 03/10/4	..	05/28/2019	MORGAN STANLEY & CO. INC		1,553,572	1,527,028	1,527,326	1,529,671		(413)		(413)		1,529,258		24,314	24,314	27,549	03/10/2046	1FM
90270Y AL 3	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB_13-	..	05/07/2019	Various		734,277	733,103	691,771	705,308		2,256		2,256		707,564		26,713	26,713	10,736	03/10/2046	1FM
90276U AS 0	UBSCMT_17-C6 PRELCFSENIORCMBS17-C6 2.3	..	05/20/2019	GOLDMAN SACHS & CO		7,672,070	7,704,272	7,704,256	7,704,256				0		7,704,256		(32,185)	(32,185)	85,787	12/15/2050	1FM
90276U AS 0	UBSCMT_17-C6 PRELCFSENIORCMBS17-C6 2.3	..	05/01/2019	Paydown		309,253	309,253	309,252	309,252		1		1		309,253				2,735	12/15/2050	1FM
903436 AA 1	US AIRWAYS GROUP INC CORP BND 7.125% 1	..	04/22/2019	Redemption 100.0000		32,593	32,593	32,593	32,593				0		32,593				1,161	10/22/2023	1FE
90345K AA 8	US AIRWAYS INC SECURED CORP BND 6.250%	..	04/22/2019	Various		154,943	154,943	165,643	163,328		(8,385)		(8,385)		154,943				4,842	10/22/2024	1FE

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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)
90346W AA 1	US AIRWAYS INC SECURED CORP BND 3.950%		05/15/2019	Redemption	100.0000	62,105	62,105	62,237	62,236		(131)		(131)		62,105			0	1,227	11/15/2025	1FE
90346W AB 9	US AIRWAYS INC US AIRWAYS 2013-1 PASS TH		05/15/2019	Various		92,060	92,060	91,370	91,763		297		297		92,060			0	2,474	11/15/2021	2FE
90366* AA 7	USGBF NOTE NIAID LLC TRANCHE A SENIOR CO		06/15/2019	Redemption	100.0000	328,258	328,258	328,258	326,190		2,068		2,068		328,258			0	6,101	04/15/2029	1
908594 AB 0	UNION TANK CAR COMPANY UNION TANK CAR CO		03/29/2019	Various		1,223,860	1,218,182	1,218,182	1,218,182		5,678		5,678		1,223,860			0	16,867	06/01/2019	1FE
90932E AA 1	UNITED AIRLINES INC SECURED CORP BND 2		04/05/2019	Redemption	100.0000	528,620	528,620	528,620	528,620				0		528,620			0		04/07/2030	1FE
90932P AB 4	UNITED AIRLINES INC SECURED CORP BND 4		04/11/2019	Various		315,054	315,054	317,867	316,568		(1,514)		(1,514)		315,054			0	7,483	04/11/2022	2FE
911365 BB 9	UNITED RENTALS NORTH AMERICA I UNITED RE		04/02/2019	GOLDMAN SACHS & CO		4,629,375	4,500,000	4,516,250	4,508,180		(438)		(438)		4,507,742		121,633	121,633	99,906	11/15/2024	3FE
911365 BB 9	UNITED RENTALS NORTH AMERICA I UNITED RE		05/26/2019	Call	102.8750	1,543,125	1,500,000	1,516,250	1,508,180		(765)		(765)		1,507,416		(7,416)	(7,416)	88,885	11/15/2024	3FE
911365 BD 5	UNITED RENTALS NORTH AMERICA I SENIOR CO		04/24/2019	BARCLAYS CAPITAL		828,000	800,000	800,000	800,000				0		800,000		28,000	28,000	12,344	07/15/2025	3FE
911365 BL 7	UNITED RENTALS NORTH AMERICA I SENIOR CO		04/29/2019	BANK OF MONTREAL		301,500	300,000	300,000					0		300,000		1,500	1,500		01/15/2030	3FE
913017 BR 9	UNITED TECHNOLOGIES CORPORATN CORP BND		05/17/2019	HSBC SECURITIES INC		12,192,600	12,000,000	13,306,684	12,419,644		(94,949)		(94,949)		12,324,695		(132,095)	(132,095)	324,000	04/15/2020	2FE
913017 BV 0	UNITED TECHNOLOGIES CORPORATN SENIOR COR		05/24/2019	MORGAN STANLEY & CO. INC		15,122,100	15,000,000	16,110,053	15,670,480		(78,471)		(78,471)		15,592,009		(469,909)	(469,909)	229,917	06/01/2022	2FE
91529Y AJ 5	UNUM GROUP UNUM GROUP 5.750% 08/15/42		05/14/2019	MORGAN STANLEY & CO. INC		5,460,050	5,000,000	4,713,584	4,739,517		1,857		1,857		4,741,374		718,676	718,676	216,424	08/15/2042	2FE
91913Y AR 1	VALERO ENERGY CORPORATION CORP BND 6.1		04/25/2019	Call	102.4790	6,148,740	6,000,000	6,267,987	6,082,334		(23,551)		(23,551)		6,058,783		(58,783)	(58,783)	418,240	02/01/2020	2FE
92257A AB 0	VCC_18-1 SENIORWHOLECMO18-1144A 3.590%		06/01/2019	Paydown		169,084	169,084	169,026	169,026		57		57		169,084			0	2,447	04/25/2048	1FE
92258M AB 3	VCC_15-1 SUB CMBS -1-M1 144A 5.280% 06		06/01/2019	Redemption	100.0000	1,012,779	1,012,779	1,014,836	1,014,848		(2,069)		(2,069)		1,012,779			0	22,612	06/25/2045	1FE
92258N AB 1	VCC_16-1 VCC_16-1 3.534% 04/25/46		06/01/2019	Paydown		354,691	354,691	354,691	354,691				0		354,691			0	5,176	04/25/2046	1FE
92258V AA 5	VCC_17-2-AFL VCC_17-2 3.304% 11/25/47		06/25/2019	Paydown		43,375	43,920	43,974	43,974		(599)		(599)		43,375			0	600	11/25/2047	1FE
92259B AA 8	VELOCITY COMMERCIAL CAPITAL VCC_18-2 4		06/01/2019	Paydown		331,494	331,494	331,525	45,841		1,555		1,555		331,494			0	7,882	10/26/2048	1FE
92259B AD 2	VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1		06/01/2019	Paydown		61,617	61,617	61,604	61,604		13		13		61,617			0	1,033	10/26/2048	1FE
92348M AA 7	VERIZONOWNERTRUSTVZOT_16-2A SENIORABS16-		05/22/2019	BANC OF AMERICA SECURITIES LLC		1,340,373	1,343,943	1,329,664	1,336,301		2,340		2,340		1,338,641		1,732	1,732	9,658	05/20/2021	1FE
92348M AA 7	VERIZONOWNERTRUSTVZOT_16-2A SENIORABS16-		05/20/2019	Paydown		495,383	495,383	490,120	492,566		2,817		2,817		495,383			0	3,096	05/20/2021	1FE

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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)
927804	FU 3 VIRGINIA ELECTRIC AND POWER CO SENIOR CO		04/03/2019	SUNTRUST ROBINSON HUMP		2,841,981	2,855,000	2,854,743	2,854,812		6		6		2,854,819		(12,837)	(12,837)	64,951	01/15/2026	1FE
92826C	AD 4 VISA INC SENIOR CORP BND 3.150% 12/14/		04/03/2019	GOLDMAN SACHS & CO		2,325,852	2,300,000	2,291,582	2,293,873		205		205		2,294,078		31,774	31,774	22,339	12/14/2025	1FE
92826C	AJ 1 VISA INC SENIORCORPBND 3.650% 09/15/47		05/01/2019	MORGAN STANLEY & CO. INC		4,952,700	5,000,000	4,754,850	4,756,204		1,544		1,544		4,757,748		194,952	194,952	115,076	09/15/2047	1FE
92890F	AY 2 WFRBS_14-C20 SUB CMBS_14-C20-B 4.378%		06/13/2019	DEUTSCHE BANK AG		2,100,156	2,000,000	2,070,000	2,045,966		(3,673)		(3,673)		2,042,293		57,863	57,863	39,645	05/15/2047	1FM
92890H	AD 4 WEA FINANCE LLC CORP BND 144A 4.750% 0		05/14/2019	WELLS FARGO SECURITIES		1,050,170	1,000,000	977,860	979,208		152		152		979,360		70,810	70,810	31,535	09/17/2044	1FE
92890K	BC 8 WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_14-		05/28/2019	BANK OF MONTREAL		1,571,016	1,500,000	1,593,794	1,573,137		(5,088)		(5,088)		1,568,050		2,966	2,966	30,178	09/15/2057	1FM
92890N	AW 9 WFRBS_12-C10 WFRBS_12-C10 3.241% 12/15		05/29/2019	MORGAN STANLEY & CO. INC		2,526,660	2,500,000	2,562,395	2,524,078		(3,107)		(3,107)		2,520,971		5,689	5,689	40,512	12/15/2045	1FM
92890N	AX 7 WFRBS_12-C10 WFRBS_12-C10 3.744% 12/15		05/01/2019	MORGAN STANLEY CAPITAL SERVICE		2,500,098	2,500,000	2,562,408	2,524,449		(2,311)		(2,311)		2,522,138		(22,040)	(22,040)	39,260	12/15/2045	1FM
92890P	AH 7 WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_13-		06/06/2019	Various		6,355,274	6,197,669	6,280,243	6,250,342		(5,890)		(5,890)		6,244,452		110,821	110,821	124,978	06/15/2046	1FM
92890P	AJ 3 WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_13-		06/06/2019	SALOMON SMITH BARNEY INC		2,786,310	2,759,256	2,783,929	2,774,275		(1,602)		(1,602)		2,772,673		13,637	13,637	48,791	06/15/2046	1FM
929227	4D 5 WASHINGTON MUTUAL CMO-03-AR6-A1 4.720%		06/01/2019	Paydown		16,327	16,327	16,415	16,553		(226)		(226)		16,327			0	316	06/25/2033	1FM
92936Q	AJ 7 WFRBS_12-C6 WFRBS_12-C6 4.697% 04/15/4		05/28/2019	BMO CAPITAL MARKETS		1,777,862	1,705,000	1,863,587	1,789,466		(11,748)		(11,748)		1,777,717		145	145	39,597	04/15/2045	1FM
92938V	AU 9 WF-RBS COMMERCIAL MORTGAGE TRU WFRBS_14-		05/01/2019	MORGAN STANLEY & CO. INC		3,630,154	3,492,238	3,457,483	3,462,410		1,111		1,111		3,463,520		166,634	166,634	54,534	03/15/2047	1FM
92939K	AE 8 WFRBS_14-C24 LCF SENIOR CMBS_14-C24-A5		05/28/2019	WELLS FARGO SECURITIES		779,590	750,000	798,562	783,418		(2,400)		(2,400)		781,018		(1,429)	(1,429)	13,376	11/15/2047	1FM
92939K	BR 8 WFRBS_14-C24 WFRBS_14-C24 4.204% 11/15		06/06/2019	BARCLAYS CAPITAL		3,067,969	3,000,000	2,883,002	2,883,461		7,398		7,398		2,890,859		177,110	177,110	66,213	11/15/2047	1FM
92977B	A* 2 HOME DEPOT INC CORP BND 6.000% 01/15/		06/15/2019	Redemption 100.0000		129,200	129,200	128,977	129,112		89		89		129,200			0	3,232	01/15/2025	1
92977X	AA 1 WACHOVIA LOAN TRUST WACLT_05-S WACLT_05-		05/21/2019	J.P. MORGAN SECURITIES INC		537,004	537,592	526,168	537,695		(99)		(99)		537,596		(592)	(592)	6,308	05/25/2035	1FM
92977X	AA 1 WACHOVIA LOAN TRUST WACLT_05-S WACLT_05-		04/25/2019	Paydown		99,685	99,685	97,567	99,704		(19)		(19)		99,685			0	950	05/25/2035	1FM
92977Y	BW 0 WMLT CMO_05-B 2A4 4.604% 10/20/35		06/01/2019	Paydown		169,456	169,456	151,275	160,937		8,519		8,519		169,456			0	3,243	10/20/2035	1FM
92978E	AA 2 WACHOVIA MORTGAGE LOAN TRUST L WMLT_06-A		06/25/2019	Paydown		134,661	134,661	74,654	69,531		65,130		65,130		134,661			0	1,531	08/25/2036	1FM
93041#	AA 0 WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2019	Redemption 100.0000		10,882	10,882	10,882	10,882				0		10,882			0	241	02/15/2034	2

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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)
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		06/01/2019	Paydown.....		272,694	272,667	224,875	232,857		39,837		39,837		272,694			0	3,278	07/25/2046	1FM.....
93364E AE 4	WMHE_07-HE3 WMABC_07-HE3 2.694% 05/25/		06/25/2019	Paydown.....		196,369	196,369	118,910	123,952		72,417		72,417		196,369			0	2,428	05/25/2037	1FM.....
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H		06/25/2019	Paydown.....		372,537	372,537	227,623	234,348		138,189		138,189		372,537			0	4,539	05/25/2037	1FM.....
93935W AF 1	WMALT_06-9 WMALT_06-9 4.746% 10/25/36		06/01/2019	Paydown.....		205,635	205,635	92,095	82,002		123,633		123,633		205,635			0	1,835	10/25/2036	1FM.....
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS WMALT_07-		06/01/2019	Paydown.....		122,198	141,373	116,052	109,852		12,346		12,346		122,198			0	3,462	06/25/2037	1FM.....
94106L BB 4	WASTE MANAGEMENT INC SENIORCORPBND 3.9		05/21/2019	BARCLAYS CAPITAL.....		2,500,750	2,500,000	2,445,650	2,446,430		918		918		2,447,348		53,402	53,402	70,958	03/01/2035	2FE.....
942682 B* 5	WATSON LAND CO SENIOR CORP BND 4.400%		06/29/2019	Various.....		91,135	91,135	91,135	91,135				0		91,135			0	1,672	12/29/2040	2.....
942683 AH 6	ALLERGAN FINANCE LLC SENIOR CORP BND 4		05/01/2019	SALOMON SMITH BARNEY INC.....		29,568,000	31,500,000	29,627,829	29,653,535		13,558		13,558		29,667,093		(99,093)	(99,093)	853,891	10/01/2042	2FE.....
94978# BV 8	HOME DEPOT INC CORP BND 5.370% 01/15/		06/15/2019	Redemption 100.0000.....		229,235	229,235	229,760	229,270		(35)		(35)		229,235			0	5,132	01/15/2020	1.....
94978# CQ 8	CVS PASSTHROUGH TRUST CORP BND 5.610%		06/10/2019	Redemption 100.0000.....		81,217	81,217	78,519	79,954		1,262		1,262		81,217			0	1,900	08/10/2027	2.....
94978# DC 8	FIRST UNION RAIL CORP CORP BND 5.480%		04/02/2019	Redemption 100.0000.....		1,641	1,641	1,641	1,641				0		1,641			0	.67	01/02/2025	1.....
94980G BF 7	WFHE_04-2 WFHE_04-2 3.404% 05/25/34		06/25/2019	Paydown.....		410,460	410,460	397,120	406,214		4,246		4,246		410,460			0	5,992	05/25/2034	1FM.....
949832 AE 9	WELLS FARGO MORTGAGE BACKED SE WFMBS_05-		06/01/2019	Paydown.....		1,103,493	1,103,493	991,764	1,077,990		25,502		25,502		1,103,493			0	27,478	12/25/2035	1FM.....
949834 CM 5	WFMBS_07-14 WFMBS_07-14 5.500% 10/25/2		06/01/2019	Paydown.....		17,753	17,753	17,539	17,577		176		176		17,753			0	434	10/25/2022	1FM.....
94983Q AK 2	WFMBS_06-3 WFMBS_06-3 5.500% 03/25/36		06/01/2019	Paydown.....		192,884	227,545	205,466	223,547		(30,663)		(30,663)		192,884			0	4,750	03/25/2036	3FM.....
94984J AL 5	WFMBS_06-13 WFMBS_06-13 6.000% 10/25/3		06/01/2019	Paydown.....		99,699	100,364	92,676	99,465		234		234		99,699			0	2,636	10/25/2036	3FM.....
94985R AQ 5	WFMBS_07-4 WFMBS_07-4 6.000% 04/25/37		06/01/2019	Paydown.....		113,768	128,811	109,407	110,851		2,917		2,917		113,768			0	3,119	04/25/2037	1FM.....
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WRFF_11-R		06/01/2019	Paydown.....		759,176	759,176	789,534	796,947		(37,771)		(37,771)		759,176			0	15,210	09/17/2047	1FE.....
95000M BR 1	WELLS FARGO COMMERCIAL MORTGAG WFCM_16-C		06/04/2019	DIRECT.....		2,035,000	2,000,000	2,059,958	2,049,516		(2,657)		(2,657)		2,046,859		(11,859)	(11,859)	35,140	11/15/2059	1FM.....
95001A AZ 9	WFCM_17C41 CMBS_17C41-A1 144A 2.279% 1		05/20/2019	GOLDMAN SACHS & CO.....		14,418,131	14,497,414	14,497,124	14,496,115		(1,413)		(1,413)		14,494,702		(76,571)	(76,571)	156,938	11/15/2050	1FM.....
95001A AZ 9	WFCM_17C41 CMBS_17C41-A1 144A 2.279% 1		05/01/2019	Paydown.....		407,716	407,716	407,708	407,679		37		37		407,716			0	3,504	11/15/2050	1FM.....

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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)
95001G AA 1	WELLSFARGOCOMMERCIALMORTGAG SENIOR CMBS		05/20/2019	GOLDMAN SACHS & CO.....		1,560,054	1,566,848	1,566,818	1,566,818				0	1,566,818		(6,764)	(6,764)	17,401	12/15/2050	1FM.....	
95001G AA 1	WELLSFARGOCOMMERCIALMORTGAG SENIOR CMBS		05/01/2019	Paydown.....		57,548	57,548	57,546	57,546		1		1	57,548			0	507	12/15/2050	1FM.....	
958254 AH 7	WESTERN MIDSTREAM OPERATING LP SENIORCOR		05/06/2019	CITIGROUP GLOBAL MKT INC.....		4,033,160	4,000,000	3,977,400			2,169		2,169	3,979,569		53,591	53,591	123,500	03/01/2028	2FE.....	
96188# AA 6	WETT HOLDINGS LLC SECURED CORP BND 4.3		06/30/2019	Redemption 100.0000.....		31,111	31,111	31,111	31,111				0	31,111			0	670	12/18/2024	2FE.....	
96926D AR 1	WILLIAM LYON HOMES INC SENIOR CORP BND		06/04/2019	CREDIT SUISSE FIRST BOSTON COR		481,875	500,000	496,204	496,921		159		159	497,080		(15,205)	(15,205)	24,969	01/31/2025	4FE.....	
96926D AU 4	WILLIAM LYON HOMES INC SENIORCORPBND144A		05/01/2019	SUMRIDGE PARTNERS, LLC.....		992,500	1,000,000	1,000,000	1,000,000				0	1,000,000		(7,500)	(7,500)	40,333	09/01/2023	4FE.....	
96928* BK 2	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2019	Redemption 100.0000.....		16,451	16,451	17,270	17,056		(604)		(604)	16,451			0	396	10/15/2032	2.....	
96949L AD 7	WILLIAMS COMPANIES INC SENIOR CORP BND		05/16/2019	UBS WARBURG LLC.....		400,840	400,000	401,484	401,335		(52)		(52)	401,283		(443)	(443)	6,458	06/15/2027	2FE.....	
96950F AG 9	WILLIAMS COMPANIES INC CORP BND 4.125%		05/24/2019	TDSI.....		3,042,330	3,000,000	3,095,828	3,029,809		(7,459)		(7,459)	3,022,350		19,980	19,980	66,688	11/15/2020	2FE.....	
98956P AF 9	ZIMMER HOLDINGS INC SENIOR CORP BND 3		05/24/2019	SEAPORT GROUP.....		503,080	500,000	498,825	499,224		45		45	499,269		3,811	3,811	11,735	04/01/2025	2FE.....	
98956P AP 7	ZIMMER HOLDINGS INC SENIORCORPBND 3.16		05/17/2019	MIZUHO INTERNATIONAL PLC...		9,997,700	10,000,000	10,000,000	10,000,000				0	10,000,000		(2,300)	(2,300)	147,908	03/19/2021	2FE.....	
98978V AB 9	ZOETIS INC SENIOR CORP BND 3.250% 02/0		05/28/2019	CREDIT SUISSE FIRST BOSTON COR		2,530,875	2,500,000	2,482,778	2,489,252		1,009		1,009	2,490,260		40,615	40,615	67,257	02/01/2023	2FE.....	
C0461# AA 3	AURORA SOLAR LIMITED PARTNERS SECURED CO		06/30/2019	Redemption 100.0000.....		244,484	244,484	241,518	233,914				0	244,484	7,604	2,966	2,966	4,987	12/31/2033	2FE.....	
C4111# AG 6	GRAYMONT WESTERN CANADA INC SE CORP BND		06/21/2019	Various.....		242,857	242,857	242,857	242,857				0	242,857			0	5,707	06/21/2027	2FE.....	
G8967# AH 6	TRITONCONTAINERINTERNATIONAL CORP BND		06/30/2019	Redemption 100.0000.....		1,857,143	1,857,143	1,857,143	1,857,143				0	1,857,143			0	41,229	06/30/2021	2FE.....	
U6415R AD 5	NEWELL BRANDS INC SENIOR CORP BND MTN		05/22/2019	J.P. MORGAN SECURITIES INC...		1,166,708	1,115,400	1,350,952	1,136,118		1,168		1,168	1,109,493	(248,724)	57,216	(191,508)	27,546	10/01/2021	2FE.....	
124765 C* 7	CAE INC CORP BND 7.660% 06/05/19..		06/05/2019	Various.....		8,000,000	8,000,000	8,000,000	8,000,000				0	8,000,000			0	306,400	06/05/2019	2.....	
146900 AQ 8	CASCADES INC. SENIOR CORP BND 144A 5.7	A	06/24/2019	BARCLAYS CAPITAL.....		2,016,250	2,000,000	2,000,000	2,000,000				0	2,000,000		16,250	16,250	48,396	07/15/2023	3FE.....	
15135U AF 6	CENOVUS ENERGY INC CORP BND 6.750% 11/	A	06/18/2019	BARCLAYS CAPITAL.....		6,442,157	5,780,000	5,956,676	5,931,224		(1,742)		(1,742)	5,929,482		512,674	512,674	233,006	11/15/2039	2FE.....	
15135U AH 2	CENOVUS ENERGY INC SENIOR CORP BND 4.4	A	05/13/2019	BARCLAYS CAPITAL.....		1,789,520	2,000,000	1,995,640	1,996,228		33		33	1,996,261		(206,741)	(206,741)	59,333	09/15/2042	2.....	
15135U AM 1	CENOVUS ENERGY INC SENIOR CORP BND 144A	A	05/16/2019	MORGAN STANLEY & CO. INC.....		1,504,485	1,500,000	1,492,906	1,493,640		246		246	1,493,886		10,599	10,599	38,073	04/15/2027	2FE.....	
18914L AA 8	CLOVER LIMITED PARTNERSHIP CLOVER LIMITE		03/31/2019	Redemption 100.0000.....		53,843	53,843	55,317					0	53,843	(1,474)		(1,474)	989	03/31/2034	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

QE05.61

1	2	3	4	5	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)
29252B AA 7	ENBRIDGE PIPELINES SOUTHERN LI SENIOR CO	..	06/30/2019	Redemption 100.0000.....		68,960	68,960	68,960	68,960				0		68,960			0	1,372	06/30/2040	1PL.....
349553 AM 9	FORTIS INC SENIOR CORP BND 144A 3.055%	A	04/18/2019	Call 96.5430.....		3,676,357	3,808,000	3,682,641	3,697,819		3,649		3,649		3,701,467		106,533	106,533	(68,951)	10/04/2026	2FE.....
35952S AA 0	FTG FRASER TRANSPORTATION GROU FRASER TR	..	04/01/2019	Various.....		61	61	63	(2,731)				0	2,794	61	(2)		(2)	2,301	12/30/2033	1FE.....
66980C AB 4	NOUVELLEAUTOROUTE30FINANCEM SENIORCORPBN	..	04/01/2019	Redemption 100.0000.....		1,092	1,092	1,124					0		1,092	(31)		(31)	22	03/31/2042	2FE.....
67077M AA 6	NUTRIEN LTD CORP BND 6.500% 05/15/19	A	05/15/2019	Maturity.....		4,000,000	4,000,000	4,150,260	4,051,194		(51,194)		(51,194)		4,000,000			0	130,000	05/15/2019	2FE.....
72908L AB 1	PLENARY PROPERTIES NDC GP PLENARY PROPER	..	06/07/2019	Various.....		137,279	137,279	155,289	125,607		11,170		11,170	33,084	137,279	(32,582)		(32,582)	2,973	02/07/2040	2FE.....
87277* AA 1	TM1505 LLC CORP BND 5.350% 04/05/23	..	06/05/2019	Various.....		418,961	418,961	420,295	419,423		(462)		(462)		418,961			0	9,345	04/05/2023	1.....
000000 00 0	SUMMARY ADJUSTMENT.....	..	06/28/2019	Various.....		3,451,591							0	431,927	444,595	3,019,664	3,464,259			06/28/2019	2Z.....
878742 BC 8	TECK RESOURCES LTD SENIOR CORP BND 144A	A	04/30/2019	STIFEL NICOLAUS & CO INC.....		90,908	85,000	85,000	85,000				0		85,000		5,908	5,908	3,030	06/01/2024	2FE.....
884903 BV 6	THOMSON REUTERS CORPORATION SENIOR CORP	A	05/16/2019	BARCLAYS CAPITAL.....		2,911,560	3,000,000	2,987,100	2,990,109		456		456		2,990,565		(79,005)	(79,005)	51,646	05/15/2026	2FE.....
91911K AE 2	BAUSCH HEALTH COMPANIES INC SENIOR CORP	A	05/24/2019	Call 101.5130.....		1,190,747	1,173,000	1,111,418	1,117,296		3,920		3,920		1,121,216		51,784	51,784	64,879	03/01/2023	4FE.....
C0104* AB 8	AIR CANADA SECURED CORP BND 4.190% 04/15	..	04/15/2019	Redemption 100.0000.....		324,189	324,189	335,269	317,341				0	17,929	324,189	(11,081)		(11,081)	6,792	04/15/2026	2FE.....
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO PLENARY H	..	06/13/2019	Various.....		46,786	46,786	53,480	49,185		(3,675)		(3,675)	3,923	46,786	(2,648)		(2,648)	1,024	03/13/2040	2Z.....
00168@ AB 2	ALS LTD CORP BND 4.260% 12/07/20..	D	12/07/2018	Tax Free Exchange.....		1,101,772	1,100,000	1,100,000	1,100,000				0		1,100,000		1,772	1,772		12/07/2020	2.....
00507U AS 0	ALLERGAN FUNDING SCS SENIOR CORP BND 3	D	05/16/2019	BARCLAYS CAPITAL.....		1,114,074	1,110,000	1,106,060	1,107,387		143		143		1,107,531		6,543	6,543	28,706	03/15/2025	2FE.....
00652M AD 4	ADANI PORT AND SPECIAL ECONOMI SENIOR CO	D	04/30/2019	BARCLAYS CAPITAL.....		673,897	700,000	705,977	705,277		(144)		(144)		705,133		(31,236)	(31,236)	21,156	07/30/2027	2FE.....
00971Y AF 7	AKBANK TAS SENIOR CORP BND 144A 5.125%	D	06/20/2019	CITIGROUP GLOBAL MKT INC.....		356,600	400,000	394,000	395,078		282		282		395,360		(38,760)	(38,760)	15,033	03/31/2025	4FE.....
01609W AU 6	ALIBABA GROUP HOLDING LTD SENIOR CORP BN	D	04/25/2019	Various.....		4,820,920	5,000,000	4,726,650			1,035		1,035		4,727,685		93,235	93,235	71,444	12/06/2037	1FE.....
02364W AV 7	AMERICA MOVIL SAB DE CV CORP BND 5.000	D	05/15/2019	Various.....		3,777,252	3,700,000	3,666,356	3,694,925		1,282		1,282		3,696,207		3,793	3,793	192,877	03/30/2020	1FE.....
05330K AA 3	AUTOPISTASMETROPOLITANASDEP SECURED CORP	D	06/30/2019	Redemption 100.0000.....		37,485	37,485	37,485	37,485				0		37,485			0	1,265	06/30/2035	2FE.....
055451 AH 1	BHP BILLITON FINANCE USA LTD CORP BND	D	04/01/2019	Various.....		14,000,000	14,000,000	13,955,060	13,998,527		1,473		1,473		14,000,000			0	455,000	04/01/2019	1FE.....
06738E AU 9	BARCLAYS PLC SENIOR CORP BND 4.337% 01	D	04/30/2019	CREDIT AGRICOLE.....		6,028,140	6,000,000	6,135,420	6,123,581		(4,403)		(4,403)		6,119,177		(91,037)	(91,037)	211,067	01/10/2028	2FE.....

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)
06759Y AC 9	BARINGSCLOLTDBABSN_16-3A ABS 16-3A 144A	D	04/03/2019	Paydown.....		6,500,000	6,500,000	6,500,000	6,500,000				0		6,500,000			0	138,044	01/15/2028	1FE.....
06759Y AG 0	BARINGSCLOLTDBABSN_16-3A MEZZANINE ABS 1	D	04/03/2019	Paydown.....		8,250,000	8,250,000	8,127,141	8,250,000				0		8,250,000			0	255,074	01/15/2028	2FE.....
06760A AA 2	BARINGSCLOLTDBABSN_16-3A BAS_16-3 10.03	D	04/03/2019	Paydown.....		8,500,000	8,500,000	8,220,291	8,255,720		244,280		244,280		8,500,000			0	395,262	01/15/2028	3FE.....
14311N AA 2	CARLYLE GLOBAL MARKET STRATEGI CARLYL_15	D	06/04/2019	Paydown.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	129,350	10/20/2027	1FE.....
14311N AC 8	CARLYLE GLOBAL MARKET STRATEGI CGMS_15-4	D	06/04/2019	Paydown.....		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	121,480	10/20/2027	1FE.....
151191 BD 4	CELULOSA ARAUCO Y CONSTITUCION SENIORCOR	D	04/02/2019	Various.....		6,187,500	6,250,000	6,108,282	3,169,188		405		405		6,109,593		77,907	77,907	144,986	11/02/2047	2FE.....
151191 BE 2	CELULOSA ARAUCO Y CONSTITUCION SENIORCOR	D	05/08/2019	CITIGROUP GLOBAL MKT INC.....		3,491,250	3,500,000	3,475,780			54		54		3,475,834		15,416	15,416	4,132	04/30/2029	2FE.....
15132H AA 9	CENCOSUD SA CORP BND 144A 5.500% 01/20	D	04/04/2019	Various.....		5,441,860	5,300,000	5,290,368	5,322,044		(2,059)		(2,059)		5,319,985		121,875	121,875	60,775	01/20/2021	2FE.....
15132H AD 3	CENCOSUD SA SENIOR CORP BND 144A 4.875	D	04/02/2019	Various.....		1,224,000	1,200,000	1,147,654	1,165,143		1,528		1,528		1,166,671		57,329	57,329	12,025	01/20/2023	2FE.....
156830 AA 9	CERRO DEL AGUILA SA SENIOR CORP BND 144A	D	04/05/2019	SANTANDER INVESTMENT.....		2,959,500	3,000,000	2,996,100	2,996,567		69		69		2,996,637		(37,137)	(37,137)	80,094	08/16/2027	2FE.....
192714 AC 7	COLBUN SA SENIOR CORP BND 144A 3.950%	D	04/30/2019	Various.....		394,840	400,000	398,888	399,008		26		26		399,034		(4,194)	(4,194)	8,822	10/11/2027	2FE.....
20039F AA 7	COMETAENERGIASADECV SECUREDORPND144A	D	04/24/2019	Redemption 100.0000.....		84,000	84,000	84,000	84,000				0		84,000			0	2,678	04/24/2035	2FE.....
26249K AL 5	DRSLF_36R ABS_36R-BR 144A 4.447% 01/1	D	04/15/2019	Paydown.....		4,900,000	4,900,000	4,900,735			(735)		(735)		4,900,000			0	56,807	01/18/2028	1FE.....
26876H AA 6	ENA SUR TRUST ENA SUR TRUST 5.750% 05/	D	05/25/2019	Redemption 100.0000.....		78,541	78,541	78,541	78,536		5		5		78,541			0	2,258	05/25/2025	2FE.....
29248D AA 0	ENA NORTE TRUST ENA NORTE TRUST 4.950%	D	04/25/2019	Redemption 100.0000.....		310,053	310,053	311,826	310,985		(932)		(932)		310,053			0	7,674	04/25/2028	2FE.....
29273E AC 2	ENDO FINANCE LLC / ENDO FINCO SENIOR COR	D	05/01/2019	J.P. MORGAN SECURITIES INC.....		661,343	819,000	819,000	819,000				0		819,000		(157,658)	(157,658)	14,742	07/15/2023	5FE.....
29358Q AC 3	ENSCO PLC SENIOR CORP BND 4.500% 10/01	D	06/26/2019	JEFFRIES & CO. INC.....		281,845	375,000	330,938	340,402		2,175		2,175		342,578		(60,733)	(60,733)	12,516	10/01/2024	4FE.....
33938E AQ 0	FLEXTRONICS INTL LTD. SENIOR CORP BND	D	06/06/2019	Various.....		13,664,627	13,489,000	13,847,277	13,601,751		(42,592)		(42,592)		13,559,159		(70,159)	(70,159)	679,919	02/15/2020	2FE.....
36190C AA 5	GNL QUINTERO SENIOR CORP BND 144A 4.63	D	04/30/2019	Various.....		2,066,000	2,000,000	1,989,768	1,564,272		367		367		1,990,204		75,796	75,796	60,340	07/31/2029	2FE.....
377373 AH 8	GLAXOSMITHKLINE CAPITAL PLC SENIOR CORP	D	05/01/2019	CREDIT SUISSE FIRST BOSTON COR		20,034,400	20,000,000	19,789,400			1,376		1,376		19,790,776		243,624	243,624	69,375	06/01/2029	1FE.....
38175B AA 2	GOLUBCAPITALPARTNERSCLOLT ABS18-36A144A	D	05/30/2019	DEUTSCHE BANK AG.....		6,409,000	6,500,000	6,500,000	6,500,000				0		6,500,000		(91,000)	(91,000)	147,453	02/05/2031	1FE.....
38175N AA 6	GOLUBCAPITALPARTNERSCLOLT ABS15-25A144A	D	05/30/2019	WELLS FARGO SECURITIES.....		4,963,400	5,000,000	5,000,000	5,000,000				0		5,000,000		(36,600)	(36,600)	115,702	05/05/2030	1FE.....

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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)
40066N AA 4	GUANAY FINANCE LIMITED GUANAY FINANCE LI	D	06/15/2019	Redemption 100.0000.....		129,536	129,536	132,256	130,322		(786)		(786)		129,536			0	3,886	12/15/2020	3FE.....
43641N CA 0	HMI SENIORWHOLECMO18-2A144A 3.207% 10/	D	05/22/2019	CITIGROUP GLOBAL MKT INC.....		2,000,200	2,000,000	2,000,000	2,000,000				0		2,000,000		200	200	37,172	10/15/2054	1FE.....
44986U AD 1	INEOS GROUP HOLDINGS SA SENIOR CORP BND	D	05/01/2019	Various.....		2,025,000	2,000,000	2,000,000	2,000,000				0		2,000,000		25,000	25,000	85,000	08/01/2024	4FE.....
460599 AC 7	INTERNATIONAL GAME TECHNOLOGY SECURED CO	D	04/25/2019	BANC OF AMERICA SECURITIES LLC		1,057,500	1,000,000	1,000,000	1,000,000				0		1,000,000		57,500	57,500	45,861	02/15/2025	3FE.....
478375 AG 3	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	05/03/2019	MORGAN STANLEY & CO. INC.....		3,054,690	3,000,000	2,998,826	2,999,118		51		51		2,999,169		55,521	55,521	92,135	07/02/2024	2FE.....
543064 AA 7	LONGITUDINAL 2 PAMPI SECURED CORP BND	D	04/30/2019	Redemption 100.0000.....		541,043	541,043	541,043	541,043				0		541,043			0	9,810	10/31/2033	2.....
561233 AC 1	MALLINCKRODT INTERNATIONAL FIN SENIOR CO	D	06/27/2019	Various.....		3,570,059	5,230,000	5,056,750	5,090,221		5,925		5,925		5,096,146		(1,526,087)	(1,526,087)	191,824	04/15/2025	4FE.....
566007 AB 6	MARB BONDCO PLC SENIORCORPBND144A 6.87	D	04/01/2019	J.P. MORGAN SECURITIES INC.....		1,952,500	2,000,000	1,890,000	1,890,343		2,783		2,783		1,893,127		59,373	59,373	28,264	01/19/2025	3FE.....
592838 AA 4	MEXICO GENERADORA DE ENERGIA SECURED COR	D	06/06/2019	Various.....		90,845	90,845	90,643	90,681		164		164		90,845			0	2,498	12/06/2032	2FE.....
62854A AN 4	MYLAN NV SENIOR CORP BND 3.950% 06/15/	D	05/14/2019	Various.....		7,175,684	7,600,000	7,466,534	7,489,254		4,656		4,656		7,493,910		(318,226)	(318,226)	121,309	06/15/2026	2FE.....
65504L AQ 0	NOBLE HOLDING INTERNATIONAL LT SENIOR CO	D	06/11/2019	Various.....		973,594	1,142,000	1,033,510			2,929		2,929		1,036,439		(62,845)	(62,845)	32,975	02/01/2026	4FE.....
67590N AN 4	OCTAGXX_1A ABS 20 4.035% 08/12/26	D	05/13/2019	Paydown.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	41,799	08/12/2026	1FE.....
67590N AQ 7	OCTAGXX_1A OCT20_14-1A 4.685% 08/12/26	D	05/13/2019	Paydown.....		500,000	500,000	500,000	500,000				0		500,000			0	12,086	08/12/2026	1FE.....
71337H AB 3	PEPPER RESIDENTIAL SECURITIES PEPR_17	D	06/10/2019	Paydown.....		143,472	143,472	143,472	143,446		26		26		143,472			0	2,368	03/10/2058	1FE.....
715604 AA 2	PERU LNG SRL SENIORCORPBND144A 5.375%	D	04/03/2019	Various.....		2,604,281	2,495,000	2,538,663	2,537,679		(555)		(555)		2,537,124		67,157	67,157	71,896	03/22/2030	2FE.....
76117Y AA 3	RESIMAC MBS TRUST RESI_14-1A RESI_14-1A	D	06/12/2019	Paydown.....		4,092,740	4,092,740	4,092,740	4,092,740				0		4,092,740			0	70,045	12/12/2045	1FE.....
76119H AA 8	RESI_18-1A ABS18-1A144A 3.211% 11/10/4	D	06/11/2019	Paydown.....		236,253	236,253	236,253	236,253				0		236,253			0	3,258	11/10/2049	1FE.....
806213 AD 6	SCENTRE GROUP TRUST 1 / SCENTR SENIOR CO	D	05/30/2019	MORGAN STANLEY & CO. INC.....		4,940,050	5,000,000	4,985,000	4,986,858		727		727		4,987,584		(47,534)	(47,534)	97,049	10/28/2025	1FE.....
80627D AC 0	SCHAEFFLER VERWALTUNG ZWEI GMB SECURED C	D	05/23/2019	Various.....		209,023	219,000	219,000	219,000				0		219,000		(9,978)	(9,978)	5,566	09/15/2026	3FE.....
81725W AG 8	SENSATA TECHNOLOGIES FINANCE C SENIOR CO	D	06/27/2019	GOLDMAN SACHS & CO.....		2,085,000	2,000,000	1,958,750	1,977,331		1,848		1,848		1,979,180		105,820	105,820	69,333	10/15/2023	3FE.....
83363R AA 5	SOCIEDAD CONCESIONARIA AUTOPI S CORP BND	D	06/15/2019	Various.....		549,750	549,750	533,258	541,362		8,388		8,388		549,750			0	17,105	12/15/2026	2FE.....

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)
85255A A* 1	STAGECOACH GROUP PLC SENIOR CORP BND 4	D	04/25/2019	Call 105.0381.....		3,676,334	3,500,000	3,500,000	3,500,000				0		3,500,000			0	255,601	10/18/2022	2.....
85572N AA 6	STARS GROUP HOLDINGS BV SENIORCORPBND144	D	05/09/2019	MORGAN STANLEY & CO. INC.....		263,125	250,000	250,000	250,000				0		250,000		13,125	13,125	5,736	07/15/2026	4FE.....
88167A AE 1	TEVA PHARMACEUTICAL FINANCE NE SENIOR CO	D	05/20/2019	Various.....		2,981,250	3,750,000	3,740,025	3,742,387		285		285		3,742,671		(761,421)	(761,421)	75,797	10/01/2026	3FE.....
89365D AA 1	TRANSDIGMUKHOLDINGSPLC SRSUBCORPBND144A	D	05/15/2019	Various.....		283,290	284,000	281,842	281,996		65		65		282,061		1,229	1,229	9,763	05/15/2026	4FE.....
89385A AA 3	TRANSOCEANSENTRYLTD SECURED CORP BND 144	D	06/24/2019	MORGAN STANLEY & CO. INC.....		1,112,775	1,110,000	1,104,450			52		52		1,104,502		8,273	8,273	5,303	05/15/2023	4FE.....
89421U AA 5	TRAVELPORT CORP FIN 6.000% 03/15/26	D	05/30/2019	Various.....		2,171,220	2,000,000	2,000,000	2,000,000				0		2,000,000			0	256,220	03/15/2026	4FE.....
898324 AA 6	FIDEICOMISO F/1401 OF DEUTSCHE TRUST F/1	D	06/25/2019	HSBC SECURITIES INC.....		874,500	825,000	866,250	850,642		(1,688)		(1,688)		848,953		25,547	25,547	22,980	12/15/2024	2FE.....
913364 AD 7	UNITYMEDIA HESSEN GMBH & CO KG SECURED C	D	04/25/2019	Various.....		1,758,221	1,714,000	1,714,000	1,714,000				0		1,714,000		44,221	44,221	24,758	01/15/2025	3FE.....
91911T AH 6	VALE OVERSEAS LIMITED CORP BND 6.875%	D	04/25/2019	CREDIT SUISSE FIRST BOSTON COR		3,480,000	3,000,000	3,498,750	3,498,750				0		3,498,750		(18,750)	(18,750)	90,521	11/21/2036	2FE.....
92241T AK 8	VEDANTA RESOURCES PLC SENIOR CORP BND 14	D	04/01/2019	J.P. MORGAN SECURITIES INC...		1,940,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(60,000)	(60,000)	86,063	07/30/2022	4FE.....
BME2NN AQ 8	AERBORNE FUNDING II LIMITED SECURED CORP	D	06/25/2019	Redemption 100.0000.....		206,993	206,993	206,993	206,993				0		206,993			0	3,966	05/25/2030	1.....
BME2NN AQ 8	AERBORNE FUNDING II LIMITED SECURED CORP	D	04/25/2019	Redemption 100.0000.....		103,497	103,497	103,497	103,497				0		103,497			0	1,442	05/25/2030	1FE.....
BRSMX4 QS 8	ABYTRANSMISIONSURSA SECURED CORP BND 6	D	04/30/2019	Redemption 100.0000.....		1,620	1,620	1,822			(202)		(202)		1,620			0	56	04/30/2043	2FE.....
BRT1PN ND 6	WEPA HYGIENEPRODUKTE GMBH SECURED CORP B	B	05/10/2019	UBS BRASIL CCTVM S.A.....		1,408,896	1,394,256	1,414,979	1,413,982		(120)		(120)		1,395,065	(18,797)	13,831	(4,966)	26,055	05/15/2024	4FE.....
BRT8K5 YG 6	PROVEN GLORY CAPITAL LTD SENIOR CORP BND	D	05/16/2019	UBS WARBURG LLC.....		644,848	675,000	675,390	675,361		(12)		(12)		675,349		(30,502)	(30,502)	20,175	02/21/2027	5GI.....
D5472# AH 3	MOLKEREI ALOIS MUELLER GMBH & SENIOR COR	D	04/15/2019	Maturity.....		27,200,000	27,200,000	27,149,688	27,193,804		6,196		6,196		27,200,000			0	508,775	04/15/2019	2.....
F65585 AC 9	ELIS SA SENIOR CORP BND 3.000% 04/30/2	B	04/30/2019	Various.....		2,255,112	2,238,325	2,247,399	2,256,934		1,011		1,011		2,226,340	(31,605)	11,985	(19,620)	50,408	04/30/2022	3FE.....
G0457J AK 5	ARDAGH PACKAGING FINANCE PLC SENIOR CORP	B	05/10/2019	HSBC SECURITIES INC.....		690,720	654,401	666,594	666,594				0		654,401	(12,193)	36,319	24,126	22,012	05/15/2024	4FE.....
G0566* AB 5	ARQIVA PP FINANCING PLC CORP BND 4.10	B	06/30/2019	Redemption 100.0000.....		133,634	133,634	159,769	133,728				0	26,041	133,634	(26,135)		(26,135)	2,740	06/30/2025	2FE.....
G1108# AC 2	BRITISH LAND CO PLC CORP BND 5.500% 0	B	04/30/2019	Various.....		40,675,492	32,591,250	48,736,744	31,840,000				0	16,896,744	32,591,250	(16,145,494)		(16,145,494)	8,981,653	01/30/2027	1.....
G1418# AJ 2	CARIBBEAN UTILITIES COMPANY LT CORP BND	D	06/01/2019	Redemption 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,250	06/01/2022	1.....

QE05.64

SCHEDULE D - PART 4

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

QE05.65

1	2	3	4	5	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)
G2003*	AA 4		D 05/15/2019	CAMPALOMASFINANCELTD CAMPOPALOMASFINAN	100.0000	58,890	58,890	58,890	58,890				0		58,890			0	1,578	11/15/2036	2FE
G2624@	AK 9		B 05/17/2019	DAIRY CREST GROUP PLC SENIOR CORP BND	106.6729	1,630,111	1,528,140	1,693,200	1,528,320				0	164,880	1,528,140	(165,060)		(165,060)	136,120	03/23/2026	2
G4986*	AB 9		D 06/24/2019	JIB GROUP LTD CORP BND 5.590% 09/30/2	104.0371	6,242,225	6,000,000	6,000,000	6,000,000				0		6,000,000			0	488,185	09/30/2020	2
G4986*	AD 5		D 06/24/2019	JIB GROUP LTD CORP BND 3.210% 01/23/2	100.4023	5,020,115	5,000,000	5,000,000	5,000,000				0		5,000,000			0	167,686	01/23/2020	2
G4986*	AE 3		D 06/24/2019	JIB GROUP LTD CORP BND 3.780% 01/23/2	105.4484	2,108,967	2,000,000	2,000,000	2,000,000				0		2,000,000			0	178,477	01/23/2023	2
G4986*	AF 0		D 06/24/2019	JIB GROUP LTD CORP BND 3.930% 01/23/2	108.6565	2,173,130	2,000,000	2,000,000	2,000,000				0		2,000,000			0	245,398	01/23/2025	2
G4989@	AA 6		D 05/15/2019	JACINTASOLARFARMFINANCELTD SECURED CORPBN	100.0000	44,160	44,160	44,160	44,160				0		44,160			0	1,235	05/15/2042	2FE
G8408#	AA 8		B 04/01/2019	ST JAMES'S ONCOLOGY FINANCING SECURED CO		(26)	(26)	(25)	(2,626)				0	2,601	(26)	(1)		(1)	1,633	03/31/2037	1FE
K7017#	AA 8		D 06/30/2019	MERIDIAN SPIRIT APS CORP BND 4.110% 0		42,600	42,600	42,600	42,600				0		42,600			0	875	08/01/2030	2FE
L8038*	AA 4		D 06/15/2019	SBM BALEIA AZUL SARL CORP BND 5.500%	100.0000	46,500	46,500	46,500	46,500				0		46,500			0	1,279	09/15/2027	3
N9146#	AB 3		D 04/01/2019	VAN OORD FINANCE BV CORP BND 5.410% 0		7,635,459	7,250,000	7,873,497	7,536,435		(29,619)		(29,619)		7,506,816		(256,816)	(256,816)	560,870	04/20/2021	2
N9146#	AD 9		D 04/01/2019	VAN OORD FINANCE BV CORP BND 5.790% 0		5,355,807	4,500,000	4,500,000	4,500,000				0		4,500,000			0	972,331	04/20/2026	2
P4000#	AA 9		D 06/15/2019	CONCESIONARIA LINEA DE 5.620% 05/28/47	100.0000	59,000	59,000	59,000	59,000				0		59,000			0	1,630	05/28/2047	2
P7077@	AF 1		D 06/30/2019	NASSAU AIR DEV CORP BND 7.000% 11/30/	100.0000	380,000	380,000	380,000	380,000				0		380,000			0	13,300	11/30/2033	2PL
P7077@	AH 7		D 06/30/2019	NASSAU AIR DEV CORP BND 6.340% 03/31/	100.0000	63,750	63,750	63,750	63,750				0		63,750			0	2,021	03/30/2035	2PL
P7077@	AK 0		D 06/30/2019	NASSAU AIR DEV CORP BND 6.440% 06/30/	100.0000	71,250	71,250	71,250	71,250				0		71,250			0	2,294	06/30/2035	2PL
Q4557*	AB 7		D 06/06/2019	HEALTHSCOPE LTD SENIOR CORP BND 4.050%	109.8512	1,647,769	1,500,000	1,500,000	1,500,000				0		1,500,000			0	180,337	05/23/2026	2FE
3899999				Total - Bonds - Industrial and Miscellaneous		1,892,938,164	1,842,963,392	1,850,729,231	1,566,514,957	122,392	14,341,117	123,539	14,339,970	17,540,071	1,847,521,479	(16,437,398)	32,252,018	15,814,620	56,935,400	XXX	XXX

Bonds - Hybrid Securities

136069	AN 1		A 05/08/2019	CANADIANIMPERIALBANKOF COMM CANADIAN IMPE		815,000	1,000,000	867,500	893,793		124		124		893,917		(78,917)	(78,917)	23,403	07/31/2084	1FE
4899999				Total - Bonds - Hybrid Securities		815,000	1,000,000	867,500	893,793	0	124	0	124	0	893,917	0	(78,917)	(78,917)	23,403	XXX	XXX

Bonds - SVO Identified Funds

464287	22 6		05/03/2019	DIRECT		659,666		618,344	647,353	(29,009)			(29,009)		618,344		41,322	41,322	3,253		1
464288	51 3		05/03/2019	DIRECT		104,035		102,464	97,482	4,982			4,982		102,464		1,571	1,571	926		4

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)
8199999	Total - Bonds - SVO Identified Funds					763,701	0	720,808	744,835	(24,027)	0	0	(24,027)	0	720,808	0	42,893	42,893	4,179	XXX	XXX

Bonds - Bank Loans

QE05.66

00164D	AM 5		04/22/2019	AMC ENTERTAINMENT INC. SECURED TERM LOAN	100.0000	2,047,133	2,047,133	2,049,692	2,049,344		(2,211)		(2,211)		2,047,133			0		12/15/2022	3FE
00164D	AP 8		04/22/2019	AMCENTERTAINMENTHOLDINGSINC SENIOR SECUR	100.0000	1,960,000	1,960,000	1,947,429	1,950,233		9,767		9,767		1,960,000			0	2,169	12/15/2023	3FE
00215N	AF 7		04/10/2019	ATS CONSOLIDATED INC SECURED TERM LOAN 6		1,480,795	1,480,025	1,472,625	1,473,501		232		232		1,473,732		7,063	7,063	7,193	02/28/2025	4FE
00787#	AF 2		05/10/2019	ADVANTAGE SALES & MARKETING IN SENIOR SE		859,590	982,500	953,025	963,247		2,477		2,477		965,724		(106,134)	(106,134)		07/23/2021	4FE
07014Q	AK 7		06/28/2019	BASS PRO GROUP LLC SENIOR SECURED TERM L	100.0000	12,995	12,995	12,723			271		271		12,995			0		09/25/2024	4FE
14713L	A* 3		06/28/2019	CASA SYSTEMS SENIOR SECURED TERM LOAN	100.0000	3,724	3,724	3,687	3,696		28		28		3,724			0	42	12/20/2023	4FE
20337E	AN 1		04/04/2019	COMMSCOPE INC. SENIOR SECURED TERM LOAN	100.0000	419,050	419,050	419,605	419,479		(428)		(428)		419,050			0	314	12/29/2022	3FE
23918K	D@ 4		06/28/2019	DAVITA HEALTHCARE PARTNERS INC SENIOR SE	100.0000	28,166	28,166	28,091	28,129		37		37		28,166			0		06/24/2021	2FE
315409	AP 7		04/25/2019	FERRO CORP SENIOR SECURED TERM NOTE 4.		384,189	392,040	392,530	392,475		(24)		(24)		392,451		(8,262)	(8,262)		02/14/2024	3FE
42206J	AT 9		04/05/2019	HD SUPPLY INC SECURED TERM LOAN 4.351%		1,082,748	1,086,824	1,086,771	1,086,776		2		2		1,086,778		(4,030)	(4,030)	(1,289)	10/17/2023	3FE
82825#	AB 3		05/16/2019	SILVER STATE SOLAR POWER SOUTH 3.988%	100.0000	6,017,771	6,017,771	6,017,771	6,017,771				0		6,017,771			0		02/07/2036	2
85208E	AB 6		06/28/2019	SPRINT COMMUNICATIONS INC SECURED TERM L	100.0000	14,375	14,375	14,052			322		322		14,375			0		02/02/2024	3FE
89609U	AB 7		04/01/2019	TRICOGROUP LLC SECURED TERM LOAN 9.101% 0		3,399,604	3,440,546	3,395,510	3,400,905		1,514		1,514		3,402,419		(2,815)	(2,815)	8,601	02/02/2024	4FE
92966#	AA 3		04/05/2019	WG PARTNERS ACQUISITION S SENIOR SECURED	100.0000	23,974	23,974	23,701	15,893		233		233		23,974			0		11/14/2023	3FE
BHF0FZ	GL 9		06/14/2019	VIRTUS INVESTMENT PARTNERS INC TERM NOTE		2,611,540	2,621,370	2,621,370	2,621,370				0		2,621,370		(9,830)	(9,830)		06/03/2024	3FE
BHF0FZ	GL 9		05/13/2019	VIRTUS INVESTMENT PARTNERS INC TERM NOTE	100.0000	95,199	95,199	95,199	95,199				0		95,199			0		06/03/2024	3FE
BHF0FZ	K1 8		06/28/2019	HARRIS CORPORATION TERM LOAN 7.660% 0	100.0000	4,993	4,993	4,787			206		206		4,993			0		04/29/2024	4FE
BHF0FZ	KU 4		06/17/2019	FIRST DATA CORPORATION SENIOR TERM LOAN		319,319	319,319	319,205	319,238		81		81		319,319			0		07/08/2022	3FE
BHF0G0	A2 3		06/27/2019	CATALENT PHARMA SOLUTIONS INC SENIOR SEC	100.0000	1,872,971	1,872,971	1,878,463	1,872,998		(27)		(27)		1,872,971			0	4,050	05/20/2024	3FE
BHF0G0	KA 4		05/28/2019	NRG ENERGY INC SECURED TERM LOAN 4.080%	100.0000	5,320,227	5,320,227	5,297,292			22,934		22,934		5,320,227			0		06/30/2023	2FE
BHF0M1	HG 6		05/31/2019	HB FULLER CO SECURED TERM LOAN 4.383% 10	100.0000	69,942	69,942	70,114	69,943		(1)		(1)		69,942			0		10/20/2024	3FE

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)
BHF0N9 NF 3	INEOS US FINANCE LLC SECURED TERM LOAN 4		06/28/2019	Redemption	100.0000	11,858	11,858	11,588	2,505		271		271		11,858			0		04/01/2024	3FE
BHF0P0 03 2	SUMMIT MATERIALS LLC SUMMIT MATERIALS LL		06/28/2019	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		06/28/2019	Redemption	100.0000	2,044,633	2,044,633	2,042,407	2,042,768		1,865		1,865		2,044,633			0		10/03/2023	4FE
BHF0PR YY 8	ACRISURE LLC SENIOR SECURED TERM LOAN		06/28/2019	Redemption	100.0000	11,282	11,282	11,310	11,307		(25)		(25)		11,282			0		11/22/2023	4FE
BHF0QV 6Q 6	CALPINE CONSTRUCTION FINANCE C TERM LOAN		06/28/2019	Redemption	100.0000	10,107	10,107	9,987			120		120		10,107			0		01/15/2025	3FE
BHF0R3 BT 5	WEIGHT WATCHERS INTL INC SECURED TERM LO		06/28/2019	Redemption	100.0000	136,705	136,705	135,851			1,473		1,473		136,705			0	202	11/29/2024	3FE
BHF0TF B9 0	XPERICORP TERMLOAN 5.003% 12/01/23		06/10/2019	RBC DOMINION SECURITIES INC.		1,972,074	2,000,000	2,005,000	2,000,005		54		54		2,000,059		(27,985)	(27,985)	8,344	12/01/2023	4FE
BHF0TF B9 0	XPERICORP TERMLOAN 5.003% 12/01/23		06/28/2019	Redemption	100.0000	117,679	117,679	118,162	117,684		(5)		(5)		117,679			0	2,116	12/01/2023	4FE
BHF0TV 2E 4	CSC HOLDINGS LLC 4.910% 01/25/26		04/15/2019	Redemption	100.0000	5,000	5,000	5,013	5,000				0		5,000			0		01/25/2026	3FE
BHF0U6 JJ 8	LIGHTSTONE HOLDCO LLC SENIOR SECURED TER		04/01/2019	Redemption	0.0000				(1,476)		(216)		(216)					0	9	01/30/2024	3FE
BHF0VR KE 0	CRESTWOOD HOLDINGS LLC 9.820% 03/03/23		05/13/2019	Redemption	100.0000	5,483	5,483	5,428	5,435		47		47		5,483			0		03/03/2023	4FE
BHF0W0 3J 6	PS HOLDCO LLC 7.070% 03/13/25		06/28/2019	Redemption	100.0000	8,750	8,750	8,736	6,150		100		100		8,750			0		03/13/2025	4FE
BHF0WB 45 1	LAS VEGAS SANDS LLC 4.080% 03/27/25		06/10/2019	SCOTIA CAPITAL		5,978,874	6,000,000	6,012,243	6,000,000				0		6,000,000		(21,126)	(21,126)		03/27/2025	2FE
BHF0WB 45 1	LAS VEGAS SANDS LLC 4.080% 03/27/25		06/28/2019	Redemption	100.0000	24,021	24,021	23,985	23,978		43		43		24,021			0		03/27/2025	2FE
BHF0WB 49 3	AFFINITY GAMING LLC SECURED TERMLOAN 6.		04/01/2019	Tax Free Exchange		4,224,601	4,400,626	4,417,128	4,415,390		(809)		(809)		4,414,581		(189,981)	(189,981)	2,237	07/01/2023	4FE
BHF0XQ NR 8	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED		05/24/2019	BANC OF AMERICA SECURITIES LLC		4,999,501	5,000,000	5,020,535	5,018,482		(1,192)		(1,192)		5,017,291		(17,790)	(17,790)		07/08/2024	2FE
BHF0XQ NR 8	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED		06/28/2019	Redemption	100.0000	21,752	21,752	21,701	21,698		54		54		21,752			0		07/08/2024	2FE
BHF19P VR 6	MEREDITH CORP SECURED TERMLOAN 5.070% 0		06/28/2019	Redemption	100.0000	947,727	947,727	946,645	945,781		1,946		1,946		947,727			0		01/31/2025	3FE
BHF1AW TV 3	SPRINT COMMUNICATIONS INC SECURED TERM L		06/28/2019	Redemption	100.0000	8,086	8,086	8,005			81		81		8,086			0		02/02/2024	3FE
BHF1CX FN 2	US LBM HOLDINGS LLC SECURED TERM LOAN		06/28/2019	Redemption	100.0000	2,585	2,585	2,503			81		81		2,585			0		08/20/2022	4FE
BME19Z XA 9	LIFEGUARD SYNDICATED FINANCE SENIOR SECU		06/24/2019	Redemption	100.0000	15,330,000	15,330,000	15,330,000	15,330,000				0		15,330,000			0	7,411	06/24/2021	1Z
BME1U4 JZ 5	GULF FINANCE LLC SENIOR SECURED TERM NOT		06/28/2019	Various		11,408	11,408	10,780	10,837		571		571		11,408			0		08/25/2023	5FE

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SCHEDULE D - PART 4

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

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
BME221 EQ 5	SILVER STATE SOLAR POWER SOUTH SENIOR SE		05/16/2019	Redemption	100.0000	21,655,897	21,655,897	21,527,869	20,833,319		822,577		822,577		21,655,897			.0	295,462	02/07/2036	2
BME23C D7 3	BOYD GAMING CORPORATION SENIOR SECURED T		06/20/2019	Various		168,165	168,165	168,165	168,165				.0		168,165			.0	144	09/15/2023	3FE
BME24G VV 0	ULTRA PETROLEUM CORP. ULTRA PETROLEUM CO		06/28/2019	Redemption	100.0000	5,000	5,000	4,579	4,595		402		402		5,000			.0	29	04/12/2024	4FE
BME24T YD 9	MAXLINEAR INC MAXLINEAR INC 4.830% 05		05/01/2019	Various		312,253	312,253	309,154	309,166		3,086		3,086		312,253			.0	1,183	05/13/2024	3FE
BME24X YE 8	CONSTELLIS HOLDINGS LLC CONSTELLIS HOLDI		06/28/2019	Redemption	100.0000	5,025	5,025	4,998	5,003		23		23		5,025			.0		04/21/2024	4FE
BME2MQ D8 9	AVOLON TLB BORROWER 1 (US) LLC SECUREDTE		05/09/2019	Redemption	100.0000	8,041,564	8,041,564	8,010,573	5,177,116		30,760		30,760		8,041,564			.0	982	01/15/2025	2FE
BME2NX M9 1	PORTSAMERICA HOLDINGS IN 5.085% 04/26/25		05/14/2019	Redemption	100.0000	15,332	15,332	15,332	15,332				.0		15,332			.0		04/26/2025	3Z
BME2P8 WS 1	STADCOL LLC SECURED REVOLVING LOAN 2.000%		06/28/2019	Various		269,655	269,655	269,655	185,809		1,358		1,358		269,655			.0	2,114	05/01/2023	2Z
BME37K Z0 0	EW SCRIPPS CO SECURED TERM LOAN 5.152%		06/28/2019	Redemption	100.0000	5,000	5,000	4,975			25		25		5,000			.0		04/03/2026	3FE
BRT0NP 40 4	MGM GROWTH PROPERTIES OPERATIN SENIOR SE		05/02/2019	BANC OF AMERICA SECURITIES LLC		1,990,700	2,000,000	1,996,235	1,991,464		5,274		5,274		1,996,738		(6,039)	(6,039)		03/21/2025	3FE
BRT0NP 40 4	MGM GROWTH PROPERTIES OPERATIN SENIOR SE		06/28/2019	Redemption	100.0000	9,625	9,625	9,607	9,584		41		41		9,625			.0		03/21/2025	3FE
BRT1RH LF 4	RUSSELL INVESTMENT MANAGEMENT SENIOR SEC		06/28/2019	Various		32,342	32,342	32,393	32,233		109		109		32,342			.0		06/01/2023	3FE
BRT1X8 3J 9	STATION CASINOS LLC SENIOR SECURED TERM		06/28/2019	Various		11,264	11,264	11,217	11,209		56		56		11,264			.0		06/08/2023	3FE
BRT2Q5 SH 8	AFFINITY GAMING LLC SECURED TERM NOTES		06/28/2019	Redemption	100.0000	23,463	23,463	22,525			939		939		23,463			.0		07/01/2023	4FE
BRT3X6 46 6	HILTON WORLDWIDE FINANCE LLC TERM NOTES		06/18/2019	Taxable Exchange		9,116,922	9,122,624	9,099,817	6,382,523		2,213		2,213		9,097,577		19,345	19,345		10/25/2023	2FE
BRT48Y P6 8	DAYTON POWER AND LIGHT CO SECURED TERM N		06/06/2019	Various		3,910,000	3,910,000	3,890,450	3,897,413		12,587		12,587		3,910,000			.0	15,151	08/24/2022	1FE
BRT544 PN 8	CONSOLIDATED COMMUNICATIONS IN SENIOR SE		05/15/2019	WELLS FARGO SECURITIES		1,547,979	1,569,701	1,561,853	1,563,447		412		412		1,563,859		(15,880)	(15,880)	7,434	10/05/2023	4FE
BRT544 PN 8	CONSOLIDATED COMMUNICATIONS IN SENIOR SE		05/01/2019	Redemption	0.0000				(6)		6		6					.0		10/05/2023	3FE
BRT5HV 7S 3	MOHEGAN TRIBAL GAMING SENIOR SECURED TER		06/28/2019	Redemption	100.0000	10,131	10,131	9,910	9,739		392		392		10,131			.0		10/13/2023	4FE
BRT5J8 WJ 4	DUNN PAPER SENIOR SECURED TERM NOTE 7		04/30/2019	Various		4,365	4,365	4,321	4,336		29		29		4,365			.0	22	08/26/2022	4FE
BRT5UD 33 7	PAE HOLDING CORP SENIOR SECURED TERM LOA		06/28/2019	Redemption	100.0000	57,719	57,719	56,633	56,141		1,578		1,578		57,719			.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

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
BRT6A4 ER 2	SERVICEMASTER CO LLC SENIOR SECURED TERM		04/30/2019	Various.....		244,251	244,251	243,704	184,965		470		470		244,251			0		11/08/2023	3FE.....
BRT727 BH 7	STRIKE SENIOR SECURED TERM LOAN 10.651%		06/28/2019	Various.....		82,655	82,655	82,435	65,213		626		626		82,655			0	164	11/30/2022	4Z.....
BRT7AS SS 0	VISTRA OPERATIONS COMPANY LLC SECURED TE		06/11/2019	Redemption 100.0000.....		4,957,144	4,957,144	4,913,726	4,914,656		42,488		42,488		4,957,144			0		12/14/2023	2FE.....
BRT7F9 QD 2	PRIME SECURITY SERVICES BORROW SENIOR SE		04/04/2019	Various.....		873,482	873,482	869,323	868,255		5,227		5,227		873,482			0	371	05/02/2022	3FE.....
BRT87P 47 0	ELECTRO RENT CORP TERM LOAN 7.319% 01/		06/03/2019	Various.....		2,948,697	2,939,887	2,925,335	2,929,414		833		833		2,930,247		18,450	18,450	(1,965)	01/31/2024	4FE.....
BRT88F 4N 6	REYNOLDS GROUP HOLDINGS INC SENIOR SECUR		04/24/2019	Various.....		1,812,881	1,816,270	1,819,091	1,813,910		4,450		4,450		1,818,360		(5,479)	(5,479)		02/05/2023	4FE.....
BRT8RS RW 2	ARCH COAL INC. SENIOR SECURED TERM LOAN		06/28/2019	Redemption 100.0000.....		5,506	5,506	5,520	5,513		(7)		(7)		5,506			0		03/07/2024	3FE.....
BRT91H 2F 6	UNIVISION COMMUNICATIONS INC SENIOR SECU		06/04/2019	Various.....		3,367,526	3,528,812	3,461,689	3,466,172		2,503		2,503		3,468,675		(101,149)	(101,149)		03/15/2024	4FE.....
BRT91H 2F 6	UNIVISION COMMUNICATIONS INC SENIOR SECU		06/01/2019	Redemption 0.0000.....					(1,653)		1,653		1,653					0		03/15/2024	4FE.....
BRT92K NL 2	RPI FINANCE TRUST SENIOR SECURED TERM LO		06/28/2019	Redemption 100.0000.....		177,945	177,945	177,021	150,834		2,379		2,379		177,945			0	250	03/27/2023	2FE.....
BRT96W AR 3	VERTIVGROUPCORP SENIOR SECURED TERM NOTE		05/03/2019	Various.....		2,929,652	3,051,721	2,962,478	2,982,288		4,082		4,082		2,986,370		(56,718)	(56,718)		11/30/2023	4FE.....
BRT9PU 8G 3	TALEN ENERGY SUPPLY LLC SECURED TERM LOA		05/21/2019	Various.....		1,753,394	1,753,394	1,730,521	1,565,810		19,030		19,030		1,753,394			0		07/15/2023	3FE.....
BRTADY TN 7	FLNG LIQUEFACTION 2 LLC SENIOR SECURED T		05/21/2019	Redemption 100.0000.....		3,254,837	3,254,837	3,254,837	2,565,366				0		3,254,837			0	30,370	11/25/2021	2.....
BRTB5R N1 3	CLEAN HARBORS INC. SECURED TERM LOAN 4		06/03/2019	Various.....		1,966,874	1,965,000	1,960,088	1,961,026		272		272		1,961,298		5,576	5,576		06/30/2024	3FE.....
BRTB5R N1 3	CLEAN HARBORS INC. SECURED TERM LOAN 4		06/28/2019	Redemption 99.9999.....		7,380	7,380	7,394	7,380				0		7,380			0		06/30/2024	3FE.....
BRTBXM XR 5	United Pacific 6.410% 08/08/24.....		06/28/2019	Redemption 100.0000.....		2,573	2,573	2,573	2,573				0		2,573			0		08/08/2024	4FE.....
BRTC4G Z4 7	EW SCRIPPS CO SENIOR SENIOR TERM LOAN		06/28/2019	Redemption 100.0000.....		2,500	2,500	2,497	2,497		3		3		2,500			0	19	10/02/2024	3FE.....
BRTC73 Z0 1	DIMORA BRANDS INC SECURED TERM LOAN 5.		05/08/2019	Redemption 100.0000.....		47,492	47,492	47,017	47,089		403		403		47,492			0		08/24/2024	4FE.....
BRTCJQ 48 4	QUINTILES IMS HOLDINGS INC SECURED TERM		06/28/2019	Redemption 100.0000.....		4,214	4,214	4,214	4,204		11		11		4,214			0		01/17/2025	3FE.....
BRTC MC ZK 0	TRONOX FINANCE LLC SECURED TERM LOAN 5		06/28/2019	Redemption 100.0000.....		415,764	415,764	417,334	284,093		(125)		(125)		415,764			0		09/23/2024	3FE.....
BRTC MQ YA 2	TRAVERSE MIDSTREAM PARTNERS LL SENIOR SE		06/28/2019	Redemption 100.0000.....		2,500	2,500	2,494	2,494		6		6		2,500			0		09/27/2024	4FE.....
BRTC V3 9F 0	TRONOX BLOCKED BORROWER LLC SECURED TERM		04/25/2019	Tax Free Exchange.....		2,543,983	2,539,901	2,552,597	2,539,128		28		28		2,539,156		4,827	4,827		09/23/2024	3FE.....

SCHEDULE D - PART 4

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

QE05.70

1	2	3	4	5	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)
BRTCW3 PZ 7	CAESARS RESORT COLLECTION LLC SENIOR SEC		06/28/2019	Redemption	100.0000	5,063	5,063	5,044			19		19		5,063			0		12/23/2024	3FE
BRTCYG GY 9	WEST CORPORATION SECUREDTERMLOAN 6.330		05/01/2019	Redemption	0.0000				(35)		35		35					0		10/10/2024	3FE
BRTCYG GY 9	WEST CORPORATION SECUREDTERMLOAN 6.330		06/28/2019	Redemption	100.0000	9,145	9,145	8,940	6,552		207		207		9,145			0		10/10/2024	4FE
BRTD9D AW 2	DELL INTERNATIONAL LLC DELLINTERNATIONAL		04/30/2019	Redemption	100.0000	22,950	22,950	22,890	22,894		56		56		22,950			0		09/07/2023	2FE
BRTD9T LR 6	RIVERSTONEUTOPIAMEMBERLLC SENIOR SECURED		06/28/2019	Various		12,500	12,500	12,438	12,446		54		54		12,500			0	13	10/17/2024	3FE
BRTDDC 80 2	ALLIANCE IMAGING INC. SENIOR SECURED TER		06/28/2019	Redemption	100.0000	6,289	6,289	6,321	6,318		(29)		(29)		6,289			0		10/24/2023	4FE
BRTDLH ZK 8	FIRST DATA CORPORATION FIRSTDATACORPORAT		04/05/2019	Various		2,997,508	3,000,000	3,003,979	2,998,793		45		45		2,998,838		(1,329)	(1,329)		04/26/2024	3FE
BRTDQY K7 1	RACKSPACE HOSTING INC SECUREDTERMLOAN		06/28/2019	Redemption	100.0000	12,469	12,469	12,415	12,376		93		93		12,469			0		11/03/2023	3FE
BRTDU8 5B 1	DASEKE SECUREDTERMLOAN 7.330% 02/27/24		06/28/2019	Redemption	100.0000	4,972	4,972	4,941	4,931		41		41		4,972			0		02/27/2024	4FE
BRTEUP M1 4	HARBOR FREIGHT TOOLS USA INC T SENIOR SE		05/13/2019	Various		3,722,114	3,736,124	3,745,740	3,736,193		(11)		(11)		3,736,182		(14,068)	(14,068)		08/18/2023	3FE
BRTF1E PY 3	LUCID ENGY GRP II BORROWER LLC SECUREDTE		05/16/2019	JEFFRIES & CO. INC		986,250	1,000,000	995,000	995,494		231		231		995,725		(9,475)	(9,475)		02/17/2025	4FE
BRTF1E PY 3	LUCID ENGY GRP II BORROWER LLC SECUREDTE		06/28/2019	Redemption	100.0000	2,475	2,475	2,462	2,464		11		11		2,475			0		02/17/2025	4FE
BRTF1Z KW 5	GCI HOLDINGS INC 4.570% 02/02/22		06/12/2019	SUNTRUST ROBINSON HUMPTON		980,000	1,000,000	991,160	993,664		857		857		994,522		(14,522)	(14,522)		02/02/2022	4FE
BRTF1Z KW 5	GCI HOLDINGS INC 4.570% 02/02/22		06/28/2019	Redemption	100.0000	7,359	7,359	7,337	7,342		16		16		7,359			0		02/02/2022	4FE
BRTFCV 75 6	PROJECT LEOPARD HOLDINGS INC SENIOR SECU		06/28/2019	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		06/28/2019	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 6.570		06/28/2019	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 4.772% 04/16/25		06/28/2019	Redemption	100.0000	9,996	9,996	9,985	9,980		17		17		9,996			0		04/16/2025	3FE
BRTFTB 8G 7	IVORY MERGER SUB INC SECUREDTERMLOAN 5		06/28/2019	Redemption	100.0000	8,474	8,474	8,495	8,463		11		11		8,474			0		03/14/2025	4FE
BRTFUL ME 2	ZODIAC POOL SOLUTIONS LLC SECUREDTERMLOA		06/28/2019	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		06/28/2019	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		06/28/2019	Redemption	100.0000	6,716	6,716	6,604	6,617		99		99		6,716			0		09/29/2023	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	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)
BRTG6Y AA 0	COTY INC SECUREDTERMLOAN 4.580% 04/07/		06/28/2019	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		06/12/2019	Various		2,959,829	2,975,000	2,982,438	2,975,048		(11)		(11)		2,975,037		(15,208)	(15,208)		05/30/2025	2FE
BRTG9S QF 2	WYNDHAM HOTELS & RESORTS INC SENIOR SECU		06/28/2019	Redemption	100.0000	25,677	25,677	25,551	12,525		138		138		25,677			0		05/30/2025	2FE
BRTG9U OU 2	PISCES MIDCO INC SECUREDTERMLOAN 6.080		06/28/2019	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 5.820		06/28/2019	Redemption	100.0000	7,500	7,500	7,491	7,493		7		7		7,500			0		10/10/2024	4FE
BRTGUK RJ 6	PEABODYENERGYCORP TERMLOAN 5.270% 03/3		06/28/2019	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		06/17/2019	Various		2,986,250	3,000,000	2,996,306	2,996,589		216		216		2,996,805		(10,555)	(10,555)		10/14/2024	3FE
BRTH0U KZ 6	PLASTIPAKPACKAGINGINC SENIOR SECURED TER		06/28/2019	Redemption	100.0000	3,956	3,956	3,952	3,939		17		17		3,956			0		10/14/2024	3FE
BRTH4A 29 4	THE GEO GROUP INC SECUREDTERMLOAN 4.32		06/28/2019	Redemption	100.0000	5,013	5,013	5,018	5,013				0		5,013			0		03/22/2024	3FE
BRTH5P UN 8	US SILICA CO SECUREDTERMLOAN 6.582% 05		06/28/2019	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 4.580% 05		06/28/2019	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 4.830% 0		06/28/2019	Redemption	100.0000	4,944	4,944	4,963	4,944				0		4,944			0		06/09/2023	4FE
BRTHAP G6 5	UNITED AIRLINES INC 4.080% 04/01/24		06/28/2019	Redemption	100.0000	11,998	11,998	11,977	11,976		22		22		11,998			0		04/01/2024	2FE
BRTHCE A1 5	BRAZOSDELAWAREILLC SECUREDTERMLOAN 6.		06/28/2019	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 4.330		05/10/2019	Redemption	100.0000	967,173	967,173	967,225	967,076		97		97		967,173			0	2,249	05/29/2025	2FE
BRTHEJ A1 2	VISTRA OPERATIONS COMPANY LLC SECUREDTER		06/11/2019	Redemption	100.0000	351,000	351,000	350,561	350,589		411		411		351,000			0		12/31/2025	2FE
BRTHK5 KF 3	WESTERN DIGITAL CORP SECUREDTERMLOAN 4		06/10/2019	J.P. MORGAN SECURITIES INC...		2,932,500	3,000,000	3,011,787	2,992,527		7,558		7,558		3,000,085		(67,585)	(67,585)		04/29/2023	2FE
BRTHK5 KF 3	WESTERN DIGITAL CORP SECUREDTERMLOAN 4		06/28/2019	Redemption	100.0000	7,278	7,278	7,307	7,260		18		18		7,278			0		04/29/2023	2FE
BRTHM1 R1 4	COVIA HOLDINGS CORP SECUREDTERMLOAN 6.		06/04/2019	BARCLAYS CAPITAL		1,799,227	2,000,000	1,994,863	1,995,089		259		259		1,995,347		(196,120)	(196,120)		06/01/2025	4FE
BRTHM1 R1 4	COVIA HOLDINGS CORP SECUREDTERMLOAN 6.		06/28/2019	Redemption	100.0000	1,993	1,993	1,981	1,982		12		12		1,993			0		06/01/2025	4FE
BRTHNS MN 1	MICHAELS STORES INC SECUREDTERMLOAN 4.		04/30/2019	Redemption	100.0000	2,796	2,796	2,796	2,796				0		2,796			0		01/30/2023	3FE

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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)
BRTJ3X 7K 1	TRANS UNION LLC SECUREDTERMLOAN 4.386%		06/28/2019	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.		06/28/2019	Redemption	100.0000	8,823	8,823	8,752	3,735		69		69		8,823			0		12/16/2024	4FE
BRTJ7G DE 1	ALERIS INTERNATIONAL INC SECUREDTERMLOAN		06/28/2019	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		06/28/2019	Redemption	100.0000	4,994	4,994	4,944	4,946		47		47		4,994			0	88	06/30/2025	4FE
BRTJCA QG 9	VISTRA OPERATIONS COMPANY LLC SECURED TE		06/11/2019	Redemption	100.0000	2,549,629	2,549,629	2,561,939	2,560,839		(11,210)		(11,210)		2,549,629			0		08/04/2023	2FE
BRTJCP 8B 7	ENERGIZER SPINCO INC SECUREDTERMLOAN 4		04/01/2019	Redemption	100.0000	3,750	3,750	3,726			24		24		3,750			0		06/20/2025	3FE
BRTJPG 9V 8	INVENERGY THERMAL OPERATING I SECURED TE		06/28/2019	Redemption	100.0000	111,227	111,227	110,787	(50,559)		659		659		111,227			0		08/28/2025	3FE
BRTJTF QA 3	METRO-GOLDWYN-MAYER INC 4.910% 07/03/2		06/28/2019	Redemption	100.0000	10,000	10,000	9,950	9,953		47		47		10,000			0		07/03/2025	3FE
BRTK6Z LT 5	GIPIIISTETSONILP SECUREDTERMLOAN 6.570		04/26/2019	Redemption	100.0000	170,792	170,792	169,595	169,399		1,393		1,393		170,792			0		07/18/2025	3FE
BRTKGQ UM 9	COMPASSPOWERGENERATIONLLC 5.820% 12/20		06/28/2019	Redemption	100.0000	6,201	6,201	6,266	6,217		(16)		(16)		6,201			0		12/20/2024	3FE
BRTKMT 3T 1	LUMENTUM HOLDINGS INC SECUREDTERMLOAN		06/10/2019	DEUTSCHE BANK AG		2,983,734	3,002,500	2,987,513	1,005,015		795		795		2,988,341		(4,607)	(4,607)		08/08/2025	3Z
BRTKMT 3T 1	LUMENTUM HOLDINGS INC SECUREDTERMLOAN		06/28/2019	Redemption	100.0000	8,725	8,725	8,566	1,222		159		159		8,725			0		08/08/2025	3Z
BRTKS6 MG 2	SS&C TECHNOLOGIES INC SECUREDTERMLOAN		06/28/2019	Redemption	100.0000	7,544	7,544	7,525	7,526		18		18		7,544			0		04/16/2025	3FE
BRTL4 5Z 6	CIENA CORPORATION SECUREDTERMLOAN 2.00		05/31/2019	BANC OF AMERICA SECURITIES LLC		1,501,875	1,500,000	1,498,125	1,498,167		140		140		1,498,307		3,568	3,568	6,152	09/26/2025	3FE
BRTL4 5Z 6	CIENA CORPORATION SECUREDTERMLOAN 2.00		04/30/2019	Redemption	100.0000	6,624	6,624	6,616	6,616		8		8		6,624			0	27	09/26/2025	3FE
BRTLQ SY 1	ALTRA INDUSTRIAL MOTION CORP SECUREDTERM		05/17/2019	J.P. MORGAN SECURITIES INC		1,935,368	1,936,567	1,931,726	1,931,912		402		402		1,932,314		3,054	3,054		10/01/2025	3FE
BRTLQ SY 1	ALTRA INDUSTRIAL MOTION CORP SECUREDTERM		04/30/2019	Redemption	100.0000	11,194	11,194	11,166	11,113		81		81		11,194			0		10/01/2025	3FE
BRTL1 V1 1	MESSER INDUSTRIES USA INC SECURED TERM L		04/09/2019	CREDIT SUISSE FIRST BOSTON COR		1,567,121	1,570,000	1,566,075			46		46		1,566,121		1,000	1,000		03/01/2026	4FE
BRTL4 0E 0	ENVISION HEALTHC SECUREDTERMLOAN 6.080		06/28/2019	Redemption	100.0000	10,006	10,006	9,824	7,482		182		182		10,006			0		10/10/2025	4FE
BRTL4 AU 0	UNITED RENTALS INC. SECUREDTERMLOAN 1.		06/28/2019	Redemption	100.0000	20,000	20,000	19,913	17,469		87		87		20,000			0		10/31/2025	2FE
BRTM7Y T8 1	NEXSTAR BROADCASTING INC SECUREDTERMLOAN		06/28/2019	Redemption	100.0000	654,744	654,744	654,744	654,744				0		654,744			0		01/17/2024	3FE
BRTMAF VZ 5	MISSION BROADCASTING INC. SECUREDTERMLOA		04/01/2019	Redemption	99.9997	3,741	3,741	3,741	3,741				0		3,741			0		01/17/2024	3FE

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SCHEDULE D - PART 4

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

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
BRMCC PV 6	HORIZON PHARMA INC SENIOR LOAN TERM 5.		05/01/2019.	Redemption	0.0000				(139)		139		139					.0		03/29/2024.	3FE
BRMCC PV 6	HORIZON PHARMA INC SENIOR LOAN TERM 5.		05/30/2019.	Taxable Exchange		7,591,929	7,591,929	7,610,117	7,589,873		18,431		18,431		7,608,304		(16,375)	(16,375)		03/29/2024.	3FE
BRMDD3 Y6 0	DAWNACQUISITIONLLC SECUREDTERMLOAN 6.0		06/28/2019.	Redemption	100.0000	3,750	3,750	3,542			208		208		3,750			.0		12/31/2025.	4FE
BRMH7 8C 3	UNIVERSAL HEALTH SERVICES INC SECUREDTER		06/28/2019.	Redemption	100.0000	12,500	12,500	12,463	5,000		38		38		12,500			.0		10/31/2025.	2FE
BRMJV 51 5	FOREST CITY ENTERPRISES INC. SECURED TER		06/28/2019.	Redemption	100.0000	6,250	6,250	6,234	6,235		16		16		6,250			.0		11/09/2025.	4FE
BRML8 X8 7	GRAY TELEVISION INC SECURED TERM LOAN		06/28/2019.	Redemption	100.0000	20,625	20,625	20,602			23		23		20,625			.0	33	01/02/2026.	3FE
BRMLX 1R 5	FIRST EAGLE HOLDINGS INC SECURED TERM LO		06/28/2019.	Redemption	100.0000	16,250	16,250	16,237	6,247		12		12		16,250			.0		12/02/2024.	3FE
BRMMW S1 4	CABOT MICROELECTRONICS CORP SECURED TERM		06/28/2019.	Redemption	100.0000	270,716	270,716	270,039	270,044		672		672		270,716			.0		11/14/2025.	3FE
BRMT9 TX 7	ENTEGRIS INC SECURED TERM LOAN 4.524%		06/28/2019.	Redemption	100.0000	23,125	23,125	23,035	4,988		90		90		23,125			.0	47	11/06/2025.	2FE
BRMVC R3 5	REGIONALCARE HOSPITAL PARTNERS SECURED T		06/28/2019.	Redemption	100.0000	7,500	7,500	7,425			75		75		7,500			.0		11/16/2025.	4FE
BRN5Y DX 3	DANA CORPORATION SECURED TERM LOAN 4.5		06/28/2019.	Redemption	100.0000	5,000	5,000	4,975			25		25		5,000			.0		11/14/2025.	2FE
BRN84 A1 9	ATLANTIC AVIATION FBO INC SECURED TERM L		06/28/2019.	Redemption	100.0000	6,250	6,250	6,188	6,188		62		62		6,250			.0		12/06/2025.	3FE
BRNTA T1 2	EQUITRANS MIDSTREAM CORP SECURED TERM LO		06/28/2019.	Redemption	100.0000	16,331	16,331	16,127			204		204		16,331			.0		01/31/2024.	3FE
BRQCB AU 7	VFH PARENT LLC SECURED TERM LOAN 5.820		05/29/2019.	Redemption	100.0000	240,000	240,000	238,800			1,200		1,200		240,000			.0		01/30/2026.	3FE
BRTR0S 7Z 4	PRAIRIECIACQUIRORLP SECURED TERM LOAN		06/28/2019.	Redemption	100.0000	5,763	5,763	5,719			43		43		5,763			.0		03/11/2026.	4FE
BRTR2F XE 8	TRICOGROUPLLC SECURED TERM LOAN 9.330%		06/28/2019.	Redemption	100.0000	43,007	43,007	42,495			512		512		43,007			.0		02/02/2024.	4FE
BRTRD8 Q5 9	AMC ENTERTAINMENT INC. SECURED TERM LOAN		06/28/2019.	Redemption	100.0000	11,875	11,875	11,819			56		56		11,875			.0		04/22/2026.	3FE
BRTT3K 25 5	CATALENT PHARMA SOLUTIONS INC TERM LOAN		06/28/2019.	Redemption	100.0000	7,500	7,500	7,481			19		19		7,500			.0		05/10/2026.	2Z
BRTT3M 3R 2	LOWERCADENCEHOLDINGSLLC 6.330% 05/22/2		06/12/2019.	BARCLAYS CAPITAL		749,063	750,000	742,500			13		13		742,513		6,550	6,550		05/22/2026.	4FE
C5184A AK 7	LIONS GATE CAPITAL HOLDINGS LL SECUREDTE		06/28/2019.	Redemption	100.0000	5,000	5,000	5,000	5,000				0		5,000			.0		03/24/2025.	3FE
G7739P AK 6	CORALUSCOBORROWERLLC SECUREDTERMLOAN 5		04/05/2019.	Redemption	100.0000	695,600	695,600	694,731	694,797		803		803		695,600			.0		02/02/2026.	3FE

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)
N1603L AD 9	JPMNA TERM LOAN 5.820% 06/30/24	..	06/28/2019	Redemption	100.0000	2,497	2,497	2,522	2,541		(44)		(44)		2,497			.0		06/30/2024	4FE
N2820E AC 2	EGAMERICALLC SECUREDTERMLOAN 6.330% 02	..	06/28/2019	Redemption	100.0000	3,648	3,648	3,630	3,618		30		30		3,648			.0		02/07/2025	4FE
N4776# AB 1	AXALTA COATING SYSTEMS US HOLD SENIOR SE	..	06/28/2019	Redemption	100.0000	2,444	2,444	2,441	2,441		3		3		2,444			.0		06/01/2024	3FE
87952N A@ 3	TELESAT CANADA SENIOR SECURED TERM LOAN	A	06/28/2019	Redemption	100.0000	9,860	9,860	9,787	4,781		60		60		9,860			.0		11/17/2023	3FE
BME217 1T 1	MEG ENERGY CORP SECURED TERM LOAN 5.94	A	06/28/2019	Various		104,419	104,419	103,981	63,611		452		452		104,419			.0		12/31/2023	3FE
BRTHLA QH 1	OPEN TEXT CORP SECUREDTERMLOAN 4.070%	A	06/28/2019	Redemption	100.0000	27,513	27,513	27,526	25,000		18		18		27,513			.0	.191	05/30/2025	2FE
BRTLWU LL 0	GRIZZLY ACQUISITIONS INC SECUREDTERMLOAN	..	06/05/2019	CREDIT SUISSE FIRST BOSTON COR		1,500,000	1,500,000	1,500,669	1,500,718		229		229		1,500,946		(946)	(946)	(285)	10/01/2025	3FE
BRTLWU LL 0	GRIZZLY ACQUISITIONS INC SECUREDTERMLOAN	..	06/28/2019	Redemption	100.0000	1,231	1,231	1,239	1,239		(8)		(8)		1,231			.0		10/01/2025	3FE
BRTRFD SA 3	AVISON YOUNG CANADAINC SECURED TERM LOAN	A	06/28/2019	Redemption	100.0000	5,000	5,000	4,900			100		100		5,000			.0	.39	01/31/2026	4FE
BRTRFD SA 3	AVISON YOUNG CANADAINC SECURED TERM LOAN	A	04/01/2019	Redemption	0.0000						100		100					.0		01/31/2026	4Z
C0102M AJ 4	AIR CANADA LOAN TERM 4.520% 10/06/23	A	06/28/2019	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. CELESTICAINC. 4.398% 06	A	06/28/2019	Redemption	100.0000	7,500	7,500	7,463	7,465		35		35		7,500			.0	.83	06/27/2025	3FE
C2348C AD 9	CELESTICA INC. SECURED TERM LOAN 4.820	A	06/28/2019	Redemption	100.0000	12,500	12,500	12,381	12,382		118		118		12,500			.0	.56	06/27/2025	3FE
C2918P AA 6	DHX MEDIA LTD SECURED TERM LOAN 6.152%	A	06/11/2019	Redemption	100.0000	67,504	67,504	65,864	40,621		1,615		1,615		67,504			.0	.222	12/29/2023	4FE
C3301D AC 2	APLP HOLDINGS LP ATLANTIC POWER LP 5.1	A	05/23/2019	GOLDMAN SACHS & CO		2,002,500	2,000,000	2,015,000	1,929,286		82,347		82,347		2,011,633		(9,133)	(9,133)		04/13/2023	3FE
C3301D AC 2	APLP HOLDINGS LP ATLANTIC POWER LP 5.1	A	06/28/2019	Redemption	100.0000	289,540	289,540	291,712	268,955		20,586		20,586		289,540			.0		04/13/2023	3FE
C3604M AM 4	GATEWAY CASINOS AND ENTERTAINM SENIOR SE	A	06/28/2019	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	06/28/2019	Redemption	100.0000	2,550	2,550	2,560	2,559		(8)		(8)		2,550			.0		07/29/2023	4FE
C6901L AE 7	BURGER KING NEWCO BURGERKING(RESTAURANTB	A	06/28/2019	Redemption	100.0000	12,723	12,723	12,543			180		180		12,723			.0		02/16/2024	3FE
C7052B AF 1	GFL ENVIRONMENTAL INC SECUREDTERMLOAN	A	06/28/2019	Redemption	100.0000	12,420	12,420	12,355	10,584		83		83		12,420			.0		05/30/2025	4FE
C9413P AZ 6	BAUSCH HEALTH COMPANIES INC SECUREDTERML	A	06/28/2019	Redemption	100.0000	135,432	135,432	135,537	95,576		1,614		1,614		135,432			.0	(4)	06/02/2025	3FE
BHF0HD CU 0	VENATOR FINANCE SARL SENIOR SECURED TERM	D	06/28/2019	Redemption	100.0000	3,750	3,750	3,741	3,742		8		8		3,750			.0		08/08/2024	3FE

QE05.74

SCHEDULE D - PART 4

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

QE05.75

1	2	3	4	5	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)
BME14X 9B 4	SENSATA TECHNOLOGIES FINANCE C SECURED T	D	06/11/2019	CITIGROUP GLOBAL MKT INC.....		3,999,239	3,990,073	3,969,742	1,992,568		2,906		2,906		3,972,717		26,522	26,522	13,104	10/14/2021	2FE.....
BME14X 9B 4	SENSATA TECHNOLOGIES FINANCE C SECURED T	D	06/01/2019	Redemption 0.0000.....					(6)		50		50					0		10/14/2021	2FE.....
BRT5VR 6K 4	CIDRON HEALTHCARE LTD SENIOR SECURED TER	C	06/28/2019	Redemption 100.0000.....		12,884	12,884	12,820	12,836		48		48		12,884			0		10/25/2023	3FE.....
BRTFNC C8 4	SS&C TECHNOLOGIES HOLDINGS EUR SECUREDTE	D	06/28/2019	Redemption 100.0000.....		137,626	137,626	137,472	137,395		230		230		137,626			0	508	04/16/2025	3FE.....
BRTFY8 46 4	GVCHOLDINGSPLC SECUREDTERMLOAN 4.983%	D	06/28/2019	Redemption 100.0000.....		11,250	11,250	11,222	11,224		26		26		11,250			0	94	03/29/2024	3FE.....
BRTL5A GL 7	FINANCIAL&RISKUSHOLDINGSI SECUREDTERMLOA	C	06/28/2019	Redemption 100.0000.....		7,500	7,500	7,481	7,482		18		18		7,500			0		10/01/2025	4FE.....
BRTMB0 S2 4	CHARGER OPCO BV SENIOR SECURED TERM LOAN	D	06/28/2019	Redemption 100.0000.....		216,776	216,776	216,776	216,776				0		216,776			0	824	11/01/2025	3FE.....
L2968E AB 8	ENDO LUXEMBOURG FINANCE I COMP ENDO LUXE	D	05/13/2019	J.P. MORGAN SECURITIES INC.....		1,985,000	2,000,000	1,990,000	1,991,928		464		464		1,992,392		(7,392)	(7,392)		04/29/2024	3FE.....
L2968E AB 8	ENDO LUXEMBOURG FINANCE I COMP ENDO LUXE	D	06/14/2019	Various.....		4,985,862	5,123,125	5,097,509	5,102,449		1,458		1,458		5,103,907		(118,045)	(118,045)		04/29/2024	4FE.....
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN SENIOR SE	D	06/11/2019	Various.....		1,796,830	2,000,000	1,999,226	1,999,384		38		38		1,999,422		(202,592)	(202,592)	(611)	09/24/2024	3FE.....
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN SENIOR SE	D	06/28/2019	Various.....		1,536	1,536	1,535	1,536		1		1		1,536			0		09/24/2024	3FE.....
N0805E AG 6	AVAST SOFTWARE BV SENIOR SEC TERM LOAN	D	06/28/2019	Redemption 100.0000.....		46,244	46,244	46,259	62,788		(16,543)		(16,543)		46,244			0		09/29/2023	3FE.....
N2820E AB 4	EGGROUPE SENIOR SECURED TERM LOAN 6.330	D	05/23/2019	BARCLAYS CAPITAL.....		3,439,013	3,465,000	3,456,338	3,448,471		9,084		9,084		3,457,555		(18,543)	(18,543)	4,594	02/07/2025	4FE.....
N8233B AC 6	STARS GROUP HOLDINGS BV SECUREDTERMLOAN	D	06/28/2019	Redemption 100.0000.....		364,376	364,376	363,598	289,915		765		765		364,376			0		07/10/2025	4FE.....
8299999	Total - Bonds - Bank Loans.....					202,082,647	203,540,870	202,978,909	182,781,464	0	1,138,998	0	1,138,998	0	203,266,403	0	(1,183,758)	(1,183,758)	420,670	XXX	XXX
8399997	Total - Bonds - Part 4.....					3,468,294,159	4,004,014,298	3,300,417,482	2,907,099,271	98,365	20,684,199	123,539	20,659,025	17,540,071	3,384,810,070	(16,025,565)	70,319,425	54,293,860	69,541,931	XXX	XXX
8399999	Total - Bonds.....					3,468,294,159	4,004,014,298	3,300,417,482	2,907,099,271	98,365	20,684,199	123,539	20,659,025	17,540,071	3,384,810,070	(16,025,565)	70,319,425	54,293,860	69,541,931	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
BME2NT TP 7	VENINFOTELLLC VENINFOTELLLC.....	D	05/21/2019	Redemption 1.0000.....		40,265.490	40,265						0				40,265	40,265		XXX	RP6*A.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					40,265	XXX	0	0	0	0	0	0	0	0	0	40,265	40,265	0	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					40,265	XXX	0	0	0	0	0	0	0	0	0	40,265	40,265	0	XXX	XXX
8999999	Total - Preferred Stocks.....					40,265	XXX	0	0	0	0	0	0	0	0	0	40,265	40,265	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
03272L 10 8	ANAPLAN INC.....		06/14/2019	J.P. MORGAN SECURITIES INC.....		4,554,000	216,447	XXX	199,784				0		199,784		16,663	16,663		XXX	L.....
05338G 10 6	AVALARAINC.....		05/29/2019	DIRECT.....		9,363,000	661,431	XXX	649,792				0		649,792		11,639	11,639		XXX	L.....
22266L 10 6	COUPA SOFTWARE INC COUPA SOFTWARE INC		05/17/2019	DIRECT.....		1,262,000	140,495	XXX	129,480				0		129,480		11,015	11,015		XXX	L.....

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)
464287 64 8	ISHARES RUSSELL 2000 GROWTH FU...		05/03/2019	Various.....	2,869,000	578,632	XXX	287,775	481,992	(194,217)			(194,217)		287,775		290,857	290,857	893	XXX	L.....
60937P 10 6	MONGODBINC.....		06/27/2019	Various.....	10,650,000	1,562,858	XXX	1,713,000					0	1,713,000		(150,141)	(150,141)			XXX	L.....
88025T 10 2	TENABLE HOLDINGS INC TENABLE HOLDINGS IN		05/17/2019	DIRECT.....	14,846,000	442,140	XXX	468,391					0	468,391		(26,251)	(26,251)			XXX	L.....
BME2KU 2F 8	FHLBATLANTAACTIVITYBASEDST.....		05/08/2019	FEDERAL HOME LOAN BANK.....	1,148,000	114,800	XXX	114,800					0	114,800			0			XXX	L.....
000000 00 0	SUMMARY ADJUSTMENT.....		06/28/2019	Various.....			XXX			148,336			148,336	148,336		(148,336)	(148,336)			XXX	V.....
69354V 10 8	PPDAIGROUPINC.....	D	06/21/2019	BARCLAYS CAPITAL.....	70,822,000	298,027	XXX	354,110					0	354,110		(56,083)	(56,083)			XXX	L.....
92762J 10 3	VIOMITECHNOLOGYCOLTD # US92762J1034	D	05/17/2019	DIRECT.....	14,124,000	122,677	XXX	211,860					0	211,860		(89,183)	(89,183)			XXX	L.....
SBFXCL C6 3	ELASTIC NV EQUITY.....	D	05/30/2019	DIRECT.....	12,478,000	1,033,007	XXX	1,058,884					0	1,058,884		(25,877)	(25,877)			XXX	L.....
SBGJW3 76 7	MEITUAN DIANPING.....	B	05/07/2019	DIRECT.....	69,515,000	483,228	XXX	489,184					0	488,486	(698)	(5,258)	(5,956)			XXX	U.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					5,653,742	XXX	5,677,060	481,992	(45,881)	0	0	(45,881)	0	5,824,698	(698)	(170,955)	(171,653)	893	XXX	XXX
Common Stocks - Mutual Funds																					
464287 23 4	ISHAREMSCIEMERGINGMARKETS.....		05/03/2019	DIRECT.....	7,835,000	344,677	XXX	272,755	306,035	(33,280)			(33,280)		272,755		71,922	71,922		XXX	L.....
464287 46 5	ISHARES MSCI EAFE INDEX FUND #US46428746		05/03/2019	DIRECT.....	8,588,000	573,265	XXX	466,312	504,803	(38,490)			(38,490)		466,312		106,953	106,953		XXX	L.....
464287 65 5	ISHARES RUSSELL 2000 INDEX FUN.....		05/03/2019	DIRECT.....	5,210,000	822,138	XXX	265,986	697,619	(431,633)			(431,633)		265,986		556,152	556,152	2,147	XXX	L.....
BRT71F 6T 0	OAKMARKINSTITUTIONAL OPEN_ENDFUND		05/02/2019	DIRECT.....	3,976,290	322,000	XXX	190,464	271,422	(80,957)			(80,957)		190,464		131,536	131,536		XXX	L.....
BRT83J YK 6	OAKMARKINTERNATIONAL OPEN_ENDFUND		05/02/2019	DIRECT.....	884,580	21,000	XXX	11,569	18,081	(6,511)			(6,511)		11,569		9,431	9,431	1,353	XXX	L.....
9299999	Total - Common Stocks - Mutual Funds.....					2,083,080	XXX	1,207,086	1,797,960	(590,871)	0	0	(590,871)	0	1,207,086	0	875,994	875,994	3,500	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					7,736,822	XXX	6,884,146	2,279,952	(636,752)	0	0	(636,752)	0	7,031,784	(698)	705,039	704,341	4,393	XXX	XXX
9799999	Total - Common Stocks.....					7,736,822	XXX	6,884,146	2,279,952	(636,752)	0	0	(636,752)	0	7,031,784	(698)	705,039	704,341	4,393	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					7,777,087	XXX	6,884,146	2,279,952	(636,752)	0	0	(636,752)	0	7,031,784	(698)	745,304	744,606	4,393	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					3,476,071,246	XXX	3,307,301,628	2,909,379,223	(538,387)	20,684,199	123,539	20,022,273	17,540,071	3,391,841,854	(16,026,263)	71,064,729	55,038,466	69,546,324	XXX	XXX

QE05.76

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

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 12Mx20SWAPTIONSYNTH BHF1MGRW5	Variable Annuities.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA JPMORGAN CHASE BANK	06/10/2019	06/10/2020	.....	1,000,000,000	0.02126.....	.....	24,000,000	.....	33,490,505	.....	33,490,505	9,490,505	.....	.....	.....	4,868,124	.....	002.....
MAR19TSLAUSC@380 JUN20MXEAC@1950 BHF1MC8C9	Variable Annuities.....	Exh 5.....	Equity..	N.A. GOLDMAN SACHS INTERNATIONAL MORGAN STANLEY & CO INTL. PLC	06/11/2019	06/19/2020	.....9,690	18,895,500	1950	.....	657,467	.....	758,127	.....	758,127	100,660	.....	.....	.....	93,174	.....	.....
MAR19TSLAUSC@380 JUN20 SPX C @ 2109.44 BME18VPC4	Variable Annuities.....	Exh 5.....	Equity/ Index	W22LROWP2IHZNBB6K528..	06/25/2015	06/25/2020	.....47,406	100,000,004	2109.44.....	.....	16,740,000	.....	40,025,007	.....	40,025,007	16,855,904	.....	.....	.....	497,253	.....	001.....
MAR19TSLAUSC@380 NOV19 RTY C @ 1840 BME30WWH7	Variable Annuities.....	Exh 5.....	Equity..	4PQUHN3JPF6FNF3BB653..	12/17/2018	11/15/2019	.....14,225	26,174,000	1840.....	.....	(54,481)	.....	(24,062)	.....	(24,062)	(4,008)	.....	.....	.....	80,470	.....	.....
MAR19TSLAUSC@380 SEP19 SPX C @ 3308.93 BME2TAKH9	Variable Annuities.....	Exh 5.....	Equity..	BNP PARIBAS....	09/10/2018	09/20/2019	.....69,509	230,000,014	3308.93.....	.....	1,200,000	.....	41,473	.....	41,473	(113,590)	.....	.....	.....	545,078	.....	001.....
MAR19TSLAUSC@380 30Y RTR 2.046250 24-AUG-2020 BME29ZRC0 Premium at Maturity 2020-08-26	Asset Portfolio.....	D 1.....	Interest Rate	GOLDMAN SACHS BANK USA	08/22/2017	08/24/2020	.....	200,000,000	0.0204625.....	.....	.....	.....	(4,457,894)	.....	(4,457,894)	3,912,009	.....	.....	.....	1,073,976	.....	.....
MAR19TSLAUSC@380 30Y RTR 2.085000 16-AUG-2019 BME29S316 Premium at Maturity 2019-08-20	Asset Portfolio.....	D 1.....	Interest Rate	GOLDMAN SACHS BANK USA	08/16/2017	08/16/2019	.....	150,000,000	0.02085.....	.....	.....	.....	(4,884,947)	.....	(4,884,947)	677,552	.....	.....	.....	269,131	.....	.....
MAR19TSLAUSC@380 JUN20RTYC@1685 BHF1MC8A3	Variable Annuities.....	Exh 5.....	Equity..	CITIBANK NA.....	06/11/2019	06/19/2020	.....127,735	215,233,475	1685	.....	3,907,414	.....	7,094,936	.....	7,094,936	3,187,522	.....	.....	.....	1,061,323	.....	.....
MAR19TSLAUSC@380 30Y RTR 2.140000 16-AUG-2021 BME29PAA4 Premium at Maturity 2021-08-18	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG GOLDMAN SACHS BANK USA	08/15/2017	08/16/2021	.....	150,000,000	0.0214.....	.....	.....	.....	(1,968,817)	.....	(1,968,817)	3,825,587	.....	.....	.....	1,094,976	.....	.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1HQH59	Variable Annuities.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA	03/15/2019	03/16/2020	.....	1,000,000,000	0.02284.....	.....	9,000,000	.....	42,631,950	.....	42,631,950	33,631,950	.....	.....	.....	4,219,979	.....	002.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BME2YA3D1	Variable Annuities.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA	11/01/2018	11/01/2019	.....	1,000,000,000	0.02314.....	.....	4,100,000	.....	37,577,048	.....	37,577,048	26,836,977	.....	.....	.....	.....	.....	002.....
270 FERRIS CARTER ST REO LOAN SEP19 SPX C @ 2925.16 BME2TQRJ3	Variable Annuities.....	Exh 5.....	Equity..	HSBC BANK USA N.A.	09/20/2018	09/20/2019	.....34,186	99,999,985	2925.16.....	.....	6,050,000	.....	3,056,297	.....	3,056,297	2,193,008	.....	.....	.....	236,990	.....	.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1J4N00	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG GOLDMAN SACHS BANK USA	03/25/2019	09/21/2019	.....	500,000,000	0.02152.....	.....	7,025,000	.....	15,984,221	.....	15,984,221	8,959,221	.....	.....	.....	1,192,155	.....	002.....
MAR19TSLAUSC@380 FEB23 SPX C @ 1508.46 BR3K3VXR3	Variable Annuities.....	Exh 5.....	Equity/ Index	W22LROWP2IHZNBB6K528..	02/05/2013	02/06/2023	.....48,692	73,449,932	1508.46.....	.....	15,901,911	.....	66,123,062	.....	66,123,061	17,702,762	.....	.....	.....	697,602	.....	001.....
MAR19TSLAUSC@380 30Y RTR 2.090000 07-AUG-2019 BME29DXB4	Asset Portfolio.....	D 1.....	Interest Rate	SACHS BANK USA	08/07/2017	08/07/2019	.....	205,000,000	0.0209.....	.....	8,384,500	.....	1,768,823	.....	1,768,823	780,383	.....	.....	.....	330,727	.....	.....
MAR19TSLAUSC@380 NOV19RTYC@1840 BHF1H3CS5	Variable Annuities.....	Exh 5.....	Equity..	CREDIT SUISSE INTERNATIONAL	03/04/2019	11/15/2019	.....14,225	26,174,000	1840	.....	102,989	.....	24,062	.....	24,062	(78,927)	.....	.....	.....	80,470	.....	.....
MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2022 BME2A19S8 Premium at Maturity 2022-08-25	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG MORGAN STANLEY & CO INTL. PLC	08/23/2017	08/23/2022	.....	155,000,000	0.0205.....	.....	.....	.....	(3,521,384)	.....	(3,521,384)	3,264,639	.....	.....	.....	1,375,638	.....	.....
MAR19TSLAUSC@380 NOV19 MXEA C @ 2081 BME30WWJ3	Variable Annuities.....	Exh 5.....	Equity..	4PQUHN3JPF6FNF3BB653..	12/17/2018	11/15/2019	.....11,442	23,810,802	2081	.....	(93,824)	.....	(68,018)	.....	(68,018)	8,080	.....	.....	.....	73,204	.....	.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BME2YA3F6	Variable Annuities.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA GOLDMAN SACHS INTERNATIONAL	11/01/2018	11/01/2019	.....	1,000,000,000	0.02314.....	.....	4,200,000	.....	37,577,048	.....	37,577,048	26,836,977	.....	.....	.....	2,914,301	.....	002.....
MAR19TSLAUSC@380 FEB23 SPX C @ 1508.46 BME0LWK75	Variable Annuities.....	Exh 5.....	Equity/ Index	W22LROWP2IHZNBB6K528..	02/05/2013	02/06/202326,219	39,550,312	1508.46.....	8,562,643	35,969,192	35,969,192	9,532,340	375,635	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)
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1HSHL0	Variable Annuities.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC GOLDMAN SACHS INTERNATIONAL	G5GSEF7VJP5I7OUK5573....	03/18/2019 03/18/2020	.....	1,000,000,000	0.02285.....	.....	9,200,000	.....	42,840,935	..	42,840,935	33,640,935	.....	.....	.....	4,236,178	.....	002.....
MAR19TSLAUSC@380 FEB23 SPX C @ 1520.27 BRSK3VKW2	Variable Annuities.....	Exh 5.....	Equity/Index	SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528..	02/12/2013 02/13/2023	..16,444	..24,999,320	1520.27.....	..5,227,383	.....	.....	22,389,928	..	22,389,928	..5,954,609	.....	.....	.....	238,065	.....	001.....
MAR19TSLAUSC@380 30Y RTR 2.122500 10-AUG-2021 BME29M665	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86...	08/10/2017 08/10/2021	.....	200,000,000	0.02122.....	..14,400,000	.....	.....	11,829,382	..	11,829,382	..5,331,756	.....	.....	.....	1,454,328	.....	.....
MAR19TSLAUSC@380 06/08/2020 02.1575 CALL BHF1MFED3	Variable Annuities.....	Exh 5.....	Interest Rate	SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL	O2RNE8IBXP4R0TD8PU41...	06/07/2019 06/08/2020	.....	1,000,000,000	0.021575.....	.....	30,000,000	.....	35,753,002	..	35,753,002	..5,753,002	.....	.....	.....	4,854,034	.....	002.....
MAR19TSLAUSC@380 MAY21 SPX C @ 2066.99 BME1RDP33	Variable Annuities.....	Exh 5.....	Equity/Index	SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528..	05/16/2016 05/17/2021	..15,000	..31,004,850	2066.99.....	..4,650,000	.....	.....	13,385,633	..	13,385,633	..5,034,171	.....	.....	.....	212,682	.....	001.....
MAR19TSLAUSC@380 30Y RTR 2.098500 10-AUG-2020 BME29M699	Asset Portfolio.....	D 1.....	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573....	08/09/2017 08/10/2020	.....	400,000,000	0.02099.....	..23,580,000	.....	.....	16,959,478	..	16,959,478	..9,316,153	.....	.....	.....	2,111,936	.....	.....
MAR19TSLAUSC@380 JUN20R2TYC@1838 BHF1MC8B1	Variable Annuities.....	Exh 5.....	Equity	CITIBANK NA..... GOLDMAN SACHS BANK USA	E57ODZWZ7FF32TWEFA76..	06/11/2019 06/19/2020	..127,735	234,776,930	1838.....	.....	.....	.....	(1,998,680)	..	(1,998,680)	..(1,998,680)	.....	.....	.....	1,157,692	.....	.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1HQH75	Variable Annuities.....	Exh 5.....	Interest Rate	SACHS BANK USA	KD3XUN7C6T14HNAYLU02..	03/15/2019 03/16/2020	.....	2,000,000,000	0.02295.....	.....	17,700,000	.....	87,383,013	..	87,383,013	69,683,013	.....	.....	.....	8,439,957	.....	002.....
MAR19TSLAUSC@380 AUG20 SPX C @ 2192.05 BME1UA750 Premium at Maturity 2020-08-26	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	08/23/2016 08/24/2020	..22,810	..50,000,004	2192.05.....	.....	.....	.....	10,987,582	..	10,987,582	..7,582,935	.....	.....	.....	268,494	.....	001.....
MAR19TSLAUSC@380 30Y RTR 1.990000 27-AUG-2019 BME2A34G5 Premium at Maturity 2019-08-29	Asset Portfolio.....	D 1.....	Interest Rate	BANK OF AMERICA NA GOLDMAN SACHS INTERNATIONAL	B4TYDEB6GKMZ0031MB27..	08/24/2017 08/27/2019	.....	245,000,000	0.0199.....	.....	.....	.....	(9,097,302)	..	(9,097,302)	.....576,339	.....	.....	.....	488,319	.....	.....
MAR19TSLAUSC@380 JUN20 SPX C @ 2119.9951 BME18RDZ5	Variable Annuities.....	Exh 5.....	Equity/Index	SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528..	06/03/2015 06/03/2020	..47,170	100,000,000	2119.995.....	..17,299,998	.....	.....	39,316,721	..	39,316,721	16,731,222	.....	.....	.....	481,863	.....	001.....
MAR19TSLAUSC@380 DEC19 SPX C @ 2027.45 BME1Q8Q42 Premium at Maturity 2019-12-24	Variable Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL GOLDMAN SACHS BANK USA	E58DKGMJYYYJLN8C3868..	03/24/2016 12/20/2019	..49,323	..99,999,995	2027.45.....	.....	.....	.....	31,471,440	..	31,471,440	18,566,041	.....	.....	.....	344,228	.....	001.....
PUT OPTION Swaption BHF1J2KM9.....	Variable Annuities.....	Exh 5.....	Interest Rate	SACHS BANK USA	KD3XUN7C6T14HNAYLU02..	03/22/2019 03/23/2020	.....	500,000,000	0.02285.....	.....	4,800,000	.....	13,973,958	..	13,973,958	..9,173,958	.....	.....	.....	2,138,204	.....	002.....
MAR19TSLAUSC@380 MAR20SPLVP5UPC@264 BHF1L3MH3	Fixed Annuities.....	Exh 5.....	Equity	WELLS FARGO BANK NA	KB1H1DSPRFMYMUCFXT09	05/10/2019 03/20/2020	212,669	..56,144,616	264.....	.....	25,520	.....	34,633	..	34,633	.....9,113	.....	.....	.....	238,745	.....	.....
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	.....	20,132,920	..	20,132,920	15,907,920	.....	.....	.....	2,126,158	.....	002.....
MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2021 BME2A19U3 Premium at Maturity 2021-08-25	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86...	08/23/2017 08/23/2021	.....	250,000,000	0.0203625.....	.....	.....	.....	(5,821,234)	..	(5,821,234)	..5,164,693	.....	.....	.....	1,833,152	.....	.....
MAR19TSLAUSC@380 30Y RTR 2.191250 08-AUG-2022 BME29FF68	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG GOLDMAN SACHS BANK USA	7LTWFZYICNSX8D621K86...	08/08/2017 08/08/2022	.....	445,000,000	0.02191.....	..35,555,500	.....	.....	33,764,956	..	33,764,956	13,424,537	.....	.....	.....	3,923,571	.....	.....
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1HQH42	Variable Annuities.....	Exh 5.....	Interest Rate	SACHS BANK USA	KD3XUN7C6T14HNAYLU02..	03/15/2019 03/16/2020	.....	1,000,000,000	0.02281.....	.....	9,000,000	.....	42,398,668	..	42,398,668	33,398,668	.....	.....	.....	4,219,979	.....	002.....
MSCSW SWAPTION BHF1MF6A8.....	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVGZKQKX5T7XV54....	06/07/2019 06/08/2020	.....	1,600,000,000	0.0216.....	.....	48,200,000	.....	57,505,256	..	57,505,256	..9,305,256	.....	.....	.....	7,766,454	.....	002.....
WELLS FARGO BANK NA SWAPTION BHF1MF9T4	Variable Annuities.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMUCFXT09	06/07/2019 06/08/2020	1,000,000,000	0.02149.....	28,000,000	35,119,628	..	35,119,628	..7,119,628	4,854,034	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)
BNP PARIBAS SA SWAPTIONS BHF1MF6N0.	Variable Annuities.....	Exh 5.....	Interest Rate	BNP PARIBAS... R0MUWSFPU8MPRO8K5P83	06/07/2019	06/08/2020	.....	400,000,000	0.02143.....	.....	..12,000,000	.....	..13,870,906	..	..13,870,906	..1,870,906	.....	.....	.....	..1,941,614	.....	002.....
BARCLAYS BANK PLC SWAPTION BHF1MF6E0	Variable Annuities.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	06/07/2019	06/08/2020	.....	1,000,000,000	0.0214825.....	.....	..27,750,000	.....	..35,064,119	..	..35,064,119	..7,314,119	.....	.....	.....	..4,854,034	.....	002.....
0089999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										165,703,630	235,593,390	.....0	..854,461,571	XX	..854,461,570	446,459,845	.....0	.....0	.....0	..79,263,927	XXX	XXX

Purchased Options - Hedging Other - Put Options

QE062

PUT OPTION JAN22 SPX P @ 1312.35 BME0LWK42	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/01/2017	01/24/2022	..38,100	..50,000,534	1312.35.....	..3,590,228	.....	.....	..342,614	..	..342,614	.....(873,117)	.....	.....	.....	..400,988	.....	001.....
PUT OPTION MAY21 SX5E P @ 2954.63 BME1RCH00 Premium at Maturity 2021-05-17	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	05/13/2016	05/13/2021	..21,999	..73,440,245	2954.63.....	.....	.....	.....	..(14,403,192)	..	..(14,403,192)	..(6,499,600)	.....	.....	.....	..502,306	.....	001.....
PUT OPTION MAR20 SPX P @ 2369 BME249HB6 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA GOLDMAN SACHS B4TYDEB6GKMZ0031MB27..	03/30/2017	03/30/2020	..42,212	..99,999,991	2369.....	.....	.....	.....	..(10,552,937)	..	..(10,552,937)	..(5,325,820)	.....	.....	.....	..433,210	.....	001.....
PUT OPTION JUN20 SPX P @ 2109.44 BME18VPB6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/25/2015	06/25/2020	..47,406	..100,000,004	2109.44.....	..17,030,000	.....	.....	..1,090,283	..	..1,090,283	..(3,568,771)	.....	.....	.....	..497,253	.....	001.....
PUT OPTION DEC19 SPX P @ 1411.9 BRSK3VJS3 Premium at Maturity 2019-12-05	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	12/03/2012	12/03/2019	..70,827	..100,000,643	1411.9.....	.....	.....	.....	..(27,650,838)	..	..(27,650,838)	.....(999,646)	.....	.....	.....	..326,880	.....	001.....
PUT OPTION JAN20 SPX P @ 1960.75 BME0NG9A4 Premium at Maturity 2019-07-15	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA JPMORGAN O2RNE8IBXP4R0TD8PU41..	07/11/2014	07/11/2019	..38,251	..75,000,648	1960.75.....	.....	.....	.....	..(12,626,627)	..	..(12,626,627)	..(1,127,598)	.....	.....	.....	..65,101	.....	001.....
PUT OPTION NOV19 MSCI US P @ 1626 BME1YRSC1 Premium at Maturity 2019-11-26	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. GOLDMAN 7H6GLXDRUGQFU57RNE97..	11/23/2016	11/22/2019	..61,501	..99,999,992	1626.....	.....	.....	.....	..(14,257,318)	..	..(14,257,318)	..(5,064,409)	.....	.....	.....	..315,143	.....	001.....
PUT OPTION MAR20 SPX P @ 1139.65 BRSK3VEA7 Premium at Maturity 2020-03-09	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/08/2010	03/09/2020	..43,873	..49,999,866	1139.65.....	..9,573,174	..1,196,647	.....	..(1,175,619)	..	..(1,175,619)	.....(184,523)	.....	.....	.....	..208,139	.....	001.....
PUT OPTION JUN22 SPX P @ 2104.7 BME18WAN4 Premium at Maturity 2022-06-29	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	06/26/2015	06/27/2022	..33,259	..70,000,216	2104.7.....	.....	.....	.....	..(13,058,476)	..	..(13,058,476)	..(3,272,857)	.....	.....	.....	..605,666	.....	001.....
PUT OPTION OCT19 RTY P @ 1151.1 BME1F7EP2 Premium at Maturity 2019-10-15	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86..	10/13/2015	10/11/2019	..21,718	..24,999,589	1151.1.....	.....	.....	.....	..(4,846,580)	..	..(4,846,580)	.....(834,898)	.....	.....	.....	..66,401	.....	001.....
PUT OPTION APR20 SPX P @ 2369.1 BME24DM13 Premium at Maturity 2020-04-07	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS... R0MUWSFPU8MPRO8K5P83	04/03/2017	04/03/2020	..42,210	..99,999,715	2369.1.....	.....	.....	.....	..(10,473,617)	..	..(10,473,617)	..(5,334,324)	.....	.....	.....	..436,360	.....	001.....
PUT OPTION FEB21 RTY P @ 1116.38 BRSM8KVW5 Premium at Maturity 2021-02-12	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	02/10/2014	02/10/2021	..44,788	..50,000,428	1116.38.....	.....	.....	.....	..(11,911,127)	..	..(11,911,127)	..(2,145,593)	.....	.....	.....	..318,120	.....	001.....
PUT OPTION OCT20 SPX P @ 2145 BME1WCD99 Premium at Maturity 2020-10-28	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	10/25/2016	10/26/2020	..46,620	..100,000,007	2145.....	.....	.....	.....	..(14,853,664)	..	..(14,853,664)	..(4,119,695)	.....	.....	.....	..575,766	.....	001.....
PUT OPTION DEC19 SPX P @ 2027.45 BME1Q8Q34 Premium at Maturity 2019-12-24	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL GOLDMAN E58DKGMJYYYJLN8C3868..	03/24/2016	12/20/2019	..49,323	..99,999,995	2027.45.....	.....	.....	.....	..(16,720,872)	..	..(16,720,872)	..(2,807,136)	.....	.....	.....	..344,228	.....	001.....
PUT OPTION SEP20 SPX P @ 1125.35 BRSK3VF73	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	09/17/2010	09/17/2020	..88,861	..99,999,994	1125.35.....	..3,156,551	.....	.....	..53,196	..	..53,196	.....(490,469)	.....	.....	.....	..552,082	.....	001.....
PUT OPTION JAN20 SPX P @ 1487.8 BRSK3VKB8 Premium at Maturity 2020-01-24	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	02/01/2017	01/22/2020	..67,213	..99,999,505	1487.8.....	..(22,204,997)	.....	.....	..(27,571,830)	..	..(27,571,830)	..(1,217,127)	.....	.....	.....	..375,625	.....	001.....
PUT OPTION MAR22 SPX P @ 1393.3 BRSK3VHF3	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA JPMORGAN O2RNE8IBXP4R0TD8PU41..	03/22/2012	03/22/2022	..14,354	..20,000,000	1393.3.....	..5,730,000	.....	.....	..218,342	..	..218,342	.....(371,632)	.....	.....	.....	..165,190	.....	001.....
PUT OPTION JUN20 SPX P @ 1080.55 BRSK3VEL3 Premium at Maturity 2020-06-04	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	06/04/2010	06/04/2020	..92,545	..99,999,504	1080.55.....	..25,120,000	..3,140,000	.....	..(3,071,354)	..	..(3,071,354)	.....(414,223)	.....	.....	.....	..482,571	.....	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	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 SPX P @ 2368.9 BME24AXE9 Premium at Maturity 2020-04-02	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	03/31/2017	03/31/2020	...42,214	...100,000,006	2368.9.....	.....	.....	.....	...(10,496,928)	.....	...(10,496,928)	...(5,326,167)	.....	.....	.....	.....434,000	.....	001.....
PUT OPTION MAY21 SPX P @ 1340.73 BRSKBWE73	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/12/2011	05/12/2021	...74,586	...99,999,995	1340.73.....	...19,390,000	.....	.....	...433,906	.....	...433,906	...(2,357,288)	.....	.....	.....	...683,464	.....	001.....
PUT OPTION MAR21MXEAP@1413.21 BHF1LGJ21	Variable Annuities.....	Exh 5.....	Equity..	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	05/15/2019	03/19/2021	...263,191	...371,944,143	1413.21.....	.....	...9,445,925	.....	...7,283,081	.....	...7,283,081	...(2,162,844)	.....	.....	.....	...2,439,389	.....	001.....
PUT OPTION MAR22 SPX P @ 2368.9 BME249HZ3 Periodical 2019-07-26	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/30/2017	03/30/2022	...42,214	...100,000,006	2368.9.....	.....	.....	.....	...(11,152,984)	.....	...(11,152,984)	...(5,441,130)	.....	.....	.....	...829,259	.....	001.....
PUT OPTION JUL20 SPX P @ 1109.8 BRSK3VEV1 Periodical 2019-07-26	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL JPMORGAN E58DKGMJYYYJLN8C3868....	07/26/2010	07/27/2020	...45,053	...49,999,822	1109.8.....	...13,000,000	.....	.....	...(3,199,773)	.....	...(3,199,773)	...(266,784)	.....	.....	.....	...259,411	.....	001.....
PUT OPTION MAR21MXEAP@1519.8 BHF1HSHM8	Variable Annuities.....	Exh 5.....	Equity..	CHASE BANK N.A. MORGAN 7H6GLXDRUGQFU57RNE97..	03/18/2019	03/19/2021	...631,661	...959,997,704	1519.8.....	.....	...33,357,993	.....	...25,935,435	.....	...25,935,435	...(7,422,558)	.....	.....	.....	...6,296,129	.....	001.....
PUT OPTION APR20 SPX P @ 2369 BME24GWD9 Premium at Maturity 2020-04-08	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC JPMORGAN 4PQUHN3JPFQFN3BB653....	04/04/2017	04/06/2020	...42,212	...100,000,228	2369.....	.....	.....	.....	...(10,444,017)	.....	...(10,444,017)	...(5,338,900)	.....	.....	.....	...438,710	.....	001.....
PUT OPTION MAR20 RTY P @ 1388.65 BME23RRY6 Premium at Maturity 2020-03-24	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. JPMORGAN 7H6GLXDRUGQFU57RNE97..	03/20/2017	03/20/2020	...72,012	...100,000,007	1388.65.....	.....	.....	.....	...(11,735,348)	.....	...(11,735,348)	...(7,024,353)	.....	.....	.....	...425,232	.....	001.....
PUT OPTION AUG21 SPX P @ 2192.05 BME1UA776 Premium at Maturity 2021-08-25	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. GOLDMAN 7H6GLXDRUGQFU57RNE97..	08/23/2016	08/23/2021	...45,619	...100,000,008	2192.05.....	.....	.....	.....	...(16,775,962)	.....	...(16,775,962)	...(4,655,589)	.....	.....	.....	...733,261	.....	001.....
PUT OPTION APR20 RTY P @ 1272.5 BME12GUJ9	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/15/2015	04/15/2020	...39,293	...50,000,343	1272.5.....	...10,415,003	.....	.....	...853,464	.....	...853,464	...(2,546,117)	.....	.....	.....	...222,841	.....	001.....
PUT OPTION JUN20 SPX P @ 2119.9951 BME18RE01	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/03/2015	06/03/2020	...47,170	...100,000,000	2119.995.....	...17,519,998	.....	.....	...1,011,915	.....	...1,011,915	...(3,588,750)	.....	.....	.....	...481,863	.....	001.....
PUT OPTION MAR20 RTY P @ 1380.45 BME249J08 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/30/2017	03/30/2020	...108,660	...149,999,995	1380.45.....	.....	.....	.....	...(17,336,567)	.....	...(17,336,567)	(10,307,761)	.....	.....	.....	...649,816	.....	001.....
PUT OPTION DEC22 SPX P @ 1428 BRSK3VJY0 Premium at Maturity 2022-12-20	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/17/2012	12/16/2022	...35,014	...50,000,006	1428.....	.....	.....	.....	...(15,237,111)	.....	...(15,237,111)	...(1,637,125)	.....	.....	.....	...465,413	.....	001.....
PUT OPTION JUL20 SPX P @ 1094 BRSK3VEQ2 Periodical 2019-07-22	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/22/2010	07/22/2020	...228,519	...250,000,005	1094.....	...66,000,000	.....	.....	...(16,262,140)	.....	...(16,262,140)	...(1,241,772)	.....	.....	.....	...1,288,782	.....	001.....
PUT OPTION JAN20 SPX P @ 1500.4 BRSK3VKP7 Premium at Maturity 2020-02-04	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	01/31/2013	01/31/2020	...33,324	...50,000,006	1500.4.....	.....	.....	.....	...(13,376,862)	.....	...(13,376,862)	...(625,836)	.....	.....	.....	...191,873	.....	001.....
PUT OPTION DEC19 SPX P @ 963.36 BME0LWJV4	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG JPMORGAN 7LTWFZYICNSX8D621K86....	12/16/2004	12/16/2019	...124,564	...120,000,002	963.36.....	...8,205,000	.....	.....	...201	.....	...201	...(62,994)	.....	.....	.....	...408,271	.....	001.....
PUT OPTION JAN20 SPX P @ 1501.75 BRSK3VKF9 Premium at Maturity 2020-01-28	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. JPMORGAN 7H6GLXDRUGQFU57RNE97..	01/24/2013	01/24/2020	...66,589	...100,000,001	1501.75.....	...(21,704,719)	.....	.....	...(27,163,536)	.....	...(27,163,536)	...(1,239,259)	.....	.....	.....	...377,446	.....	001.....
PUT OPTION DEC23 SX5E P @ 2919 BME1QMA71 Premium at Maturity 2023-12-19	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. GOLDMAN 7H6GLXDRUGQFU57RNE97..	04/12/2016	12/15/2023	...13,703	...45,501,990	2919.....	.....	.....	.....	...(7,840,848)	.....	...(7,840,848)	...(3,488,265)	.....	.....	.....	...480,634	.....	001.....
PUT OPTION JAN23 SPX P @ 1898.62 BME1LUZX4 Premium at Maturity 2023-01-25	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/01/2017	01/23/2023	...34,235	...64,999,996	1898.62.....	...(5,975,376)	.....	.....	...(13,955,432)	.....	...(13,955,432)	...(2,694,182)	.....	.....	.....	...614,058	.....	001.....
PUT OPTION JUN21 SPX P @ 1294.45 BRSK3VGM9	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. MORGAN 1E8VN30JCEQV1H4R804....	06/28/2011	06/28/2021	...38,627	...50,000,718	1294.45.....	...11,375,164	.....	.....	...179,910	.....	...179,910	...(721,446)	.....	.....	.....	...353,316	.....	001.....
PUT OPTION DEC20 RTY P @ 1108.22 BRSLN6690 Premium at Maturity 2020-12-16	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	12/13/2013	12/14/2020	...45,117	...49,999,560	1108.22.....	.....	.....	.....	...(12,353,634)	.....	...(12,353,634)	...(2,055,495)	.....	.....	.....	...302,102	.....	001.....
PUT OPTION APR21 SPX P @ 2098.5 BME1QUUG1 Premium at Maturity 2021-04-23	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/21/2016	04/21/2021	...23,827	...49,999,994	2098.5.....	.....	.....	.....	...(8,739,296)	.....	...(8,739,296)	...(2,066,590)	.....	.....	.....	...336,430	.....	001.....

QE063

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@1452.22 BHF1JU6Q4	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	04/10/2019	03/19/2021	263,191	382,211,226	1452.22.....	.....	9,353,808	.....	8,441,080	.....	8,441,080	.....(912,728)	.....	.....	.....	2,506,726	.....	001.....
PUT OPTION NOV21 SPX P @ 2092.05 BME1X3X39 Premium at Maturity 2021-11-05	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	11/03/2016	11/03/2021	14,340	29,999,998	2092.05.....	.....	.....	.....	(4,983,637)	.....	(4,983,637)	.....(1,308,859)	.....	.....	.....	229,845	.....	001.....
PUT OPTION JUL20 SPX P @ 1105.75 BRK3VEX7 Periodical 2019-07-29	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/28/2010	07/28/2020	36,175	39,999,998	1105.75.....	10,102,400	.....	.....	(2,486,205)	.....	(2,486,205)	.....(208,799)	.....	.....	.....	207,793	.....	001.....
PUT OPTION APR20 SPX P @ 2368.8 BME24GW64 Premium at Maturity 2020-04-07	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS... MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	04/04/2017	04/03/2020	42,215	99,998,894	2368.8.....	.....	.....	.....	(10,469,772)	.....	(10,469,772)	.....(5,331,839)	.....	.....	.....	436,356	.....	001.....
PUT OPTION MAY21 SX5E P @ 2937 BME1REHZ9 Premium at Maturity 2021-05-19	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	05/17/2016	05/17/2021	10,215	34,009,649	2937.....	.....	.....	.....	(6,662,600)	.....	(6,662,600)	.....(2,956,679)	.....	.....	.....	233,294	.....	001.....
PUT OPTION APR20 RTY P @ 1388 BME24JS55 Premium at Maturity 2020-04-08	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	04/06/2017	04/06/2020	36,023	49,999,924	1388.....	.....	.....	.....	(5,712,543)	.....	(5,712,543)	.....(3,483,390)	.....	.....	.....	219,354	.....	001.....
PUT OPTION JAN20 SPX P @ 1464.5 BRK3VK36 Premium at Maturity 2020-01-14	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	01/10/2013	01/10/2020	68,283	100,000,454	1464.5.....	.....	.....	.....	(27,697,542)	.....	(27,697,542)	.....(1,154,486)	.....	.....	.....	364,524	.....	001.....
PUT OPTION NOV21 SPX P @ 1245.55 BRK3VH71	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	11/30/2011	11/30/2021	80,286	100,000,007	1245.55.....	30,450,003	.....	.....	431,761	.....	431,761	.....(1,563,795)	.....	.....	.....	778,126	.....	001.....
PUT OPTION MAR20 SPX P @ 2348.35 BME23WN45 Premium at Maturity 2020-03-25	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	03/23/2017	03/23/2020	42,583	100,000,004	2348.35.....	.....	.....	.....	(11,079,599)	.....	(11,079,599)	.....(5,156,894)	.....	.....	.....	427,641	.....	001.....
PUT OPTION JUL20 RTY P @ 1273.6 BME1A5W22 Premium at Maturity 2020-07-20	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	07/16/2015	07/16/2020	117,776	149,999,511	1273.6.....	.....	.....	.....	(28,179,036)	.....	(28,179,036)	.....(8,250,016)	.....	.....	.....	767,264	.....	001.....
PUT OPTION MAR23 RTY P @ 930.07 BRK3V6M0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	03/06/2013	03/06/2023	107,519	100,000,197	930.07.....	30,824,622	.....	.....	3,650,156	.....	3,650,156	.....(2,749,743)	.....	.....	.....	959,811	.....	001.....
PUT OPTION JAN20 SPX P @ 1491.85 BRK3VKD4 Premium at Maturity 2020-01-27	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	01/23/2013	01/23/2020	67,031	100,000,196	1491.85.....	.....	.....	.....	(27,365,473)	.....	(27,365,473)	.....(1,224,798)	.....	.....	.....	376,539	.....	001.....
PUT OPTION NOV20 UKX P @ 5874.13 BRK3VPE7 Periodical 2019-11-11	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	11/09/2010	11/09/2020	17,024	153,211,480	5874.13.....	32,254,306	.....	.....	(4,199,428)	.....	(4,199,428)	.....(6,857,146)	.....	.....	.....	894,807	.....	001.....
PUT OPTION NOV20 SPX P @ 1199.25 BRK3VFD0 Periodical 2019-11-18	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.....	21,689,720	.....	.....	(5,173,433)	.....	(5,173,433)	.....(822,448)	.....	.....	.....	589,285	.....	001.....
PUT OPTION MAY20 SPX P @ 1191.35 BRK3VEG4 Premium at Maturity 2020-05-27	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	05/27/2010	05/27/2020	41,969	49,999,767	1191.35.....	12,847,440	1,427,493	.....	(1,388,231)	.....	(1,388,231)	.....(325,203)	.....	.....	.....	238,430	.....	001.....
PUT OPTION JAN22 SPX P @ 1315.79 BRK3VHC0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	01/23/2012	01/24/2022	76,000	100,000,043	1315.79.....	30,000,240	.....	.....	695,283	.....	695,283	.....(1,750,819)	.....	.....	.....	801,967	.....	001.....
PUT OPTION JAN20 SPX P @ 1136.1 BRK3VDQ3 Premium at Maturity 2020-01-23	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	01/20/2010	01/17/2020	88,020	99,999,997	1136.1.....	19,251,000	2,139,000	.....	(2,109,229)	.....	(2,109,229)	.....(280,325)	.....	.....	.....	371,041	.....	001.....
PUT OPTION SEP20 SPX P @ 1120.2 BME21MC41	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	02/01/2017	09/14/2020	89,270	99,999,992	1120.2.....	3,252,579	.....	.....	49,499	.....	49,499	.....(476,328)	.....	.....	.....	550,218	.....	001.....
PUT OPTION OCT19 SPX P @ 1083.39 BRK3VD91 Premium at Maturity 2019-10-23	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	10/23/2009	10/23/2019	46,151	49,999,533	1083.39.....	11,981,888	.....	.....	(1,189,302)	.....	(1,189,302)	.....(69,106)	.....	.....	.....	140,326	.....	001.....
PUT OPTION JUL21 UKX P @ 5925 BRK3BWDV1	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA... MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/11/2011	07/12/2021	8,439	79,440,014	5925.....	14,394,853	.....	.....	2,495,736	.....	2,495,736	.....(7,201,373)	.....	.....	.....	566,705	.....	001.....
PUT OPTION DEC21 SX5E P @ 2421.1 BME1QMA89 Premium at Maturity 2021-12-21	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	04/12/2016	12/17/2021	40,000	110,164,897	2421.1.....	.....	.....	.....	(17,407,104)	.....	(17,407,104)	.....(5,894,701)	.....	.....	.....	865,425	.....	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 JAN20 SPX P @ 1098.5 BR3K3VE09 Premium at Maturity 2020-01-27	Variable Annuities.....	Exh 5.....	Equity/ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/27/2010	01/27/2020	...54,620	...60,000,004	1098.5.....	...11,853,000	...1,317,000	.....	.....(1,299,022)	.....	.....(1,299,022)	.....(143,802)	.....	.....	.....	.....	.....228,095	.....	001.....
PUT OPTION MAR21MXEAP@1471.73 BHF1JJDQ1	Variable Annuities.....	Exh 5.....	Equity/ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/02/2019	03/19/2021	...263,296	...387,501,309	1471.73.....	.....	...11,750,921	.....	.....9,078,413	.....	.....9,078,413	...(2,672,508)	.....	.....	.....	.....	.....2,541,421	.....	001.....
PUT OPTION DEC22 SPX P @ 1436.7 BR3K3VK10	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	12/19/2012	12/19/2022	...69,604	...99,999,992	1436.7.....	...10,158,811	.....	.....	.....1,986,089	.....	.....1,986,089	...(1,945,541)	.....	.....	.....	.....	.....931,930	.....	001.....
PUT OPTION APR22 RTY P @ 1388.55 BME24DLY2 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	04/03/2017	04/01/2022	...36,009	...50,000,007	1388.55.....	.....	.....	.....	.....(5,522,406)	.....	.....(5,522,406)	...(3,062,485)	.....	.....	.....	.....	.....415,043	.....	001.....
PUT OPTION MAR20 SPX P @ 2367.8 BME24B1Z5 Premium at Maturity 2020-04-02	Variable Annuities.....	Exh 5.....	Equity/ndex	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	03/31/2017	03/31/2020	...42,233	...99,999,299	2367.8.....	.....	.....	.....	.....(10,490,546)	.....	.....(10,490,546)	...(5,317,305)	.....	.....	.....	.....	.....433,997	.....	001.....
PUT OPTION MAR21MXEAP@1473.275 BHF1JUCU3	Variable Annuities.....	Exh 5.....	Equity/ndex	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/02/2019	03/19/2021	...263,191	...387,752,727	1473.275.....	.....	...11,757,663	.....	.....9,126,596	.....	.....9,126,596	...(2,631,067)	.....	.....	.....	.....	.....2,543,070	.....	001.....
PUT OPTION DEC19 SPX P @ 1411.55 BR3K3VJX2 Premium at Maturity 2019-12-10	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	12/06/2012	12/06/2019	...70,844	...99,999,852	1411.55.....	.....	.....	.....	.....(27,592,150)	.....	.....(27,592,150)	...(1,005,859)	.....	.....	.....	.....	.....330,006	.....	001.....
PUT OPTION OCT20 SPX P @ 2135.4 BME1W5AH9 Premium at Maturity 2020-10-23	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA MORGAN O2RNE8IBXP4R0TD8PU41....	10/21/2016	10/21/2020	...46,830	...99,999,987	2135.4.....	.....	.....	.....	.....(15,012,043)	.....	.....(15,012,043)	...(4,068,910)	.....	.....	.....	.....	.....572,785	.....	001.....
PUT OPTION OCT21 SPX P @ 2147.4 BME1VH7U9 Premium at Maturity 2021-10-12	Variable Annuities.....	Exh 5.....	Equity/ndex	STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	10/07/2016	10/07/2021	...23,284	...49,999,995	2147.4.....	.....	.....	.....	.....(8,085,114)	.....	.....(8,085,113)	...(2,258,654)	.....	.....	.....	.....	.....376,992	.....	001.....
PUT OPTION JUL20 RTY P @ 1275.5 BME1A5W71 Premium at Maturity 2020-07-20	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	07/16/2015	07/16/2020	...39,200	...49,999,995	1275.5.....	.....	.....	.....	.....(9,384,366)	.....	.....(9,384,365)	...(2,761,346)	.....	.....	.....	.....	.....255,756	.....	001.....
PUT OPTION JAN20 SPX P @ 1156.32 BR3K3VD00	Variable Annuities.....	Exh 5.....	Equity/ndex	DEUTSCHE BANK AG GOLDMAN 7LTFWFZYICNSX8D621K86....	01/27/2006	01/27/2020	...40,000	...46,252,798	1156.32.....	.....	.....	.....	.....2,338	.....	.....2,338	.....(133,143)	.....	.....	.....	.....	.....175,834	.....	001.....
PUT OPTION OCT21 SPX P @ 1211.41 BR3K3VJU1	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	10/12/2011	10/12/2021	...82,548	...100,000,009	1211.41.....	...26,900,060	.....	.....	.....318,109	.....	.....318,109	...(1,343,819)	.....	.....	.....	.....	.....756,253	.....	001.....
PUT OPTION MAR22 SPX P @ 2378.75 BME23SD45	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	03/20/2017	03/21/2022	...21,020	...50,001,325	2378.75.....	...7,692,204	.....	.....	.....2,772,395	.....	.....2,772,395	...(2,451,973)	.....	.....	.....	.....	.....412,778	.....	001.....
PUT OPTION JUN21 SPX P @ 1321.25 BR3KBWE81	Variable Annuities.....	Exh 5.....	Equity/ndex	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/01/2011	06/01/2021	...151,372	...199,999,991	1321.25.....	...20,250,000	.....	.....	.....794,522	.....	.....794,522	...(1,844,648)	.....	.....	.....	.....	.....1,386,826	.....	001.....
PUT OPTION MAR21 SPX P @ 2203.36 BHF1HSHP1	Variable Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL GOLDMAN E58DKGMJYYYJLN8C3868....	03/19/2019	03/19/2021	...150,000	...330,504,016	2203.36.....	.....	...10,989,771	.....	.....8,985,469	.....	.....8,985,469	...(2,004,302)	.....	.....	.....	.....	.....2,167,605	.....	001.....
PUT OPTION JUN21 SPX P @ 1273.7 BR3K3VG49	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	02/01/2017	06/14/2021	...78,511	...99,999,992	1273.7.....	...5,679,527	.....	.....	.....312,985	.....	.....312,985	...(1,384,115)	.....	.....	.....	.....	.....699,804	.....	001.....
PUT OPTION JUN21 SPX P @ 1303.75 BR3K3VG07	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	06/03/2011	06/03/2021	...76,702	...99,999,998	1303.75.....	...5,853,853	.....	.....	.....364,183	.....	.....364,183	...(1,401,443)	.....	.....	.....	.....	.....694,400	.....	001.....
PUT OPTION MAR20 SPX P @ 1143.55 BR3K3VEB5 Premium at Maturity 2020-03-09	Variable Annuities.....	Exh 5.....	Equity/ndex	BNP PARIBAS..... GOLDMAN R0MUW5FPU8MPPRO8K5P83	03/09/2010	03/09/2020	...87,447	...100,000,021	1143.55.....	...19,292,985	...2,143,665	.....	.....(2,104,974)	.....	.....(2,104,974)	...(370,799)	.....	.....	.....	.....	.....416,278	.....	001.....
PUT OPTION OCT22 SPX P @ 1431.8 BR3K3VJL8	Variable Annuities.....	Exh 5.....	Equity/ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	10/10/2012	10/10/2022	...69,842	...100,000,008	1431.8.....	...29,850,001	.....	.....	.....1,782,083	.....	.....1,782,083	...(1,929,082)	.....	.....	.....	.....	.....905,841	.....	001.....
PUT OPTION JUL20 SPX P @ 1113.75 BR3K3VEU3 Periodical 2019-07-26	Variable Annuities.....	Exh 5.....	Equity/ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/26/2010	07/24/2020	...31,425	...34,999,594	1113.75.....	...9,038,295	.....	.....	.....(2,224,776)	.....	.....(2,224,776)	.....(188,914)	.....	.....	.....	.....	.....180,892	.....	001.....
PUT OPTION JUN21 SPX P @ 1282.9 BR3K3VGL1	Variable Annuities.....	Exh 5.....	Equity/ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/27/2011	06/25/2021	...19,487	...25,000,001	1282.9.....	...5,825,000	.....	.....	.....84,012	.....	.....84,012	.....(355,010)	.....	.....	.....	.....	.....176,292	.....	001.....
PUT OPTION SEP22 SPX P @ 1469.75 BME219CD0	Variable Annuities.....	Exh 5.....	Equity/ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/10/2018	09/16/2022	...51,000	...74,957,250	1469.75.....	...1,892,1001,447,3821,447,382	...(1,433,733)672,158	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)
PUT OPTION JAN23 SPX P @ 1504.5 BRSK3VKN2	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/30/2013	01/30/2023	..66,467	..99,999,993	1504.5.....	..11,018,337			..2,435,946		..2,435,946	..(2,016,733)				..947,238		001.....
PUT OPTION DEC20 SPX P @ 1411.9 BRSK3VJU8 Premium at Maturity 2020-12-07	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA MORGAN O2RNE8IBXP4R0TD8PU41...	12/03/2012	12/03/2020	..70,827	..100,000,643	1411.9.....				..(28,663,612)		..(28,663,612)	..(1,723,825)				..597,946		001.....
PUT OPTION JUL20 RTY P @ 1244.25 BME1AZE83 Premium at Maturity 2020-08-04	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	07/31/2015	07/31/2020	..40,185	..50,000,186	1244.25.....				..(9,695,552)		..(9,695,552)	..(2,586,754)				..260,730		001.....
PUT OPTION JUL20 RTY P @ 1226.4 BME1AUCB9 Premium at Maturity 2020-07-31	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	07/29/2015	07/29/2020	..40,770	..49,999,998	1226.4.....				..(9,809,686)		..(9,809,686)	..(2,479,813)				..260,071		001.....
PUT OPTION MAR24 RTY P @ 1194.2 BRSMKCE65 Premium at Maturity 2020-03-13	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA.... E57ODZWZ7FF32TWEFA76.	03/10/2014	03/11/2024	..25,121	..29,999,999	1194.2.....				..(5,957,242)		..(5,957,242)	..(1,498,061)				..325,240		001.....
PUT OPTION MAR20 RTY P @ 1387.8 BME24B1V4 Premium at Maturity 2020-04-02	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	03/31/2017	03/31/2020	..36,028	..49,999,660	1387.8.....				..(5,683,086)		..(5,683,086)	..(3,488,558)				..216,999		001.....
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.....	..11,075,009						..(7,428)				..70,468		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			..893		..893	..(18,485)				..11,703		001.....
PUT OPTION JAN20 SPX P @ 1466.21 BRSK3VK51 Premium at Maturity 2020-01-14	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUW5FPU8MPRO8K5P83	01/10/2013	01/10/2020	..68,203	..99,999,991	1466.21.....				..(27,745,928)		..(27,745,928)	..(1,157,103)				..364,523		001.....
JAN20 SPX P @ 1960.75 JUL19 SPX P @ 1961.4 BME0NG9B2	Variable Annuities.....	Exh 5.....	Equity	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	07/11/2014	07/11/2019	..25,492	..50,000,009	1961.4.....	..7,869,890			..11		..11	..(637,937)				..43,400		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	..50,000,000	1271.15.....	..11,535,000			..154,394		..154,394	..(689,970)				..349,902		001.....
PUT OPTION AUG20 SPX P @ 2192.05 BME1UA727 Premium at Maturity 2020-08-26	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/23/2016	08/24/2020	..22,810	..50,000,004	2192.05.....				..(7,811,742)		..(7,811,742)	..(2,202,061)				..268,494		001.....
PUT OPTION OCT21 SPX P @ 1226.88 BRSK3VGW7	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	10/21/2011	10/21/2021	..40,754	..49,999,998	1226.88.....	..13,449,970			..176,847		..176,847	..(711,836)				..380,159		001.....
PUT OPTION SEP21 SPX P @ 2174.4 BME21P5E0 Premium at Maturity 2021-09-24	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	02/01/2017	09/22/2021	..27,593	..59,998,217	2174.4.....	..(2,600,000)			..(9,894,312)		..(9,894,312)	..(2,766,482)				..448,271		001.....
PUT OPTION JUL20 SPX P @ 1091.1 BRSK3VES8 Periodical 2019-07-22	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/22/2010	07/22/2020	..27,495	..29,999,794	1091.1.....	..7,919,946			..(1,951,609)		..(1,951,609)	..(147,156)				..154,653		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.....	..13,499,957			..112,159		..112,159	..(568,803)				..364,051		001.....
PUT OPTION APR21 SPX P @ 1335.5 BRSK3VFQ1 Periodical 2020-04-21	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.....	..8,400,000	..1,200,000		..(2,130,958)		..(2,130,958)	..(725,742)				..336,430		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	..100,000,278	1595.03.....	..27,524,986			..3,086,967		..3,086,967	..(2,279,578)				..979,589		001.....
PUT OPTION MAR20 RTY P @ 1389.2 BME24B1N2 Premium at Maturity 2020-04-02	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	03/31/2017	03/31/2020	..71,984	..100,000,003	1389.2.....				..(11,241,954)		..(11,241,954)	..(6,996,112)				..434,000		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		..4,199,733		..4,199,733	..(920,259)				..1,016,563		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	..221,298,999	2212.99.....		..7,949,862		..6,112,181		..6,112,181	..(1,837,681)				..1,451,386		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 MAR21 SPX P @ 2217.93 BHF1HX5D0	Variable Annuities.....	Exh 5.....	Equity/ndex	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/20/2019	03/19/2021	...235,000	...521,213,534	2217.93.....	.....	...18,649,600	.....	...14,512,339	.....	...14,512,339	...(4,137,261)	.....	.....	.....	...3,418,370	.....	001.....
PUT OPTION APR20 SPX P @ 1196.2 BRSKBWE08 Premium at Maturity 2020-04-09	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/09/2010	04/09/2020	...83,598	...99,999,924	1196.2.....	...14,120,000	...1,765,000	.....	...(1,719,219)	.....	...(1,719,219)	...(1,160,013)	.....	.....	.....	...441,045	.....	001.....
PUT OPTION JUN23 SPX P @ 1628.45 BRSKBVS81	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/11/2013	06/12/2023	...91,307	...148,688,880	1628.45.....	...38,361,723	.....	.....	...5,016,475	.....	...5,016,475	...(3,529,727)	.....	.....	.....	...1,478,207	.....	001.....
PUT OPTION APR20 RTY P @ 1278 BME12GUW3	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/15/2015	04/15/2020	...23,474	...29,999,772	1278.....	...6,248,779	.....	.....	...524,715	.....	...524,715	...(1,549,538)	.....	.....	.....	...133,703	.....	001.....
PUT OPTION JAN22 SPX P @ 1319.05 BRSK3VHE6	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/27/2012	01/27/2022	...75,812	...100,000,007	1319.05.....	...7,251,061	.....	.....	...710,893	.....	...710,893	...(1,757,148)	.....	.....	.....	...803,247	.....	001.....
PUT OPTION DEC24 SX5E P @ 3029 BME0UFF52 Premium at Maturity 2024-12-27	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/24/2014	12/20/2024	...66,029	...253,372,332	3029.....	.....	.....	.....	...(29,357,265)	.....	...(29,357,265)	(16,804,957)	.....	.....	.....	...2,965,499	.....	001.....
PUT OPTION MAY22 SPX P @ 1370.37 BME0LWK67	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/04/2012	05/04/2022	...72,973	...100,000,010	1370.37.....	...29,924,768	.....	.....	...1,109,090	.....	...1,109,090	...(1,853,934)	.....	.....	.....	...843,590	.....	001.....
PUT OPTION DEC19 SPX P @ 963.36 BRSK3V6P3	Variable Annuities.....	Exh 5.....	Equity/ndex	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	12/16/2004	12/16/2019	...41,521	...39,999,997	963.36.....	...2,735,000	.....	.....	...67	.....	...67	...(20,998)	.....	.....	.....	...136,090	.....	001.....
PUT OPTION JUN20 SPX P @ 1315.17 BRSK3VHS5	Variable Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2012	06/08/2020	...19,008	...24,998,752	1315.17.....	...7,812,500	.....	.....	...19,165	.....	...19,165	...(217,756)	.....	.....	.....	...121,345	.....	001.....
PUT OPTION DEC19 SPX P @ 1415.25 BRSK3VJQ7 Premium at Maturity 2019-12-05	Variable Annuities.....	Exh 5.....	Equity/ndex	HSBC BANK USA N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	12/03/2012	12/03/2019	...70,659	...99,999,994	1415.25.....	.....	.....	.....	...(27,996,421)	.....	...(27,996,421)	...(1,008,730)	.....	.....	.....	...326,878	.....	001.....
PUT OPTION APR21 SPX P @ 1335.66 BRSK3VFR9	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/21/2011	04/21/2021	...37,435	...50,000,006	1335.66.....	...10,375,022	.....	.....	...210,159	.....	...210,159	...(662,303)	.....	.....	.....	...336,430	.....	001.....
PUT OPTION JAN22 SPX P @ 1312.35 BRSK3VHD8	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/24/2012	01/24/2022	...38,100	...50,000,534	1312.35.....	...15,025,116	.....	.....	...342,614	.....	...342,614	...(873,117)	.....	.....	.....	...400,988	.....	001.....
PUT OPTION MAR20 SPX P @ 2368.9 BME249H34 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97...	03/30/2017	03/30/2020	...42,214	...100,000,006	2368.9.....	.....	.....	.....	...(10,553,257)	.....	...(10,553,257)	...(5,325,031)	.....	.....	.....	...433,210	.....	001.....
PUT OPTION JAN21 SPX P @ 1507.05 BRSK3VKL6 Premium at Maturity 2021-02-02	Variable Annuities.....	Exh 5.....	Equity/ndex	HSBC BANK USA N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/29/2013	01/29/2021	...33,177	...49,999,399	1507.05.....	.....	.....	.....	...(13,821,148)	.....	...(13,821,148)	...(982,875)	.....	.....	.....	...314,867	.....	001.....
PUT OPTION JUL20 UKX P @ 5248 BRSK3VP98 Periodical 2019-07-15	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/14/2010	07/14/2020	...23,819	...184,300,141	5248.....	...42,369,381	.....	.....	...(7,882,682)	.....	...(7,882,682)	...(5,677,466)	.....	.....	.....	...940,245	.....	001.....
PUT OPTION APR21 SPX P @ 2059.19 BME1QMA97 Premium at Maturity 2021-04-14	Variable Annuities.....	Exh 5.....	Equity/ndex	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/12/2016	04/12/2021	...29,139	...60,003,374	2059.19.....	.....	.....	.....	...(10,722,056)	.....	...(10,722,056)	...(2,370,319)	.....	.....	.....	...400,980	.....	001.....
PUT OPTION FEB22 SPX P @ 2279.72 BME21P526 Premium at Maturity 2022-02-04	Variable Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	02/02/2017	02/02/2022	...27,196	...61,999,994	2279.72.....	.....	.....	.....	...(8,098,500)	.....	...(8,098,500)	...(3,128,940)	.....	.....	.....	...499,597	.....	001.....
PUT OPTION MAR20 SPX P @ 1150.5 BRSK3VEC3 Premium at Maturity 2020-03-16	Variable Annuities.....	Exh 5.....	Equity/ndex	CREDIT SUISSE INTERNATIONAL MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653....	03/12/2010	03/12/2020	...43,459	...49,999,580	1150.5.....	...9,666,000	...1,074,000	.....	...(1,053,831)	.....	...(1,053,831)	...(195,102)	.....	.....	.....	...209,368	.....	001.....
PUT OPTION JAN21 SPX P @ 2292.05 BME21DLM1 Premium at Maturity 2021-01-27	Variable Annuities.....	Exh 5.....	Equity/ndex	STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653....	01/25/2017	01/25/2021	...21,814	...49,998,780	2292.05.....	.....	.....	.....	...(6,217,099)	.....	...(6,217,099)	...(2,470,820)	.....	.....	.....	...313,774	.....	001.....
PUT OPTION JUN21 SPX P @ 1273.6 BRSK3VGK3 Premium at Maturity 2021-06-17	Variable Annuities.....	Exh 5.....	Equity/ndex	CITIBANK N.A. E57ODZWZ7FF32TWEFA76....	06/15/2011	06/15/2021	...78,518	...100,000,001	1273.6.....	.....	.....	.....	...(29,103,088)	.....	...(29,103,088)	...(2,222,176)	.....	.....	.....	...700,293	.....	001.....
PUT OPTION OCT21 SPX P @ 1284.5 BRSK3VGY3 Premium at Maturity 2021-11-01	Variable Annuities.....	Exh 5.....	Equity/ndex	BNP PARIBAS.... ROMUWSFPU8MPRO8K5P83	10/28/2011	10/28/2021	...77,851	...99,999,995	1284.5.....	.....	.....	.....	...(32,003,039)	.....	...(32,003,039)	...(2,629,391)	.....	.....	.....	...763,464	.....	001.....
PUT OPTION JUL21 SPX P @ 2164.25 BME1SXGV6 Premium at Maturity 2021-07-16	Variable Annuities.....	Exh 5.....	Equity/ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	07/14/2016	07/14/2021	...46,205	...99,999,994	2164.25.....	.....	.....	.....	...(17,498,017)	.....	...(17,498,017)	...(4,515,933)	.....	.....	.....	...714,335	.....	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 JUL20 RTY P @ 991.48 BRSKJ2BC3	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/03/2013	07/06/2020	.126,074	.124,999,847	991.48.....	.32,593,722			.976,660		.976,660	..(2,759,046)				.630,964		001.....
PUT OPTION DEC19 SPX P @ 1412.25 BME21MC17 Premium at Maturity 2019-12-09	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	02/01/2017	12/05/2019	..70,809	..99,999,996	1412.25.....				..(3,840,609)		..(3,840,609)	..(630,657)				.328,967		001.....
PUT OPTION JAN20 SPX P @ 1463.45 BRSK3VK28 Premium at Maturity 2020-01-14	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	01/10/2013	01/10/2020	..34,166	..49,999,997	1463.45.....				..(13,997,212)		..(13,997,212)	..(579,118)				.182,261		001.....
PUT OPTION MAR21MXEAP@1519.99 BHF1HSHQ9	Variable Annuities.....	Exh 5.....	Equity	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	03/18/2019	03/19/2021	.263,160	400,000,733	1519.99.....		..13,273,796		..10,812,480		..10,812,480	..(2,461,316)				.2,623,398		001.....
PUT OPTION AUG21 SPX P @ 1184.48 BRSK3VGQ0	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	08/12/2011	08/12/2021	..42,213	..50,000,003	1184.48.....	..13,500,018			..113,944		..113,944	..(574,271)				.364,053		001.....
PUT OPTION DEC23 SX5E P @ 2593 BRSKBVJ39 Premium at Maturity 2023-12-19	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	06/20/2013	12/15/2023	..77,131	263,500,900	2593.....				..(50,140,331)		..(50,140,331)	(14,469,483)				.2,783,340		001.....
PUT OPTION FEB21 SPX P @ 1511.75 BRSK3VKQ5 Premium at Maturity 2021-02-04	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	02/01/2013	02/01/2021	..66,149	..99,999,995	1511.75.....				..(27,535,324)		..(27,535,324)	..(1,987,716)				.631,372		001.....
PUT OPTION MAR22 SPX P @ 1415.25 BRSK3VHG1	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	03/27/2012	03/28/2022	..14,132	..20,000,002	1415.25.....	..5,606,000			..239,471		..239,471	..(374,637)				.165,687		001.....
PUT OPTION DEC20 SPX P @ 1436.7 BRSK3VJZ7 Premium at Maturity 2020-12-23	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	12/18/2012	12/18/2020	..69,604	..100,000,063	1436.7.....				..(28,290,376)		..(28,290,376)	..(1,728,707)				.606,472		001.....
PUT OPTION DEC22 SPX P @ 1439.65 BRSK3VK02	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	12/18/2012	12/19/2022	.138,923	..199,999,996	1439.65.....	..56,599,866			..4,006,342		..4,006,342	..(3,888,799)				.1,863,860		001.....
PUT OPTION AUG20 SPX P @ 892.22 BRSK3V6N8	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUW5FP8MPRO8K5P83	10/21/2004	08/10/2020	.327,273	291,999,506	892.22.....	..18,777,573			..9,054		..9,054	..(302,860)				.1,541,711		001.....
PUT OPTION MAR21 SPX P @ 1260.8 BME2T9CE8	Variable Annuities.....	Exh 5.....	Equity	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	09/10/2018	03/16/2021	..80,000	..100,864,004	1260.8.....	..797,600			..284,740		..284,740	..(1,138,756)				.659,933		001.....
PUT OPTION MAY20 SPX P @ 1093.3 BRSK3VEF6 Premium at Maturity 2020-05-27	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	05/27/2010	05/27/2020	..45,733	..50,000,000	1093.3.....	..12,826,024	..1,603,253		..(1,568,637)		..(1,568,637)	..(214,176)				.238,431		001.....
PUT OPTION OCT21 SPX P @ 1252.43 BRSK3VGX5	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	10/24/2011	10/25/2021	..39,922	..50,000,001	1252.43.....	..13,300,144			..203,388		..203,388	..(771,940)				.381,058		001.....
PUT OPTION MAR20 SPX P @ 2368.8 BME24B1K8 Premium at Maturity 2020-04-02	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	03/31/2017	03/31/2020	..42,215	..100,000,007	2368.8.....				..(10,487,408)		..(10,487,408)	..(5,325,204)				.434,000		001.....
PUT OPTION DEC20 SPX P @ 1409.2 BRSK3VJR5 Premium at Maturity 2020-12-07	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	12/03/2012	12/03/2020	..106,443	..149,999,992	1409.2.....				..(43,062,894)		..(43,062,894)	..(2,585,031)				.896,912		001.....
PUT OPTION MAY21 SPX P @ 1354.37 BRSKBWE57	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	05/03/2011	05/03/2021	..73,835	..100,000,003	1354.37.....	..18,790,000			..461,739		..461,739	..(2,432,364)				.678,940		001.....
PUT OPTION APR22 SPX P @ 1359.3 BRSK3VHJ5	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	04/10/2012	04/11/2022	..73,567	..100,000,007	1359.3.....	..29,499,744			..1,009,519		..1,009,519	..(1,838,445)				.834,201		001.....
PUT OPTION DEC19SPXP@2005 BHF1GC7P8	Fixed Annuities.....	Exh 5.....	Equity	BANK OF AMERICA NA MORGAN STANLEY & CO INTL. PLC GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	02/14/2019	12/20/2019	....1,092	....2,189,460	2005.....		..22,146		..5,060		..5,060	..(17,086)				.7,537		001.....
PUT OPTION OCT19 SPX P @ 1089.7 BRSK3VD59 Premium at Maturity 2019-10-16	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	10/16/2009	10/16/2019	..45,884	..50,000,000	1089.7.....	..12,165,000			..(1,207,971)		..(1,207,971)	..(69,530)				.135,990		001.....
PUT OPTION MAY21 SPX P @ 2066.99 BME1RDP25	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	05/16/2016	05/17/2021	..15,000	..31,004,850	2066.99.....	..5,973,750			..733,643		..733,643	..(1,078,891)				.212,682		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 NOV20 MSCI US P @ 1649 BME1XLT77 Premium at Maturity 2020-11-10	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. MORGAN STANLEY & CO INTL. PLC	11/07/2016	11/06/2020	...30,321	...50,000,005	1649.....	.....	.....	.....	.....(7,256,789)	.....	.....(7,256,789)	.....(2,821,430)	.....	.....	.....	.....291,136	.....	001.....
PUT OPTION MAR20 SPX P @ 2368.75 BME249H83 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. MORGAN STANLEY & CO INTL. PLC	03/30/2017	03/30/2020	...42,246	...100,070,213	2368.75.....	.....	.....	.....	.....(10,556,225)	.....	.....(10,556,225)	.....(5,327,501)	.....	.....	.....	.....433,515	.....	001.....
PUT OPTION JUN20 SPX P @ 1107 BRK3VEM1 Premium at Maturity 2020-06-15	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. MORGAN STANLEY & CO INTL. PLC	06/15/2010	06/15/2020	...67,751	...75,000,357	1107.....	...18,515,168	...2,314,396	.....	.....(2,259,215)	.....	.....(2,259,215)	.....(363,570)	.....	.....	.....	.....367,740	.....	001.....
PUT OPTION JUL21 SPX P @ 2123.95 BME1SSUL3 Premium at Maturity 2021-07-12	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. GOLDMAN SACHS INTERNATIONAL MORGAN STANLEY & CO INTL. PLC	07/08/2016	07/08/2021	...23,541	...49,999,906	2123.95.....	.....	.....	.....	.....(9,142,074)	.....	.....(9,142,074)	.....(2,182,149)	.....	.....	.....	.....355,725	.....	001.....
PUT OPTION MAY22 SPX P @ 1370.37 BRK3VHL0	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. GOLDMAN SACHS INTERNATIONAL MORGAN STANLEY & CO INTL. PLC	05/04/2012	05/04/2022	...72,973	...100,000,010	1370.37.....	...29,924,768	.....	.....	.....1,109,090	.....	.....1,109,090	.....(1,853,934)	.....	.....	.....	.....843,590	.....	001.....
PUT OPTION JUL20 RTY P @ 1229.05 BME1AWG88 Premium at Maturity 2020-07-31	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. MORGAN STANLEY & CO INTL. PLC	07/29/2015	07/29/2020	...40,682	...50,000,214	1229.05.....	.....	.....	.....	.....(9,799,709)	.....	.....(9,799,709)	.....(2,495,469)	.....	.....	.....	.....260,072	.....	001.....
PUT OPTION MAR20 SPX P @ 1121.55 BRK3VE74 Premium at Maturity 2020-03-02	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.....	03/02/2010	03/02/2020	...89,162	...100,000,004	1121.55.....	...19,575,486	...2,175,054	.....	.....(2,138,674)	.....	.....(2,138,674)	.....(320,946)	.....	.....	.....	.....410,479	.....	001.....
PUT OPTION MAR24 RTY P @ 1195.01 BRSMKCEH1 Premium at Maturity 2024-03-13	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA.....	03/10/2014	03/11/2024	...16,736	...19,999,998	1195.01.....	.....	.....	.....	.....(3,978,433)	.....	.....(3,978,433)	.....(999,674)	.....	.....	.....	.....216,826	.....	001.....
PUT OPTION NOV21 SPX P @ 1226.2 BRK3VH48	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL GOLDMAN	11/17/2011	11/17/2021	...81,553	...100,000,285	1226.2.....	...30,250,087	.....	.....	.....379,159	.....	.....379,159	.....(1,458,449)	.....	.....	.....	.....772,385	.....	001.....
PUT OPTION APR22 SPX P @ 1387.85 BME0LWK59	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL	04/13/2012	04/13/2022	...43,232	...60,000,002	1387.85.....	...17,309,797	.....	.....	.....675,800	.....	.....675,800	.....(1,116,238)	.....	.....	.....	.....501,013	.....	001.....
PUT OPTION DEC19 UKX P @ 5208.69 BRK3VP72 Premium at Maturity 2019-12-20	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC MORGAN STANLEY & CO INTL. PLC GOLDMAN SACHS INTERNATIONAL	10/22/2009	12/20/2019	...9,599	...80,469,544	5208.69.....	...18,216,311	.....	.....	.....(1,304,174)	.....	.....(1,304,174)	.....(1,173,114)	.....	.....	.....	.....276,999	.....	001.....
PUT OPTION SEP20 RTY P @ 1136.4 BME1CY519 Premium at Maturity 2020-09-03	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. MORGAN STANLEY & CO INTL. PLC GOLDMAN SACHS INTERNATIONAL	09/01/2015	09/01/2020	...131,996	...150,000,258	1136.4.....	.....	.....	.....	.....(31,347,920)	.....	.....(31,347,920)	.....(6,116,387)	.....	.....	.....	.....813,100	.....	001.....
PUT OPTION APR21 SPX P @ 2096.85 BME1QSEW9 Premium at Maturity 2021-04-21	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL	04/19/2016	04/19/2021	...23,845	...49,999,894	2096.85.....	.....	.....	.....	.....(8,711,004)	.....	.....(8,711,004)	.....(2,060,633)	.....	.....	.....	.....335,920	.....	001.....
PUT OPTION JAN21 SPX P @ 2291.85 BME21DLN9 Premium at Maturity 2021-01-27	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. MORGAN STANLEY & CO INTL. PLC	01/25/2017	01/25/2021	...21,816	...49,999,002	2291.85.....	.....	.....	.....	.....(6,217,578)	.....	.....(6,217,578)	.....(2,470,270)	.....	.....	.....	.....313,775	.....	001.....
PUT OPTION APR20 SPX P @ 2369 BME24GWE7 Premium at Maturity 2020-04-08	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. MORGAN STANLEY & CO INTL. PLC	04/04/2017	04/06/2020	...21,106	...50,000,114	2369.....	.....	.....	.....	.....(5,222,009)	.....	.....(5,222,009)	.....(2,669,451)	.....	.....	.....	.....219,355	.....	001.....
PUT OPTION JUN20 SPX P @ 1316.3 BRK3VHT3	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. GOLDMAN SACHS INTERNATIONAL	06/08/2012	06/08/2020	...18,993	...25,000,000	1316.3.....	...7,812,501	.....	.....	.....19,323	.....	.....19,323	.....(218,159)	.....	.....	.....	.....121,351	.....	001.....
PUT OPTION JUL23 SPX P @ 1692.6 BRKJ2E89	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL GOLDMAN SACHS INTERNATIONAL	07/18/2013	07/18/2023	...29,540	...49,999,996	1692.6.....	...11,549,981	.....	.....	.....1,895,835	.....	.....1,895,835	.....(1,269,388)	.....	.....	.....	.....503,243	.....	001.....
PUT OPTION JAN23 SPX P @ 1487.75 BRK3VK93	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL GOLDMAN SACHS INTERNATIONAL	01/22/2013	01/23/2023	...67,216	...99,999,994	1487.75.....	...28,499,410	.....	.....	.....2,352,941	.....	.....2,352,941	.....(1,980,400)	.....	.....	.....	.....944,704	.....	001.....
PUT OPTION OCT21 SPX P @ 1226.88 BME0LWJY8	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL	10/21/2011	10/21/2021	...40,754	...49,999,998	1226.88.....	...13,449,970	.....	.....	.....176,847	.....	.....176,847	.....(711,836)	.....	.....	.....	.....380,159	.....	001.....
PUT OPTION APR20 RTY P @ 1388.55 BME24DLV8 Premium at Maturity 2020-04-07	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC	04/03/2017	04/03/2020	...36,009	...50,000,007	1388.55.....	.....	.....	.....	.....(5,706,932)	.....	.....(5,706,932)	.....(3,491,359)	.....	.....	.....	.....218,181	.....	001.....
PUT OPTION AUG20 SPX P @ 1128 BRK3VF24 Periodical 2019-08-05	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA GOLDMAN SACHS INTERNATIONAL	08/04/2010	08/04/2020	...44,326	...49,999,728	1128.....	...12,360,000	.....	.....	.....(3,036,273)	.....	.....(3,036,273)	.....(288,520)	.....	.....	.....	.....262,037	.....	001.....
PUT OPTION APR22 SPX P @ 1387.85 BRK3VHK2	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL	02/01/2017	04/13/2022	...28,822	...40,000,001	1387.85.....	...3,312,952450,534450,534(744,158)334,008	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
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PUT OPTION NOV22 RTY P @ 1170.12 BME1HS8U0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	11/19/2015	11/21/2022	..68,369	..80,000,004	1170.12.....	..18,687,998			..4,641,115		..4,641,115	..(3,168,547)				..737,266		001.....
PUT OPTION JUL21 SPX P @ 1336.7 BR3K3VGN7	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/01/2011	07/01/2021	..37,406	..49,999,997	1336.7.....	..10,750,000			..223,553		..223,553	..(755,048)				..354,037		001.....
PUT OPTION DEC21 SPX P @ 2209.35 BME1Z6AU5 Premium at Maturity 2021-12-08	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	12/06/2016	12/06/2021	..27,159	..60,003,739	2209.35.....				..(8,689,460)		..(8,689,460)	..(2,854,166)				..468,486		001.....
PUT OPTION MAR20 RTY P @ 1379 BME249H42 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	03/30/2017	03/30/2020	..36,258	..49,999,782	1379.....				..(5,831,226)		..(5,831,226)	..(3,425,895)				..216,604		001.....
PUT OPTION JUN22 SPX P @ 2103.75 BME18WAP9 Premium at Maturity 2022-06-28	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	06/26/2015	06/24/2022	..11,883	..24,998,861	2103.75.....				..(4,640,219)		..(4,640,219)	..(1,167,196)				..216,002		001.....
PUT OPTION JUL20 SPX P @ 1107.1 BR3K3VEY5 Periodical 2019-07-29	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA JPMORGAN B4TYDEB6GKMZ0031MB27.	07/29/2010	07/29/2020	..90,326	..99,999,912	1107.1.....	..24,800,000			..(6,102,070)		..(6,102,070)	..(523,799)				..520,142		001.....
PUT OPTION MAR20 SPX P @ 1139.4 BR3K3VE82 Premium at Maturity 2020-03-09	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/08/2010	03/09/2020	..21,949	..25,008,543	1139.4.....	..4,759,376	..594,922		..(584,462)		..(584,462)	..(91,957)				..104,105		001.....
PUT OPTION AUG21 SPX P @ 1186.5 BR3K3VGR8	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	08/12/2011	08/12/2021	..42,141	..50,000,297	1186.5.....	..13,500,080			..115,279		..115,279	..(578,336)				..364,055		001.....
PUT OPTION MAR20 SPX P @ 2353.7 BME2445N4 Premium at Maturity 2020-03-31	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL JPMORGAN E58DKGMJYYYJLN8C3868..	03/28/2017	03/27/2020	..42,486	..100,000,002	2353.7.....				..(10,684,882)		..(10,684,882)	..(5,201,455)				..430,832		001.....
PUT OPTION MAR20 SPX P @ 2353.7 BME245FR1 Premium at Maturity 2020-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/28/2017	03/30/2020	..42,486	..100,000,002	2353.7.....				..(10,670,053)		..(10,670,053)	..(5,207,461)				..433,210		001.....
PUT OPTION JUL21 SPX P @ 1336.7 BME0LWJW2	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/01/2011	07/01/2021	..37,406	..49,999,997	1336.7.....	..10,750,000			..223,553		..223,553	..(755,048)				..354,037		001.....
PUT OPTION JUN21 SPX P @ 1273.25 BR3K3VG31	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/13/2011	06/14/2021	..39,270	..50,000,005	1273.25.....	..11,550,003			..156,121		..156,121	..(691,690)				..349,902		001.....
PUT OPTION OCT19 SPX P @ 1089.6 BR3K3VD83	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86..	10/16/2009	10/16/2019	..45,888	..50,000,000	1089.6.....	..13,133,000			..79		..79	..(51,686)				..135,990		001.....
PUT OPTION APR22 SPX P @ 2369.1 BME24DM21 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/03/2017	04/01/2022	..21,105	..49,999,858	2369.1.....				..(5,597,920)		..(5,597,920)	..(2,722,377)				..415,041		001.....
PUT OPTION NOV22 SPX P @ 1380.35 BR3K3VJN4	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	11/19/2012	11/21/2022	..108,668	..149,999,995	1380.35.....	..43,087,496			..2,416,933		..2,416,933	..(2,917,013)				..1,382,374		001.....
PUT OPTION OCT21 MSCI US P @ 1676 BME1VKR48 Premium at Maturity 2021-10-13	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/11/2016	10/11/2021	..29,833	..50,000,007	1676.....	..1676			..(6,746,314)		..(6,746,314)	..(2,882,286)				..377,900		001.....
PUT OPTION MAR22 RTY P @ 1388.65 BME23RRR1 Premium at Maturity 2022-03-23	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/20/2017	03/21/2022	..72,012	..100,000,007	1388.65.....				..(11,142,131)		..(11,142,131)	..(6,138,780)				..825,534		001.....
PUT OPTION MAR22 RTY P @ 1380.45 BME249HW0 Premium at Maturity 2022-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/30/2017	03/30/2022	..108,660	..149,999,995	1380.45.....				..(16,942,701)		..(16,942,701)	..(9,121,452)				..1,243,889		001.....
PUT OPTION APR23 RTY P @ 1125.6 BME1QMMJ2 Premium at Maturity 2023-04-17	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	04/13/2016	04/13/2023	..88,841	..99,999,427	1125.6.....				..(21,605,562)		..(21,605,562)	..(4,821,726)				..973,267		001.....
PUT OPTION FEB20 SPX P @ 1525.3 BR3K3VKX0 Premium at Maturity 2020-02-21	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	02/19/2013	02/19/2020	..32,780	..50,000,007	1525.3.....				..(13,230,454)		..(13,230,454)	..(680,880)				..200,171		001.....
PUT OPTION DEC20 SPX P @ 1774.5 BRSLN6500 Premium at Maturity 2020-12-16	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	12/13/2013	12/14/2020	..56,355	..99,999,127	1774.45.....				..(21,005,231)		..(21,005,231)	..(2,530,486)				..604,204		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)	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 JUL20 SPX P @ 1102.1 BR3K3VEZ2 Periodical 2019-07-29	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/29/2010	07/29/2020	...45,368	...50,000,072	1102.1.....	...12,408,000			.....(3,053,575)		.....(3,053,575)	.....(256,329)				.....260,071		001.....	
PUT OPTION OCT21 RTY P @ 1225.2 BME1VKR55 Premium at Maturity 2021-10-13	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGFU57RNE97.	10/11/2016	10/11/2021	...24,486	...30,000,001	1225.2.....				.....(5,145,911)		.....(5,145,911)	.....(1,608,728)				.....226,740		001.....	
PUT OPTION DEC20 SPX P @ 1221.6 BR3K3VE8 Periodical 2019-12-02	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA MORGAN O2RNE8IBXP4R0TD8PU41...	12/02/2010	12/02/2020	...40,930	...50,000,087	1221.6.....	...10,820,000			.....(2,557,994)		.....(2,557,994)	.....(447,850)				.....298,685		001.....	
PUT OPTION MAR20 SPX P @ 2356.5 BME2444Y1 Premium at Maturity 2020-03-26	Variable Annuities.....	Exh 5.....	Equity/ Index	STANLEY & CO INTL. PLC 4PQUHN3JPF6FN3BB653...	03/24/2017	03/24/2020	...42,436	...100,000,010	2356.5.....				.....(10,974,228)		.....(10,974,228)	.....(5,221,173)				.....428,441		001.....	
PUT OPTION JUN21 SPX P @ 1289.7 BR3K3VGB3 Premium at Maturity 2021-06-16	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA E57ODZW7FF32TWEFA76...	06/14/2011	06/14/2021	...77,537	...99,999,994	1289.7.....				.....(29,059,709)		.....(29,059,709)	.....(2,244,229)				.....699,804		001.....	
009999999. Total-Purchased Options-Hedging Other-Put Options.....										1,436,051,694	153,761,9070	(1,252,108,908)	XX	(1,252,108,906)	467,591,14900000000000
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	0.026.....	...10,650,000		.....170,744	.....89,911		.....89,911	.....(2,868,105)				.....4,406,564		
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	0.0275.....	...11,900,000		.....129,556	.....5,081		.....5,081	.....(1,764,901)				.....5,006,845		
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	0.0252025.....	...10,000,000		.....1,333,217	.....750,581		.....750,581	.....(6,700,691)				.....5,171,047		
010999999. Total-Purchased Options-Hedging Other-Caps.....										32,550,00001,633,517845,573	XX845,573	(11,333,697)000000000		
Purchased Options - Hedging Other - Collars																											
MAR19TSLAUSC@380 DEC19SPXC@2758 12/20/2019 2758. CALL BHF1GC372; MAR19TSLAUSC@380 DEC19SPXC@3008 12/20/2019 3008. CALL BHF1GC5D7 Premium at Maturity 2019-12-24	Fixed Annuities.....	Exh 5.....	Equity..	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/14/2019	12/20/2019	.....6,733	...19,411,239	2758/3008.....				.....388,575		.....388,575	.....388,575				.....66,819		
MAR19TSLAUSC@380 DEC19SPLVP5UPC@236 12/20/2019 236. CALL BHF1GC6Y0; MAR19TSLAUSC@380 DEC19SPLVP5UPC@247 12/20/2019 247. CALL BHF1GC7L7 Premium at Maturity 2019-12-24	Fixed Annuities.....	Exh 5.....	Equity..	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	02/14/2019	12/20/2019	995,240	240,350,460	236/247.....				.....3,629,946		.....3,629,946	.....3,629,946				.....827,354			
MAR19TSLAUSC@380 DEC19SPLVP5UPC@225 12/20/2019 225. CALL BHF1GC7Z6; MAR19TSLAUSC@380 DEC19SPLVP5UPC@247 12/20/2019 247. CALL BHF1GC885 Premium at Maturity 2019-12-24	Fixed Annuities.....	Exh 5.....	Equity..	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	02/14/2019	12/20/2019	86,543	20,424,148	225/247.....				.....674,864		.....674,864	.....674,864				.....70,306			
MAR19TSLAUSC@380 DEC19MXEAC@1806 12/20/2019 1806. CALL BHF1GC851; MAR19TSLAUSC@380 DEC19MXEAC@2064 12/20/2019 2064. CALL BHF1GC8D4 Premium at Maturity 2019-12-24	Fixed Annuities.....	Exh 5.....	Equity..	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/14/2019	12/20/2019	5,265	9,961,380	1806/2064.....				.....239,004		.....239,004	.....239,004				.....34,290			
MAR19TSLAUSC@380 DEC19MXEAC@1978 12/20/2019 1978. CALL BHF1GC8M4; MAR19TSLAUSC@380 DEC19MXEAC@2064 12/20/2019 2064. CALL BHF1GC8T9 Premium at Maturity 2019-12-24	Fixed Annuities.....	Exh 5.....	Equity..	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/14/2019	12/20/2019	2,742	5,502,280	1978/2064.....			27,416	27,41627,416			18,940							

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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	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 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	.....1,301,382	.....1,301,382	.....1,301,382		.....1,301,382	.....(390,587)	.....	.....	.....	.....177,718	.....	.....
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	.....401,765	.....401,765	.....401,765		.....401,765	.....(210,702)	.....	.....	.....	.....161,568	.....	.....
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 B4TYDEB6GKMZ0031MB27.	03/04/2019	01/17/2020	..17,876	..53,967,644	2882/3156.....	.....1,494,612	.....2,412,666	.....2,412,666	.....2,412,666		.....2,412,666	.....918,054	.....	.....	.....	.....200,242	.....	.....
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 B4TYDEB6GKMZ0031MB27.	03/04/2019	01/17/2020	..71,504	220,804,352	2882/3294.....	.....6,691,344	.....11,224,604	.....11,224,604	.....11,224,604		.....11,224,604	..4,533,260	.....	.....	.....	.....819,274	.....	.....
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	.....2,925,197	.....2,925,197	.....2,925,197		.....2,925,197	..1,200,699	.....	.....	.....	.....209,362	.....	.....
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	.....1,470,230	.....1,470,230	.....1,470,230		.....1,470,230	.....282,391	.....	.....	.....	.....162,445	.....	.....
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	.....4,833,007	.....4,833,007	.....4,833,007		.....4,833,007	..1,709,807	.....	.....	.....	.....496,024	.....	.....
MAR19TSLAUSC@380 FEB20SPXC@2784 02/20/2020 2784. CALL BHF1HUAL2; MAR19TSLAUSC@380 FEB20SPXC@3202 09/21/2019 3202. CALL BHF1HUR18	Fixed Annuities.....	Exh 5.....	Equity..	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPGFNF3BB653..	03/25/2019	02/20/2020	....7,539	..22,564,227	2784/3202.....	.....1,221,298	.....1,660,322	.....1,660,322	.....1,660,322		.....1,660,322	.....439,024	.....	.....	.....	.....90,527	.....	.....
MAR19TSLAUSC@380 FEB20MXEAC@1967 02/20/2020 1967. CALL BHF1HURF7; MAR19TSLAUSC@380 FEB20MXEAC@2248 09/21/2019 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	.....890,189	.....890,189	.....890,189		.....890,189	.....39,820	.....	.....	.....	.....76,478	.....	.....
PUT OPTION SEP19 RTY P @ 1461.18 09/20/2019 1461.18 PUT BHF1JRLM3; PUT OPTION SEP19 RTY P @ 1289.2826 09/20/2019 1289.2826 PUT BME2T9AL4	Variable Annuities.....	Exh 5.....	Equity..	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	09/10/2018	09/20/2019	..483,554	..664,998,360	1461.18/1289.2826	.....9,310,000	.....7,265,984	.....7,265,984	.....7,265,984		.....7,265,984	(31,064,371)	.....	.....	.....	.....1,575,981	.....	001.....
MAR19TSLAUSC@380 MAY20MXEAC@2022 05/15/2020 2022. CALL BHF1L3J46; MAR19TSLAUSC@380 MAY20MXEAC@2311 05/15/2020 2311. CALL BHF1L3J79	Variable Annuities.....	Exh 5.....	Equity..	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPGFNF3BB653..	05/08/2019	05/15/2020	..21,803	..47,236,200	2022/2311.....778,367951,306951,306951,306	951,306172,939221,143

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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 MAY20RTYC@1741 05/15/2020 1741. CALL BHF1L3JK0; MAR19TSLAUSC@380 MAY20RTYC@1820 05/15/2020 1820. CALL BHF1L3KS1	Variable Annuities.....	Exh 5.....	Equity.	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	05/09/2019	05/15/2020	..44,097	..78,514,709	1741/1820.....	.....905,311	.....	.....	.....717,901	..	.....717,901	.....(187,410)	.....	.....	.....	.....367,578	.....	.....
MAR19TSLAUSC@380 MAY20RTYC@1741 05/15/2020 1741. CALL BHF1L3KW2; MAR19TSLAUSC@380 MAY20RTYC@1899 05/15/2020 1899. CALL BHF1L3KX0	Variable Annuities.....	Exh 5.....	Equity.	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	05/09/2019	05/15/2020	..47,159	..85,829,380	1741/1899.....	.....1,543,986	.....	.....	.....1,182,694	..	.....1,182,694	.....(361,292)	.....	.....	.....	.....401,823	.....	.....
MAR19TSLAUSC@380 MAY20 SPX C @ 3198 09/21/2019 3198. CALL BHF1L3LG6; MAR19TSLAUSC@380 MAY20 SPX C @ 3488 05/15/2020 3488. CALL BHF1L3LM3	Variable Annuities.....	Exh 5.....	Equity.	CITIBANK NA.... E57ODZWZ7FF32TWEFA76.	05/08/2019	05/15/2020	.159,073	.531,781,039	3198/3488.....	.....5,907,971	.....	.....	.....6,067,060	..	.....6,067,060	.....159,089	.....	.....	.....	.....2,489,611	.....	.....
MAR19TSLAUSC@380 JUN20 SPX C @ 3142 BHF1MC870; MAR19TSLAUSC@380 JUN20 SPX C @ 3285 BHF1MC888	Variable Annuities.....	Exh 5.....	Equity.	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/20/2019	06/19/2020	.255,860	.822,206,110	3142/3285.....	.....10,700,065	.....	.....	.....10,283,399	..	.....10,283,399	.....(416,666)	.....	.....	.....	.....4,054,324	.....	.....
MAR19TSLAUSC@380 JUN20MXEAC@1921 06/19/2020 1921. CALL BHF1MEX37; MAR19TSLAUSC@380 JUN20MXEAC@2210 09/21/2019 2210. CALL BHF1MEX52	Fixed Annuities.....	Exh 5.....	Equity.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	06/12/2019	06/19/2020	..14,156	..29,239,218	1921/2210.....	.....972,166	.....	.....	.....1,188,492	..	.....1,188,492	.....216,326	.....	.....	.....	.....144,179	.....	.....
MAR19TSLAUSC@380 SEP24SPXC@4808 09/30/2024 4808. CALL BHF1N6GS7; MAR19TSLAUSC@380 SEP24SPXC@2914 09/30/2024 2914. CALL BHF1N6H15 Premium at Maturity 2024-09-30	Variable Annuities.....	Exh 5.....	Equity.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/27/2019	09/30/2024	.205,903	.613,883,972	2039.8/2622.6/2914/4808	.....	.....	.....	.....(17,281,459)	..	.....(17,281,459)	.....(18,012,737)	.....	.....	.....	.....7,037,969	.....	001.....
PUT OPTION AUG22 SPX P @ 2449 08/29/2022 2449. PUT BME2A8AR3; PUT OPTION AUG22 SPX P @ 1836.75 08/29/2022 1836.75 PUT BME2A8AS1 Premium at Maturity 2022-08-31	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS... ROMUWSFPU8MPRO8K5P83	08/29/2017	08/29/2022	.102,082	.218,749,994	2449/1836.75	.....	.....	.....	.....(10,984,565)	..	.....(10,984,565)	.....(7,864,628)	.....	.....	.....	.....1,946,483	.....	001.....
PUT OPTION AUG20 SPX P @ 2080.84 08/31/2020 2080.84 PUT BME2A8AT9; PUT OPTION AUG20 SPX P @ 2448.05 08/31/2020 2448.05 PUT BME2A8AU6 Premium at Maturity 2020-09-02	Variable Annuities.....	Exh 5.....	Equity.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	08/29/2017	08/31/2020	..81,698	.185,000,633	2448.05/2080.84	.....	.....	.....	.....(7,495,390)	..	.....(7,495,390)	.....(5,847,697)	.....	.....	.....	.....1,001,656	.....	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 Premium at Maturity 2020-09-02	Variable Annuities.....	Exh 5.....	Equity.	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	08/29/2017	08/31/2020	..81,739	.169,999,140	2446.8/1712.76	.....	.....	.....	.....(12,317,040)	..	.....(12,317,040)	.....(9,226,576)	.....	.....	.....	.....920,433	.....	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 Periodical 2019-08-30	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	08/29/2017	08/31/2020	..81,754	.185,000,101	2446.35/2079.4	.....3,578,947	.....	.....	.....(3,937,081)	..	.....(3,937,081)	.....(5,732,281)	.....	.....	.....	.....1,001,653	.....	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	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 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 Periodical 2019-08-30	Variable Annuities.....	Exh 5.....	Equity..	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/29/2017	08/31/2020	..81,754	..170,000,205	2446.35/1712.45	..5,657,895			.....(6,677,813)		.....(6,677,813)	.....(9,057,728)				.....920,439		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.... R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	..60,038	..70,833,339	1388/971.6.....	.....8,025,000			.....2,823,390		.....2,823,390	.....(4,076,224)				.....382,169		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 Periodical 2019-08-28	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	..60,038	..77,083,342	1388/1179.8.....				.....(2,882,219)		.....(2,882,219)	.....(2,572,065)				.....415,890		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 Periodical 2019-08-28	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	..60,038	..70,833,339	1388/971.6.....				.....(5,169,403)		.....(5,169,403)	.....(4,188,719)				.....382,169		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 Premium at Maturity 2020-09-01	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	..60,038	..77,083,342	1388/1179.8.....				.....(2,789,875)		.....(2,789,875)	.....(2,606,789)				.....415,890		001.....
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 Premium at Maturity 2020-09-01	Variable Annuities.....	Exh 5.....	Equity..	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	..60,038	..70,833,339	1388/971.6.....				.....(5,018,621)		.....(5,018,621)	.....(4,245,249)				.....382,169		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/ Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/30/2017	08/28/2020	..60,038	..77,083,342	1388/1179.8.....	.....4,875,000			.....1,973,216		.....1,973,216	.....(2,503,726)				.....415,890		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 Periodical 2019-08-30	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/30/2017	08/31/2020	..104,251	..185,000,002	1918.45/1630.6825	.....4,026,316			.....866,470		.....866,470	.....(7,045,748)				.....1,001,653		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 Periodical 2019-08-30	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/30/2017	08/31/2020	..287,987	..340,000,717	1388.95/972.27	.....12,777,333			.....(11,540,504)		.....(11,540,504)	.....(20,011,619)				.....1,840,879		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 Periodical 2019-08-30	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/30/2017	08/31/2020	..179,992	..231,250,219	1388.95/1180.61	.....4,876,667			.....(3,655,551)		.....(3,655,551)	.....(7,677,063)				.....1,252,067		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 Periodical 2019-09-06	Variable Annuities.....	Exh 5.....	Equity..	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/30/2017	09/07/2020	..104,251	..185,000,002	1918.45/1630.68254,026,316		906,811	906,811(6,996,471)			1,009,811		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)
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 Periodical 2019-08-30	Variable Annuities.....	Exh 5.....	Equity.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/30/2017	08/31/2020	.156,376	254,999,997	1918.45/1342.915	9,750,000			(1,564,225)		(1,564,225)	(18,133,539)				1,380,656		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 Periodical 2019-09-06	Variable Annuities.....	Exh 5.....	Equity.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/30/2017	09/07/2020	.156,376	254,999,997	1918.45/1342.915	9,750,000			(1,435,733)		(1,435,733)	(18,028,971)				1,391,901		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 Periodical 2019-09-04	Variable Annuities.....	Exh 5.....	Equity.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	08/30/2017	08/31/2020	..40,679	..85,000,113	2458.25/1720.78	2,817,000			(3,259,642)		(3,259,642)	..(4,593,356)				..460,219		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 Periodical 2019-09-04	Variable Annuities.....	Exh 5.....	Equity/I ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	08/30/2017	08/31/2020	..40,679	..92,499,961	2458.25/2089.51	1,786,000			(1,922,542)		(1,922,542)	..(2,905,976)				..500,826		001.....
PUT OPTION AUG20 RTY P @ 1388.28 08/31/2020 1388.28 PUT BME2ADU8; PUT OPTION AUG20 RTY P @ 971.796 08/31/2020 971.796 PUT BME2AADV6 Periodical 2019-09-04	Variable Annuities.....	Exh 5.....	Equity.	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	08/30/2017	08/31/2020	..72,032	..85,000,003	1388.28/971.796	3,187,000			(2,877,131)		(2,877,131)	..(4,997,416)				..460,219		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 Periodical 2019- 09-03	Variable Annuities.....	Exh 5.....	Equity/I ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/01/2017	09/01/2022	..20,192	..41,249,999	2352.39/1733.34	799,900			(1,139,273)		(1,139,273)	..(1,383,391)				..367,527		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 Periodical 2019-09- 03	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			(255,472)		(255,472)	..(345,544)				..412,076		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 Periodical 2019-09- 06	Variable Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/05/2017	09/06/2022	..61,212	..127,500,311	2327.98/1837.88	2,086,500			(3,136,083)		(3,136,083)	..(3,420,740)				..1,138,443		001.....
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 Periodical 2019-09- 05	Variable Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	09/05/2017	09/06/2022	..61,181	..142,500,157	2451.75/2206.58	1,291,613			(1,610,649)		(1,610,649)	..(2,048,247)				..1,272,376		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 Periodical 2019-09-05	Variable Annuities.....	Exh 5.....	Equity/I ndex	BNP PARIBAS... ROMUWSFFPU8MPRO8K5P83	09/05/2017	09/04/2020	..81,475	..185,000,000	2454.75/2086.5375				(7,522,283)		(7,522,283)	..(5,805,441)				..1,006,322		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)
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 BME2AH9B0 Premium at Maturity 2020-09-08	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	..81,475	..185,000,000	2454.75/2086.5375				.....(7,320,318)		.....(7,320,318)	...(5,882,852)				.....1,006,322		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/Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/05/2017	09/04/2020	..81,475	..185,000,000	2454.75/2086.5375	..10,770,000			.....3,199,180		.....3,199,180	...(5,653,509)				.....1,006,322		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.... R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	..27,060	..56,666,664	2463.63/1724.541	.....5,706,667			.....1,559,243		.....1,559,243	...(3,011,901)				.....308,243		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 Periodical 2019-09-06	Variable Annuities.....	Exh 5.....	Equity..	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	..27,060	..56,666,664	2463.63/1724.541				.....(4,121,354)		.....(4,121,354)	...(3,092,468)				.....308,243		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 Premium at Maturity 2020-09-09	Variable Annuities.....	Exh 5.....	Equity..	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/06/2017	09/04/2020	..27,060	..56,666,664	2463.63/1724.541				.....(4,015,190)		.....(4,015,190)	...(3,133,168)				.....308,243		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 Periodical 2019-09-09	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/06/2017	09/08/2020	..60,849	..127,500,005	2465.1/1725.57	.....4,296,000			.....(4,928,265)		.....(4,928,265)	...(6,932,708)				.....696,750		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 Periodical 2019-09-06	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	09/06/2017	09/04/2020	..121,827	..254,999,998	2462.5/1723.75	.....8,637,000			.....(10,036,116)		.....(10,036,116)	...(13,839,343)				.....1,387,093		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 Periodical 2019-09-09	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	09/07/2017	09/08/2020	..142,070	..297,500,081	2463.57/1724.5	.....9,986,667			.....(11,450,597)		.....(11,450,597)	...(16,146,013)				.....1,625,751		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 Periodical 2019-09-09	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	09/07/2017	09/04/2020	..60,872	..127,499,992	2464.2/1724.94	.....4,312,500			.....(4,993,623)		.....(4,993,623)	...(6,933,411)				.....693,547		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/Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	05/18/2018	12/20/2019	..368,556	..773,968,125	2300/1900.....	..18,129,282			.....3,664,143		.....3,664,143	...(21,728,898)				.....2,664,218		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/Index	UBS AG..... BFM8T61CT2L1QCEMIK50..	05/18/2018	12/20/2019	..488,685	..850,311,047	1740/1435.....	..17,531,703		(10,098,535)	(10,098,535)	...(34,696,422)			2,927,012		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	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)
CALL OPTION 12Mx30SWAPTIONSYNTH 08/07/2019 02.575 CALL BME2RWRU7; 08/07/2019 03.575 CALL BME2RWRW3	Asset Portfolio.....	D 1.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02..	08/07/2018	08/07/2019	.....	500,000,000	0.02575/0.03575	.....(1,000)	.....	.....	42,261,976	42,261,991	34,920,529	.....	.....	.....	.....	.....	.....	.....
CALL OPTION 12Mx30SWAPTIONSYNTH 08/08/2019 03.06 CALL BME2RYBH9; MAR19TSLAUSC@380 12Mx30SWAPTIONSYNTH 08/08/2019 03.56 CALL BME2RYBM8; CALL OPTION 12Mx30SWAPTIONSYNTH 08/08/2019 03.31 CALLBME2RYBK2	Asset Portfolio.....	D 1.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02..	08/08/2018	08/08/2019	.....	179,333,333	0.0306/0.0331/0.0356	.....(48,664)	.....	.....	33,949,321	33,949,321	25,632,297	.....	.....	.....	.....	.....	.....	.....
CALL OPTION 12Mx30SWAPTIONSYNTH 08/13/2019 02.227 CALL BME2S4KC5; PUT OPTION 12Mx30SWAPTIONSYNTH 08/13/2019 03.477 PUT BME2S4KE1	Asset Portfolio.....	D 1.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/13/2018	08/13/2019	.....	778,250,000	0.02227/0.03477	.....	.....	.....	22,035,898	22,035,749	18,380,010	.....	.....	.....	.....	.....	.....	.....
PUT OPTION MAR20 SPX P @ 2444.94 03/20/2020 2444.94 PUT BME2T9AP5; 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	1,300,000,000	2444.94/2157.3	.....21,612,489	.....	.....	12,029,184	12,029,184	(34,842,672)	.....	.....	.....	.....	5,528,011	.....	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	.....	.....	13,922,717	13,922,717	(22,068,910)	.....	.....	.....	.....	2,764,011	.....	001.....
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 4PQUHN3JPF6FNF3BB653..	09/10/2018	03/20/2020	.473,888	650,001,372	1457.36/1285.91	.....11,976,240	.....	.....	13,924,816	13,924,816	(22,069,906)	.....	.....	.....	.....	2,764,011	.....	001.....
MAR19TSLAUSC@380 SEP19 SPX C @ 3216.65 09/20/2019 3216.65 CALL BME2TQR4; MAR19TSLAUSC@380 SEP19 SPX C @ 3509.08 09/20/2019 3509.08 CALL BME2TQRF1	Variable Annuities.....	Exh 5.....	Equity	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	09/20/2018	09/20/2019	..34,197	115,000,029	3216.65/3509.08	.....1,145,000	.....	.....	73,795	73,795	(43,752)	.....	.....	.....	.....	272,539	.....	.....
CALL OPTION 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	103,500,016	2183.64/2382.16	.....1,044,000	.....	.....	2,855	2,855	(46,755)	.....	.....	.....	.....	245,285	.....	.....
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 B4TYDEB6GKMZO031MB27..	09/20/2018	09/20/2019	.102,237	201,249,991	1882.881/2054.052	.....3,597,300	.....	.....	14,303	14,303	(19,653)	.....	.....	.....	.....	476,943	.....	.....
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	126,368	126,368	43,054	601,282

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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

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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		176,282	176,28244,164			122,710		
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			.....8,791		.....8,791	.....(3,849)				.....41,836		
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			.....1,260,760		.....1,260,760	.....760,509				.....1,238,409		
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			.....20,878,804		.....20,878,804	(13,117,876)				.....3,338,687		001.....
PUT OPTION DEC23SPXP@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 W22LROWP2IHZNB6K528..	11/19/2018	12/15/2023	.185,908	425,000,678	2555.03/2017.13	.....27,299,999			.....25,911,099		.....25,911,099	.....(9,219,190)				.....4,489,249		001.....
PUT OPTION DEC21SPXP@1713.47 12/17/2021 1713.47 PUT BME2YWF4; 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			.....20,808,538		.....20,808,538	(11,063,198)				.....3,338,690		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.... R0MUJWFFPU8MPRO8K5P83	11/19/2018	12/15/2023	.184,980	425,000,004	2567.85/2027.25	.....27,650,758			.....26,210,463		.....26,210,463	.....(9,250,068)				.....4,489,242		001.....
MAR19TSLAUSC@380 AUG19 SPLVP5UP C @ 227 08/16/2019 227. CALL BME2YXNZ0; MAR19TSLAUSC@380 AUG19 SPLV5UT C @ 250 08/16/2019 250. CALL BME2YXP05	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			.....5,952,019		.....5,952,019	.....4,179,769				.....167,424		
MAR19TSLAUSC@380 AUG19 SPLVP5UP C @ 238 08/16/2019 238. CALL BME2YXP13; MAR19TSLAUSC@380 AUG19 SPLV5UT 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			.....1,841,117		.....1,841,117	.....1,598,128				.....171,285		
MAR19TSLAUSC@380 OCT19 SPLVP5UP C @ 227 10/18/2019 227. CALL BME2YXP47; MAR19TSLAUSC@380 OCT19 SPLV5UT 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			.....6,115,463		.....6,115,463	.....3,944,441				.....256,133		
MAR19TSLAUSC@380 OCT19 SPLVP5UP C @ 238 10/18/2019 238. CALL BME2YXP62; MAR19TSLAUSC@380 10/18/2019 250. CALL BME2YXP88	Fixed Annuities.....	Exh 5.....	Equity..	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	11/19/2018	10/18/2019	.391,253	...95,465,810	238/250.....1,134,009		2,201,892	2,201,8921,792,897			262,040		

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 10/18/2019 2983. CALL BME2YXP96; MAR19TSLAUSC@380 OCT19 SPX C @ 3254 10/18/2019 3254. CALL BME2YXPB1	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			.....604,596		.....604,596	.....451,169				.....78,253		
MAR19TSLAUSC@380 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			.....624,897		.....624,897	.....361,918				.....26,435		
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			.....3,603,064		.....3,603,064	..1,937,181				.....1,074,296		
MAR19TSLAUSC@380 NOV19 SPX C @ 2898 11/15/2019 2898. CALL BME30WWDE6; MAR19TSLAUSC@380 NOV19 SPX C @ 3174 11/15/2019 3174. CALL BME30X0A5	Variable Annuities.....	Exh 5.....	Equity.	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	12/17/2018	11/15/2019	..96,809	.293,912,640	2898/3174.....	....4,524,861			.....11,481,655		.....11,481,655	..8,631,774				.....903,611		
MAR19TSLAUSC@380 NOV19 RTY C @ 1687 11/15/2019 1687. CALL BME30WWF4; 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			.....3,399,298		.....3,399,298	..1,956,801				.....1,156,836		
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			.....5,969,345		.....5,969,345	..4,322,519				.....1,135,379		
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	..80,598	.185,519,997	2157.92/2157.92	....2,891,756			.....1,719,753		.....1,719,753	..(4,977,369)				.....788,890		001.....
0129999999. Total-Purchased Options-Hedging Other-Collars.....										356,476,352	..39,405,4620	..180,400,973	XX	..180,400,839	#####000	..90,047,002	XXX	XXX

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Purchased Options - Hedging Other - Other

CALL OPTION BFWD 12/16/20 C UST30 BHF1MQFF3	Asset Portfolio.....	D 1.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30..	06/14/2019	12/16/2020		..100,000,000	104.7026.....			1,206,076	1,206,076	..1,206,076			605,342		
CALL OPTION BFWD 6/20/22 C UST30 BHF1MU0N3	Asset Portfolio.....	D 1.....	None	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3VO5H2G7GRS05BHJ91..	06/18/2019	06/20/2022		..200,000,000	104.16.....				.....(205,602)		.....(205,602)	.....(205,602)				.....1,724,918		
CALL OPTION BFWD 6/04/21 C UST30 BHF1MAN02	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	06/04/2019	06/04/2021		..183,000,000	103.99352.....				.....2,379,430		.....2,379,430	..2,379,430				.....1,271,655		
CALL OPTION BFWD 6/18/21 C UST30 BHF1MU0U7	Asset Portfolio.....	D 1.....	None	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30..	06/18/2019	06/18/2021		..200,000,000	105.15.....				.....271,636		.....271,636	.....271,636				.....1,403,518		
CALL OPTION BFWD 6/17/22 C UST30 BHF1MW7T9	Asset Portfolio.....	D 1.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQX5T7XV54....	06/19/2019	09/21/2019		..125,000,000	104.109375.....				.....(61,231)		.....(61,231)	.....(61,231)				.....298,039		
CALL OPTION BFWD 6/16/22 C UST30 BHF1MS0D0	Asset Portfolio.....	D 1.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/17/2019	06/16/2022		..200,000,000	103.375136.....				.....1,303,848		.....1,303,848	..1,303,848				.....1,721,739		

SCHEDULE DB - PART A - SECTION 1

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

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CALL OPTION BFWD 6/16/20 C UST30 BHF1MQEQ0	Asset Portfolio.....	D 1.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02..	06/14/2019	06/16/2020	100,000,000	105.147086	1,375,533		1,375,533	1,375,533	491,015				
CALL OPTION BFWD 6/17/2022 C UST30 BHF1MQF63	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS... R0MUW5FPU8MPRO8K5P83	06/14/2019	06/17/2022	.....	200,000,000	103.260747	.....	.....	.....	1,515,019		1,515,019	1,515,019	.....	.....	.....	1,722,534	.....	.....		
CALL OPTION BFWD 6/16/21 C UST30 BHF1MQF55	Asset Portfolio.....	D 1.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30..	06/14/2019	06/16/2021	.....	100,000,000	104.2415	.....	.....	.....	1,019,908		1,019,908	1,019,908	.....	.....	.....	700,782	.....	.....		
UNITED STATES TREASURY BFWD 6/04/21 C UST30 BHF1MANE2	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/04/2019	09/21/2019	.....	92,500,000	104.2578125	.....	.....	.....	966,450		966,450	966,450	.....	.....	.....	220,549	.....	.....		
CALL OPTION BFWD 6/04/22 C UST30 BHF1MAN69	Asset Portfolio.....	D 1.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/04/2019	09/21/2019	.....	92,500,000	102.9375	.....	.....	.....	1,003,109		1,003,109	1,003,109	.....	.....	.....	220,549	.....	.....		
UNITED STATES TREASURY BFWD 6/03/22 C UST30 BHF1M97E3	Asset Portfolio.....	D 1.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/03/2019	09/21/2019	.....	139,000,000	103.898382	.....	.....	.....	271,017		271,017	271,017	.....	.....	.....	331,419	.....	.....		
CALL OPTION BFWD 06/16/21 C UST30 BHF1MQFM8	Asset Portfolio.....	D 1.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30..	06/14/2019	06/16/2021	.....	100,000,000	104.142125	.....	.....	.....	1,115,899		1,115,899	1,115,899	.....	.....	.....	700,782	.....	.....		
JPMNA BFWD 6/07/22 C UST30 BHF1MDEN6	Asset Portfolio.....	D 1.....	Interest Rate	BNP PARIBAS... R0MUW5FPU8MPRO8K5P83	06/06/2019	06/07/2022	.....	230,000,000	103.287227	.....	.....	.....	1,756,365		1,756,365	1,756,365	.....	.....	.....	1,971,747	.....	.....		
CALL OPTION BFWD 6/18/21 C UST30 BHF1MS0R9	Asset Portfolio.....	D 1.....	None	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3VO5H2G7GRS05BHJ91...	06/17/2019	06/18/2021	.....	175,000,000	104.5	.....	.....	.....	1,336,050		1,336,050	1,336,050	.....	.....	.....	1,228,078	.....	.....		
DEC20 SX5E P @ 2955 DEC20 SX5E C @ 2955 12/18/2020 2955. CALL BME1RAK59; PUT OPTION DEC20 SX5E P @ 2955 12/18/2020 2955. PUT BME1RAK67 Premium at Maturity 2020-12-22	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/11/2016	12/18/2020	...15,905	53,735,116	2955/2955	.....	.....	.....	(7,536,322)		(7,536,322)	751,902	.....	.....	.....	325,888	.....	.....		
MAY21 SPX P @ 2066.99 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 Premium at Maturity 2021-05-19	Variable Annuities.....	Exh 5.....	Equity..	UBS AG..... BFM8T61CT2L1QCEMIK50...	05/16/2016	05/17/2021	...12,080	24,999,999	2069.55/2069.55	.....	.....	.....	2,202,908		2,202,908	2,923,415	.....	.....	.....	171,491	.....	.....		
0139999999. Total-Purchased Options-Hedging Other-Other.....														0	0	0	9,920,093	XX	9,920,093	18,928,824000	15,110,045	XXX	XXX
0149999999. Total-Purchased Options-Hedging Other.....														1,990,781,676	428,760,759	1,633,517	(206,480,698)	XX	(206,480,831)	(349,680,663)000	318,162,904	XXX	XXX
0369999999. Total-Purchased Options-Call Options and Warrants.....														165,703,630	235,593,3900	854,461,571	XX	854,461,570	446,459,845000	79,263,927	XXX	XXX
0379999999. Total-Purchased Options-Put Options.....														1,436,051,694	153,761,9070	(1,252,108,908)	XX	(1,252,108,906)	(467,591,149)000	119,157,474	XXX	XXX
0389999999. Total-Purchased Options-Caps.....														32,550,0000	1,633,517	845,573	XX	845,573	(11,333,697)000	14,584,456	XXX	XXX
0409999999. Total-Purchased Options-Collars.....														356,476,352	39,405,4620	180,400,973	XX	180,400,839	(336,144,486)000	90,047,002	XXX	XXX
0419999999. Total-Purchased Options-Other.....														0	00	9,920,093	XX	9,920,093	18,928,824000	15,110,045	XXX	XXX
0429999999. Total-Purchased Options.....														1,990,781,676	428,760,759	1,633,517	(206,480,698)	XX	(206,480,831)	(349,680,663)000	318,162,904	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																										
BARCLAYS BANK PLC 20Y RTR 2.314000 11/1/2019 BHF1MF6B6	Variable Annuities.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/07/2019	11/01/2019	.....	1,000,000,000	0.02314	.....	.....	.....	(27,750,000)		(37,630,958)	(9,880,958)	.....	.....	.....	2,914,301	.....	002.....
CALL OPTION 20Y RTR 2.314000 11/1/2019 BHF1MGS04	Variable Annuities.....	Exh 5.....	None	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/10/2019	11/01/2019	1,000,000,000	0.02314	(37,577,048)		(37,577,048)	(13,577,048)	2,914,301				

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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)
CALL OPTION SEP19 SPX C @ 3308.93 BHF1KQJN4	Variable Annuities.....	Exh 5.....	Equity..	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	04/25/2019	09/20/2019	...69,509	...230,000,014	3308.93.....	.....	.....(180,028)	.....	.....(41,473)		.....(41,473)	.....138,555	.....	.....	.....	.....545,078	.....	001.....
CALL OPTION DEC19 MXEA C @ 1806 BHF1MJEG8	Fixed Annuities.....	Exh 5.....	None	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	06/11/2019	12/20/2019	...5,265	...9,961,380	1806.....	.....	.....(676,494)	.....	.....(777,147)		.....(777,147)	.....(100,653)	.....	.....	.....	...34,290	.....	.....
CALL OPTION DEC19 MXEA C @ 1978 BHF1MJEA1	Fixed Annuities.....	Exh 5.....	None	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97...	06/13/2019	12/20/2019	...2,742	...5,502,280	1978.....	.....	.....(85,249)	.....	.....(107,778)		.....(107,778)	.....(22,529)	.....	.....	.....	...18,940	.....	.....
0509999999. Total-Written Options-Hedging Other-Call Options and Warrants.....										.....0	.....(52,691,771)	.....0	.....(76,134,404)	XX	.....(76,134,404)	.....(23,442,633)	.....0	.....0	.....0	.....6,426,910	XXX	XXX

Written Options - Hedging Other - Put Options

PUT OPTION DEC19 SPX P @ 2300 BHF1NMRX9	Variable Annuities.....	Exh 5.....	Equity/Interest	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	06/19/2019	12/20/2019	...368,556	...847,679,375	2300.....	.....	.....(5,860,966)	.....	.....(4,864,016)		.....(4,864,016)	.....	.....	.....	.....	...2,917,953	.....	001.....
PUT OPTION 12Mx20SWAPTIONSYNTH BHF1HQLS4	Variable Annuities.....	Exh 5.....	Interest	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97...	03/15/2019	03/16/2020	.....	2,000,000,000	0.03285.....	.....	.....(16,000,000)	.....	.....(2,195,564)		.....(2,195,564)	.....13,804,436	.....	.....	.....	...8,439,957	.....	002.....
PUT OPTION DEC19 MXEA P @ 1740 BHF1NMRM3	Variable Annuities.....	Exh 5.....	Equity/Interest	STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	06/19/2019	12/20/2019	...488,685	...775,786,660	1740.....	.....	.....(11,599,416)	.....	.....8,678,576		.....8,678,576	.....	.....	.....	.....	...2,670,478	.....	001.....
PUT OPTION 12Mx20SWAPTIONSYNTH BHF1J4MS0	Variable Annuities.....	Exh 5.....	Equity/Interest	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	03/27/2019	07/11/2019	...25,492	...50,000,009	1961.4.....	.....	.....(61,180)	.....	.....(11)		.....(11)	...61,169	.....	.....	.....	...43,400	.....	001.....
PUT OPTION MAY21 SPX P @ 1354.37 BME0HY4T6	Variable Annuities.....	Exh 5.....	Interest	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	03/25/2019	09/21/2019	.....	...500,000,000	0.03065.....	.....	.....(4,750,000)	.....	.....(1,159,408)		.....(1,159,408)	...3,590,592	.....	.....	.....	...1,192,155	.....	002.....
PUT OPTION 12Mx20SWAPTIONSYNTH BHF1HSHN6	Variable Annuities.....	Exh 5.....	Interest	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97...	11/08/2012	05/03/2021	...73,835	...100,000,003	1354.37.....	.....	.....(43,500,000)	.....	.....(461,739)		.....(461,739)	...2,432,364	.....	.....	.....	...678,940	.....	001.....
PUT OPTION 20Y RTP 3.256000 3/20/2020 BHF1HX5F5	Variable Annuities.....	Exh 5.....	Interest	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	03/18/2019	03/18/2020	.....	1,000,000,000	0.03285.....	.....	.....(7,925,000)	.....	.....(1,114,890)		.....(1,114,890)	...6,810,110	.....	.....	.....	...4,236,178	.....	002.....
PUT OPTION Swaption BHF1J2KH0.....	Variable Annuities.....	Exh 5.....	Interest	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	03/20/2019	03/20/2020	.....	...500,000,000	0.03256.....	.....	.....(3,581,250)	.....	.....(617,278)		.....(617,278)	...2,963,972	.....	.....	.....	...2,126,158	.....	002.....
PUT OPTION Swaption BHF1J2KH0.....	Variable Annuities.....	Exh 5.....	Interest	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02.....	03/22/2019	03/23/2020	.....	...500,000,000	0.030975.....	.....	.....(4,150,000)	.....	.....(1,030,938)		.....(1,030,938)	...3,119,062	.....	.....	.....	...2,138,204	.....	002.....
0519999999. Total-Written Options-Hedging Other-Put Options.....										.....(43,500,000)	.....(53,927,812)	.....0	.....(2,765,268)	XX	.....(2,765,268)	...32,781,705	.....0	.....0	.....0	...24,443,423	XXX	XXX

Written Options - Hedging Other - Collars

PUT OPTION DEC19SPXP@2507 12/20/2019 2507. PUT BHF1GC6T1; PUT OPTION DEC19SPXP@2131 12/20/2019 2131. PUT BHF1GC7D5 Premium at Maturity 2019-12-24	Fixed Annuities.....	Exh 5.....	Equity..	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/14/2019	12/20/2019	...5,641	...13,081,479	2131/2507.....	.....	.....	.....	.....191,162		.....191,162	...191,162	.....	.....	.....	...45,030	.....	.....
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 I7331LVZCKQKX5T7XV54.....	02/14/2019	12/20/2019	...173,085	...36,953,648	202/225.....	.....	.....	.....	.....72,722		.....72,722	...72,722	.....	.....	.....	...127,205	.....	.....
PUT OPTION FEB20 SPLVP5UP P @ 233 02/20/2020 233. PUT BHF1HUAJ7; PUT OPTION FEB20 SPLVP5UP P @ 226 02/20/2020 226. PUT BHF1HUQM3	Fixed Annuities.....	Exh 5.....	Equity..	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	03/22/2019	02/20/2020	3,008,959	...690,556,091	226/233.....	.....	.....(4,665,120)	.....	.....(1,396,572)		.....(1,396,572)	...3,268,548	.....	.....	.....	...2,770,489	.....	.....
PUT OPTION FEB20SPXP@2506 02/20/2020 2506. PUT BHF1HUR26; PUT OPTION FEB20SPXP@2645 09/21/2019 2645. PUT BHF1HURE0	Fixed Annuities.....	Exh 5.....	Equity..	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/25/2019	02/20/2020	...35,541	...91,535,846	2506/2645.....	.....	.....(1,089,065)	.....	.....(697,001)		.....(697,001)	...392,064	.....	.....	.....	...367,239	.....	.....

QE06.21

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 C o d e	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION SEP19RTYP@1289.28 09/20/2019 1289.28 PUT BHF1JRM91; PUT OPTION SEP19RTYP@1461.19 09/21/2019 1461.19 PUT BHF1JRMV2	Variable Annuities.....	Exh 5.....	Equity..	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF57RNE97.	03/20/2019	09/20/2019	..483,554	..665,000,131	1289.28/1461.19		...(12,746,479)		...(7,266,859)		...(7,266,859)	...5,479,620				...1,575,986		001.....
PUT OPTION MAR20SPLVP5UPP@235 09/21/2019 235. PUT BHF1L3M67; PUT OPTION MAR20SPLVP5UPP@223 03/20/2020 223. PUT BHF1L3M66	Fixed Annuities.....	Exh 5.....	Equity..	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/10/2019	03/20/2020	..255,203	...58,441,487	223/235.....		...(467,021)		...(223,720)		...(223,720)	...243,301				...248,512		
PUT OPTION 12Mx30SWAPTIONSYNTH 08/13/2019 03.49 PUT BME2S4KA9; CALL OPTION 12Mx30SWAPTIONSYNTH 08/13/2019 02.49 CALL BME2S4KH4	Asset Portfolio.....	D 1.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	08/13/2018	08/13/2019		..587,000,000	0.0249/0.0349				...39,161,014		...39,161,014	..33,722,545				...1,019,032		
PUT OPTION 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 B4TYDEB6GKMZO031MB27..	11/19/2018	10/18/2019	...10,034	..23,810,255	2305/2441	...(259,374)			...(46,401)		...(46,401)	...374,591				...65,356		
0549999999. Total-Written Options-Hedging Other-Collars.....										...(259,374)	...(18,967,685)	...0	...29,794,345	XX	...29,794,345	..43,744,553	...0	...0	...0	...6,218,849	XXX	XXX
0569999999. Total-Written Options-Hedging Other.....										...(43,759,374)	...(125,587,268)	...0	...49,105,327	XX	...49,105,327	..53,083,625	...0	...0	...0	...37,089,182	XXX	XXX
0789999999. Total-Written Options-Call Options and Warrants.....										...0	...(52,691,771)	...0	...(76,134,404)	XX	...(76,134,404)	...(23,442,633)	...0	...0	...0	...6,426,910	XXX	XXX
0799999999. Total-Written Options-Put Options.....										...(43,500,000)	...(53,927,812)	...0	...(2,765,268)	XX	...(2,765,268)	..32,781,705	...0	...0	...0	...24,443,423	XXX	XXX
0829999999. Total-Written Options-Collars.....										...(259,374)	...(18,967,685)	...0	...29,794,345	XX	...29,794,345	..43,744,553	...0	...0	...0	...6,218,849	XXX	XXX
0849999999. Total-Written Options.....										...(43,759,374)	...(125,587,268)	...0	...49,105,327	XX	...49,105,327	..53,083,625	...0	...0	...0	...37,089,182	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.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32WEFA76...	05/23/2017	08/22/2027		..14,391,150	4.075%[2.77%]			...92,045	...280,830		...685,209	...9,990				...205,429		008.....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.16 PAY 3.19 04/21/2037 BME1W5AQ9	BME1WEEH6 EVERSOLT FUNDING PLC.....	D 1.....	Currenc y	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/21/2016	04/21/2037		...16,084,200	4.1625%[3.19%]			...60,553	...(715,440)		...(1,293,564)	...11,880				...339,505		008.....
Currency Swap With CREDIT AGRICOLE CIB RCV 4.55 PAY 4.76 02/05/2039 BME2ULQR5	BME2ULLU3 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1.....	Currenc y	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/02/2018	02/05/2039		...5,445,400	4.545%[4.76%]			...(2,584)	...139,080		...8,157	...53,960	...17,100			...120,590		008.....
Currency Swap With BARCLAYS PLC RCV 5.14 PAY 3.40 06/28/2048 BME2PDHG3	BME2PDAK1 KINGDOM HOUSING ASSOCIATION	D 1.....	Currenc y	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	06/13/2018	06/28/2048		...6,947,720	5.138%[3.4%]			...66,907	...332,800		...1,200,748	...4,680				...187,126		008.....
Currency Swap With BARCLAYS BANK PLC RCV 4.85 PAY 2.46 07/25/2027 BHF1N6EJ9	Pending Settlement.....	D 1.....	Currenc y	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	06/26/2019	07/25/2027		...6,473,490	4.847%[2.46%]				...(6,555)		...(47,427)	...	...(6,555)			...91,971		008.....
Currency Swap With HSBC BANK USA NA RCV 4.87 PAY 3.20 03/31/2036 BME2YR272	BME2YRM01 GIP III JUPITER LIMITED.....	D 1.....	Currenc y	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	11/15/2018	03/31/2036		...16,496,194	4.873%[3.20%]			...135,843	...76,252		...2,061,169	...11,632				...337,713		008.....
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMY2NP7	BRSNR0H85 BROOKFIELD UTILITIES ISSUER UK PLC	D 1.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32WEFA76...	04/11/2014	06/15/2029		...2,509,500	4.9625%[4.61%]			...18,576	...600,450		...641,934	...1,350				...39,613		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.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32WEFA76...	05/26/2016	07/20/2046		...3,228,060	3.751%[2.97%]			...18,299	...429,440		...322,496	...1,980				...83,982		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.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32WEFA76...	07/21/2016	09/14/2031		...2,966,850	3.4625%[2.54%]			...14,012	...103,275		...100,170	...2,025				...51,849		008.....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.00 PAY 2.02 10/30/2029 BME2CA722	BME2CA8R9 GENUINE PARTS COMPANY.....	D 1.....	Currenc y	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/18/2017	10/30/2029		...3,590,460	4%[2.02%]....			...37,127	...118,493		...32,113	...13,268				...57,734		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 WELLS FARGO BANK NA RCV 3.62 PAY 2.46 06/06/2027 BHF1LJLJ5	BME3BD462 CRODA INTERNATIONAL PLC.....	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/16/2019	06/06/2027	.....	6,144,000	3.62%[2.46%]	.....	.....	4,809	30,960		139,976	(41,760)	30,960	.....	.....	86,561	.....	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 JPMORGAN CHASE BANK N.A. ES7IP3U3RHIGC71XBU11.....	11/16/2017	12/31/2041	.....	9,687,492	4.1375%[4.136%]	.....	.....	5,120	226,770		142,740	.....	(400,761)	.....	.....	229,864	.....	008.....
Currency Swap With JPMORGAN CHASE BANK NA RCV 5.69 PAY 5.91 11/18/2019 BRSK9TJLGS	BRSJUA6X5 PEMBINA PIPELINE CORP.....	D 1.....	Currency	WELLS FARGO BANK NA 7H6GLXDRUGQFU57RNE97.	09/30/2009	11/18/2019	.....	9,319,664	5.69%[5.91%]	.....	.....	43,053	1,667,091		1,666,078	.....	(330,857)	.....	.....	28,962	.....	008.....
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUU3	BME0PPGA4 ELENIA FINANCE OYJ.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/25/2014	07/30/2034	.....	4,032,300	5.1%[3.60%]	.....	.....	41,472	613,500		445,911	.....	13,050	.....	.....	78,327	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVS7	Pending Settlement.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/26/2019	07/30/2049	.....	6,094,440	4.5175%[2.5%]	.....	.....	.....	(58,050)		(445,182)	.....	(58,050)	.....	.....	167,192	.....	008.....
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA663	BME05SM42 NUFFIELD HEALTH.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/26/2014	10/07/2024	.....	6,504,000	5.599%[5.26%]	.....	.....	48,191	1,413,200		1,517,273	.....	3,600	.....	.....	74,702	.....	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%]	.....	.....	.....	1,172,840		5,186,229	.....	19,620	.....	.....	625,683	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	07/22/2015	10/01/2030	.....	6,530,400	3.835%[2.04%]	.....	.....	56,373	(302,400)		(636,985)	.....	26,100	.....	.....	109,581	.....	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%]	.....	.....	32,271	103,360		958,636	.....	(14,960)	.....	.....	154,663	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	11/29/2018	09/30/2034	.....	16,327,565	4.43%[4.087%]	.....	.....	29,500	(256,984)		283,371	.....	(725,415)	.....	.....	318,942	.....	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%]	.....	.....	45,360	129,780		265,006	.....	5,670	.....	.....	110,909	.....	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	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	10/14/2016	12/31/2039	.....	8,780,400	3.755%[2.81%]	.....	.....	33,081	(383,040)		(751,018)	.....	6,480	.....	.....	198,861	.....	008.....
Currency Swap With BARCLAYS BANK PLC RCV 3.65 PAY 1.18 06/06/2027 BHF1LJLN6	BME3BD3C0 CRODA INTERNATIONAL PLC....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	05/16/2019	06/06/2027	7,944,900	3.652%[1.18%]	12,983	(148,390)		(53,023)	65,675	(148,390)	111,934	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 CIB 1VUV7VQFKUOQSJ21A208..	02/24/2017	04/26/2037	.....	6,490,640	5.68%[3.97%]	.....	.....	50,909	(127,400)		322,827	.....	4,680	.....	.....	137,057	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVS28	Pending Settlement.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/26/2019	07/30/2049	.....	6,094,440	4.5175%[2.5%]	.....	.....	.....	(58,050)		(445,182)	.....	(58,050)	.....	.....	167,192	.....	008.....
Currency Swap With CITIBANK NA RCV 3.65 PAY 4.47 08/23/2029 BME26EZ1	BME26E294 WSO FINANCE PTY LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/25/2017	08/23/2029	.....	3,951,150	3.65%[4.47%]	.....	.....	(12,164)	237,175		(78,547)	.....	11,925	.....	.....	62,959	.....	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. 7H6GLXDRUGQFU57RNE97.	05/12/2011	05/20/2036	.....	47,162,700	6.475%[6.5%]	.....	.....	299,263	10,256,650		10,120,056	.....	26,100	.....	.....	969,459	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	02/24/2017	04/26/2035	5,750,000	5.545%[3.9%]	43,474	(107,640)		247,601	4,140	114,398	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 CITIBANK NA RCV 4.45 PAY 3.71 10/31/2020 BRSLOEBQ4	BRSL4EFH6 SIG PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	10/22/2013	10/31/2020	.....	5,508,400	4.452%[3.71%]	.....	.....	.....39,359	.....953,200	.....	.....871,111	.....	.....17,400	.....	.....	.....31,879	.....	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%]	.....	.....	.....(7,738)	.....546,000	.....	.....216,955	.....	.....33,750	.....	.....	.....208,831	.....	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 CIB 1VUV7VQFKUOQSJ21A208...	06/27/2017	09/18/2044	.....	3,831,000	4.12%[2.76%]	.....	.....	.....24,063	.....15,000	.....	.....162,791	.....	.....2,700	.....	.....	.....96,230	.....	008.....
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TAB30	BME0S5M42 NUFFIELD HEALTH.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	09/26/2014	10/07/2024	.....	813,000	5.599%[5.26%]	.....	.....	.....6,024	.....176,650	.....	.....189,603	.....	.....450	.....	.....	.....9,338	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.23 PAY 1.25 03/17/2022 BME1QVY6	BRSS09E4 YORKSHIRE BUILDING SOCIETY MTN	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	04/22/2016	03/17/2022	.....	3,928,750	3.225%[1.25%]	.....	.....	.....38,754	.....(57,050)	.....	.....(109,335)	.....	.....15,225	.....	.....	.....32,368	.....	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 CIB 1VUV7VQFKUOQSJ21A208...	11/28/2017	12/13/2042	.....	5,772,200	3.89%[4.71%]	.....	.....	.....(11,392)	.....441,560	.....	.....(151,194)	.....	.....17,100	.....	.....	.....139,823	.....	008.....
Currency Swap With BARCLAYS BANK PLC RCV 4.21 PAY 4.19 09/18/2032 BHF1H5E3	BME369095 MIRVAC GROUP FINANCE LTD....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	03/12/2019	09/18/2032	.....	1,984,080	4.209%[4.19%]	.....	.....	.....39	.....17,780	.....	.....11,518	.....	.....17,780	.....	.....	.....36,084	.....	008.....
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY 4.54 02/14/2033 BME2DTXK0	BME2DVTY9 NETWORK FINANCE COMPANY PTY LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97...	11/16/2017	02/14/2033	.....	4,556,400	3.7385%[4.54%]	.....	.....	.....(11,640)	.....346,200	.....	.....(20,930)	.....	.....13,500	.....	.....	.....84,134	.....	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 CIB 1VUV7VQFKUOQSJ21A208...	03/28/2017	03/31/2037	.....	8,832,263	4.165%[2.80%]	.....	.....	.....55,221	.....(127,810)	.....	.....93,189	.....	.....7,289	.....	.....	.....186,130	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD 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%]	.....	.....	.....19,682	.....529,950	.....	.....596,201	.....	.....1,350	.....	.....	.....32,896	.....	008.....
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8X0	BRSK7ZX3A3 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%]	.....	.....	.....575,315	.....7,963,650	.....	.....15,097,664	.....	.....22,950	.....	.....	.....751,541	.....	008.....
Currency Swap With WELLS FARGO BANK NA RCV 3.95 PAY 2.73 05/20/2034 BHF1L56P8	BLIC CUR-SPEC-AST.....	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09...	05/08/2019	05/20/2034	.....	20,913,900	3.949%[2.73%]	.....	.....	.....29,611	.....436,310	.....	.....1,004,520	.....	.....(410,550)	.....	.....	.....403,625	.....	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%]	.....	.....	.....170,865	.....(200,210)	.....	.....390,954	.....	.....(183,788)	.....	.....	.....269,779	.....	008.....
Currency Swap With CITIBANK NA RCV 4.54 PAY 4.68 09/17/2020 BRSK9TWL2	BME34PR35 AMETEK INC.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/23/2010	09/17/2020	.....	16,973,000	4.54%[4.68%]	.....	.....	.....43,363	.....2,944,150	.....	.....2,838,408	.....	.....9,900	.....	.....	.....93,705	.....	008.....
Currency Swap With BARCLAYS BANK PLC RCV 4.29 PAY 4.31 09/18/2034 BHF1H5A1	BME3690A2 MIRVAC GROUP FINANCE LTD....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	03/12/2019	09/18/2034	.....	3,897,300	4.292%[4.31%]	.....	.....	.....31	.....34,925	.....	.....28,407	.....	.....(181,355)	.....	.....	.....34,925	.....	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 CIB 1VUV7VQFKUOQSJ21A208...	10/31/2017	03/15/2028	.....	1,452,550	4.275%[5.05%]	.....	.....	.....(2,890)	.....123,500	.....	.....31,612	.....	.....4,275	.....	.....	.....21,441	.....	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%]	.....	.....	.....144,989	.....259,000	.....	.....2,234,861	.....	.....12,600	.....	.....	.....491,864	.....	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%]5,100(35,400)120,963(3,300)33,442	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 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%]	.....	.....	293,298	4,057,800	.....	7,449,733	.....	11,700	.....	.....	383,139	.....	008.....
Currency Swap With CITIBANK NA RCV 4.44 PAY 2.94 07/23/2024 BME0MFK71	BME0MJE39 WERELDHAVE NV.....	D 1.....	Currency	CITIBANK NA.... E57ODZWZ7FF32TWEFA76.	07/01/2014	07/23/2024	.....	17,790,500	4.4375%[2.94 %]	.....	.....	177,020	2,986,100	.....	2,663,500	.....	56,550	.....	.....	200,262	.....	008.....
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 %]	.....	.....	18,392	45,541	.....	268,740	.....	(423,412)	.....	.....	234,616	.....	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%]	.....	.....	76,281	213,500	.....	965,919	.....	6,300	.....	.....	246,205	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.36 PAY 2.77 04/16/2028 BME2RYDG9	BME2RVRP0 PORTERBROOK RAIL FINANCE LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	08/07/2018	04/16/2028	.....	4,789,280	4.3625%[2.77 %]	.....	.....	16,353	83,805	.....	300,615	40,700	3,330	.....	.....	71,048	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD 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%]	.....	.....	23,122	(318,600)	.....	(499,363)	.....	5,400	.....	.....	162,580	.....	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%]	.....	.....	21,507	885,360	.....	898,994	.....	1,890	.....	.....	56,519	.....	008.....
Currency Swap With CITIBANK NA RCV 4.09 PAY 3.77 06/25/2026 BHF1LG6W9	BME3BA211 BAPCOR LTD.....	D 1.....	Currency	CITIBANK NA.... E57ODZWZ7FF32TWEFA76.	05/15/2019	06/25/2026	.....	16,674,790	4.085%[3.77 %]	.....	.....	605	(207,260)	.....	(274,003)	.....	121,705	(207,260)	.....	220,457	.....	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 KB1H1DSPRFMYMCFXT09	03/30/2015	05/11/2025	.....	11,987,934	5.6%[3.38%]	.....	.....	125,040	(617,148)	.....	(947,472)	.....	48,111	.....	.....	145,204	.....	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 CIB JPMORGAN 1VUV7VQFKUOQSJ21A208..	07/11/2018	06/30/2028	.....	27,551,680	4.325%[2.924 %]	.....	.....	204,167	1,083,680	.....	2,258,276	.....	18,720	.....	.....	413,464	.....	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. 7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	.....	2,648,100	3.3575%[2.83 %]	.....	.....	12,532	420,875	.....	397,812	.....	1,575	.....	.....	37,244	.....	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 %]	.....	.....	75,586	367,360	.....	882,385	.....	7,380	.....	.....	292,194	.....	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 %]	.....	.....	33,778	456,895	.....	762,123	.....	2,610	.....	.....	76,736	.....	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 %]	.....	.....	196,382	(486,000)	.....	(990,795)	.....	78,300	.....	.....	231,789	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	10/18/2017	10/30/2032	.....	3,590,460	4.1675%[2.32 %]	.....	.....	35,026	118,493	.....	(19,547)	.....	13,268	.....	.....	65,582	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVRX4	Pending Settlement.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/26/2019	07/30/2049	.....	1,580,040	4.277%[2.22 %]	.....	.....	.....	(15,050)	.....	(32,777)	.....	(15,050)	.....	.....	43,346	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD 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 %]	99,197	219,084	97,321	33,381	130,079	008.....

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 - LT GTD 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%[4.857%]	.....	.....	(13,606)	591,170	..	123,068	.....	13,950	.....	.....	90,038	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	11/16/2018	01/09/2049	.....	8,727,800	4.9575%[3.29%]	.....	.....	70,277	75,480	..	888,948	.....	6,120	.....	.....	237,224	.....	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%]	.....	.....	33,477	852,600	..	804,214	.....	3,780	.....	.....	125,131	.....	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%]	.....	.....	47,119	1,284,219	..	1,280,781	.....	4,747	.....	.....	131,894	.....	008.....
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%]	.....	.....	30,906	23,460	..	240,745	.....	3,060	.....	.....	92,066	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	03/30/2017	04/10/2028	.....	6,500,000	4.435%[2.98%]	.....	.....	45,529	(121,940)	..	118,951	.....	4,680	.....	.....	96,336	.....	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%]	.....	.....	(3,404)	211,510	..	58,488	.....	5,850	.....	.....	32,964	.....	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%]	.....	.....	(30,491)	1,178,750	..	132,495	.....	28,125	.....	.....	194,544	.....	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%]	.....	.....	48,922	(316,800)	..	(543,652)	.....	20,880	.....	.....	91,651	.....	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 KB1H1DSPRFMYMUCUFT09	03/16/2016	03/21/2023	.....	2,743,872	3.973%[1.75%]	.....	.....	29,999	(80,352)	..	(109,604)	.....	10,788	.....	.....	26,482	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	10/16/2015	12/30/2033	.....	19,030,087	3.565%[3.577%]	.....	.....	5,129	196,857	..	(52,497)	.....	(759,297)	.....	.....	362,476	.....	008.....
Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRSNNBN88	BME0M8KT9 QPH FINANCE CO PTY LTD.....	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCCEMIK50...	06/11/2014	08/14/2029	.....	2,065,140	4.555%[6.28%]	.....	.....	(1,852)	521,840	..	369,541	.....	4,950	.....	.....	32,867	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD 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%]	.....	.....	29,807	195,075	..	227,968	.....	3,825	.....	.....	116,282	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.03 PAY 2.77 01/12/2048 BME2BTMP1	BME2BT3A1 THE UNIVERSITY OF BATH.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	10/05/2017	01/12/2048	.....	18,644,600	4.033%[2.77%]	.....	.....	123,256	585,750	..	1,105,894	.....	12,780	.....	.....	498,165	.....	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%]	.....	.....	51,483	56,610	..	599,975	.....	4,590	.....	.....	162,113	.....	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%]	.....	.....	12,768	277,260	..	277,886	.....	1,080	.....	.....	46,436	.....	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%]	.....	.....	182,034	2,021,039	..	1,790,488	.....	65,267	.....	.....	153,400	.....	008.....
Currency Swap With BARCLAYS BANK PLC RCV 5.04 PAY 2.67 07/25/2029 BHF1N6EN0	Pending Settlement.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/26/2019	07/25/2029	.....	6,473,490	5.04%[2.67%]	.....	.....	.....	(6,555)	..	(49,524)	.....	(6,555)	.....	.....	102,747	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD 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%]	.....	.....	17,241	(36,480)	..	(68,052)	.....	6,960	.....	.....	17,844	.....	008.....
Currency Swap With CITIBANK NA RCV 5.99 PAY 5.53 07/01/2023 BRSK9UN70	BRSGGCGY6 WORKSPACE GROUP PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/06/2013	07/01/2023	8,142,750	5.985%[5.53%]	58,596	1,468,425	..	1,559,651	4,725	81,483	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 CITICORP SECURITIES MARKETS RCV 4.36 PAY 5.32 06/21/2033 BME2PDJ5	BME1YJNY6 PORTS OF AUCKLAND LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/12/2018	06/21/2033	.....	6,537,900	4.364%[5.32 %]			(23,496)	293,415		(103,095)		(10,230)			122,253		008.....
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 CIB 1VUV7VQFKUOQSJ21A208..	11/22/2016	12/14/2033	.....	7,301,580	4.54625%[2.5 %]			69,194	(556,140)		(930,187)		30,015			138,867		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 %]			104,455	210,255		1,758,976		(174,389)			364,332		008.....
Currency Swap With WELLS FARGO BANK NA RCV 3.75 PAY 2.88 08/01/2046 BME1RYQX0	BME1RSJN3 WADHAM COLLEGE.....	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/08/2016	08/01/2046	.....	17,896,500	3.747%[2.88 %]			102,910	2,244,990		1,913,856		11,070			465,884		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 CIB 1VUV7VQFKUOQSJ21A208..	09/12/2017	02/21/2028	.....	4,242,250	3.4075%[1.53 %]			41,316	200,753		85,206		15,443			62,392		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 CIB 1VUV7VQFKUOQSJ21A208..	10/11/2018	11/19/2033	.....	2,196,400	4.6475%[2.34 %]			26,254	32,680		64,624		8,265			41,674		008.....
Currency Swap With CITIGROUP INC - LT GTD 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 %]			16,072	(13,200)		(45,394)		6,525			15,608		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 %]			13,453	527,400		481,656		2,700			34,738		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.... R0MUWSFFU8MPRO8K5P83	10/19/2016	01/19/2035	.....	10,023,000	3.913%[5.173 %]			(44,573)	900,250		(447,015)		29,250			197,730		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.... R0MUWSFFU8MPRO8K5P83	09/13/2016	03/31/2051	.....	9,043,531	3.88%[3.974 %]			(5,520)	(65,535)		(578,166)		(390,533)			254,879		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 %]			89,302	2,213,400		2,080,547		11,970			248,336		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 %]			24,863	15,000		197,569		2,700			105,304		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. 7H6GLXDRGQFU57RNE97	11/09/2017	11/30/2032	.....	11,650,800	3.866%[4.76 %]			(24,159)	979,260		(24,763)		34,200			213,484		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 %]			13,020	277,260		254,499		1,080			54,489		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 G5GSEF7VJP57OUK5573....	08/12/2016	11/14/2028	.....	10,886,400	3.5155%[2.37 %]			62,444	173,040		403,110		7,560			166,739		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%]			67,310	204,750		174,453		21,750			68,679		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 CIB 1VUV7VQFKUOQSJ21A208..	04/11/2016	03/21/2023	.....	1,396,500	3.64%[1.75%]			13,319	1,470		(26,316)		5,329			13,478		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%[1.33 %]			107,856	(302,506)		(96,428)		(80,341)			122,103		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	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	04/13/2016	05/04/2036	13,073,200	4.135%[2.42 %]			112,840	(121,220)		(1,044,495)		50,460			268,379		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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 4.21 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%]	.....	.....	.....13,373	.....387,450	.....	.....392,509	.....	.....1,350	.....	.....	.....39,150	.....	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 CIB 1VUV7VQFKUQOJSJ21A208...	07/13/2017	08/16/2025	.....	3,230,500	4.2775%[3.07%]	.....	.....	.....19,703	.....51,625	.....	.....104,423	.....	.....2,250	.....	.....	.....40,006	.....	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..... R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	.....	5,614,290	5.076%(GBP - 6M Sterling LIBOR Rate +2.1%)	.....	.....	.....77,246	.....1,414,380	.....	.....1,989,611	.....	.....2,970	.....	.....	.....88,794	.....	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 CIB 1VUV7VQFKUQOJSJ21A208...	09/07/2018	12/31/2033	.....	11,262,158	4.43%[4.113%]	.....	.....	.....16,561	.....(73,840)	.....	.....193,415	.....	.....(489,274)	.....	.....	.....214,536	.....	008.....
Currency Swap With CITIBANK NA RCV 4.47 PAY 4.52 09/18/2039 BHF1J2926	BME36RH97 MIRVAC GROUP FINANCE LTD..	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	03/20/2019	09/18/2039	.....	14,190,000	4.4745%[4.52%]	.....	.....	.....156	.....140,000	.....	.....229,227	.....(455,000)	.....140,000	.....	.....	.....319,140	.....	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 CIB 1VUV7VQFKUQOJSJ21A208...	09/07/2018	03/05/2033	.....	7,422,520	4.135%[3.49%]	.....	.....	.....41,396	.....109,760	.....	.....1,164,600	.....	.....(1,072,120)	.....	.....	.....137,319	.....	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..... R0MUWSFPU8MPRO8K5P83	01/29/2016	02/08/2041	.....	12,981,600	4.6477%[2.97%]	.....	.....	.....99,875	.....(681,900)	.....	.....(2,235,689)	.....	.....52,200	.....	.....	.....301,856	.....	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	.....	4,232,151	4.6%[4.101%]	.....	.....	.....25,453	.....633,626	.....	.....713,260	.....	.....(46,076)	.....	.....	.....51,857	.....	008.....
Currency Swap With BARCLAYS PLC RCV 4.82 PAY 3.26 06/20/2030 BME2NCSJ9	BME2NCQF9 SAVILLS HOLDING COMPANY LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	05/22/2018	06/20/2030	.....	6,031,417	4.824%[3.26%]	.....	.....	.....52,531	.....311,157	.....	.....719,723	.....	.....4,041	.....	.....	.....99,933	.....	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 ES7IP3U3RHIGC71XBU11.....	02/22/2018	06/17/2033	.....	3,062,400	4.3975%[2.88%]	.....	.....	.....27,558	.....266,750	.....	.....502,278	.....	.....1,980	.....	.....	.....57,242	.....	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%]	.....	.....	.....75,036	.....3,280,350	.....	.....2,644,843	.....	.....8,550	.....	.....	.....314,652	.....	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%]	.....	.....	.....4,032	.....1,375,940	.....	.....854,605	.....	.....40,050	.....	.....	.....257,959	.....	008.....
Currency Swap With DEUTSCHE BANK AG RCV 5.47 PAY 4.66 01/31/2021 BRK9TPX4	BRSJUA2U5 JOHNSON MATTHEY PLC.....	D 1.....	Currency	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86.....	02/24/2010	01/31/2021	.....	27,140,000	5.47%[4.66%]	.....	.....	.....209,257	.....4,364,000	.....	.....3,966,617	.....	.....87,000	.....	.....	.....171,207	.....	008.....
Currency Swap With CITIBANK NA RCV 4.12 PAY 4.21 07/17/2034 BHF1JVY7	Pending Settlement.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76...	04/11/2019	07/17/2034	.....	14,036,250	4.115%[4.21%]	.....	.....	.....	.....240,340	.....	.....53,211	.....	.....240,340	.....	.....	.....272,332	.....	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 KB1H1DSPRFMYMCFX0T9.	03/16/2016	03/21/2023	.....	2,766,000	3.973%[1.75%]	.....	.....	.....30,241	.....(81,000)	.....	.....(110,488)	.....	.....10,875	.....	.....	.....26,696	.....	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	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	11/13/2015	12/15/2060	.....	6,388,200	4.17%[3.37%]	.....	.....	.....43,733	.....1,035,090	.....	.....802,956	.....	.....3,780	.....	.....	.....205,742	.....	008.....
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	.....	7,224,844	4.512%[3.263%]	.....	.....	.....50,939	.....216,188	.....	.....359,264	.....	.....3,568	.....	.....	.....134,820	.....	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..... BFM8T61CT2L1QCEMIK50.....	02/16/2018	06/05/2030	.....	1,824,030	4.1975%[2.79%]	.....	.....	.....15,244	.....170,820	.....	.....275,457	.....	.....1,170	.....	.....	.....30,165	.....	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%]213,942(105,020)(551,739)77,430306,312	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 CREDIT AGRICOLE CORPORATE AND RCV 3.94 PAY 2.35 08/27/2025 BME16RB55	BME16N8M1 COPENHAGEN AIRPORTS AS..	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	06/09/2015	08/27/2025	.....	6,856,540	3.9375%[2.35 %]			.....53,356	.....(84,597)		.....(518,023)	.....	.....27,704	.....	.....	.....85,118	.....	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 %]			.....27,903	.....699,250		.....742,691	.....	.....2,250	.....	.....	.....38,802	.....	008.....
Currency Swap With JPMORGAN 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 %]			.....(41,633)	.....1,211,730		.....(29,641)	.....	.....53,775	.....	.....	.....331,121	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 06/30/2034 BME2ZBK7	218493AB0 CORDELIO AMALCO GP I.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	11/29/2018	06/30/2034	.....	17,775,100	4.43%[4.087 %]			.....22,662	.....(291,664)		.....289,914	.....	.....(780,822)	.....	.....	.....344,339	.....	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 G5GSEF7VJP570UK5573....	03/16/2012	04/25/2033	.....	10,302,500	6.301%[GBP - 6M Sterling LIBOR Rate +3.281%]			.....146,649	.....2,026,050		.....3,726,431	.....	.....5,850	.....	.....	.....191,569	.....	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%]			.....457	.....1,271,171		.....780,831	.....	.....42,310	.....	.....	.....297,954	.....	008.....
Currency Swap With BARCLAYSCAPITALINC RCV 4.48 PAY 2.84 06/28/2048 BME2NQQH4	BME2NQHY7 THE BRUNNER INVESTMENT TRUST PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP570UK5573....	05/30/2018	06/28/2048	.....	8,633,300	4.48%[2.84%]			.....75,917	.....355,550		.....1,333,615	.....	.....5,850	.....	.....	.....232,525	.....	008.....
Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.11 PAY 2.05 12/07/2029 BME24JAM7	BME24QE4 UMICORE SA.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	04/05/2017	12/07/2029	.....	7,561,500	4.1075%[2.05 %]			.....72,426	.....(523,980)		.....(822,915)	.....	.....30,885	.....	.....	.....122,198	.....	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 7LTFWZYICNSX8D621K86...	03/31/2011	05/06/2026	.....	7,092,000	6.07%[5.834 %]			.....51,884	.....1,401,500		.....864,987	.....	.....21,750	.....	.....	.....92,840	.....	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 %]			.....7,200	.....238,081		.....219,590	.....	.....1,238	.....	.....	.....17,035	.....	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 %]			.....25,614	.....52,835		.....275,127	.....	.....(464,075)	.....	.....	.....207,440	.....	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 %]			.....(8,160)	.....706,320		.....310,372	.....	.....24,525	.....	.....	.....122,679	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD RCV 5.48 PAY 3.94 06/18/2047 BME27GBA5	BME27YR5 ROCK RAIL SOUTH WESTERN PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/19/2017	06/18/2047	.....	5,355,495	5.475%[3.938 %]			.....27,038	.....2,203		.....930,745	.....	.....1,096	.....	.....	.....141,658	.....	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..... E57ODZWZ7FF32TWEFA76.	09/17/2014	11/12/2026	.....	12,960,000	3.88%[2.1%]			.....131,559	.....1,572,000		.....1,304,141	.....	.....43,500	.....	.....	.....175,981	.....	008.....
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	.....	4,666,106	4.595%[4.19 %]			.....25,114	.....117,928		.....196,304	.....	.....(209,239)	.....	.....	.....60,826	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	04/27/2018	06/04/2048	.....	23,810,855	4.62%[2.96%]			.....224,315	.....1,850,235		.....4,858,303	.....	.....15,570	.....	.....	.....640,582	.....	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 E58DKGMJYYYJLN8C3868...	10/10/2017	09/22/2020	.....	768,400	5.151%[6.5%]			.....(4,077)	.....57,823		.....51,580	.....	.....(15,456)	.....	.....	.....4,266	.....	008.....
Currency Swap With HSBC BANK USA NA RCV 6.31 PAY 7.96 07/07/2041 BRSK9U224	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%]		19,5211,573,487	1,754,07910,986117,355	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 3.93 PAY 3.37 03/05/2028 BME1K9RF0	BME1KW7Y0 PORTMAN ESTATE FUND 22.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7F32TWEFA76...	12/10/2015	03/05/2028	.....	1,813,216	3.9275%[3.37 %]	.....	.....	9,117	291,649		284,982	.....	1,077	.....	.....	26,722	.....	008.....
Currency Swap With HSBC BANK USA NA RCV 5.62 PAY 8.25 07/14/2026 BRSK9U1Q2	BRSK9Q9R1 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%]	.....	.....	(35,780)	9,186,851		7,349,430	.....	66,733	.....	.....	398,103	.....	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 CIB 1VUV7VQFKUOQSJ21A208...	10/04/2017	11/19/2024	.....	9,997,700	3.76%[1.57%]	.....	.....	112,941	317,475		249,163	.....	36,975	.....	.....	116,104	.....	008.....
Currency Swap With CITIBANK NA RCV 5.12 PAY 4.23 10/31/2023 BRSL0EGY2	BRSL4EFJ2 SIG PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7F32TWEFA76...	10/22/2013	10/31/2023	.....	5,508,400	5.122%[4.23%]	.....	.....	46,382	953,200		770,069	.....	17,400	.....	.....	57,376	.....	008.....
Currency Swap With WELLS FARGO BANK NA RCV 4.16 PAY 1.95 05/31/2034 BHF1LG955	BLIC CUR-SPEC-AST.....	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/15/2019	05/31/2034	.....	6,053,400	4.162%[1.95%]	.....	.....	12,102	(98,010)		(70,950)	(19,440)	(98,010)	.....	.....	116,945	.....	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 CIB 1VUV7VQFKUOQSJ21A208...	04/27/2018	05/02/2030	.....	9,686,400	4.59%[2.125%]	.....	.....	129,120	570,800		841,749	.....	34,800	.....	.....	159,507	.....	008.....
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.29 PAY 5.06 06/21/2030 BME2PDJ0	BME2PDF83 PORTS OF AUCKLAND LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7F32TWEFA76...	06/12/2018	06/21/2030	.....	6,537,900	4.294%[5.06%]	.....	.....	(17,664)	293,415		15,100	(10,230)	.....	.....	.....	108,338	.....	008.....
Currency Swap With CITIBANK NA RCV 4.28 PAY 2.85 01/19/2043 BME2DEZ9	BME2DEYF7 CANAL AND RIVER TRUST.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7F32TWEFA76...	11/08/2017	01/19/2043	.....	3,663,800	4.28%[2.85%]	.....	.....	26,731	104,580		317,031	.....	2,520	.....	.....	88,942	.....	008.....
Currency Swap With BNP PARIBAS SA RCV 3.75 PAY 5.00 12/20/2031 BME1VXRA6	BME1VXMZ6 TRANSURBAN QUEENSLAND FINANCE I	D 1.....	Currency	BNP PARIBAS..... ROMUWSFPU8MPRO8K5P83	10/19/2016	12/20/2031	.....	3,392,400	3.747%[4.995 %]	.....	.....	(12,391)	296,560		(101,630)	.....	9,900	.....	.....	59,927	.....	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..... E57ODZWZ7F32TWEFA76...	11/08/2017	01/19/2048	.....	9,286,800	4.292%[2.83%]	.....	.....	69,716	265,185		885,133	.....	6,390	.....	.....	248,217	.....	008.....
Currency Swap With CITIBANK NA RCV 4.54 PAY 4.68 09/17/2020 BRSK9TWP3	BME34PR35 AMETEK INC.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/23/2010	09/17/2020	.....	12,344,000	4.54%[4.68%]	.....	.....	31,537	2,162,400		2,064,297	.....	7,200	.....	.....	68,149	.....	008.....
Currency Swap With BARCLAYSCAPITALINC 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%]	.....	.....	76,068	(91,004)		248,911	(83,540)	.....	.....	.....	111,588	.....	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%]	.....	.....	54,131	74,995		448,883	.....	4,770	.....	.....	113,862	.....	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..... E57ODZWZ7F32TWEFA76...	06/03/2016	09/01/2031	.....	5,802,000	3.3425%[2.78 %]	.....	.....	23,220	716,200		572,589	.....	3,600	.....	.....	101,248	.....	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 CIB 1VUV7VQFKUOQSJ21A208...	03/06/2018	03/31/2036	.....	9,295,500	4.69375%[2.47 %]	3,050	.....	112,049	762,050		869,972	.....	32,625	.....	.....	190,299	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD RCV 3.06 PAY 2.54 06/27/2023 BME1RUCB1	BME1RUUZ8 CRODA INTERNATIONAL PLC C	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7F32TWEFA76...	06/02/2016	06/27/2023	.....	3,032,400	3.063%[2.54%]	.....	.....	12,564	361,095		335,857	.....	1,890	.....	.....	30,303	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.97 PAY 3.42 08/30/2033 BME2S8A60	BME2S7YC3 QUADGAS FINANCE PLC.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	08/15/2018	08/30/2033	.....	28,247,410	4.965%[3.42%]	.....	.....	215,755	(129,340)		1,477,761	.....	20,070	.....	.....	531,811	.....	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%]	.....	.....	307,379	570,725		1,178,381	.....	80,475	.....	.....	266,063	.....	008.....
Currency Swap With BNP PARIBAS SA RCV 5.88 PAY 5.50 10/06/2026 BRSK9SLB8	BRS2SGFC8 BOUYGUES.....	D 1.....	Currency	BNP PARIBAS..... ROMUWSFPU8MPRO8K5P83	04/25/2013	10/06/2026	.....	3,857,750	5.88%[5.5%]	.....	.....	26,038	676,000		714,373	.....	2,250	.....	.....	52,022	.....	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	25,049,760	5.226%[3.49%]	112,579	982,953		5,145,107	268,389	730,526	008.....

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 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 %]	.....	.....	168,639	379,059	..	941,456	.....	(112,365)	.....	.....	198,172	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	09/16/2015	03/22/2025	.....	11,631,000	4.092%[3.56 %]	.....	.....	61,171	2,085,750	..	2,128,689	.....	6,750	.....	.....	139,226	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD RCV 4.45 PAY 2.82 02/08/2036 BME1M6PG4	BME1M6KB0 TRANSMISSION FINANCE DAC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	01/29/2016	02/08/2036	.....	7,905,900	4.451%[2.823 %]	.....	.....	59,576	(412,090)	..	(1,276,499)	.....	31,755	.....	.....	161,162	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	06/07/2017	06/27/2027	.....	8,445,000	3.965%[1.96 %]	.....	.....	84,671	(94,125)	..	(341,509)	.....	32,625	.....	.....	119,410	.....	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 %]	.....	.....	196,782	(555,201)	..	(239,297)	.....	(143,827)	.....	.....	189,653	.....	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 E58DKGMJYYYJLN8C3868..	07/28/2010	09/01/2020	.....	12,981,000	5.385%[5%]..	.....	.....	65,551	1,627,000	..	1,352,932	.....	43,500	.....	.....	70,366	.....	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.... R0MUWSFFPU8MPRO8K5P83	06/25/2014	07/24/2026	.....	8,302,497	4.74%[3.26%]	.....	.....	83,724	1,367,510	..	1,157,917	.....	26,492	.....	.....	110,389	.....	008.....
Currency Swap With CREDIT AGRICOLE CIB RCV 5.18 PAY 3.65 03/21/2034 BME2ZHLR1	BME2ZH2U8 LONDONMETRIC PROPERTY PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	12/04/2018	03/21/2034	.....	15,306,000	5.175%[3.65 %]	.....	.....	64,527	1,200	..	879,755	634,000	10,800	.....	.....	293,762	.....	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.... R0MUWSFFPU8MPRO8K5P83	09/19/2016	09/29/2036	.....	3,395,600	5.114%[3.9%]	.....	.....	20,861	86,580	..	145,639	.....	2,340	.....	.....	70,542	.....	008.....
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%]	.....	.....	28,088	546,000	..	346,587	.....	15,225	.....	.....	44,139	.....	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	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	05/26/2016	07/20/2051	.....	8,510,340	3.85%[3.01%]	.....	.....	50,945	1,132,160	..	887,285	.....	5,220	.....	.....	240,997	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD RCV 3.27 PAY 1.43 06/27/2026 BME1RUC47	BME1RUV9P CRODA INTERNATIONAL PLC B	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/02/2016	06/27/2026	.....	1,339,200	3.271%[1.43 %]	.....	.....	12,082	(27,360)	..	(75,502)	.....	5,220	.....	.....	17,712	.....	008.....
Currency Swap With JPMORGAN 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 %]	.....	.....	(1,033)	165,435	..	86,012	.....	9,225	.....	.....	66,722	.....	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%]..	.....	.....	13,038	325,400	..	270,586	.....	8,700	.....	.....	14,073	.....	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 G5GSEF7VJP57OUK5573....	06/21/2018	10/15/2028	.....	9,264,500	4.605%[3.06 %]	.....	.....	72,894	371,350	..	866,585	.....	6,300	.....	.....	141,275	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	09/07/2018	03/05/2033	.....	1,060,360	4.135%[3.49 %]	.....	.....	5,914	15,680	..	166,371	.....	(153,160)	.....	.....	19,617	.....	008.....
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA770	BME0S5M42 NUFFIELD HEALTH.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/26/2014	10/07/2024	.....	6,504,000	5.599%[5.26 %]	.....	.....	48,191	1,406,800	..	1,517,309	.....	3,600	.....	.....	74,702	.....	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..... E57ODZWZ7FF32TWEFA76.	12/04/2017	11/30/2027	.....	13,390,826	4.435%[3.15 %]	.....	.....	62,995	448,071	..	1,561,753	.....	1,381	.....	.....	194,336	.....	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..... E57ODZWZ7FF32TWEFA76.	09/07/2018	03/05/2028	307,504	3.9275%[3.37 %]	1,556	4,547	..	48,330	(44,416)	4,532	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 BARCLAYSCAPITALINC RCV 3.54 PAY 2.62 01/06/2027 BME1VH7K1	BME1VGW25 FORTH PORTS LTD.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	10/07/2016	01/06/2027	.....	5,220,600	3.536%[2.62%]	.....	.....	22,239	(112,560)	.....	(148,148)	.....	3,780	.....	.....	71,610	.....	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%]	.....	.....	10,650	326,400	.....	281,907	.....	900	.....	.....	37,273	.....	008.....
Currency Swap With WELLS FARGO BANK NA RCV 4.08 PAY 0.99 09/25/2031 BHF1M5SV0	Pending Settlement.....	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09.....	05/30/2019	09/25/2031	.....	4,875,319	4.075%[0.99%]	.....	.....	.....	(94,839)	.....	(10,143)	.....	(94,839)	.....	.....	85,306	.....	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..... E57ODZWZ7FF32TWEFA76.....	07/25/2014	07/30/2034	.....	8,064,600	5.1%[3.601%]	.....	.....	82,943	1,231,800	.....	891,822	.....	26,100	.....	.....	156,654	.....	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..... E57ODZWZ7FF32TWEFA76.....	06/12/2018	06/21/2028	.....	6,819,100	4.19%[4.81%]	.....	.....	(13,826)	306,035	.....	96,470	.....	(10,670)	.....	.....	102,193	.....	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%]	.....	.....	(21,217)	991,630	.....	(293,994)	.....	23,850	.....	.....	224,167	.....	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 CIB 1VUV7VQFKUQOJS21A208.....	01/23/2018	04/23/2032	.....	7,073,386	3.7275%[3.68%]	.....	.....	9,008	342,535	.....	305,204	.....	(291,154)	.....	.....	126,654	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD 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%]	.....	.....	175,769	5,161,700	.....	5,488,776	.....	15,975	.....	.....	467,495	.....	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 B4TYDEB6GKMZ0031MB27.....	03/22/2018	06/12/2035	.....	14,468,033	5.091%[5.62%]	.....	.....	1,264	1,271,171	.....	797,794	.....	42,310	.....	.....	289,014	.....	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..... R0MUW5FPU8MPRO8K5P83	01/29/2016	02/08/2038	.....	12,981,600	4.543%[2.9%]	.....	.....	97,834	(681,900)	.....	(2,171,892)	.....	52,200	.....	.....	280,119	.....	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..... R0MUW5FPU8MPRO8K5P83	09/19/2016	09/29/2031	.....	5,615,800	4.741%[3.67%]	.....	.....	28,993	143,190	.....	196,599	.....	3,870	.....	.....	98,307	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD 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%]	.....	.....	11,076	(68,440)	.....	147,096	.....	(6,380)	.....	.....	48,545	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 3.10 05/18/2029 BME1WZ7S3	BME1X5J5 INCHCAPE PLC.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQOJS21A208.....	11/01/2016	05/18/2029	.....	5,622,120	3.8425%[3.1%]	.....	.....	17,233	(232,300)	.....	(400,880)	.....	4,140	.....	.....	88,405	.....	008.....
Currency Swap With BARCLAYS BANK PLC RCV 4.07 PAY 1.74 05/31/2031 BHF1LGG73	BLIC CUR-SPEC-AST.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	05/15/2019	05/31/2031	.....	3,250,900	4.065%[1.74%]	.....	.....	6,846	(52,635)	.....	(25,489)	.....	(10,440)	.....	.....	56,133	.....	008.....
Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.48 06/28/2049 BME2PDHK4	BME2PDBC8 KINGDOM HOUSING ASSOCIATION	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/13/2018	06/28/2049	.....	12,292,120	5.236%[3.48%]	.....	.....	2,014	588,800	.....	2,172,784	.....	(583,280)	.....	8,280	336,726	.....	008.....
Currency Swap With WELLS FARGO BANK NA RCV 4.12 PAY 2.14 02/20/2040 BHF1LUQU0	Pending Settlement.....	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09.....	05/22/2019	02/20/2040	.....	6,584,400	4.118%[2.14%]	.....	.....	.....	(138,060)	.....	(323,670)	.....	(138,060)	.....	.....	149,632	.....	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 CIB 1VUV7VQFKUQOJS21A208.....	09/20/2018	09/25/2026	.....	5,876,000	5.26%[2.375%]	.....	.....	86,757	181,750	.....	388,775	.....	21,750	.....	.....	79,074	.....	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 B4TYDEB6GKMZ0031MB27.....	10/06/2016	07/31/2035	.....	6,945,968	3.618%[3.571%]	.....	.....	(1,721)	(72,414)	.....	(160,052)	.....	(281,140)	.....	.....	139,335	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD 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%]	26,243	706,600	794,934	1,800	43,862	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 5.96 PAY 5.84 07/30/2022 BRSK9TPD8	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 %]	.....	.....	.....13,220	.....395,200	.....	.....401,372	.....	.....1,170	.....	.....	.....18,001	.....	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 %]	.....	.....	.....(26,985)	.....917,670	.....	.....128,179	.....	.....40,725	.....	.....	.....221,263	.....	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 %]	.....	.....	.....(10,815)	.....829,770	.....	.....338,866	.....	.....22,950	.....	.....	.....116,289	.....	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 %]	.....	.....	.....45,971	.....499,320	.....	.....870,245	.....	.....3,420	.....	.....	.....99,543	.....	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 %]	.....	.....	.....18,576	.....600,450	.....	.....641,934	.....	.....1,350	.....	.....	.....39,613	.....	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.... R0MUWSFFU8MPRO8K5P83	06/09/2016	08/31/2030	.....	.....50,834,307	2.69375%[2.629%]	.....	.....	.....19,844	.....1,142,162	.....	.....1,072,845	.....	.....(1,974,492)	.....	.....	.....849,788	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD 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%]	.....	.....	.....2,407	.....(128,892)	.....	.....(744,941)	.....	.....(509,520)	.....	.....	.....299,823	.....	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 %]	.....	.....	.....19,320	.....(262,560)	.....	.....(454,059)	.....	.....4,320	.....	.....	.....102,971	.....	008.....
Currency Swap With CITIBANK NA RCV 4.02 PAY 2.27 02/03/2027 BME0W0EJ4	BME0W0DJ5 ERAC UK FINANCE LTD/ EHI INTERNATI	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	12/04/2014	02/03/2027	.....	.....22,638,930	4.02%[2.272 %]	.....	.....	.....216,167	.....1,798,890	.....	.....1,097,033	.....	.....79,605	.....	.....	.....312,112	.....	008.....
Currency Swap With HSBC BANK USA NA RCV 4.07 PAY 2.64 07/11/2033 BME2LM0K6	BME2LM0N0 RICH PRODUCTS CORPORATION	D 1.....	Currency	HSBC BANK USA N.A. 1E8VN30JCEVQ1H4R804....	04/11/2018	07/11/2033	.....	.....8,799,040	4.0705%[2.64 %]	.....	.....	.....72,683	.....916,980	.....	.....1,364,669	.....	.....5,580	.....	.....	.....164,856	.....	008.....
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME1VD6Q8	BME1VG4U4 SIRONA DENTAL SERVICES GMBH	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	10/05/2016	10/27/2031	.....	.....2,573,010	3.444%[1.65 %]	.....	.....	.....23,030	.....(46,230)	.....	.....(166,648)	.....	.....10,005	.....	.....	.....45,182	.....	008.....
Currency Swap With CITIBANK NA RCV 3.23 PAY 1.36 11/15/2028 BME1V4PN4	BME1V5PT8 WABCO HOLDINGS INC SER F.	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	09/27/2016	11/15/2028	.....	.....3,357,300	3.233%[1.36 %]	.....	.....	.....30,867	.....(59,100)	.....	.....(179,948)	.....	.....13,050	.....	.....	.....51,429	.....	008.....
Currency Swap With CITIBANK NA RCV 4.62 PAY 4.22 06/30/2034 BME2XF7W5	18914LAB6 CLOVER LIMITED PARTNERSHIP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	10/17/2018	06/30/2034	.....	.....9,604,398	4.624%[4.216 %]	.....	.....	.....20,803	.....46,994	.....	.....243,677	.....	.....(417,343)	.....	.....	.....186,056	.....	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.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	12/04/2014	02/03/2024	.....	.....7,422,600	3.815%[1.966 %]	.....	.....	.....73,745	.....589,800	.....	.....467,593	.....	.....26,100	.....	.....	.....79,599	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.25 03/11/2023 BME1PNRN7	BRSZWE4R4 XYLEM INC/NY.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/04/2016	03/11/2023	.....	.....6,597,000	4.435%[2.25 %]	.....	.....	.....72,055	.....(235,800)	.....	.....(330,445)	.....	.....26,100	.....	.....	.....63,436	.....	008.....
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.68 06/16/2036 BME1RXR06	BME1V60Q9 BEDFORD ESTATES BLOOMSBURY LTD E	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/07/2016	06/16/2036	.....	.....8,736,600	4.436%[3.68 %]	.....	.....	.....54,297	.....1,097,400	.....	.....1,040,106	.....	.....5,400	.....	.....	.....179,979	.....	008.....
Currency Swap With CITIBANK NA RCV 4.21 PAY 1.01 08/15/2026 BME1JCHK5	BME1J84J1 DENTSPLY INTERNATIONAL.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2026	.....	.....4,412,197	4.21%[1.01%]	.....	.....	.....68,990	.....(195,188)	.....	.....(110,872)	.....	.....(50,564)	.....	.....	.....58,914	.....	008.....
Currency Swap With CITIBANK NA RCV 4.20 PAY 2.25 08/15/2026 BME1J09V4	BME1J83M5 DENTSPLY INTERNATIONAL (SERIES J)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	11/24/2015	08/15/2026	.....	.....3,401,600	4.2005%[2.25 %]	.....	.....	.....30,843	.....(240,460)	.....	.....(394,972)	.....	.....13,920	.....	.....	.....45,420	.....	008.....
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLV32	BME0PPGA4 ELENIA FINANCE OYJ.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	07/25/2014	07/30/2034	.....	.....12,096,900	5.1%[3.601%]	.....	.....	.....124,415	.....1,844,100	.....	.....1,337,733	.....	.....39,150	.....	.....	.....234,982	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD RCV 5.11 PAY 5.18 03/13/2040 BME1QZ9N9	72908P9A6 PLENARY HEALTH NORTH BAY..	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	04/27/2016	03/13/20407,531,908	5.105%[5.182 %]2,352236,651133,100(299,085)171,414	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 CA INDOSUEZ SWITZERLAND SA RCV 3.73 PAY 2.91 11/10/2031 BME1VY690 Currency Swap With CITIGROUP INC - LT GTD RCV 4.22 PAY 2.56 02/08/2031 BME1M6NW1	BME1VXGB6 BROOKFIELD UTILITIES UK SER B	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	10/19/2016	11/10/2031	.....	15,500,520	3.7275%[2.91 %]	.....	.....	49,695	(535,500)		(968,782)	.....	11,340	.....	.....	272,613	.....	008.....
	BME1M6K61 TRANSMISSION FINANCE DAC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	01/29/2016	02/08/2031	.....	2,274,300	4.2225%[2.56 3%]	.....	.....	17,527	(118,605)		(313,847)	.....	9,135	.....	.....	38,762	.....	008.....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.65 PAY 4.38 09/16/2044 BME0PCS69	BME0P5767 CADOGAN ESTATES LIMITED...	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	07/16/2014	09/16/2044	.....	3,428,000	4.65%[4.38%]	.....	.....	21,440	882,600		764,562	.....	1,800	.....	.....	86,098	.....	008.....
Currency Swap With BANK OF AMERICA NA RCV 3.96 PAY 2.86 09/28/2032 BME27VMF9	BME27V5B7 BAZALGETTE TUNNEL LTD.....	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	06/29/2017	09/28/2032	.....	14,278,000	3.9615%[2.86 %]	.....	.....	76,583	297,000		474,881	.....	9,900	.....	.....	259,937	.....	008.....
Currency Swap With PARSW RCV 4.46 PAY 2.97 03/14/2038 BME2H01R3 Currency Swap With JPMORGAN CHASE BANK NA RCV 6.40 PAY 8.26 07/12/2041 BRSK9U2V0	BME2H17P9 BUUK INFRASTRUCTURE ISSUER PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	01/25/2018	03/14/2038	.....	4,852,820	4.46%[2.97%]	.....	.....	41,179	535,670		967,247	.....	3,060	.....	.....	104,976	.....	008.....
	BRSJYU732 ENVESTRA VICTORIA PTY LTD.	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/01/2011	07/12/2041	.....	3,097,500	6.4%[8.26%]	.....	.....	10,100	1,004,550		1,059,193	.....	6,750	.....	.....	72,724	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVS0 Currency Swap With J.P. MORGAN SECURITIES INC. RCV 3.71 PAY 4.52 11/30/2029 BME2DJ196	Pending Settlement.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/26/2019	07/30/2049	.....	8,803,080	4.4%[2.37%]	.....	.....	.....	(83,850)		(425,868)	.....	(83,850)	.....	.....	241,500	.....	008.....
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 %]	.....	.....	(10,293)	480,750		71,692	.....	16,875	.....	.....	92,818	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	11/21/2018	01/15/2054	.....	24,276,300	5.385%[3.65 %]	.....	.....	341,884	96,900		2,435,878	.....	17,100	.....	.....	713,676	.....	008.....
Currency Swap With BNP PARIBAS SA RCV 5.08 PAY BLB6 06/29/2029 BME0MB6J0 Currency Swap With CITIGROUP INC - LT GTD RCV 3.45 PAY 1.84 03/30/2026 BME1LAX77	BME0NMK42 ARQIVA PP FINANCING PLC....	D 1.....	Currency	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	06/27/2014	06/29/2029	.....	2,807,145	5.076%[GBP - 6M Sterling LIBOR Rate +2.1%]	.....	.....	38,227	707,190		1,026,824	.....	1,485	.....	.....	44,397	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD RCV 3.66 PAY 1.93 05/04/2029 BME1QMNC6	BME1LBHP3 CHANEL SAS.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	01/15/2016	03/30/2026	.....	9,849,600	3.45%[1.839 %]	.....	.....	77,164	(392,400)		(946,707)	.....	39,150	.....	.....	127,983	.....	008.....
BME1QMD37 TRANSMISSION FINANCE DAC SER 10	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	04/13/2016	05/04/2029	.....	3,268,300	3.658%[1.93 %]	.....	.....	28,353	(30,305)		(212,970)	.....	12,615	.....	.....	51,293	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	08/15/2018	08/30/2030	.....	1,646,710	4.795%[3.29 %]	.....	.....	4,770	(7,540)		71,858	.....	1,170	.....	.....	27,524	.....	008.....
Currency Swap With BARCLAYS BANK PLC RCV 4.41 PAY 2.42 02/20/2050 BHF1LUQY2	Pending Settlement.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	05/22/2019	02/20/2050	.....	16,737,000	4.413%[2.42 %]	.....	.....	.....	(351,000)		(2,151,269)	.....	(351,000)	.....	.....	463,420	.....	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..... E57ODZWZ7FF32WEFA76.	11/21/2017	02/15/2030	.....	8,097,150	3.669%[1.65 %]	.....	.....	84,612	232,875		100,866	.....	30,015	.....	.....	132,050	.....	008.....
Currency Swap With BARC RCV 5.45 PAY 3.48 11/29/2052 BME2E86V5	BME2E7V80 ALBEA SAS.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	11/27/2017	11/29/2052	.....	14,762,200	5.447%[3.477 %]	.....	.....	155,688	657,820		(128,783)	.....	53,940	.....	.....	426,836	.....	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 %]	.....	.....	6,895	94,530		146,325	.....	540	.....	.....	14,031	.....	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..... E57ODZWZ7FF32WEFA76.	02/21/2014	04/02/2024	3,292,800	5.316%[4.05 %]	33,241	563,930		489,461	10,440	35,926	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 WELLS FARGO SECURITIES LLC RCV 3.33 PAY 2.80 06/01/2028 BME1QKK74	BME1QKDF4 FOREIGN & COLONIAL INV TST SER A	D 1.....	Current	WELLS FARGO BANK NA	04/08/2016	06/01/2028	.....	3,525,750	3.333%[2.8%]	.....	.....	14,569	344,750	.....	272,271	.....	2,250	.....	.....	52,677	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD RCV 4.36 PAY 3.15 01/05/2037 BME1YXGL1	BME1YJ930 LOWLAND INVESTMENT COMPANY PLC	D 1.....	Current	CITIBANK NA.....	12/01/2016	01/05/2037	.....	7,053,200	4.355%[3.15%]	.....	.....	41,241	(73,920)	.....	1,876	.....	5,040	.....	.....	147,661	.....	008.....
Currency Swap With BARCLAYS BANK PLC RCV 3.94 PAY 2.52 01/31/2048 BME2DF0G9	BME2DETF3 HERTFORD COLLEGE.....	D 1.....	Current	BARCLAYS BANK PLC	11/08/2017	01/31/2048	.....	11,244,500	3.939%[2.52%]	.....	.....	79,000	321,210	.....	1,041,351	.....	7,740	.....	.....	300,715	.....	008.....
Currency Swap With BARCLAYS PLC RCV 5.03 PAY 2.59 09/05/2030 BME2P6KE9	BME2P6C99 GRAFTON GROUP PLC.....	D 1.....	Current	BARCLAYS BANK PLC	06/08/2018	09/05/2030	.....	11,162,500	5.031%[2.59%]	.....	.....	142,052	359,100	.....	539,264	.....	41,325	.....	.....	186,716	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD RCV 5.96 PAY 5.55 10/07/2026 BME0TA7R6	BME0TCCV7 NUFFIELD-HEALTH.....	D 1.....	Current	CITIBANK NA.....	09/26/2014	10/07/2026	.....	3,252,000	5.958%[5.55%]	.....	.....	26,242	706,600	.....	794,934	.....	1,800	.....	.....	43,862	.....	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.....	Current	CREDIT AGRICOLE CIB	11/10/2017	01/09/2048	.....	12,538,100	4.34125%[2.93%]	.....	.....	94,410	468,825	.....	1,185,337	.....	8,550	.....	.....	334,957	.....	008.....
Currency Swap With BANK OF AMERICA NA RCV 4.57 PAY 4.72 05/07/2039 BHF1FLK74	BME34J699 FLINDERS PORTS HOLDINGS PTY LTD	D 1.....	Current	BANK OF AMERICA NA	02/06/2019	05/07/2039	.....	2,636,250	4.573%[4.72%]	.....	.....	(300)	43,290	.....	13,044	(47,545)	43,290	.....	.....	58,750	.....	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.....	Current	CREDIT AGRICOLE CIB	08/07/2018	04/16/2028	.....	3,624,320	4.3025%[2.69%]	.....	.....	28,961	63,420	.....	230,682	.....	2,520	.....	.....	53,766	.....	008.....
Currency Swap With BNP PARIBAS SA RCV 4.77 PAY 2.83 08/12/2026 BME1RC9C3	BME1R7R91 SIG PLC.....	D 1.....	Current	BNP PARIBAS...	05/13/2016	08/12/2026	.....	9,057,600	4.771%[2.83%]	.....	.....	88,055	(71,600)	.....	(384,934)	.....	34,800	.....	.....	120,871	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.50 PAY 1.85 11/06/2022 BME1EU713	BME1EU747 SENSIENT TECHNOLOGIES CORPORATION	D 1.....	Current	CREDIT AGRICOLE CIB	10/06/2015	11/06/2022	.....	10,000,000	3.501%[1.848%]	.....	.....	82,553	(111,428)	.....	(421,989)	.....	38,777	.....	.....	91,599	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 2.05 01/11/2031 BME1VLX56	BME1VMTY6 HAMMERSON PLC.....	D 1.....	Current	CREDIT AGRICOLE CIB	10/13/2016	01/11/2031	.....	4,745,050	3.84%[2.05%]	.....	.....	40,472	(153,725)	.....	(425,520)	.....	18,705	.....	.....	80,605	.....	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.....	Current	JPMORGAN CHASE BANK N.A.	02/20/2007	03/28/2027	.....	3,940,500	5.94%[5.041%]	.....	.....	32,078	524,100	.....	241,117	.....	13,050	.....	.....	54,842	.....	008.....
Currency Swap With CREDIT AGRICOLE NY RCV 6.87 PAY 4.31 12/21/2027 BME2F88N0	BME2F7M48 ESVAGT A/S.....	D 1.....	Current	CREDIT AGRICOLE CIB	12/13/2017	12/21/2027	.....	3,762,240	6.87%[4.31%]	.....	.....	50,421	118,240	.....	152,035	.....	13,920	.....	.....	54,786	.....	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.....	Current	JPMORGAN CHASE BANK N.A.	05/12/2011	05/20/2036	.....	50,415,300	6.475%[6.5%]	.....	.....	319,902	10,961,600	.....	10,817,371	.....	27,900	.....	.....	1,036,319	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.64 07/23/2027 BME19C9R0	BME19BB81 ALIAXIS FINANCE SA.....	D 1.....	Current	CREDIT AGRICOLE CIB	07/01/2015	07/23/2027	.....	2,000,000	4.4375%[2.64%]	.....	.....	17,504	(51,625)	.....	(164,167)	.....	7,852	.....	.....	28,405	.....	008.....
Currency Swap With CREDIT AGRICOLE NY RCV 3.90 PAY 1.81 10/30/2027 BME2CA6C4	BME2CA8L2 GENUINE PARTS COMPANY.....	D 1.....	Current	CREDIT AGRICOLE CIB	10/18/2017	10/30/2027	.....	3,472,740	3.9%[1.81%]	.....	.....	37,837	114,608	.....	64,792	.....	12,833	.....	.....	50,144	.....	008.....
Currency Swap With CREDIT AGRICOLE CIB RCV 4.64 PAY 4.85 02/05/2044 BME2ULQC8	BME2ULLW9 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1.....	Current	CREDIT AGRICOLE CIB	10/02/2018	02/05/2044	.....	8,598,000	4.635%[4.85%]	.....	.....	(3,988)	219,600	.....	52,680	.....	27,000	.....	.....	213,307	.....	008.....
Currency Swap With WELLS FARGO & COMPANY RCV 3.72 PAY 1.47 06/17/2030 BME1049F3	BME104BN3 METTLER-TOLEDO INTERNATIONAL INC	D 1.....	Current	WELLS FARGO BANK NA	03/11/2015	06/17/2030	21,587,280	3.718%[1.47%]	231,755	(1,644,240)	(1,853,996)	88,740	357,538	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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 3.63 PAY 4.36 02/14/2030 BME2DTRK3	BME2DVXL7 NETWORK FINANCE COMPANY PTY LTD	D 1	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF57RNE97.	11/16/2017	02/14/2030	.....	7,594,000	3.6324%[4.36 %]	.....	.....	(17,032)	.....577,000	.....	63,241	.....	22,500	.....	.....	123,829	.....	008.....
Currency Swap With BRKLN RCV 4.93 PAY 2.38 09/05/2028 BME2P8U04	BME2P6BW9 GRAFTON GROUP PLC.....	D 1	Current	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	06/08/2018	09/05/2028	.....	11,162,500	4.926%[2.38 %]	.....	.....	146,628	.....359,100	.....	578,561	.....	41,325	.....	.....	169,212	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVSM7	Pending Settlement.....	D 1	Current	CREDIT AGRICOLE CIB 1VU7VQFKUOQSJ21A208..	03/26/2019	07/30/2049	.....	8,803,080	4.4%[2.37%]..	.....	.....	.....	.....(83,850)	.....	(430,109)	.....	(83,850)	.....	.....	241,500	.....	008.....
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..... E57ODZ2WZ7FF32TWEFA76.	05/25/2017	08/23/2032	.....	3,951,150	3.7875%[4.65 %]	.....	.....	(12,840)	.....237,175	.....	(128,480)	.....	11,925	.....	.....	71,664	.....	008.....
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.35 PAY 1.57 09/23/2031 BME1UUUQ4	BME1UUSX2 WOODWARD INTERNATIONAL BV	D 1	Current	CREDIT AGRICOLE CIB 1VU7VQFKUOQSJ21A208..	09/14/2016	09/23/2031	.....	3,829,760	3.35%[1.57%]	.....	.....	33,910	.....(42,160)	.....	(217,343)	.....	14,790	.....	.....	66,996	.....	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 CIB 1VU7VQFKUOQSJ21A208..	01/25/2018	03/14/2027	.....	2,783,235	4.015%[2.62 %]	.....	.....	21,956	.....307,223	.....	428,876	.....	1,755	.....	.....	38,640	.....	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. 7H6GLXDRUGQF57RNE97.	02/20/2007	03/28/2027	.....	3,940,500	5.94%[5.04 %]	.....	.....	32,078	.....524,100	.....	241,117	.....	13,050	.....	.....	54,842	.....	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 I7331LVCZKQKX57XV54....	02/22/2018	04/15/2026	.....	1,891,818	4.6%[4.19%]..	.....	.....	10,231	.....47,813	.....	80,020	.....	(84,834)	.....	.....	24,661	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD RCV 4.61 PAY 2.73 01/31/2040 BME1X1CP7	BME1X63Q4 P/F EYSTUR-OG SANDOYARTUNLAR	D 1	Current	CITIBANK NA..... E57ODZ2WZ7FF32TWEFA76.	11/02/2016	01/31/2040	.....	9,887,900	4.614%[2.73 %]	.....	.....	89,715	.....(247,420)	.....	(775,804)	.....	38,715	.....	.....	224,407	.....	008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.08 PAY 2.62 03/29/2029 BME2KKYS7	BME2KKVY7 WAREHOUSES DE PAUV COMM VA	D 1	Current	CREDIT AGRICOLE CIB 1VU7VQFKUOQSJ21A208..	03/19/2018	03/29/2029	.....	19,699,200	5.07625%[2.6 2%]	.....	.....	268,884	.....1,507,200	.....	1,939,574	.....	69,600	.....	.....	307,608	.....	008.....
Currency Swap With CITIBANK NA RCV 3.70 PAY 1.75 11/17/2026 BME1TH4V3	BME1TG924 SONIC HEALTHCARE LTD.....	D 1	Current	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	07/28/2016	11/17/2026	.....	20,941,200	3.697%[1.75 %]	.....	.....	201,569	.....(582,120)	.....	(1,279,114)	.....	82,215	.....	.....	284,620	.....	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 KB1H1DSPRFMYMCUFXT09	06/03/2016	06/28/2023	.....	5,882,760	3.966%[2.02 %]	.....	.....	56,533	.....(39,000)	.....	(154,361)	.....	17,550	.....	.....	58,807	.....	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..... BFM8T61CT2L1QCEMIK50...	03/08/2018	05/24/2048	.....	16,728,250	4.475%[2.92 %]	.....	.....	150,110	.....1,334,025	.....	3,138,874	.....	10,890	.....	.....	449,804	.....	008.....
Currency Swap With CITIBANK NA RCV 4.83 PAY 4.56 06/12/2029 BHF1LWBH1	BME3BT3M3 CAPITAL POWER CORP.....	D 1	Current	CITIBANK NA..... E57ODZ2WZ7FF32TWEFA76.	05/23/2019	06/12/2029	.....	6,940,836	4.827%[4.56 %]	.....	.....	462	.....(214,320)	.....	(219,478)	.....	100,887	.....	(214,320)	109,519	.....	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 G5GSEF7VJP57OUK5573....	06/28/2018	08/28/2048	.....	6,281,760	4.156%[2.66 %]	.....	.....	45,113	.....175,680	.....	677,215	.....	4,320	.....	.....	169,676	.....	008.....
Currency Swap With HSBC SECURIT USA RCV 4.45 PAY 4.12 06/30/2042 BME2NYH8	66980CAA6 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1	Current	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	06/05/2018	06/30/2042	.....	6,603,656	4.445%[4.115 %]	.....	.....	12,478	.....30,564	.....	277,489	.....	(284,584)	.....	.....	158,407	.....	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	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	07/29/2015	08/26/2035	.....	9,358,500	4.404%[2.69 %]	.....	.....	76,142	.....(321,300)	.....	(1,126,844)	.....	36,975	.....	.....	188,145	.....	008.....
Currency Swap With BARCLAYSCAPITALINC RCV 4.55 PAY 2.37 10/12/2033 BME2QR4H3	BME2QRFC2 SEGRO PLC.....	D 1	Current	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	07/12/2018	10/12/2033	.....	18,321,900	4.554%[2.37 %]	.....	.....	205,913	.....465,505	.....	464,133	.....	68,295	.....	.....	346,375	.....	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..... E57ODZ2WZ7FF32TWEFA76.	09/07/2018	10/27/2031	.....	894,960	3.444%[1.65 %]	.....	.....	8,010	.....15,640	.....	(57,965)	.....	35,200	.....	.....	15,716	.....	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 CIB 1VU7VQFKUOQSJ21A208..	12/13/2017	12/21/2025	3,762,240	6.4425%[3.83 %]	51,121118,240	161,522	13,920	47,894	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 CREDIT AGRICOLE CIB RCV 5.02 PAY 3.52 03/21/2030 BME2ZHRH0	BME2ZH21 LONDONMETRIC PROPERTY PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	12/04/2018	03/21/2030		10,204,000	5.0175%[3.52 %]			42,238	800		501,389		7,200			167,136		008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVS39	Pending Settlement.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/26/2019	07/30/2049		1,580,040	4.277%[2.22 %]				(15,050)		(32,712)		(15,050)			43,346		008.....
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%]			107,632	4,167,728		4,165,195		(827,142)			72,406		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 BANK NA KB1H1DSPRFMYMUCUFT09	04/08/2016	06/01/2031		9,872,100	3.756%[3.16 %]			45,766	965,300		743,962		6,300			170,482		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 CIB 1VUV7VQFKUOQSJ21A208..	08/10/2018	08/13/2030		5,618,800	6.4575%[4.83 %]			30,151	20,900		735,867		12,430			93,721		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%]			81,315	(549,950)		(925,715)		36,975			117,470		008.....
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange.....										3,050	0	14,893,154	152,534,123	XX	173,865,932	(732,443)	(8,747,415)	0	0	45,476,857	XXX	XXX
0909999999. Total-Swaps-Hedging Effective.....										3,050	0	14,893,154	152,534,123	XX	173,865,932	(732,443)	(8,747,415)	0	0	45,476,857	XXX	XXX

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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%]			126,334	8,521,296		8,521,296		6,210,059			1,563,740		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%]			244,975	133,720		133,720		(185,325)			117,041		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%]	18,650,000		266,752	18,053,593		18,053,593		13,156,905			3,313,009		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 E58DKGMJYYYJLN8C3868..	11/04/2009	11/06/2024		25,000,000	5%[USD LIBOR BBA 3 MO +0%]			287,827	4,106,229		4,106,229		864,708			289,366		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%]			(126,389)	470,549		470,549		1,007,562			377,900		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%]			950,156	21,277,641		21,277,641		5,646,500			1,345,266		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	LCH Cleamnet LLC WAM6YERMS7OXFZUOY219	05/18/2017	05/22/2037		905,000,000	2.383653%[USD LIBOR BBA 3 MO +0%]			(1,273,450)	31,998,613		31,998,613		92,230,418			19,148,210		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%]			266,936	5,999,226		5,999,226		1,575,227			374,257		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-CLR With CME GROUP INC RCV ULB3 PAY 2.70 08/03/2020 BME1QKQF0	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC		Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXNXD88...	07/30/2015	08/03/2020		20,000,000	USD LIBOR BBA 3 MO + 0.884%[2.7%]			87,409	43,322		43,322	(234,534)				104,685		
Basis Swap With DEUTSCHE BANK AG RCV 2.93 PAY ULB3 07/02/2029 BRK4VQK1	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	11/17/2011	07/02/2029		215,000,000	2.9275%[USD LIBOR BBA 3 MO +0%]			215,705	19,021,834		19,021,834	15,217,170				3,401,776		002.....
Basis Swap With CITIBANK NA RCV 3.01 PAY ULB3 07/01/2025 BRK4VQU9	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%]			143,910	6,926,494		6,926,494	4,561,571				1,225,583		002.....
Basis Swap With MSCSW RCV 4.10 PAY ULB3 10/13/2040 BRK35YM6	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%]				15,115,097		15,115,097	6,160,592				1,153,909		002.....
Basis Swap With BNP PARIBAS SA RCV 2.87 PAY ULB3 06/11/2028 BRSKBR5B5	Variable Annuities.....	Exh 5.....	Interest Rate	BNP PARIBAS.... ROMUW5FPU8MPRO8K5P83	06/07/2013	06/11/2028		50,000,000	2.8675%[USD LIBOR BBA 3 MO +0%]			46,512	3,919,745		3,919,745	3,232,082				748,171		002.....
Basis Swap With MSCSW RCV 4.30 PAY ULB3 10/15/2040 BRK36116	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%]				16,697,934		16,697,934	6,295,971				1,154,058		002.....
Basis Swap With CITIBANK NA RCV 4.15 PAY ULB3 10/06/2030 BRK4VF31	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%]				19,000,578		19,000,578	7,554,308				1,679,041		002.....
Basis Swap With MSCSW RCV 3.31 PAY ULB3 12/02/2026 BRK35S76	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%]			316,567	10,095,866		10,095,866	5,432,198				1,362,914		002.....
Basis Swap With MSCSW RCV 5.09 PAY ULB3 12/15/2024 BRK364Y1	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%]			1,190,210	17,218,673		17,218,673	3,547,698				1,168,948		002.....
Basis Swap With MSCSW RCV 5.13 PAY ULB3 12/15/2024 BRK365U8	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%]			604,428	8,706,615		8,706,615	1,768,273				584,474		002.....
Basis Swap With SOCIETE GENERALE SA RCV 4.58 PAY ULB3 10/28/2019 BRK361V0	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%]			234,874	183,126		183,126	(189,135)				71,673		002.....
Basis Swap With CITIBANK NA RCV 3.37 PAY ULB3 06/20/2026 BRK4VQD7	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%]			485,807	15,096,105		15,096,105	7,709,008				1,981,204		002.....
Basis Swap With GOLDMAN SACHS BANK USA RCV 3.61 PAY ULB3 06/15/2044 BRK35V07	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%]			11,698	7,390,047		7,390,047	3,773,819				674,704		003.....
Basis Swap With CITIBANK NA RCV 3.30 PAY ULB3 12/02/2026 BRK4VQX3	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%]			312,838	10,043,930		10,043,930	5,433,586				1,362,914		002.....
Basis Swap With SOCIETE GENERALE SA RCV 5.40 PAY ULB3 02/23/2035 BRK367W2	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%]			340,357	11,008,072		11,008,072	2,646,136				494,707		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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 C o d e	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Basis Swap With DEUTSCHE BANK AG RCV 3.75 PAY ULB3 10/28/2019 BRSK4V6G2	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86...	10/26/2009	10/28/2019	.....	25,000,000	3.75%[USD LIBOR BBA 3 MO +0%]			131,452	114,581		114,581	(89,352)				71,673		002.....
Basis Swap With BARCLAYS BANK PLC RCV 5.25 PAY ULB3 03/10/2026 BRSK4VP55	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%]			638,109	10,767,153		10,767,153	2,246,891				647,043		002.....
Basis Swap With CITIBANK NA RCV 2.63 PAY ULB3 10/11/2031 BRSK4VPP1	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	10/06/2011	10/11/2031	.....	100,000,000	2.63%[USD LIBOR BBA 3 MO +0%]			(39,595)	6,505,588		6,505,588	8,127,471				1,752,884		002.....
Basis Swap With MS RCV 3.31 PAY 0.80 02/15/2045 BME1QB4V9	912810RL4 TREASURY (CPI) NOTE.....		Interest Rate	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	08/27/2015	02/15/2045	.....	50,000,000	3.31%[0.8019 37%]			556,482	(6,769,950)		(6,769,950)	(2,109,493)				1,266,129		005.....
Basis Swap-CLR With CME GROUP INC RCV 1MLBR PAY 2.89 10/01/2021 BME1E7VM1	BME1E7MW9 STERICYCLE INC.....		Interest Rate	CME (CME) Group Inc MORGAN STANLEY CAPITAL SERVICES LCZ7XYGSLJUHFXNXD88.	09/22/2015	10/01/2021	.....	19,000,000	1 MONTH USD LIBOR + 1.3235%[2.89 %]			91,263	2,261		2,261	(474,267)				142,738		002.....
Basis Swap With MSCSW RCV 4.21 PAY ULB3 10/13/2030 BRSK36090	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%]				9,746,150		9,746,150	3,790,209				840,234		002.....
Basis Swap With DEUTSCHE BANK AG RCV 3.30 PAY ULB3 12/02/2026 BRSK4VR04	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86...	11/30/2011	12/02/2026	.....	100,000,000	3.3%[USD LIBOR BBA 3 MO +0%]			311,595	10,026,618		10,026,618	5,434,049				1,362,914		002.....
Basis Swap With HSBC BANK USA NA RCV 5.07 PAY ULB3 05/17/2027 BRSK4VAH5	Variable Annuities.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	05/13/2010	05/17/2027	.....	50,000,000	5.07%[USD LIBOR BBA 3 MO +0%]			598,966	11,716,626		11,716,626	2,725,475				702,003		002.....
Basis Swap With DEUTSCHE BANK AG RCV 4.58 PAY ULB3 01/12/2023 BRSK4V3U4	Variable Annuities.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG MORGAN STANLEY CAPITAL SERVICES 7LWTFZYICNSX8D621K86...	12/02/2008	01/12/2023	.....	150,000,000	4.5775%[USD LIBOR BBA 3 MO +0%]			1,390,053	14,559,235		14,559,235	3,156,781				1,411,062		002.....
Basis Swap With MSCSW RCV 5.23 PAY ULB3 03/09/2026 BRSK366Q6	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%]			633,758	10,708,268		10,708,268	2,247,868				646,910		002.....
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 3.12 PAY ULB3 07/25/2026 BRSK4VQR6	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868...	11/21/2011	07/25/2026	.....	195,000,000	3.12%[USD LIBOR BBA 3 MO +0%]			414,807	16,595,936		16,595,936	10,207,139				2,593,202		002.....
Basis Swap With CITIBANK NA RCV 2.36 PAY ULB3 12/20/2027 BRSK4VWB4	Variable Annuities.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	12/18/2012	12/20/2027	.....	50,000,000	2.3575%[USD LIBOR BBA 3 MO +0%]			(89,908)	1,815,985		1,815,985	3,121,792				727,987		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 MORGAN STANLEY CAPITAL SERVICES 7LWTFZYICNSX8D621K86...	10/12/2011	10/14/2031	.....	100,000,000	3.47%[USD LIBOR BBA 3 MO +0%]			375,409	15,669,811		15,669,811	8,254,806				1,753,470		002.....
Basis Swap With MSCSW RCV 3.18 PAY ULB3 10/11/2031 BRSK35QW3	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/06/2011	10/11/2031	100,000,000	3.18%[USD LIBOR BBA 3 MO +0%]			233,878	12,509,355		12,509,355	8,215,481				1,752,884		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 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%]	.....	.....	46,387	3,917,688	.....	3,917,688	3,232,104	.....	.....	.....	748,171	.....	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%]	.....	.....	(126,700)	469,155	.....	469,155	1,007,832	.....	.....	.....	377,900	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	10/11/2011	10/13/2021	.....	50,000,000	2.33%[USD LIBOR BBA 3 MO +0%]	.....	.....	(95,712)	612,747	.....	612,747	977,457	.....	.....	.....	378,353	.....	002.....
Interest Rate Swap With JPMORGAN CHASE BANK NA RCV 5.04 PAY ULB3 07/09/2028 BME2QE4S8	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	.....	2,890,416	64,765,002	.....	64,765,002	15,870,310	.....	.....	.....	3,756,843	.....	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%]	.....	.....	559,538	196,551	.....	196,551	(473,381)	.....	.....	.....	195,847	.....	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%]	.....	.....	331,618	4,739,145	.....	4,739,145	890,485	.....	.....	.....	296,021	.....	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%]	.....	.....	328,073	10,668,762	.....	10,668,762	2,633,672	.....	.....	.....	494,447	.....	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%]	.....	.....	251,345	76,281	.....	76,281	(212,480)	.....	.....	.....	92,529	.....	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%]	.....	.....	319,053	10,130,490	.....	10,130,490	5,431,273	.....	.....	.....	1,362,914	.....	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 7LTFWFZYICNSX8D621K86....	08/29/2011	08/31/2021	.....	300,000,000	2.431%[USD LIBOR BBA 3 MO +0%]	.....	.....	(330,172)	4,036,984	.....	4,036,984	5,366,207	.....	.....	.....	2,210,963	.....	002.....
Basis Swap With MSCSW RCV 3.62 PAY ULB3 06/21/2026 BME1S90T1	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCKQKX5T7XV54.....	06/17/2016	06/21/2026	.....	500,000,000	3.615%[USD LIBOR BBA 3 MO +0%]	.....	.....	2,250,923	58,310,570	.....	58,310,570	25,417,457	.....	.....	.....	6,605,311	.....	002.....
Basis Swap With HSBC BANK USA NA RCV 4.05 PAY ULB3 10/09/2038 BRSK4VF07	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%]	.....	.....	661,792	29,894,568	.....	29,894,568	11,674,043	.....	.....	.....	2,196,043	.....	002.....
Basis Swap With DEUTSCHE BANK AG RCV 3.67 PAY ULB3 08/19/2019 BRSK4V615	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%]	.....	.....	250,600	76,071	.....	76,071	(211,755)	.....	.....	.....	92,529	.....	002.....
Basis Swap With CITIBANK NA RCV 5.09 PAY ULB3 12/15/2024 BRSK4V7C0	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%]	.....	.....	1,188,967	17,205,702	.....	17,205,702	3,548,441	.....	.....	.....	1,168,948	.....	002.....
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.40 PAY ULB3 02/23/2035 BRSK4V9Q7	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%]	340,357	11,008,072	11,008,072	2,646,136	494,707	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	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)
Basis Swap With CITIBANK NA RCV 5.24 PAY ULB3 03/09/2026 BRSK4VNZ1	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%]	.....	.....	636,245	10,739,697	.....	10,739,697	2,246,722	.....	.....	.....	646,910	.....	002.....
Interest Rate Swap With WELLS FARGO SECURITIES RCV 2.64 PAY ULB3 05/03/2049 BHF1L32Y8	Variable Annuities.....	Exh 5.....	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/07/2019	05/03/2049	.....	36,000,000	2.6445%[USD LIBOR BBA 3 MO +0%]	.....	553	1,013	3,544,570	.....	3,544,570	3,544,017	.....	.....	.....	983,647	.....	002.....
Basis Swap With LCH.CLEARNET (US) LLC RCV 1.00 PAY ULB3 05/03/2049 BHF1KY650	Variable Annuities.....	Exh 5.....	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/06/2019	05/03/2049	.....	36,000,000	1%[USD LIBOR BBA 3 MO +0%]	.....	12,710,776	(84,502)	(9,865,970)	.....	(9,865,970)	(22,576,746)	.....	.....	.....	983,647	.....	002.....
Basis Swap With MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRSK35YQ7	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%]	.....	.....	.....	15,353,591	.....	15,353,591	6,181,274	.....	.....	.....	1,153,909	.....	002.....
Basis Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY ULB3 10/28/2019 BRSK4V6K3	Variable Annuities.....	Exh 5.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGFU57RNE97	10/26/2009	10/28/2019	.....	25,000,000	3.74%[USD LIBOR BBA 3 MO +0%]	.....	.....	130,209	113,757	.....	113,757	(88,153)	.....	.....	.....	71,673	.....	002.....
Interest Rate Swap With CITIBANK NA RCV 3.21 PAY ULB3 07/25/2028 BME2R5ZY9	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)	.....	772,415	32,258,855	.....	32,258,855	19,492,751	.....	.....	.....	4,519,137	.....	002.....
Basis Swap With DEUTSCHE BANK AG RCV 5.07 PAY ULB3 12/14/2024 BRSK4V763	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%]	.....	.....	1,780,614	25,647,366	.....	25,647,366	5,322,469	.....	.....	.....	1,752,982	.....	002.....
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV ULB3 PAY 4.85 07/25/2026 BRSK4W977	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%]	.....	.....	(1,609,374)	(29,951,591)	.....	(29,951,591)	(7,315,899)	.....	.....	.....	1,994,771	.....	002.....
Basis Swap With CITIBANK NA RCV 3.21 PAY ULB3 07/25/2028 BRSK4VRC8	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%]	.....	.....	296,092	12,365,731	.....	12,365,731	7,472,221	.....	.....	.....	1,732,336	.....	002.....
Basis Swap With CITIBANK NA RCV 2.86 PAY ULB3 06/06/2028 BRSKBR541	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%]	.....	.....	48,091	3,883,591	.....	3,883,591	3,223,348	.....	.....	.....	747,599	.....	002.....
Basis Swap With CITIBANK NA RCV 2.71 PAY ULB3 05/24/2028 BRSK4VY30	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%]	.....	.....	10,716	3,269,176	.....	3,269,176	3,212,936	.....	.....	.....	746,109	.....	002.....
Basis Swap With HSBC BANK USA NA RCV 2.86 PAY ULB3 06/06/2028 BRSKBR582	Variable Annuities.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	06/04/2013	06/06/2028	.....	50,000,000	2.862%[USD LIBOR BBA 3 MO +0%]	.....	.....	48,589	3,891,805	.....	3,891,805	3,223,262	.....	.....	.....	747,599	.....	002.....
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.10 PAY ULB3 12/14/2024 BRSK4V7F3	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%]	.....	.....	600,996	8,626,944	.....	8,626,944	1,769,697	.....	.....	.....	584,327	.....	002.....
Interest Rate Swap With CREDIT SUISSE INTERNATIONAL RCV 0.00 PAY ULB3 09/30/2038 BME28Z6	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%]	(251,775)	21,221,341	21,221,341	5,345,058	421,371	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 DEUTSCHE BANK AG RCV 2.62 PAY ULB3 04/22/2033 BRSK4VXX5	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%]	.....	.....	(2,847)	656,886		656,886	871,846				185,889	.....	002.....
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.13 PAY ULB3 10/07/2021 BRSK4VPL0	Variable Annuities.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868....	10/05/2011	10/07/2021	.....	50,000,000	2.13%[USD LIBOR BBA 3 MO +0%]	.....	.....	(145,357)	387,790		387,790	1,020,477				376,992	.....	002.....
Basis Swap With HSBC BANK USA NA RCV 5.35 PAY ULB3 02/05/2025 BRSK4V8X3	Variable Annuities.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 11E8VN30JCEQV1H4R804....	02/03/2010	02/05/2025	.....	50,000,000	5.35%[USD LIBOR BBA 3 MO +0%]	.....	.....	663,236	9,478,289		9,478,289	1,780,970				592,042	.....	002.....
Basis Swap-CLR With CME GROUP INC RCV ULB3 PAY 2.81 06/15/2020 BME1QKQ86	BME1BANX2 TELEDYNE TECHNOLOGIES INCORPORATED	.....	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXNXND88....	08/07/2015	06/15/2020	.....	25,000,000	USD LIBOR BBA 3 MO + 1.007%[2.81 %]	.....	.....	112,749	60,691		60,691	(272,352)				122,579	.....	002.....
Basis Swap With LCH.CLEARNET (US) LLC RCV ULB3 PAY 1.00 05/03/2049 BHF1L16J1	Variable Annuities.....	Exh 5.....	Interest Rate	Ice Clear US Inc. 549300HWWR1D8OTS2G29.	05/07/2019	05/03/2049	.....	36,000,000	USD LIBOR BBA 3 MO + 0%[1%]	.....	(12,708,980)	84,502	9,865,970		9,865,970	22,574,950				983,647	.....	002.....
Basis Swap With MSCSW RCV 3.13 PAY ULB3 06/21/2026 BRSK35QJ2	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	11/21/2011	06/21/2026	.....	330,000,000	3.127%[USD LIBOR BBA 3 MO +0%]	.....	.....	684,882	27,956,490		27,956,490	17,117,339				4,359,505	.....	002.....
Basis Swap With MSCSW RCV 5.23 PAY ULB3 12/16/2029 BRSK366T0	Variable Annuities.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	12/11/2009	12/16/2029	.....	50,000,000	5.23%[USD LIBOR BBA 3 MO +0%]	.....	.....	.....	14,733,239		14,733,239	4,150,540				808,982	.....	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 E58DKGMJYYJLN8C3868....	03/07/2011	03/09/2026	.....	50,000,000	5.225%[USD LIBOR BBA 3 MO +0%]	.....	.....	633,137	10,700,411		10,700,411	2,248,155				646,910	.....	002.....
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%]	.....	.....	(89,783)	1,817,941		1,817,941	3,121,762				727,987	.....	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%]	.....	.....	(253,400)	938,311		938,311	2,015,665				755,799	.....	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%]	.....	.....	575,654	8,212,458		8,212,458	1,729,416				578,733	.....	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 E58DKGMJYYJLN8C3868....	10/08/2010	10/12/2030	.....	50,000,000	4.24%[USD LIBOR BBA 3 MO +0%]	.....	.....	.....	9,882,939		9,882,939	3,799,707				840,132	.....	002.....
Basis Swap With DEUTSCHE BANK AG RCV 4.84 PAY ULB3 06/14/2027 BRSK4V000	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%]	.....	.....	535,114	10,941,054		10,941,054	2,782,832				705,410	.....	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 G5GSEF7JJP517OUK5573....	08/25/2010	03/31/2040	.....	19,785,000	0%[USD LIBOR BBA 3 MO +0%]	.....	.....	(281,997)	13,087,497		13,087,497	4,572,705				450,811	.....	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%]	(11,825)	5,614,871		5,614,871	5,433,333				1,343,171	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 CREDIT SUISSE INTERNATIONAL RCV 5.30 PAY ULB3 02/16/2035 BRSK4V9F1	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%]			328,417	10,663,656		10,663,656	2,632,179				494,404		002.....	
	Interest Rate Swap With JPMORGAN CHASE BANK NA RCV 0.00 PAY ULB3 03/31/2038 BME289053	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%]			(308,603)	15,805,091		15,805,091	4,867,993				468,987		002.....	
	Basis Swap With LCH.CLEARNET (US) LLC RCV 2.22 PAY ULB3 06/25/2039 BHF1N06Y8	Exh 5.....	Interest Rate	LCH Clearenet LLC WAM6YERMS7OXFZUOY219	06/21/2019	06/25/2039		55,000,000	2.2155%[USD LIBOR BBA 3 MO +0%]			1,141	(1,022)		398,792	398,792				1,229,837		002.....	
	Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 09/30/2040 BME2894L4	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/25/2010	09/30/2040		17,345,000	0%[USD LIBOR BBA 3 MO +0%]			(227,450)	11,313,018		11,313,018	4,052,551				399,956		002.....	
	Basis Swap With MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRSK35YX2	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%]				15,353,591		15,353,591	6,181,274				1,153,909		002.....	
	Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.12 PAY ULB3 10/07/2021 BRSK4VPH9	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	10/05/2011	10/07/2021		50,000,000	2.12%[USD LIBOR BBA 3 MO +0%]			(147,844)	376,710		376,710	1,022,642				376,992		002.....	
	Basis Swap With HSBC BANK USA NA RCV 4.10 PAY ULB3 10/13/2040 BRSK4VFJ6	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%]				15,115,097		15,115,097	6,160,592				1,153,909		002.....	
	0919999999. Total-Swaps-Hedging Other-Interest Rate.....									33,240,000	3,490	23,373,102	875,563,365	XX	875,563,365	455,382,632	0	0	0	115,682,809	XXX	XXX	
Swaps - Hedging Other - Credit Default																							
	Credit Default Swap With CITIBANK RCV 100.00 PAY 1.00 12/20/2019 BME2Z9PG2		Credit..	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	11/28/2018	12/20/2019		2,000,000	0%[1%].....	(17,633)		(10,056)	(8,569)		(8,569)	7,189						2.....	
	Credit Default Swap With CITIBANK RCV 100.00 PAY 1.00 12/20/2019 BME2Z9PC1		Credit..	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	11/28/2018	12/20/2019		10,000,000	0%[1%].....	(93,959)		(50,278)	(44,067)		(44,067)	43,009						2.....	
	0929999999. Total-Swaps-Hedging Other-Credit Default.....									(111,592)	0	(60,334)	(52,636)	XX	(52,636)	50,198	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 BRSK9UC98	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/20/2012	12/10/2037		8,753,800	6.475%[6.55 %]			51,599	1,540,374		1,540,374	378,860				188,055		008.....	
	Currency Swap With HSBC RCV 0.00 PAY 0.00 06/30/2021 BME24JT62	D 1.....	Currency	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	04/06/2017	06/30/2021		1,452,940	0%[0%].....				(30,625)		(30,625)	38,607				10,281		008.....	
	Currency Swap With JPMORGAN CHASE BANK NA RCV 5.58 PAY BLB6 12/26/2033 BRSK9UM89	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/03/2013	12/26/2033		11,969,100	5.581%[GBP - 6M Sterling LIBOR Rate +2.2%]			173,795	4,372,983		4,372,983	986,833				227,896		008.....	
	Currency Swap With BARC RCV 3.78 PAY 4.86 10/01/2032 BME29H7M0	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	08/02/2017	10/01/2032		4,944,128	3.7775%[4.85 7%]			(13,606)	123,068		123,068	(80,575)				90,038		008.....	
	Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5Q5	D 1.....	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 %]			119,898	240,801		240,801	(250,448)				103,472		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 - LT GTD RCV 5.60 PAY 3.50 06/15/2024 BME1RJFK3	BRT1W3D35 HANESBRANDS FINANCE LUXEMBOURG SCA	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	05/20/2016	06/15/2024	.....	448,840	5.5975%[3.5 %]	.....	.....	4,682	(17,196)		(17,196)	8,785	.....	.....	.....	5,000	.....	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..... E57ODZWZ7FF32WEFA76.	01/20/2016	11/15/2022	.....	1,014,165	5.6275%[3.75 %]	.....	.....	8,966	(73,258)		(73,258)	23,647	.....	.....	.....	9,324	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD RCV 5.66 PAY 3.75 11/15/2022 BME1L9LT5	BRSX31YQ8 WORLDPAY FINANCE PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	01/14/2016	11/15/2022	.....	634,901	5.6575%[3.75 %]	.....	.....	5,649	(48,889)		(48,889)	14,752	.....	.....	.....	5,837	.....	008.....
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 4.50 PAY 4.41 01/15/2020 BRSK9UC31	BRSK801V8 SOUTH STAFFORDSHIRE GROUP PLC	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUFU57RNE97	11/16/2012	01/15/2020	.....	2,773,750	4.5%[4.41%]	.....	.....	13,706	536,884		536,884	(266,377)	.....	.....	.....	10,240	.....	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.... R0MUWSFPU8MPRO8K5P83	09/30/2016	12/31/2033	.....	695,662	10.51%[7.82 %]	.....	.....	8,984	(35,951)		(35,951)	(3,589)	.....	.....	.....	13,252	.....	008.....
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHPR4	BME0YQU24 Com - Kennedy Wilson - Sandford	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	02/09/2015	04/22/2025	.....	7,097,640	USD LIBOR BBA 3 MO + 2.32%[2.57%]	.....	.....	86,283	(412,267)		(412,267)	(213,736)	.....	.....	.....	85,588	.....	008.....
Currency Swap With CITIBANK NA RCV ULB3 PAY 3.88 06/26/2025 BME18MPZ4	BME198PV2 Com - Shelbourne Hotel - MEL.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	06/23/2015	06/26/2025	.....	25,793,600	USD LIBOR BBA 3 MO + 3.2525%[3.875%]	.....	.....	260,776	(2,589,208)		(2,589,208)	(748,660)	.....	.....	.....	315,762	.....	008.....
Currency Swap With CITIBANK EUROPE PLC/CZECH REPU RCV 6.30 PAY 4.38 12/15/2023 BME1L9N22	BRSKX3DV7 BALL CORPORATION.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	01/14/2016	12/15/2023	.....	949,813	6.2975%[4.375%]	.....	.....	8,065	(83,519)		(83,519)	21,356	.....	.....	.....	10,033	.....	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..... E57ODZWZ7FF32WEFA76.	07/11/2017	07/19/2032	.....	4,481,340	5.186%[3.31 %]	.....	.....	42,113	(269,030)		(269,030)	(69,407)	.....	.....	.....	80,984	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	02/11/2015	08/15/2022	.....	7,919,100	6.9002%[4.75 %]	.....	.....	86,042	(163,638)		(163,638)	179,914	.....	.....	.....	70,038	.....	008.....
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UE47	BRSK7ZYB0 EVERSOLT FUNDING PLC.....	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	12/12/2012	12/19/2036	.....	35,442,000	5.155%[GBP - 6M Sterling LIBOR Rate +2.33%]	.....	.....	447,794	12,224,547		12,224,547	2,769,058	.....	.....	.....	741,003	.....	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..... E57ODZWZ7FF32WEFA76.	03/13/2015	03/15/2022	.....	3,673,250	4.986%[2.75 %]	.....	.....	36,987	(366,386)		(366,386)	75,796	.....	.....	.....	30,232	.....	008.....
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCL1	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/20/2012	12/10/2037	.....	6,366,400	6.475%[6.55 %]	.....	.....	37,526	1,120,272		1,120,272	275,534	.....	.....	.....	136,768	.....	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 %]	.....	.....	18,374	(117,546)		(117,546)	35,100	.....	.....	.....	10,209	.....	008.....
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBYW2	BME0L3SB2 Com - Edwardian Hotel Group- Note A	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76.	12/02/2013	12/05/2033	.....	10,457,600	7.012%[6.46 %]	.....	.....	100,999	3,002,196		3,002,196	507,671	.....	.....	.....	198,721	.....	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 CIB 1VUV7VQFKUOQSJ21A208..	04/05/2017	12/07/2027	2,556,000	4%[1.84%]....	25,955	(245,524)		(245,524)	(1,393)	37,136	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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 5.16 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%]			193,366	5,278,782		5,278,782	1,195,730				319,979		008.....
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRH2	BME0YQU16 Com - Kennedy Wilson - Alliance.	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	02/09/2015	04/22/2025		11,879,208	USD LIBOR BBA 3 MO + 2.32%[2.57%]			144,479	(690,005)		(690,005)	(357,726)				143,247		008.....
Currency Swap With BARCLAYS BANK PLC RCV 3.88 PAY 2.42 11/01/2057 BME2AC814	BME2ABZJ7 CHURCHILL COLLEGE.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/31/2017	11/01/2057		14,789,000	3.8825%[2.42 %]			104,479	1,383,926		1,383,926	570,100				458,024		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...	07/22/2008	07/07/2038		27,222,782	5.68%[5.1876 11%]			240,383	9,351,383		9,351,383	(293,514)				593,820		008.....
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV ULB3 PAY 3.02 01/27/2020 BME0XVYE4	BME0Y3X55 Com - Milton Gate.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	01/28/2015	01/27/2020		25,268,998	USD LIBOR BBA 3 MO + 1.925%[3.021 %]			258,918	4,112,516		4,112,516	(50,990)				96,062		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 G5GSEF7VJP5I7OUK5573....	07/17/2015	05/15/2025		2,169,600	5.31125%[3.3 75%]			19,725	(203,265)		(203,265)	35,119				26,304		008.....
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5D4	BME2MRK55 Com - Kennedy Wilson - Alliance Up	D 1.....	Currency	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	04/27/2018	04/22/2025		5,429,481	USD LIBOR BBA 3 MO + 2.486%[2.542 %]			75,700	152,355		152,355	(158,514)				65,472		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%]			3,555	155,527		155,527	(32,023)				2,325		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. 1E8VN30JCEQV1H4R804....	06/22/2018	07/15/2021		4,660,800	8.07%[4.625 %]			83,328	196,998		196,998	63,363				33,316		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 CIB 1VUV7VQFKUOQSJ21A208..	02/20/2015	03/01/2023		2,612,220	4.4575%[3.87 5%]			14,528	462,259		462,259	44,855				25,026		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.	12/12/2012	12/19/2036		13,693,500	5.155%[GBP - 6M Sterling LIBOR Rate +2.33%]			173,020	4,723,121		4,723,121	1,069,863				286,297		008.....
Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033 BRSLHA9G9	BME0L3SB2 Com - Edwardian Hotel Group- Note A	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	12/02/2013	12/05/2033		31,372,800	7.012%[6.46 %]			307,020	9,006,780		9,006,780	1,523,013				596,162		008.....
Currency Swap With CITIBANK NA RCV ULB3 PAY AUBR3 07/12/2027 BME12GYT6	BME12EZ45 AQUASURE FINANCE PTY LTD.	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	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%]			75,426	1,856,183		1,856,183	(10,189)				344,760		008.....
Currency Swap With CITIBANK NA RCV 4.57 PAY 3.81 04/05/2041 BME1RDNG6	BME1RD931 GIBALTAR CAPITAL ASSETS SERIES C	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	05/16/2016	04/05/2041		4,600,000	4.568%[3.813 %]			25,759	403,330		403,330	191,483				107,341		008.....

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 3.81 PAY 3.31 04/05/2031 BME1RDN43	BME1RD8F5 GIBALTAR CAPITAL ASSETS SERIES E	D 1	Current	CITIBANK NA..... E570DZWZ7F32TWEFA76.	05/16/2016	04/05/2031	.....	4,740,450	3.8135%[3.31 %]			.....19,414	.....413,871		.....413,871	.....143,503				.....81,325		008.....
Currency Swap With BNP PARIBAS SA RCV 5.43 PAY 4.88 09/07/2023 BME1SEX23	BRT1X0FM6 WILLIAM HILL PLC.....	D 1	Current	BNP PARIBAS.... R0MUWSPU8MPRO8K5P83	06/24/2016	09/07/2023	.....	1,637,400	5.43%[4.875 %]			.....6,241	.....99,986		.....99,986	.....29,301				.....16,762		008.....
Currency Swap With RBC DOMINION SECURITIES INC RCV 5.36 PAY 3.75 10/01/2021 BME0MWLG3	BRT0H3ZN6 NEWELL BRANDS INC MTN.....	D 1	Current	ROYAL BANK OF CANADA E57IP3U3RHIGC71XBU11....	07/07/2014	10/01/2021	.....	1,359,700	5.357%[3.75 %]			.....23,308	.....214,617		.....214,617	.....(160,782)				.....10,215		008.....
Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033 BRSLHA672	BME0L3SB2 Com - Edwardian Hotel Group-Note A	D 1	Current	CITIBANK NA..... E570DZWZ7FF32TWEFA76.	12/02/2013	12/05/2033	.....	73,203,200	7.012%[6.46 %]			.....708,811	.....21,015,374		.....21,015,374	.....3,553,698				.....1,391,046		008.....
Currency Swap With CITIBANK NA RCV 4.31 PAY 3.67 04/05/2036 BME1RDNN1	BME1RD8Y4 GIBALTAR CAPITAL ASSETS SERIES D	D 1	Current	CITIBANK NA..... E570DZWZ7F32TWEFA76.	05/16/2016	04/05/2036	.....	3,881,250	4.3095%[3.66 9%]			.....19,254	.....339,367		.....339,367	.....142,529				.....79,490		008.....
Currency Swap With CIBC WORLD MARKETS CORP. RCV 3.69 PAY 2.65 10/13/2026 BME1V4N14	BME1V5HH3 ASSURA FINANCING LTD.....	D 1	Current	CREDIT AGRICOLE CIB 1VU7VQFKUOQSJ21A208..	09/27/2016	10/13/2026	.....	2,727,900	3.685%[2.65 %]			.....13,834	.....79,237		.....79,237	.....52,300				.....36,835		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	Current	CREDIT AGRICOLE CIB 1VU7VQFKUOQSJ21A208..	04/12/2018	04/16/2026	.....	3,076,750	7.7975%[4.75 %]			.....54,384	.....383,006		.....383,006	.....48,852				.....40,116		008.....
Currency Swap With BNP PARIBAS SA RCV 5.49 PAY 3.25 04/03/2023 BME1TYXK8	BRSMSAJK5 ANGLO AMERICAN CAPITAL PLC MTN	D 1	Current	BNP PARIBAS.... R0MUWSPU8MPRO8K5P83	08/10/2016	04/03/2023	.....	1,117,000	5.4875%[3.25 %]			.....12,769	.....(37,145)		.....(37,145)	.....23,914				.....10,832		008.....
Currency Swap With BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B8X9	BME28AP12 BUDAPEST AIRPORT ZRT.....	D 1	Current	CITIBANK NA..... E570DZWZ7F32TWEFA76.	07/11/2017	07/19/2027	.....	2,928,660	4.883%[2.82 %]			.....30,253	.....(81,326)		.....(81,326)	.....20,532				.....41,566		008.....
Currency Swap With BARCLAYS BANK PLC RCV 4.53 PAY 4.50 11/30/2019 BRSK9U6P9	BRSJYU021 MERSEN SA.....	D 1	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	10/07/2011	11/30/2019	.....	12,000,000	4.53%[4.495 %]			.....47,829	.....1,708,343		.....1,708,343	.....202,626				.....38,846		008.....
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCHO	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/20/2012	12/10/2037	.....	6,366,400	6.475%[6.55 %]			.....37,526	.....1,120,272		.....1,120,272	.....275,534				.....136,768		008.....
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5J1	BME2MXT61 Com - Kennedy Wilson - Sandford Lo	D 1	Current	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	04/27/2018	04/22/2025	.....	2,393,961	USD LIBOR BBA 3 MO + 2.486%[2.542 %]			.....33,430	.....67,176		.....67,176	.....(69,892)				.....28,868		008.....
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.23 PAY NZD3M 06/28/2020 BRSK9TA10	BRSJYU0V7 ORIGIN ENERGY LIMITED.....	D 1	Current	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	05/26/2005	06/28/2020	.....	5,776,000	5.23%[NZD - 3M New Zealand Bank Bill+0.854%]			.....75,278	.....466,076		.....466,076	.....(27,197)				.....28,840		008.....
Currency Swap With DEUTSCHE BANK AG RCV 6.30 PAY 5.95 04/30/2041 BRSK9TGN6	667869AA9 NORTHWESTCONNECT GROUP.	D 1	Current	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	08/14/2008	04/30/2041	.....	12,414,522	6.3%[5.95%].			.....95,192	.....3,580,913		.....3,580,913	.....(200,500)				.....290,148		008.....
Currency Swap With DEUTSCHE BANK AG RCV 1.07 PAY 1.05 12/31/2020 BME27FRY5	BME27FYR5 ROCK RAIL SOUTH WESTERN PLC	D 1	Current	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/27/2017	12/31/2020	.....	14,678,875	1.065%[1.05 %]			.....1,240	.....(83,746)		.....(83,746)	.....139,742				.....90,094		008.....
Currency Swap With CITIGROUP GLOBAL MARKETS JAPAN RCV 4.91 PAY 2.88 06/15/2023 BME1R6TJ9	BRSSE958 SPCM SA.....	D 1	Current	CITIBANK NA..... E570DZWZ7F32TWEFA76.	05/06/2016	06/15/2023	.....	2,280,000	4.905%[2.875 %]	.....53,398		.....23,527	.....(36,825)		.....(36,825)	.....48,337				.....22,690		008.....
Currency Swap With JPMORGAN CHASE BANK NA RCV 4.44 PAY 3.25 06/01/2021 BRSNH1S41	BRSNG76T8 SMURFIT KAPPA ACQUISITIONS	D 1	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/29/2014	06/01/2021	.....	1,361,000	4.438%[3.25 %]			.....12,039	.....203,914		.....203,914	.....27,726				.....9,437		008.....
Currency Swap With CITICORP SECURITIES MARKETS RCV 5.19 PAY 3.31 07/19/2032 BME28BAH1	BME28AR51 BUDAPEST AIRPORT ZRT.....	D 1	Current	CITIBANK NA..... E570DZWZ7F32TWEFA76.	07/11/2017	07/19/2032	.....	2,928,660	5.186%[3.31 %]			.....27,522	.....(175,817)		.....(175,817)	.....(45,359)				.....52,925		008.....

QE06.46

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 5.29 PAY 4.63 11/02/2035 BRSK9TE40	BRS2WTJQ0 WELLS FARGO & COMPANY.....	D 1.....	Currenc y	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/09/2007	11/02/2035	.....	10,075,000	5.291%[4.625 %]	.....	.....	115,146	4,869,045	.....	4,869,045	600,028	.....	.....	.....	203,713	.....	008.....
Currency Swap With CITIGROUP INC - LT GTD RCV 5.60 PAY 3.50 06/15/2024 BME1RJG14	BRT1W3D35 HANESBRANDS FINANCE LUXEMBOURG SCA	D 1.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/20/2016	06/15/2024	.....	2,889,408	5.5975%[3.5% ]	.....	.....	30,138	(110,698)	.....	(110,698)	56,551	.....	.....	.....	32,189	.....	008.....
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRE9	BME0YQU40 Com - Kennedy Wilson - Clancy Quay	D 1.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/09/2015	04/22/2025	.....	17,557,320	USD LIBOR BBA 3 MO + 2.32%[2.57%]	.....	.....	212,809	(1,019,819)	.....	(1,019,819)	(528,714)	.....	.....	.....	211,718	.....	008.....
Currency Swap With CITIBANK NA RCV 4.28 PAY 2.50 07/01/2024 BME1L9NB2	BRSNU0S71 TESCO CORPORATE TREASURY SERVICES MTN	D 1.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	01/14/2016	07/01/2024	.....	602,619	4.2835%[2.5% ]	.....	.....	5,030	(54,005)	.....	(54,005)	11,451	.....	.....	.....	6,743	.....	008.....
Currency Swap With CREDIT AGRICOLE NY RCV 4.39 PAY 3.19 08/16/2027 BME28GW60	BME28EP55 WORKSPACE GROUP PLC.....	D 1.....	Currenc y	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	07/13/2017	08/16/2027	.....	2,584,400	4.3925%[3.19 %]	.....	.....	15,708	91,531	.....	91,531	52,887	.....	.....	.....	36,854	.....	008.....
Currency Swap With BNP PARIBAS SA RCV 5.58 PAY 4.88 03/31/2021 BRSK9UHV4	BRSHR8PR0 OI EUROPEAN GROUP BV.....	D 1.....	Currenc y	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	03/20/2013	03/31/2021	.....	1,294,700	5.5825%[4.87 5%]	.....	.....	8,822	128,580	.....	128,580	28,820	.....	.....	.....	8,572	.....	008.....
Currency Swap With BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B900	BME28AQ78 AIRPORT HUNGARY KFT.....	D 1.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/11/2017	07/19/2027	.....	4,481,340	4.883%[2.82% ]	.....	.....	46,292	(124,539)	.....	(124,539)	31,407	.....	.....	.....	63,603	.....	008.....
Currency Swap With BARCLAYS BANK PLC RCV CMS10 PAY ULB3 06/28/2022 BRSK9SJA3	FA Hedge.....	Exh 7.....	Currenc y	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%]	.....	.....	313,744	(3,789,417)	.....	(3,789,417)	(1,213,729)	.....	.....	.....	1,094,381	.....	008.....
Currency Swap With BARCLAYS BANK PLC RCV 3.54 PAY 2.62 12/15/2026 BME1VH0G7	BME1VGSW8 FORTH PORTS LTD.....	D 1.....	Currenc y	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	10/07/2016	12/15/2026	.....	3,729,000	3.535%[2.62% ]	.....	.....	16,275	(105,799)	.....	(105,799)	67,323	.....	.....	.....	50,945	.....	008.....
093999999. Total-Swaps-Hedging Other-Foreign Exchange.....										53,398	0	5,250,088	84,060,150	XX	84,060,150	10,783,186	0	0	0	9,593,525	XXX	XXX

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Swaps - Hedging Other - Total Return

Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6EU2	Variable Annuities.....	Exh 5.....	Equity..	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019	02/11/2022	160,360,099	USD LIBOR BBA 3 MO + 0%[USD LIBOR BBA 3 MO]	1,598,727	(4,480,035)	(4,480,035)	(4,480,035)	1,298,302	001.....
Total Return Swap With HSBC SECURIT USA RCV ULB3 P Tot Ret 07/10/2019 BME31S0X5	Variable Annuities.....	Exh 5.....	Equity..	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.....	01/09/2019	07/10/2019	.....	133,072,515	USD LIBOR BBA 3 MO + 0.43%[USD LIBOR BBA 3 MO]	.....	.....	2,116,594	(1,439,696)	.....	(1,439,696)	(1,439,696)	.....	.....	.....	110,132	.....	001.....
Total Return Swap With MSCSW RCV ULB3 P Tot Ret 07/02/2019 BME2PZ5L6	Variable Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY CAPITAL SERVICES I7331LVCKQKX5T7XV54.....	06/26/2018	07/02/2019	.....	160,094,837	USD LIBOR BBA 3 MO + 0.38%[USD LIBOR BBA 3 MO]	.....	.....	1,035,709	(1,297,185)	.....	(1,297,185)	(22,572,089)	.....	.....	.....	59,254	.....	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	.....	320,783,879	USD LIBOR BBA 3 MO + 0.405%[USD LIBOR BBA 3 MO]	.....	.....	4,502,288	(3,959,426)	.....	(3,959,426)	(3,959,426)	.....	.....	.....	251,859	.....	001.....

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 BNP PARIBAS SA RCV ULB3 P Tot Ret 07/10/2019 BME2QH5U5	Variable Annuities.....	Exh 5.....	Equity.	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	07/09/2018	07/10/2019	.....	..93,166,702	USD LIBOR BBA 3 MO + 0.135%[USD LIBOR BBA 3 MO]			1,245,613	.....(1,587,691)		.....(1,587,691)	.....(10,621,893)				.....77,105		001.....
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 07/10/2019 BME2QH5Y7	Variable Annuities.....	Exh 5.....	Equity.	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	07/09/2018	07/10/2019	.....	..86,949,168	USD LIBOR BBA 3 MO + 0.13%[USD LIBOR BBA 3 MO]			1,140,679	.....(229,342)		.....(229,342)	.....(8,603,518)				.....71,960		001.....
Total Return Swap With Goldman Sachs International RCV FEDL P Tot Ret 05/15/2024 BHF1LDUN9	Variable Annuities.....	Exh 5.....	Equity.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	05/14/2019	05/15/2024	.....	..127,325,802	FED FUNDS EFFECTIVE RATE + 0.705%[FED FUNDS EFFECTIVE RATE]			448,806	.....(4,589,658)		.....(4,589,658)	.....(4,589,658)				.....1,406,280		001.....
Total Return Swap With UBS RCV ULB3 P Tot Ret 01/24/2020 BME33RK96	Variable Annuities.....	Exh 5.....	Equity.	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86...	01/24/2019	01/24/2020	.....	..159,176,368	USD LIBOR BBA 3 MO + 0.325%[USD LIBOR BBA 3 MO]			1,946,080	.....(1,404,663)		.....(1,404,663)	.....(1,404,663)				.....600,805		001.....
Total Return Swap With MSCSW RCV ULB3 P Tot Ret 11/30/2019 BME2ZCR57	Variable Annuities.....	Exh 5.....	Equity.	CITIBANK NA.... E57ODZWZ7FF32TWEFA76.	11/30/2018	11/30/2019	.....	..139,827,316	USD LIBOR BBA 3 MO + 0.18%[USD LIBOR BBA 3 MO]			1,951,731	.....(7,646,312)		.....(7,646,312)	.....(8,634,577)				.....452,649		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 I7331LVCZKQKX5T7XV54....	11/30/2018	12/04/2019	.....	..139,827,315	USD LIBOR BBA 3 MO + 0.18%[USD LIBOR BBA 3 MO]			1,951,867	.....(7,646,301)		.....(7,646,301)	.....(20,315,801)				.....458,528		001.....
Total Return Swap With UBS RCV ULB3 P Tot Ret 01/24/2020 BME33RK39	Variable Annuities.....	Exh 5.....	Equity.	UBS AG..... BFM8T61CT2L1QCEMIK50...	01/24/2019	01/24/2020	.....	..79,354,268	USD LIBOR BBA 3 MO + 0.31%[USD LIBOR BBA 3 MO]			964,564	.....(959,205)		.....(959,205)	.....(959,205)				.....299,520		001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV 3MLBR P Tot Ret 04/12/2024 BHF1K0A42	Variable Annuities.....	Exh 5.....	Equity.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/12/2019	04/12/2024116,300,802	3 MONTH USD LIBOR + 0.25%[3 MONTH USD LIBOR]			690,778(1,191,870)	(1,191,870)(1,191,870)			1,272,556		001.....

QE06.48

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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 MORGAN STANLEY CAPITAL RCV FEDL P Tot Ret 04/24/2020 BHF1KH780	Exh 5.....	Equity..	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	04/24/2019	04/24/2020	.....	.181,132,970	FED FUNDS EFFECTIVE RATE + 0.38%[FED FUNDS EFFECTIVE RATE]	.....	.....	.....922,269	.....(721,266)	.....	.....(721,266)	.....(721,266)	.....	.....	.....	.....	.....	.....	.....001.....
	Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 07/08/2019 BME2QFC23	Exh 5.....	Equity..	BNP PARIBAS.... R0MUWSPU8MPRO8K5P83	07/05/2018	07/08/2019	.....	.149,900,071	USD LIBOR BBA 3 MO + 0.15%[USD LIBOR BBA 3 MO]	.....	.....	.....1,965,020	.....(608,337)	.....	.....(608,337)	(21,170,274)	.....	.....	.....	.....	.....	.....	.....001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/12/2022 BHF1MLAD4	Exh 5.....	Equity..	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/12/2019	06/12/2022	.....	..78,321,939	FED FUNDS EFFECTIVE RATE + 0.4%[FED FUNDS EFFECTIVE RATE]	.....	.....	.....108,476	.....1,891,837	.....	.....1,891,837	.....1,891,837	.....	.....	.....	.....	.....	.....	.....001.....
	Total Return Swap With MORGANSTANLEYCREDITPRODUCTS RCV ULB3 P Tot Ret 01/14/2020 BME320HF6	Exh 5.....	Equity..	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	01/14/2019	01/14/2020	.....	.110,609,320	USD LIBOR BBA 3 MO + - 0.15%[USD LIBOR BBA 3 MO]	.....	.....	.....1,218,850	.....1,078,930	.....	.....1,078,930	.....1,078,930	.....	.....	.....	.....	.....	.....	.....001.....
	Total Return Swap With SOCIETE GENERALE SA RCV ULB3 P Tot Ret 03/25/2022 BHF1J4P08	Exh 5.....	Equity..	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	03/25/2019	03/25/2022	.....	.377,187,649	USD LIBOR BBA 3 MO + 0.195%[USD LIBOR BBA 3 MO]	.....	.....	.....2,658,220	.....(3,200,681)	.....	.....(3,200,681)	.....(3,200,681)	.....	.....	.....	.....	.....	.....	.....001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 07/02/2024 BHF1N8BB5	Exh 5.....	Equity..	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/27/2019	07/02/2024	.....	.161,392,022	FED FUNDS EFFECTIVE RATE + 0.7%[FED FUNDS EFFECTIVE RATE]	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....001.....
	Total Return Swap With MSCSW RCV ULB3 P Tot Ret 12/10/2019 BME2ZS838	Exh 5.....	Equity..	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	12/10/2018	12/10/2019	.....	.173,776,704	USD LIBOR BBA 3 MO + 0.11%[USD LIBOR BBA 3 MO]	.....	.....	.....2,263,320	.....(3,274,221)	.....	.....(3,274,221)	.....(3,274,221)	.....	.....	.....	.....	.....	.....	.....001.....
	Total Return Swap With BANK OF AMERICA CORP RCV ULB3 P Tot Ret 12/12/2019 BME2ZRYL1	Exh 5.....	Equity..	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	12/10/2018	12/12/201942,176,018	USD LIBOR BBA 3 MO + 0.115%[USD LIBOR BBA 3 MO]535,755(900,683)(900,683)(900,683)001.....

QE06.49

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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)		
QE06.50	Total Return Swap With CITIBANK NA RCV ULB3 P Tot Ret 04/02/2024 BHF1JGM04	Variable Annuities.....	Exh 5.....	Equity.. CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	04/02/2019	04/02/2024	.....	246,462,523	USD LIBOR BBA 3 MO + 0.24%[USD LIBOR BBA 3 MO]	.....	.....	1,692,972	.....(5,997,320)	.....	(5,997,320)	.....(5,997,320)	.....	.....	.....	.....	.....	2,689,053	.....	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 B4TYDEB6GKMZO031MB27.	01/14/2019	01/16/2020	.....	102,866,698	USD LIBOR BBA 3 MO + - 0.175%[USD LIBOR BBA 3 MO]	.....	.....	1,122,367	.....998,262	.....	998,262	.....998,262	.....	.....	.....	.....	.....	380,727	.....	001.....
	Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6F31	Variable Annuities.....	Exh 5.....	Equity.. BNP PARIBAS.... R0MUJWSFP08MPRO8K5P83	02/11/2019	02/11/2022	.....	75,749,392	USD LIBOR BBA 3 MO + 0.15%[USD LIBOR BBA 3 MO]	.....	.....	769,452	.....(3,130,453)	.....	(3,130,453)	.....(3,130,453)	.....	.....	.....	.....	.....	613,280	.....	001.....
	Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/29/2020 BHF1KSTV1	Variable Annuities.....	Exh 5.....	Equity.. CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	04/24/2019	04/29/2020	.....	58,937,714	FED FUNDS EFFECTIVE RATE + 0.51%[FED FUNDS EFFECTIVE RATE]	.....	.....	299,436	.....(704,171)	.....	(704,171)	.....(704,171)	.....	.....	.....	.....	.....	268,939	.....	001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV ULB3 P Tot Ret 03/25/2022 BHF1L5CE6	Variable Annuities.....	Exh 5.....	Equity.. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/25/2019	03/25/2022	.....	124,853,258	USD LIBOR BBA 3 MO + 0.145%[USD LIBOR BBA 3 MO]	.....	.....	870,065	.....(1,044,481)	.....	(1,044,481)	.....(1,044,481)	.....	.....	.....	.....	.....	1,032,776	.....	001.....
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2024 BHF1MW827	Variable Annuities.....	Exh 5.....	Equity.. SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	06/18/2019	06/19/2024	.....	79,587,342	FED FUNDS EFFECTIVE RATE + 0.7%[FED FUNDS EFFECTIVE RATE]	.....	.....	61,282	.....(1,061,160)	.....	(1,061,160)	.....(1,061,160)	.....	.....	.....	.....	.....	887,617	.....	001.....
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/12/2022 BHF1ML9M6	Variable Annuities.....	Exh 5.....	Equity.. GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/12/2019	06/12/2022	.....	290,845,959	FED FUNDS EFFECTIVE RATE + 0.44%[FED FUNDS EFFECTIVE RATE]	.....	.....	408,639	.....(6,134,734)	.....	(6,134,734)	.....(6,134,734)	.....	.....	.....	.....	.....	2,499,171	.....	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 E58DKGMJYYJLN8C3868..	01/09/2019	07/09/2019	57,554,905	USD LIBOR BBA 3 MO + - 0.01%[USD LIBOR BBA 3 MO]	687,414(1,206,969)	(1,206,969)(1,206,969)	45,188	001.....

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Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2024 BHF1G6AA0	Variable Annuities.....	Exh 5.....	Equity.	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	02/11/2019	02/11/2024		267,030,133	USD LIBOR BBA 3 MO + 0.27%[USD LIBOR BBA 3 MO]			2,865,509	(12,217,416)		(12,217,416)	(12,217,416)				2,870,393		001.....
Total Return Swap With WELLS FARGO BANK NA RCV ULB3 P Tot Ret 12/21/2019 BME317WWW8	Variable Annuities.....	Exh 5.....	Equity.	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	12/19/2018	12/21/2019		108,685,728	USD LIBOR BBA 3 MO + 0%[USD LIBOR BBA 3 MO]			1,311,489	320,132		320,132	(278,905)				375,207		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		159,145,509	USD LIBOR BBA 3 MO + 0.095%[USD LIBOR BBA 3 MO]			2,077,598	(3,399,780)		(3,399,780)	(11,336,754)				535,008		001.....
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6AD4	Variable Annuities.....	Exh 5.....	Equity.	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	02/11/2019	02/11/2022		235,173,254	USD LIBOR BBA 3 MO + 0.2%[USD LIBOR BBA 3 MO]			2,462,722	(10,779,990)		(10,779,990)	(10,779,990)				1,904,002		001.....
Total Return Swap With DMGSW RCV ULB3 P Tot Ret 01/24/2020 BME33RKF2	Variable Annuities.....	Exh 5.....	Equity.	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86..	01/24/2019	01/24/2020		263,521,504	USD LIBOR BBA 3 MO + 0.17%[USD LIBOR BBA 3 MO]			3,009,115	(1,078,673)		(1,078,673)	(1,078,673)				994,652		001.....
0949999999. Total-Swaps-Hedging Other-Total Return.....										0	0	46,903,406	(87,602,558)	XX	(87,602,558)	#####	0	0	0	29,114,848	XXX	XXX
0969999999. Total-Swaps-Hedging Other.....										33,181,806	3,490	75,466,262	871,968,321	XX	871,968,321	287,204,119	0	0	0	154,391,182	XXX	XXX

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Swaps - Replications - Credit Default

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%].....	129,997	70,389	5,793	29,483	29,483	(12,750)	14,000,000	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%].....	63,813	28,453	15,322	64,291	.....	64,291	(6,149)	.....	.....	.....	5,500,000	.....	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%].....		251,389		625,531	.....	625,531		.....	.....	.....	100,000,000	.....	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	.....	5,505,275	1%[0%].....	49,895	28,453	11,986	59,775	.....	59,775	(4,808)	.....	.....	.....	5,505,279	.....	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)	28,453		(661)	.....	61,252		.....	.....	.....	5,500,000	.....	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 BNP PARIBAS SA RCV 1.00 PAY 100.00 09/20/2020 BME1AWRV5	TELEFONICA SA.....	DB C.....	Credit..	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	07/30/2015	09/20/2020	.....	5,462,270	1%[0%].....	51,945	.....	28,453	12,587		62,187	.....	.....	(5,049)	.....	5,462,270	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.... R0MUWSFPU8MPRO8K5P83	12/13/2018	12/20/2023	.....	50,000,000	1%[0%].....	58,056	(123,611)	127,778	(58,752)		1,041,338	.....	.....	7,200	.....	50,000,000	.....	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..	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	12/14/2018	12/20/2023	.....	25,000,000	1%[0%].....	27,222	(62,500)	63,194	(31,635)		520,669	.....	.....	3,815	.....	25,000,000	.....	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 W22LROWP2IHZNB6K528..	08/18/2015	09/20/2020	.....	5,517,240	1%[0%].....	60,273	.....	28,453	14,742		68,464	.....	.....	(5,916)	.....	5,517,240	.....	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 B4TYDEB6GKMZ0031MB27..	08/04/2014	09/20/2019	.....	3,000,000	1%[0%].....	42,401	.....	15,083	1,890		6,488	.....	.....	(4,161)	.....	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..	Ice Clear US Inc.. 549300HWWR1D8OTS2G29.	03/21/2019	06/20/2024	.....	608,400,000	1%[0%].....	.....	10,460,359	1,550,650	9,964,655		13,139,615	.....	.....	(495,704)	.....	608,400,000	.....	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 O2RNE8IBXP4R0TD8PU41..	08/19/2015	09/20/2020	.....	2,763,865	1%[0%].....	14,332	.....	14,226	3,508		28,316	.....	.....	(1,409)	.....	2,763,865	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. 7H6GLXDRUGQFU57RNE97	06/08/2018	12/20/2022	.....	23,532,000	1%[0%].....	76,588	.....	113,808	59,117		486,107	.....	.....	(8,282)	.....	23,532,000	.....	007.....
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%].....	55,713	.....	30,167	2,483		12,636	.....	.....	(5,464)	.....	6,000,000	.....	007.....
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2023 Z92DT7XV3	CDX.NA.IG.31.V1.....	DB C.....	Credit..	Ice Clear US Inc.. 549300HWWR1D8OTS2G29.	09/21/2018	12/20/2023	.....	267,600,000	1%[0%].....	4,920,829	.....	2,642,282	4,073,941		6,049,901	.....	.....	(443,829)	.....	267,600,000	.....	007.....
Credit Default Swap With J.P. MORGAN SECURITIES INC. RCV 1.00 PAY 100.00 12/20/2022 BME2KQW4	ITRAXX.EUR.28 6-12%.....	DB C.....	Credit..	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/27/2018	12/20/2022	.....	49,580,002	1%[0%].....	825,975	.....	227,621	611,157		972,213	.....	.....	(86,043)	.....	49,580,000	.....	007.....
Credit Default Swap With SOCIETE GENERALE SA RCV 1.00 PAY 100.00 09/20/2020 BME1AZL88	BRITISH TELECOMMUNICATIONS PLC.....	DB C.....	Credit..	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41..	07/14/2015	09/20/2020	.....	5,500,005	1%[0%].....	97,611	.....	28,453	23,382		58,508	.....	.....	(9,393)	.....	5,500,000	.....	007.....
Credit Default Swap With JPMORGAN CHASE BANK NA RCV 1.00 PAY 100.00 09/20/2019 BME0MT0H1	PIONEER NATURAL RESOURCES COMPANY	DB C.....	Credit..	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	07/07/2014	09/20/2019	.....	10,000,000	1%[0%].....	213,807	.....	50,278	9,360		18,149	.....	.....	(20,617)	.....	10,000,000	2.....	007.....
Credit Default Swap With CITIGROUP INC - LT GTD RCV 1.00 PAY 100.00 12/20/2021 BME1ZQG3	ITRAXX.EUR.26 12-100%.....	DB C.....	Credit..	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	12/15/2016	12/20/2021	.....	114,564,997	1%[0%].....	3,676,363	.....	629,436	1,823,113		3,084,516	.....	.....	(365,450)	.....	114,565,000	.....	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..... E57ODZWZ7FF32TWEFA76.	01/22/2016	12/20/2020	.....	37,885,751	1%[0%].....	1,021,311	.....	199,168	309,274		604,943	.....	.....	(103,389)	.....	37,885,750	.....	007.....
Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2020 BME1MOR23	ITRAXX.EUR.24 12-100%.....	DB C.....	Credit..	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	01/25/2016	12/20/2020	.....	61,203,628	1%[0%].....	1,613,403	.....	321,514	489,462		969,427	.....	.....	(163,606)	.....	61,203,625	.....	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.... R0MUWSFPU8MPRO8K5P83	05/25/2018	12/20/2022	46,617,999	1%[0%].....	604,223	227,621	462,614		972,213	(65,040)	46,618,000	007.....

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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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 C o d e	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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..	Ice Clear US Inc... 549300HWWR1D8OTS2G29..	03/21/2019	06/20/2029	.....	50,000,000	1%[0%].....	.....	(384,809)	140,278	(374,973)		(101,650)			9,837		50,000,000		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%].....	96,245		28,452	23,039		60,123			(9,276)		5,426,760		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 E58DKGMJYYYJLN8C3868...	06/27/2014	09/20/2019	.....	5,000,000	1%[0%].....	102,569		25,139	4,469		10,350			(9,844)		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..	Ice Clear US Inc... 549300HWWR1D8OTS2G29..	03/22/2019	06/20/2024	.....	100,587,803	1%[0%].....	.....	1,613,715	271,014	1,533,365		2,421,835			(80,350)		100,587,803		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)		30,167	(38,382)		186,728			3,705		6,000,000		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..... E57ODZWZ7FF32TWEFA76..	06/02/2015	12/20/2019	.....	50,000,000	1%[0%].....	300,000		251,389	31,935		238,542			(33,272)		50,000,000		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..... E57ODZWZ7FF32TWEFA76..	07/28/2015	09/20/2019	.....	69,691,250	0.505%[0%].....	.....		176,948			87,980					69,691,250		007.....
Credit Default Swap With BNP PARIBAS SA RCV 0.53 PAY 100.00 12/20/2023 BHF1HV4W3	CDT15-100_MET_2019_A.....	DB C.....	Credit..	BNP PARIBAS.... ROMUWSFP8MPRO8K5P83	03/15/2019	12/20/2023	.....	50,000,000	0.53%[0%].....	.....		78,764			183,156					50,000,000		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)		15,083	(19,191)		93,364			1,853		3,000,000		007.....
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%].....	.....		217,200			108,320					90,000,000		007.....
0989999999. Total-Swaps-Replications-Credit Default.....										13,987,023	11,503,154	7,939,756	18,963,600	XX	32,224,770	0	0	(1,913,126)	0	1,882,838,842	XXX	XXX
1029999999. Total-Swaps-Replications.....										13,987,023	11,503,154	7,939,756	18,963,600	XX	32,224,770	0	0	(1,913,126)	0	1,882,838,842	XXX	XXX
1159999999. Total-Swaps-Interest Rate.....										33,240,000	3,490	23,373,102	875,563,365	XX	875,563,365	455,382,632	0	0	0	115,682,809	XXX	XXX
1169999999. Total-Swaps-Credit Default.....										13,875,431	11,503,154	7,879,422	18,910,964	XX	32,172,134	50,198	0	(1,913,126)	0	1,882,838,842	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange.....										56,448	0	20,143,242	236,594,273	XX	257,926,082	10,050,743	(8,747,415)	0	0	55,070,382	XXX	XXX
1189999999. Total-Swaps-Total Return.....										0	46,903,406	(87,602,558)	(87,602,558)	XX	(87,602,558)	(179,011,897)	0	0	0	29,114,848	XXX	XXX
1209999999. Total-Swaps.....										47,171,879	11,506,644	98,299,172	1,043,466,044	XX	1,078,059,023	286,471,676	(8,747,415)	(1,913,126)	0	2,082,706,881	XXX	XXX

Forwards - Hedging Other

Forward Currency Cover Transaction CITIBANK Long USD Short GBP Settlement 07/23/2019	Joint Venture Interests Portfolio.....	BA.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/20/2019	07/23/2019	.....	17,996,772	0.784795066..	.....	.....	.....	(120,209)		(120,209)			(21,484)		22,588		001.....
Forward Currency Cover Transaction CITIBANK Long USD Short GBP Settlement 07/23/2019	Joint Venture Interests Portfolio.....	BA.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/20/2019	07/23/2019	.....	477,248	0.784795066..	.....	.....	.....	(3,188)		(3,188)			(6,643)		22,588		001.....
Forward Currency Cover Transaction CITIBANK Long USD Short GBP Settlement 07/23/2019	Joint Venture Interests Portfolio.....	BA.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/20/2019	07/23/2019	.....	32,130,669	0.784795066..	.....	.....	.....	(214,616)		(214,616)			(15,918)		22,588		001.....
Forward Currency Cover Transaction CITIBANK Long USD Short GBP Settlement 07/23/2019	Joint Venture Interests Portfolio.....	BA.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/20/2019	07/23/2019	.....	25,932,113	0.784795066..	.....	.....	.....	(173,213)		(173,213)			(4,678)		22,588		001.....
Forward Currency Cover Transaction CITIBANK Long USD Short GBP Settlement 07/23/2019	Joint Venture Interests Portfolio.....	BA.....	Currenc y	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/20/2019	07/23/2019	32,744,457	0.784795066..	(218,716)		(218,716)			(429)		22,588		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)
Forward Currency Cover Transaction CITIBANK Long USD Short EUR Settlement 07/23/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/20/2019	07/23/2019	.....	153,730	0.876400378.	.....	.....	.....	(1,027)		(1,027)	.....	(214,616)	.....	.....	193	.....	001.....
Forward Currency Cover Transaction CITIBANK Long USD Short EUR Settlement 07/23/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/20/2019	07/23/2019	.....	2,748,734	0.876400378.	.....	.....	.....	(4,678)		(4,678)	.....	(120,209)	.....	.....	193	.....	001.....
Forward Currency Cover Transaction CITIBANK Long USD Short EUR Settlement 07/23/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/20/2019	07/23/2019	.....	3,903,900	0.876400378.	.....	.....	.....	(6,643)		(6,643)	.....	(1,027)	.....	.....	193	.....	001.....
Forward Currency Cover Transaction CITIBANK Long USD Short EUR Settlement 07/23/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/20/2019	07/23/2019	.....	12,624,970	0.876400378.	.....	.....	.....	(21,484)		(21,484)	.....	(173,213)	.....	.....	193	.....	001.....
Forward Currency Cover Transaction CITIBANK Long USD Short EUR Settlement 07/23/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/20/2019	07/23/2019	.....	9,353,802	0.876400378.	.....	.....	.....	(15,918)		(15,918)	.....	(218,716)	.....	.....	193	.....	001.....
Forward Currency Cover Transaction CITIBANK Long USD Short EUR Settlement 07/23/2019	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76.	06/20/2019	07/23/2019	.....	252,184	0.876400378.	.....	.....	.....	(429)		(429)	.....	(3,188)	.....	.....	193	.....	001.....
Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/20/2019 BRTA618E0	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA GOLDMAN W22LROWP2IHZNBB6K528..	08/11/2009	12/20/2019	..16,155	161,550,900	30.95.....	.....	.....	.....	(11,681,000)		(11,681,000)	.....	(578,000)	.....	.....	556,104	.....	001.....
Total Return Swap With GSCMW RCV SPTR P Tot Ret 12/20/2019 BRTA5GVQ5	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	05/20/2010	12/20/2019	..19,231	192,307,700	36.4.....	.....	.....	.....	(21,008,000)		(21,008,000)	.....	(838,000)	.....	.....	661,978	.....	001.....
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/18/2020 BRTA619Q2	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/27/2011	12/18/2020	....4,231	42,307,700	32.5.....	.....	.....	.....	3,505,000		3,505,000	.....	205,000	.....	.....	256,584	.....	001.....
Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/18/2020 BRTA618W0	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41...	08/18/2011	12/18/2020	..15,152	151,515,200	33.....	.....	.....	.....	(12,837,000)		(12,837,000)	.....	(733,000)	.....	.....	918,897	.....	001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV SPTR P Tot Ret 12/20/2019 BRTA619L3	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/21/2010	12/20/2019	..14,229	142,288,000	35.14.....	.....	.....	.....	(14,367,000)		(14,367,000)	.....	(608,000)	.....	.....	489,796	.....	001.....
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/20/2019 BRTA64W98	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS... R0MUW5FP8MPRO8K5P83	04/30/2010	12/20/2019	..12,158	121,575,300	29.2.....	.....	.....	.....	(7,535,000)		(7,535,000)	.....	(437,000)	.....	.....	418,497	.....	001.....
Total Return Swap With JPMORGAN CHASE BK RCV SPTR P Tot Ret 12/16/2022 BRTA61AS6	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/22/2014	12/16/2022	..10,163	101,626,000	24.6.....	.....	.....	.....	(3,378,000)		(3,378,000)	.....	(516,000)	.....	.....	945,962	.....	001.....
Total Return Swap With BOASW RCV SPTR P Tot Ret 12/20/2019 BRTA5H2X0	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	07/21/2010	12/20/2019	..21,337	213,371,300	35.15.....	.....	.....	.....	(21,559,000)		(21,559,000)	.....	(912,000)	.....	.....	734,484	.....	001.....
Total Return Swap With CSFB RCV SPTR P Tot Ret 12/20/2019 BRTA61YW1	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868..	05/07/2010	12/20/2019	....4,122	41,221,400	32.75.....	.....	.....	.....	(3,459,000)		(3,459,000)	.....	(163,000)	.....	.....	141,896	.....	001.....
Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/18/2020 BRTA61BF3	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	10/21/2014	12/18/2020	....5,123	51,229,500	24.4.....	.....	.....	.....	(1,859,000)		(1,859,000)	.....	(261,000)	.....	.....	310,693	.....	001.....
Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/18/2020 BRTA61XF9	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/11/2011	12/18/2020	....5,405	54,054,100	33.3.....	.....	.....	.....	4,740,000		4,740,000	.....	267,000	.....	.....	327,823	.....	001.....
Total Return Swap With DEUTSCHE BANK AG RCV SPTR P Tot Ret 12/20/2019 BRTA61B71	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86..	10/01/2014	12/20/2019	..10,593	105,932,200	23.6.....	.....	.....	.....	(3,801,000)		(3,801,000)	.....	(569,000)	.....	.....	364,649	.....	001.....
Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/18/2020 BRTA61Z18	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	10/12/2011	12/18/2020	....6,667	66,666,700	33.....	.....	.....	.....	5,717,000		5,717,000	.....	327,000	.....	.....	404,315	.....	001.....
Total Return Swap With BARC RCV SPTR P Tot Ret 12/20/2019 BRTA61941	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	12/05/2012	12/20/2019	....3,604	36,036,000	27.75.....	.....	.....	.....	(2,122,000)		(2,122,000)	.....	(162,000)	.....	.....	124,046	.....	001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV SPTR P Tot Ret 12/20/2019 BRTA619K5	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/05/2010	12/20/2019	..11,639	116,393,400	30.5.....	(8,113,000)		(8,113,000)	(432,000)	400,659	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 BARC RCV SPTR P Tot Ret 12/20/2019 BRTA6Y3W3	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	01/08/2013	12/20/2019	4,464	44,642,900	28.....				(2,692,000)		(2,692,000)	(204,000)				153,674		001.....
Total Return Swap With CREDIT SUISSE INTERNATIONAL RCV SPTR P Tot Ret 12/20/2019 BRTA618V2	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	05/20/2010	12/20/2019	2,075	20,746,900	36.15.....				(2,229,000)		(2,229,000)	(90,000)				71,417		001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY SPTR 12/16/2022 BRTA61AA5	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/11/2013	12/16/2022	9,074	90,744,100	27.55.....				4,407,000		4,407,000	495,000				844,670		001.....
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV SPTR P Tot Ret 12/16/2022 BME2LAWJ0	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA JPMORGAN O2RNE8IBXP4R0TD8PU41..	04/04/2018	12/16/2022	6,826	68,259,400	21.98.....				(1,066,000)		(1,066,000)	(550,000)				635,377		001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV SPTR P Tot Ret 12/18/2020 BRTA63P64	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/02/2009	12/18/2020	16,393	163,934,400	30.5.....				(10,964,000)		(10,964,000)	(634,000)				994,216		001.....
Total Return Swap With JPMORGAN CHASE BK RCV SPTR P Tot Ret 12/20/2019 BRTA61Y76	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/21/2009	12/20/2019	8,258	82,579,800	31.....				(6,002,000)		(6,002,000)	(296,000)				284,263		001.....
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/15/2023 BRTA61AT4	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS... R0MUW5FP8MPRO8K5P83	01/22/2014	12/15/2023	2,976	29,761,900	25.2.....				(993,000)		(993,000)	(156,000)				314,373		001.....
Total Return Swap With SOCIETE GEN N A R Tot Ret PAY SPTR 12/17/2021 BRTA61XJ1	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA GOLDMAN O2RNE8IBXP4R0TD8PU41..	03/20/2013	12/17/2021	6,809	68,093,400	25.7.....				2,880,000		2,880,000	338,000				534,923		001.....
Total Return Swap With GSCMW R Tot Ret PAY SPTR 12/20/2019 BME2KH887	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/16/2018	12/20/2019	57,683	576,830,000	19.52.....				7,922,000		7,922,000	8,649,000				1,985,612		001.....
Total Return Swap With JPMORGAN CHASE BANK NA RCV SPTR P Tot Ret 12/18/2019 BRTA619J8	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/30/2010	12/18/2019	12,199	121,993,100	29.1.....				(7,493,000)		(7,493,000)	(435,000)				417,500		001.....
Total Return Swap With CITIBANK NA RCV SPTR P Tot Ret 12/20/2019 BRTA61A07	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA... E57ODZWZ7FF32TWEFA76.	10/02/2014	12/20/2019	11,677	116,772,800	23.55.....				(4,161,000)		(4,161,000)	(627,000)				401,965		001.....
Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/20/2019 BRTA618F7	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA JPMORGAN O2RNE8IBXP4R0TD8PU41..	03/10/2010	12/20/2019	4,647	46,468,400	26.9.....				(2,292,000)		(2,292,000)	(156,000)				159,957		001.....
Total Return Swap With BNP PARIBAS SA RCV SPTR P Tot Ret 12/16/2022 BRTA61990	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	08/12/2009	12/16/2022	16,129	161,290,300	31.....				(10,607,000)		(10,607,000)	(833,000)				1,501,333		001.....
Total Return Swap With GSCMW RCV SPTR P Tot Ret 12/20/2019 BRTA61WG8	Variable Annuities.....	Exh 5.....	Equity/ Index	SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	05/04/2010	12/20/2019	11,794	117,940,000	30.1.....				(7,939,000)		(7,939,000)	(434,000)				405,983		001.....
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/16/2022 BRTA61933	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/01/2013	12/16/2022	9,560	95,602,300	26.15.....				3,981,000		3,981,000	488,000				889,892		001.....
Total Return Swap With MORGAN STANLEY & CO LLC RCV SPTR P Tot Ret 12/20/2019 BRTA5GVM4	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6NF3BB653..	03/10/2010	12/20/2019	9,294	92,936,800	26.9.....				(4,584,000)		(4,584,000)	(311,000)				319,915		001.....
Total Return Swap With JPMORGAN CHASE BK RCV SPTR P Tot Ret 12/16/2022 BRTA5H384	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	01/11/2012	12/16/2022	7,225	72,254,300	34.6.....				(6,570,000)		(6,570,000)	(487,000)				672,562		001.....
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/16/2022 BRTA64X48	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS... R0MUW5FP8MPRO8K5P83	06/07/2013	12/16/2022	1,812	18,115,900	27.6.....				(885,000)		(885,000)	(99,000)				168,628		001.....
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.....				6,089,000		6,089,000	726,000				1,324,659		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 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.....				(11,692,000)		(11,692,000)	(579,000)				556,104		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.....				(3,333,000)		(3,333,000)	(230,000)				287,966		001.....
Total Return Swap With SOCIETE GENERALE SA RCV SPTR P Tot Ret 12/18/2020 BRTA619N9	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/08/2012	12/18/2020	8,547	85,470,100	29.25.....				(5,455,000)		(5,455,000)	(407,000)				518,352		001.....
Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY SPTR 12/15/2023 BRTA619S8	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/24/2012	12/15/2023	7,246	72,463,800	34.5.....				6,266,000		6,266,000	528,000				765,430		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 W22LROWP2IHZNB6K528..	04/29/2010	12/20/2019	24,653	246,527,800	28.8.....				(14,708,000)		(14,708,000)	(875,000)				848,619		001.....
Total Return Swap With JPMORGAN CHASE BK R Tot Ret PAY SPTR 12/16/2022 BRTA6XPQ4	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/24/2012	12/16/2022	7,310	73,099,400	34.2.....				6,433,000		6,433,000	492,000				680,429		001.....
Total Return Swap With GSCMW R Tot Ret PAY SPTR 12/20/2019 BRTA61AM9	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	04/13/2012	12/20/2019	16,000	160,000,000	31.25.....				12,685,000		12,685,000	724,000				550,765		001.....
Total Return Swap With GSCMW R Tot Ret PAY SPTR 12/20/2019 BRTA6WAA7	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	02/03/2010	12/20/2019	7,435	74,349,442	26.9.....				3,666,000		3,666,000	247,000				255,932		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.....				3,974,000		3,974,000	487,000				891,596		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 O2RNE8IBXP4R0TD8PU41..	06/25/2013	12/16/2022	17,857	178,571,400	28.....				9,103,000		9,103,000	995,000				1,662,190		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.....				2,920,000		2,920,000	192,000				145,860		001.....
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/17/2021 BRTA6Y5Q4	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS... R0MUWSFPU8MPRO8K5P83	08/28/2012	12/17/2021	7,764	77,639,800	32.2.....				(6,120,000)		(6,120,000)	(462,000)				609,916		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.....				(3,079,000)		(3,079,000)	(347,000)				229,724		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.....				(1,983,000)		(1,983,000)	(310,000)				178,172		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.....				(1,916,000)		(1,916,000)	(283,000)				181,555		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.....				(7,814,000)		(7,814,000)	(461,000)				446,663		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.....				7,731,000		7,731,000	382,000				408,674		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.....				2,808,000		2,808,000	164,000				204,638		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.....				(5,532,000)		(5,532,000)	(298,000)				287,816		001.....
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 7LTFWFZYICNSX8D621K86...	05/04/2010	12/20/2019	8,333	83,333,300	30.....				(5,560,000)		(5,560,000)	(306,000)				286,857		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)
1222999999	Total-Forwards-Hedging Other									0	0	0	(153,341,121)	XX	(153,341,121)	(373,000)	(780,121)	0	0	29,248,658	XXX	XXX
1269999999	Total-Forwards									0	0	0	(153,341,121)	XX	(153,341,121)	(373,000)	(780,121)	0	0	29,248,658	XXX	XXX
1399999999	Total-Hedging Effective									3,050	0	14,893,154	152,534,123	XX	173,865,932	(732,443)	(8,747,415)	0	0	45,476,857	XXX	XXX
1409999999	Total-Hedging Other									1,980,204,108	303,176,981	77,099,779	463,041,175	XX	463,041,042	(9,765,919)	(780,121)	0	0	538,891,926	XXX	XXX
1419999999	Total-Replication									13,987,023	11,503,154	7,939,756	18,963,600	XX	32,224,770	0	0	(1,913,126)	0	1,882,838,842	XXX	XXX
1449999999	TOTAL									1,994,194,181	314,680,135	99,932,689	634,538,898	XX	669,131,744	(10,498,362)	(9,527,536)	(1,913,126)	0	2,467,207,625	XXX	XXX

QE06.57

(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

NONE

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			
NAIC 1 Designation												
Bank of America NA.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	18,159,317	73,230,511	(58,885,308)	0	72,187,453	(59,209,365)	0	85,544,681	81,730,567
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	182,159,999	232,109,197	(86,554,771)	0	263,871,891	(92,223,074)	0	47,202,663	10,597,090
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	81,840,871	(190,556,799)	0	0	83,194,551	(194,916,442)	0	192,443,164	83,727,236
Citibank NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	156,535,838	273,185,586	(143,807,582)	0	274,661,488	(147,406,725)	0	530,161,354	503,003,520
Credit Agricole Corporate and Investment Bank.....	1VUV7VQFKUOQSJ21A208.	Y.....	Y.....	30,898,653	19,700,983	(5,663,490)	0	35,355,866	(10,052,187)	0	11,644,856	0
Credit Suisse International.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	69,318,000	153,609,208	(89,955,601)	0	153,279,964	(89,955,602)	0	22,554,793	16,890,400
Deutsche Bank AG.....	7LTFZYICNSX8D621K86..	Y.....	Y.....	160,742,824	199,594,358	(53,509,316)	0	198,660,461	(53,509,317)	0	34,440,777	19,782,995
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	Y.....	Y.....	258,330,985	273,231,476	(10,373,779)	4,526,712	273,265,334	(10,373,778)	4,560,571	48,402,440	48,402,440
Goldman Sachs International.....	W22LROWP2IHZNBB6K528	Y.....	Y.....	141,603,000	351,760,595	(221,887,244)	0	351,851,400	(221,887,246)	0	92,941,239	81,211,590
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	57,552,762	118,331,334	(74,821,173)	0	119,377,824	(74,821,173)	0	11,755,336	0
JPMorgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	30,181,000	302,384,782	(299,199,683)	0	297,037,630	(299,466,517)	0	160,317,848	133,321,947
Mizuho Capital Markets LLC.....	OV6W8S6QX2D1J857QP30.	Y.....	Y.....	3,260,000	3,613,519	0	353,519	3,613,519	0	353,519	3,410,424	3,410,424
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653.	Y.....	Y.....	0	35,029,074	(386,956,047)	0	35,029,074	(386,956,045)	0	26,301,661	0
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54...	Y.....	Y.....	332,443,951	296,383,479	(13,031,839)	0	297,014,731	(13,000,204)	0	64,417,300	15,324,989
Nomura Global Financial Products Inc.....	0Z3VO5H2G7GRS05BHJ91.	Y.....	Y.....	1,130,000	1,336,050	(205,602)	448	1,336,050	(205,602)	448	2,952,996	2,952,996
Royal Bank of Canada.....	ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	14,080,000	12,737,321	0	0	12,888,819	0	0	5,825,332	4,482,653
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....	12,210,000	84,442,575	(441,366,352)	0	84,502,508	(441,366,353)	0	40,179,348	0
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	50,150,000	37,298,323	(11,057,740)	0	40,281,618	(11,057,740)	0	10,988,673	0
Wells Fargo Bank NA.....	KB1H1DSPRFMYMCFXT09	Y.....	Y.....	122,800,000	161,900,163	(40,593,417)	0	161,952,437	(41,381,452)	0	25,435,946	23,942,692
0299999999. Total NAIC 1 Designation.....				1,641,556,329	2,711,719,405	(2,128,425,743)	4,880,679	2,759,362,618	(2,147,788,822)	4,914,538	1,416,920,831	1,028,781,539
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	59,298,290	61,486,179	(10,240,943)	0	67,525,568	(9,967,620)	0	1,050,286,794	1,042,233,740
0999999999. Gross Totals.....				1,700,854,619	2,773,205,584	(2,138,666,686)	4,880,679	2,826,888,186	(2,157,756,442)	4,914,538	2,467,207,625	2,071,015,279
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					2,773,205,584	(2,138,666,686)						

QE08

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								
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	US AGENCY - LOAN BACKED.....	3128MJ 5C 0 FGOLD 30YR GIANT.....	40,374,169	38,974,064	40,037,160	10/01/2048.	.....IV.....
Credit Suisse Securities (USA) LLC.....	1V8Y6QCX6YMJ2OELI46.....	TREASURY.....	912810 RL 4 UNITED STATES TREASURY.....	1,931,097	1,952,010	1,777,520	02/15/2045.	.....I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912810 QB 7 UNITED STATES TREASURY.....	2,353,781	1,800,000	1,799,607	05/15/2039.	.....I.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219	TREASURY.....	912810 QQ 4 UNITED STATES TREASURY.....	2,403,281	1,800,000	1,826,534	05/15/2041.	.....I.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219	TREASURY.....	912803 BM 4 UNITED STATES TREASURY.....	42,985,136	50,594,000	34,478,692	11/15/2027.	.....I.....
Goldman Sachs International.....	W22LROWP2IHZNBB6K528.....	CORPORATE.....	92343V BT 0 VERIZON COMMUNICATIONS INC.....	7,483,166	5,437,000	5,431,082	09/15/2043.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	532457 BS 6 ELI LILLY AND COMPANY.....	4,809,211	4,424,000	4,419,692	03/15/2039.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	02360F AB 2 UNION ELECTRIC CO.....	3,421,645	2,800,000	2,666,722	08/01/2037.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	717081 EK 5 PFIZER INC.....	3,359,910	3,000,000	2,937,177	09/15/2048.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	931142 EB 5 WALMART INC.....	3,127,748	2,800,000	2,865,903	06/28/2038.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	46647P AM 8 JPMORGAN CHASE & CO.....	20,469,770	19,744,000	19,744,000	01/23/2029.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	94974B EV 8 WELLS FARGO & CO.....	2,837,452	2,734,000	2,732,816	04/01/2021.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	454889 AM 8 INDIANA MICHIGAN POWER COMPANY.....	12,180,420	9,542,000	9,526,277	03/15/2037.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	14,806,609	10,918,000	10,970,030	11/15/2035.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	737679 CZ 1 POTOMAC ELECTRIC POWER COMPANY.....	4,567,051	3,850,000	3,563,676	06/01/2035.	.....IV.....
JPMorgan Chase Bank NA.....	7H6GLXDRUGQU57RNE97.....	CORPORATE.....	12189T AZ 7 BURLINGTON NORTHERN SANTA FE CORPO.....	2,507,057	1,875,000	1,877,827	05/01/2037.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	023135 BJ 4 AMAZON.COM INC.....	11,305,130	10,000,000	9,526,712	08/22/2047.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	244199 AZ 8 DEERE & CO.....	8,663,062	6,070,000	6,387,265	05/15/2030.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	717081 EK 5 PFIZER INC.....	8,735,766	7,800,000	7,781,770	09/15/2048.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	040555 CN 2 ARIZONA PUBLIC SERVICE CO.....	8,274,653	7,500,000	7,830,391	04/01/2042.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	202795 JP 6 COMMONWEALTH EDISON COMPANY.....	8,361,878	7,750,000	7,687,374	03/01/2049.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	491674 BG 1 KENTUCKY UTILITIES CO.....	9,184,515	7,500,000	7,431,192	11/01/2040.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	713448 DD 7 PEPSICO INC.....	8,431,009	7,075,000	7,057,426	04/14/2046.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	931142 CM 3 WALMART INC.....	898,456	630,000	633,481	04/15/2038.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	594918 BJ 2 MICROSOFT CORPORATION.....	999,676	950,000	949,835	11/03/2025.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	759891 AA 2 RENRE NORTH AMERICA HOLDINGS INC.....	3,306,799	3,239,000	3,280,830	03/15/2020.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	375558 BG 7 GILEAD SCIENCES INC.....	5,328,859	4,750,000	4,782,782	09/01/2035.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	66988A AB 0 NOVANT HEALTH INC.....	1,598,127	1,581,000	1,580,985	11/01/2019.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	638671 AE 7 NATIONWIDE MUTUAL INSURANCE COMPAN.....	647,283	455,000	483,623	04/01/2033.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	745332 BU 9 PUGET SOUND ENERGY INC.....	8,938,356	7,440,000	7,086,183	06/01/2035.	.....IV.....
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	141781 BJ 2 CARGILL INC.....	3,172,101	3,046,000	3,004,144	05/23/2049.	.....IV.....
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	559080 AN 6 MAGELLAN MIDSTREAM PARTNERS LP.....	3,881,704	3,434,000	3,609,931	02/01/2049.	.....IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27.....	CORPORATE.....	195869 AP 7 COLONIAL PIPELINE CO.....	897,844	854,000	852,445	10/01/2025.	.....IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27.....	CORPORATE.....	571676 AF 2 MARS INCORPORATED.....	231,991	217,000	216,102	04/01/2049.	.....IV.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912810 RL 4 UNITED STATES TREASURY.....	8,153,522	8,241,820	7,505,085	02/15/2045.	.....I.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219	TREASURY.....	912810 RL 4 UNITED STATES TREASURY.....	33,450,574	33,812,826	30,790,301	02/15/2045.	.....I.....
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	US AGENCY - LOAN BACKED.....	3128MJ 2Z 2 FGOLD 30YR GIANT.....	2,810,626	2,777,403	2,754,999	12/01/2047.	.....IV.....
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	US AGENCY - LOAN BACKED.....	31418C YL 2 FNMA 30YR.....	36,373,975	35,497,506	35,912,580	07/01/2048.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	097023 CB 9 BOEING CO.....	10,372,710	10,000,000	9,340,840	11/01/2048.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	023135 BJ 4 AMAZON.COM INC.....	12,748,795	11,277,000	11,845,825	08/22/2047.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	19,588,796	14,851,000	14,531,159	01/15/2040.	.....IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	931142 CB 7 WALMART INC.....	12,673,990	9,920,000	9,890,010	09/01/2035.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	48305Q AB 9 KAISER FOUNDATION HOSPITALS.....	1,469,542	1,229,000	1,133,950	04/01/2042.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	20030N CH 2 COMCAST CORPORATION.....	6,005,606	5,696,000	5,678,031	05/01/2028.	.....IV.....
Morgan Stanley & Co International PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	141781 BJ 2 CARGILL INC.....	564,438	542,000	534,552	05/23/2049.	.....IV.....

QE09

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)
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	68233J BG 8 ONCOR ELECTRIC DELIVERY COMPANY LL.....	12,545,486	11,220,000	11,217,288	11/15/2048	IV
JPMorgan Chase Bank NA.....	7H6GLXDRUGQU57RNE97.	CORPORATE.....	209111 EL 3 CONSOLIDATED EDISON COMPANY OF NEW.....	1,267	1,000	973	03/15/2036	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	532457 BV 9 ELI LILLY AND COMPANY.....	10,657,670	10,000,000	9,985,142	03/15/2029	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	110122 AQ 1 BRISTOL-MYERS SQUIBB CO.....	3,736,398	3,000,000	2,981,460	05/01/2038	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	589331 AQ 0 MERCK AND CO. INC.....	3,792,968	2,850,000	2,845,333	06/30/2039	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	377372 AE 7 GLAXOSMITHKLINE CAPITAL INC.....	4,491,058	3,229,000	3,220,921	05/15/2038	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	09247X AE 1 BLACKROCK INC.....	4,890,148	4,835,000	4,863,739	12/10/2019	IV
JPMorgan Chase Bank NA.....	7H6GLXDRUGQU57RNE97.	CORPORATE.....	141781 BJ 2 CARGILL INC.....	1,170,532	1,124,000	1,108,555	05/23/2049	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	92826C AC 6 VISA INC.....	4,608,320	4,500,000	4,432,741	12/14/2022	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	03076C AG 1 AMERIPRISE FINANCIAL INC.....	11,119,799	10,493,000	10,488,656	10/15/2024	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	084664 BV 2 BERKSHIRE HATHAWAY FINANCE CORP.....	5,153,925	4,599,000	4,559,004	05/15/2043	IV
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	92826C AJ 1 VISA INC.....	1,631,028	1,504,000	1,441,428	09/15/2047	IV
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	913017 CX 5 UNITED TECHNOLOGIES CORPORATION.....	15,330,125	13,150,000	13,300,328	11/16/2048	IV
Ice Clear US Inc.....	549300HWWR1D8OTS2G29..	TREASURY.....	912803 BM 4 UNITED STATES TREASURY.....	4,587,891	5,400,000	3,679,981	11/15/2027	I
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	13,776,913	12,500,000	12,505,067	09/15/2048	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	12,277,205	10,561,000	10,450,010	03/15/2049	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	244199 AZ 8 DEERE & CO.....	3,353,904	2,350,000	2,472,829	05/15/2030	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	09247X AE 1 BLACKROCK INC.....	27,187,605	26,881,000	27,040,778	12/10/2019	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	717081 EK 5 PFIZER INC.....	12,254,712	10,942,000	10,916,427	09/15/2048	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	26442C AE 4 DUKE ENERGY CAROLINAS LLC.....	6,587,551	4,936,000	4,939,852	04/15/2038	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	976826 BD 8 WISCONSIN POWER AND LIGHT CO.....	21,592,970	16,463,000	17,474,735	07/31/2034	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	532457 BT 4 ELI LILLY AND COMPANY.....	10,819,270	10,000,000	9,944,386	03/15/2049	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	14,227,886	12,239,000	12,110,375	03/15/2049	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	585055 AQ 9 MEDTRONIC INC.....	14,002,330	10,000,000	9,979,072	03/15/2039	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	589331 AQ 0 MERCK AND CO. INC.....	5,323,464	4,000,000	3,993,450	06/30/2039	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	89153V AG 4 TOTAL CAPITAL INTERNATIONAL SA.....	4,081,128	3,847,000	3,994,512	01/15/2024	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	742718 DF 3 PROCTER & GAMBLE CO.....	8,807,301	6,620,000	6,531,934	03/05/2037	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	89417E AH 2 TRAVELERS CO INC.....	13,390,209	10,500,000	10,497,943	11/01/2040	IV
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	CORPORATE.....	58013M FH 2 MCDONALDS CORPORATION.....	11,469,457	10,544,000	10,493,856	09/01/2048	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	023135 BC 9 AMAZON.COM INC.....	4,097,445	3,898,000	3,927,725	08/22/2027	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	29157T AA 4 EMORY UNIVERSITY.....	10,047,970	10,000,000	10,014,193	09/01/2019	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	594918 BJ 2 MICROSOFT CORPORATION.....	20,159,791	19,158,000	19,154,666	11/03/2025	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	759891 AA 2 RENRE NORTH AMERICA HOLDINGS INC.....	21,591,691	21,149,000	21,422,126	03/15/2020	IV
Ice Clear US Inc.....	549300HWWR1D8OTS2G29..	TREASURY.....	912810 QL 5 UNITED STATES TREASURY.....	5,883,759	4,485,000	4,334,124	11/15/2040	I
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	001306 AB 5 AHS HOSP CORP.....	11,416,749	9,165,000	9,608,086	07/01/2045	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	209111 EL 3 CONSOLIDATED EDISON COMPANY OF NEW.....	14,186,795	11,201,000	10,898,761	03/15/2036	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	571676 AF 2 MARS INCORPORATED.....	12,897,441	12,064,000	12,014,080	04/01/2049	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	756109 AG 9 REALTY INCOME CORP.....	16,820,005	13,593,000	12,998,746	03/15/2035	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	207597 DV 4 CONNECTICUT LIGHT AND POWER CO.....	7,895,555	5,950,000	5,947,543	06/01/2036	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	717081 EK 5 PFIZER INC.....	559,985	500,000	498,831	09/15/2048	IV
Morgan Stanley & Co International PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	91324P BU 5 UNITEDHEALTH GROUP INCORPORATED.....	9,657,061	8,507,000	9,084,190	11/15/2041	IV
JPMorgan Chase Bank NA.....	7H6GLXDRUGQU57RNE97.	CORPORATE.....	92826C AJ 1 VISA INC.....	1,772,008	1,634,000	1,566,019	09/15/2047	IV
JPMorgan Chase Bank NA.....	7H6GLXDRUGQU57RNE97.	CORPORATE.....	92976G AG 6 WELLS FARGO BANK NA.....	233,506	182,000	181,644	02/01/2037	IV
JPMorgan Chase Bank NA.....	7H6GLXDRUGQU57RNE97.	CORPORATE.....	89838Q AA 1 BOSTON UNIVERSITY.....	1,065,349	952,000	955,496	10/01/2048	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	097023 CB 9 BOEING CO.....	9,174,662	8,845,000	8,261,973	11/01/2048	IV
Societe Generale SA.....	02RNE8IBXP4R0TD8PU41.....	CORPORATE.....	202795 JP 6 COMMONWEALTH EDISON COMPANY.....	6,697,055	6,207,000	6,156,842	03/01/2049	IV

QE09.1

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	02RNE8IBXP4R0TD8PU41	CORPORATE	532457 BS 6 ELI LILLY AND COMPANY	1,158,820	1,066,000	1,064,962	03/15/2039	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	58933Y AX 3 MERCK & CO INC	10,641,600	10,000,000	9,945,297	03/07/2029	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	91324P DQ 2 UNITEDHEALTH GROUP INC	7,974,611	6,936,000	6,907,792	12/15/2048	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	023135 BJ 4 AMAZON.COM INC	11,305,130	10,000,000	9,526,712	08/22/2047	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	06051G EN 5 BANK OF AMERICA CORPORATION	1,096,045	825,000	711,639	02/07/2042	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	20030N AK 7 COMCAST CORPORATION	21,698,640	16,000,000	16,016,280	11/15/2035	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	21685W CJ 4 COOPERATIVE RABOBANK UA	15,416,040	12,000,000	12,379,959	05/24/2041	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	404530 AB 3 HACKENSACK MERIDIAN HEALTH	10,911,060	10,000,000	10,000,000	07/01/2048	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	532457 BC 1 ELI LILLY AND CO	6,526,375	5,000,000	4,959,766	11/15/2037	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	66988A AE 4 NOVANT HEALTH	10,404,828	9,500,000	8,707,637	11/01/2043	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	717081 EK 5 PFIZER INC	7,839,790	7,000,000	6,853,413	09/15/2048	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	773903 AJ 8 ROCKWELL AUTOMATION INC	9,527,047	8,500,000	9,102,376	03/01/2049	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	931142 EB 5 WALMART INC	1,061,200	950,000	972,360	06/28/2038	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	20030N CJ 8 COMCAST CORPORATION	10,532,810	10,000,000	9,954,044	03/01/2038	IV
Morgan Stanley & Co International PLC	4PQUHN3JPGFNF3BB653	CORPORATE	92826C AJ 1 VISA INC	2,138,555	1,972,000	1,889,957	09/15/2047	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	68233J AM 6 ONCOR ELECTRIC DELIVERY CO LLC	2,075,940	2,000,000	1,999,296	09/30/2020	IV
Morgan Stanley & Co International PLC	4PQUHN3JPGFNF3BB653	CORPORATE	828807 CF 2 SIMON PROPERTY GROUP LP	7,725,720	7,500,000	7,485,540	03/01/2021	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	68389X AP 0 ORACLE CORPORATION	394,011	390,000	394,483	10/15/2022	IV
Morgan Stanley & Co International PLC	4PQUHN3JPGFNF3BB653	CORPORATE	68389X AP 0 ORACLE CORPORATION	1,010,284	1,000,000	1,011,494	10/15/2022	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	91324P CP 5 UNITEDHEALTH GROUP INC	8,995,274	8,424,000	8,869,270	07/15/2025	IV
Morgan Stanley & Co International PLC	4PQUHN3JPGFNF3BB653	CORPORATE	66988A AB 0 NOVANT HEALTH INC	14,734,913	14,577,000	14,576,858	11/01/2019	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	110122 AQ 1 BRISTOL-MYERS SQUIBB CO	9,340,995	7,500,000	7,453,650	05/01/2038	IV
JPMorgan Chase Bank NA	7H6GLXDRUGQFU57RNE97	CORPORATE	17275R AF 9 CISCO SYSTEMS INC	10,736,839	8,140,000	7,964,692	01/15/2040	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	437076 BX 9 HOME DEPOT INC	8,680,762	7,400,000	8,185,274	12/06/2048	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	17275R AF 9 CISCO SYSTEMS INC	9,678,983	7,338,000	7,179,964	01/15/2040	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	641062 AL 8 NESTLE HOLDINGS INC	8,292,240	7,678,000	7,598,032	09/24/2038	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	931142 EB 5 WALMART INC	12,244,018	10,961,000	11,218,986	06/28/2038	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	695114 BT 4 PACIFICORP	8,587,224	6,000,000	6,812,239	11/15/2031	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	341099 CL 1 DUKE ENERGY FLORIDA LLC	5,579,080	4,000,000	3,986,100	06/15/2038	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	20030N AK 7 COMCAST CORPORATION	4,857,783	3,582,000	3,599,070	11/15/2035	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	771196 AU 6 ROCHE HOLDINGS INC	8,970,966	6,000,000	5,860,672	03/01/2039	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	68233J BG 8 ONCOR ELECTRIC DELIVERY COMPANY LL	2,866,901	2,564,000	2,563,380	11/15/2048	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	68233J BH 6 ONCOR ELECTRIC DELIVERY COMPANY LL	10,754,090	10,000,000	10,044,997	11/15/2028	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	74531E AA 0 PUGET SOUND ENERGY INC	10,122,277	7,815,000	8,547,404	12/01/2027	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	594918 CA 0 MICROSOFT CORPORATION	9,664,422	8,200,000	9,040,458	02/06/2047	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	89838Q AA 1 BOSTON UNIVERSITY	5,035,788	4,500,000	4,516,523	10/01/2048	IV
Societe Generale SA	02RNE8IBXP4R0TD8PU41	CORPORATE	717081 EK 5 PFIZER INC	2,127,943	1,900,000	1,895,559	09/15/2048	IV
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	CORPORATE	67021C AC 1 NSTAR ELECTRIC COMPANY	327,069	259,000	257,147	03/15/2036	IV
Bank of America NA	B4TYDEB6GKMZO031MB27	CORPORATE	023135 BJ 4 AMAZON.COM INC	153,750	136,000	142,860	08/22/2047	IV
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	CORPORATE	91324P BM 3 UNITEDHEALTH GROUP INC	817,100	803,000	802,590	10/15/2020	IV
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	CORPORATE	66988A AB 0 NOVANT HEALTH INC	453,864	449,000	448,996	11/01/2019	IV
HSBC Bank USA NA	1IE8VN30JCEQV1H4R804	CORPORATE	91324P BU 5 UNITEDHEALTH GROUP INCORPORATED	345,098	304,000	324,626	11/15/2041	IV
BNP Paribas	R0MUWSPFU8MPRO8K5P83	CORPORATE	92343V BT 0 VERIZON COMMUNICATIONS INC	1,463,050	1,063,000	1,061,843	09/15/2043	IV
Bank of America NA	B4TYDEB6GKMZO031MB27	CORPORATE	717081 EK 5 PFIZER INC	15,680	14,000	13,967	09/15/2048	IV
Bank of America NA	B4TYDEB6GKMZO031MB27	CORPORATE	594918 BJ 2 MICROSOFT CORPORATION	193,622	184,000	183,968	11/03/2025	IV
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELI46	TREASURY	912803 BM 4 UNITED STATES TREASURY	552,246	650,000	442,961	11/15/2027	I

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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)
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	209111 EL 3 CONSOLIDATED EDISON COMPANY OF NEW.....	25,331	20,000	19,460	03/15/2036.	IV.....
0199999999. Totals.....				1,118,768,447	993,257,629	974,744,891	XXX	XXX
Collateral Pledged to Reporting Entity								
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	TREASURY.....	912810 RD 2 UNITED STATES TREASURY.....	110,455	90,000	XXX	11/15/2043.	IV.....
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	TREASURY.....	912810 RK 6 UNITED STATES TREASURY.....	455,536	455,000	XXX	02/15/2045.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3132WK ZX 9 FHLMC GOLD 30YR.....	6,112,210	7,497,000	XXX	02/01/2047.	IV.....
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	TREASURY.....	912810 RM 2 UNITED STATES TREASURY.....	908,033	831,000	XXX	05/15/2045.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3140E9 BP 0 FNMA 20YR.....	4,906,681	7,251,000	XXX	11/01/2035.	IV.....
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	TREASURY.....	912810 RT 7 UNITED STATES TREASURY.....	1,843,336	2,003,000	XXX	08/15/2046.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3140JR NJ 6 FNMA 30YR.....	8,417,822	8,450,000	XXX	01/01/2049.	IV.....
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804....	US AGENCY - LOAN BACKED.....	38378W TZ 6 GNMA_13-124A.....	5,221,240	10,833,000	XXX	08/20/2039.	IV.....
Credit Suisse International.....	E58DKGMJYYYJLN8C3868...	CASH.....	CASH.....	800,000	800,000	XXX	IV.....	IV.....
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	CASH.....	CASH.....	85,563,749	85,563,750	XXX	IV.....	IV.....
Royal Bank of Canada.....	ES7IP3U3RHIGC71XBU11....	CASH.....	CASH.....	10,011,000	10,011,000	XXX	IV.....	IV.....
Credit Agricole Corporate and Investment Bank.....	1VUV7VQFKUOQSJ21A208...	CASH.....	CASH.....	8,630,000	8,630,000	XXX	IV.....	IV.....
Goldman Sachs International.....	W22LROWP2IHZNB6K528...	CASH.....	CASH.....	28,800,000	28,800,000	XXX	IV.....	IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41....	CASH.....	CASH.....	6,020,000	6,020,000	XXX	IV.....	IV.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	CASH.....	CASH.....	84,476,000	84,476,000	XXX	IV.....	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CASH.....	CASH.....	18,915,000	18,915,000	XXX	IV.....	IV.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29...	CASH.....	CASH.....	34,348	34,348	XXX	V.....	V.....
LCH Clearnet LLC.....	WAM6YERMSTOXFZUOY219...	CASH.....	CASH.....	4,370,799	4,370,799	XXX	V.....	V.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	110122 BZ 0 BRISTOL-MYERS SQUIBB CO.....	6,151,883	6,000,000	XXX	07/26/2024.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	209111 EL 3 CONSOLIDATED EDISON COMPANY OF NEW.....	12,870,931	10,000,000	XXX	03/15/2036.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	571676 AF 2 MARS INCORPORATED.....	3,543,722	3,300,000	XXX	04/01/2049.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	718172 AC 3 PHILIP MORRIS INTERNATIONAL INC.....	5,645,058	4,270,000	XXX	05/16/2038.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	87612E BH 8 TARGET CORPORATION.....	6,390,150	6,000,000	XXX	04/15/2029.	IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912828 K7 4 UNITED STATES TREASURY.....	1,458,760	1,437,000	XXX	08/15/2025.	IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912828 Q2 9 UNITED STATES TREASURY.....	726,942	731,000	XXX	03/31/2023.	IV.....
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804....	TREASURY.....	912828 2D 1 UNITED STATES TREASURY.....	9,420,816	9,526,000	XXX	08/31/2023.	IV.....
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804....	TREASURY.....	912828 R3 6 UNITED STATES TREASURY.....	20,410,252	20,741,000	XXX	05/15/2026.	IV.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	TREASURY.....	912828 XX 3 UNITED STATES TREASURY.....	18,411,472	18,059,000	XXX	06/30/2024.	IV.....
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	TREASURY.....	912810 RL 4 UNITED STATES TREASURY.....	114,403	114,952	XXX	02/15/2045.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	TREASURY.....	912828 K3 3 UNITED STATES TREASURY.....	62,086,131	57,481,000	XXX	04/15/2020.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3128P7 6A 6 FGOLD 20YR.....	1,137,899	2,290,000	XXX	06/01/2034.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3132L6 JB 8 FHLMC GOLD 30YR CASH ISSUANCE.....	3,905,582	5,920,000	XXX	05/01/2044.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3132WF 4G 1 FHLMC GOLD 30YR.....	4,051,411	3,915,841	XXX	08/01/2046.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3132XT AH 1 FHLMC GOLD 30YR.....	4,475,326	4,818,000	XXX	09/01/2047.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3132Y2 F3 5 FHLMC GOLD 30YR.....	4,496,508	4,436,000	XXX	09/01/2048.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3138X7 AZ 6 FNMA 15YR.....	4,345,657	9,784,000	XXX	10/01/2028.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	31403D UB 3 FNMA 30YR.....	395,089	16,300,000	XXX	10/01/2036.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3140FT AL 5 FNMA 30YR.....	5,070,439	6,278,000	XXX	04/01/2047.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3140H2 2M 9 FNMA 30YR.....	4,822,522	5,830,000	XXX	12/01/2047.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3140HN 3H 3 FNMA 30YR.....	6,149,377	6,100,000	XXX	10/01/2048.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3140JA JJ 8 FNMA 30YR.....	6,344,311	6,054,000	XXX	03/01/2049.	IV.....
Deutsche Bank AG.....	7LTFWFZYICNSX8D621K86..	US AGENCY - LOAN BACKED.....	3140JS RS 0 FNMA 30YR.....	5,307,888	4,897,000	XXX	05/01/2049.	IV.....

QE09.3

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)
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132QV NJ 6 FHLMC GOLD 30YR.....	3,925,564	7,225,000	XXX	01/01/2046.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132Y2 F2 7 FHLMC GOLD 30YR.....	3,732,915	3,475,000	XXX	09/01/2048.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3138YU WY 3 FNMA 15YR.....	5,021,769	7,945,000	XXX	07/01/2030.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140FT KD 2 FNMA 20YR.....	3,804,198	4,830,690	XXX	02/01/2037.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140J9 3B 5 FNMA 30YR.....	5,374,814	5,512,000	XXX	02/01/2049.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3140QA XF 2 FNMA 30YR.....	7,804,522	7,300,000	XXX	04/01/2049.	IV.....
Credit Agricole Corporate and Investment Bank.....	1VUV7VQFKUOQSJ21A208...	CASH.....	CASH.....	1,413,000	1,413,000	XXX		IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	037833 DB 3 APPLE INC.....	10,271,794	10,000,000	XXX	09/12/2027.	IV.....
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	CASH.....	1,100,000	1,100,000	XXX		IV.....
Wells Fargo Bank NA.....	KB1H1DSPRFMYMCFXT09....	CASH.....	CASH.....	64,313,620	64,313,620	XXX		IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	3132Y3 HX 5 FHLMC GOLD 30YR.....	6,075,297	6,110,000	XXX	10/01/2048.	IV.....
Credit Suisse Securities (USA) LLC.....	1V8Y6QCX6YMJ2OELI46....	CASH.....	CASH.....	305,456	305,456	XXX		V.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76...	CASH.....	CASH.....	35,750,799	35,750,799	XXX		IV.....
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	CASH.....	165,526,250	165,526,250	XXX		IV.....
Royal Bank of Canada.....	ES7IP3U3RHIGC71XBU11....	CASH.....	CASH.....	4,069,000	4,069,000	XXX		IV.....
Wells Fargo Bank NA.....	KB1H1DSPRFMYMCFXT09....	CASH.....	CASH.....	58,486,380	58,486,380	XXX		IV.....
UBS AG.....	BFM8T61CT2L1QCEMIK50...	CASH.....	CASH.....	23,690,000	23,690,000	XXX		IV.....
Credit Agricole Corporate and Investment Bank.....	1VUV7VQFKUOQSJ21A208...	CASH.....	CASH.....	4,000,000	4,000,000	XXX		IV.....
Credit Suisse International.....	E58DKGMJYYYJLN8C3868...	CASH.....	CASH.....	20,490,000	20,490,000	XXX		IV.....
Goldman Sachs International.....	W22LROWP2IHZNBB6K528...	CASH.....	CASH.....	750,000	750,000	XXX		IV.....
Credit Agricole Corporate and Investment Bank.....	1VUV7VQFKUOQSJ21A208...	CORPORATE.....	68389X BN 4 ORACLE CORPORATION.....	16,087,602	15,338,000	XXX	11/15/2027.	IV.....
Goldman Sachs International.....	W22LROWP2IHZNBB6K528...	CASH.....	CASH.....	112,053,000	112,053,000	XXX		IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	742718 DF 3 PROCTER & GAMBLE CO.....	8,928,692	6,620,000	XXX	03/05/2037.	IV.....
JPMorgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97...	CASH.....	CASH.....	25,180,000	25,180,000	XXX		IV.....
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02...	TREASURY.....	912810 RQ 3 UNITED STATES TREASURY.....	845,798	843,000	XXX	02/15/2046.	IV.....
Societe Generale SA.....	O2RNE8IBXP4R0TD8PU41....	CASH.....	CASH.....	6,190,000	6,190,000	XXX		IV.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	CASH.....	CASH.....	10,897,000	10,897,000	XXX		IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	25,138,660	21,500,000	XXX	03/15/2049.	IV.....
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573...	CASH.....	CASH.....	86,787,000	86,787,000	XXX		IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	404280 CC 1 HSBC HOLDINGS PLC.....	3,124,900	3,000,000	XXX	05/22/2030.	IV.....
Nomura Global Financial Products Inc.....	0Z3VO5H2G7GRS05BHJ91...	CASH.....	CASH.....	1,130,000	1,130,000	XXX		IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	756109 AG 9 REALTY INCOME CORP.....	13,617,073	10,988,000	XXX	03/15/2035.	IV.....
Mizuho Capital Markets LLC.....	OV6W8S6QX2D1J857QP30...	CASH.....	CASH.....	3,260,000	3,260,000	XXX		IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27...	TREASURY.....	912828 N3 0 UNITED STATES TREASURY.....	1,083,759	3,154,654	XXX	12/31/2022.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	TREASURY.....	912828 N3 0 UNITED STATES TREASURY.....	4,671,727	5,624,000	XXX	12/31/2022.	IV.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76...	TREASURY.....	912828 M4 9 UNITED STATES TREASURY.....	45,772,917	45,442,000	XXX	10/31/2022.	IV.....
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02...	TREASURY.....	912810 RS 9 UNITED STATES TREASURY.....	1,176,550	1,186,000	XXX	05/15/2046.	IV.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29...	CASH.....	CASH.....	21,811,073	21,811,073	XXX		V.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219...	CASH.....	CASH.....	34,775	34,775	XXX		V.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219...	CASH.....	CASH.....	32,625,030	32,625,030	XXX		V.....
Credit Suisse International.....	E58DKGMJYYYJLN8C3868...	CASH.....	CASH.....	48,028,000	48,028,000	XXX		IV.....
Credit Suisse Securities (USA) LLC.....	1V8Y6QCX6YMJ2OELI46....	CASH.....	CASH.....	116,810	116,810	XXX		V.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	373298 BU 1 GEORGIA-PACIFIC CORPORATION.....	20,929,314	13,522,000	XXX	05/15/2031.	IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27...	TREASURY.....	912828 M8 0 UNITED STATES TREASURY.....	3,441,889	3,408,000	XXX	11/30/2022.	IV.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76...	TREASURY.....	912828 L2 4 UNITED STATES TREASURY.....	5,313,430	5,261,000	XXX	08/31/2022.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86...	US AGENCY - LOAN BACKED.....	31307N B6 0 FGOLD 15YR.....	4,522,589	8,170,000	XXX	06/01/2030.	IV.....

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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)
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3138EJ 3D 8 FNMA 30YR.....	4,529,895	9,775,000	XXX	09/01/2042.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140HD Y7 3 FNMA 30YR.....	2,596,242	2,753,000	XXX	03/01/2048.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	31307D WK 8 FGOLD 15YR.....	1,739,405	4,314,000	XXX	08/01/2028.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3140HD 4A 9 FNMA 30YR.....	4,452,272	5,430,000	XXX	05/01/2048.	IV.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	CASH.....	48,632,201	48,632,201	XXX		IV.....
UBS AG.....	BFM8T61CT2L1QCEMIK50..	CASH.....	CASH.....	26,460,000	26,460,000	XXX		IV.....
JPMorgan Chase Bank NA.....	7H6GLXDRUGQFU57RNE97..	CASH.....	CASH.....	5,001,000	5,001,000	XXX		IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	87236Y AH 1 TD AMERITRADE HOLDING CORPORATION.....	2,582,079	2,436,000	XXX	04/01/2024.	IV.....
Credit Agricole Corporate and Investment Bank.....	1VUV7VQFKUOQSJ21A208..	CORPORATE.....	25468P DV 5 WALT DISNEY CO.....	768,051	736,000	XXX	06/15/2027.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	20030N AC 5 COMCAST CORPORATION.....	9,751,420	7,000,000	XXX	03/15/2033.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	68233J BG 8 ONCOR ELECTRIC DELIVERY COMPANY LL.....	11,968,673	10,772,000	XXX	11/15/2048.	IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912828 D7 2 UNITED STATES TREASURY.....	1,337,441	1,322,000	XXX	08/31/2021.	IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912828 W4 8 UNITED STATES TREASURY.....	829,162	811,000	XXX	02/29/2024.	IV.....
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804....	TREASURY.....	912828 M5 6 UNITED STATES TREASURY.....	9,614,256	9,380,000	XXX	11/15/2025.	IV.....
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	TREASURY.....	912810 RJ 9 UNITED STATES TREASURY.....	686,876	627,000	XXX	11/15/2044.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86....	US AGENCY - LOAN BACKED.....	3132JA 6F 7 FHLMC GOLD 30YR.....	4,070,130	7,197,000	XXX	06/01/2043.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	13,884,722	12,500,000	XXX	09/15/2048.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	09247X AE 1 BLACKROCK INC.....	10,136,389	10,000,000	XXX	12/10/2019.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	19,326,580	14,800,000	XXX	01/15/2040.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	11,661,615	8,666,000	XXX	11/15/2035.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	313747 AZ 0 FEDERAL REALTY INVESTMENT TRUST.....	2,755,759	2,730,000	XXX	06/15/2029.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	46647P AM 8 JPMORGAN CHASE & CO.....	10,486,357	10,000,000	XXX	01/23/2029.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	66988A AB 0 NOVANT HEALTH INC.....	13,530,627	13,259,000	XXX	11/01/2019.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	717081 EK 5 PFIZER INC.....	1,835,923	1,630,000	XXX	09/15/2048.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	740189 AL 9 PRECISION CASTPARTS CORP.....	7,003,605	7,000,000	XXX	06/15/2020.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	759891 AA 2 RENRE NORTH AMERICA HOLDINGS INC.....	1,223,142	1,178,000	XXX	03/15/2020.	IV.....
Morgan Stanley Capital Services LLC.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	983024 AL 4 WYETH.....	21,265,800	16,003,000	XXX	02/15/2036.	IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912828 H8 6 UNITED STATES TREASURY.....	982,259	982,000	XXX	01/31/2022.	IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912828 L5 7 UNITED STATES TREASURY.....	2,979,237	2,966,000	XXX	09/30/2022.	IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912828 P3 8 UNITED STATES TREASURY.....	1,407,307	1,397,000	XXX	01/31/2023.	IV.....
Bank of America NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912828 V8 0 UNITED STATES TREASURY.....	1,330,482	1,292,000	XXX	01/31/2024.	IV.....
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86....	TREASURY.....	912828 P4 6 UNITED STATES TREASURY.....	28,482,761	28,845,687	XXX	02/15/2026.	IV.....
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804....	TREASURY.....	912828 J2 7 UNITED STATES TREASURY.....	7,279,885	7,166,000	XXX	02/15/2025.	IV.....
HSBC Bank USA NA.....	1IE8VN30JCEQV1H4R804....	TREASURY.....	912828 P4 6 UNITED STATES TREASURY.....	5,606,313	5,606,313	XXX	02/15/2026.	IV.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	TREASURY.....	912828 5C 0 UNITED STATES TREASURY.....	2,092,112	1,948,000	XXX	09/30/2025.	IV.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76..	TREASURY.....	912828 2 UNITED STATES TREASURY.....	562,907	562,000	XXX	01/31/2020.	IV.....
0299999999. Totals.....				1,700,854,619	1,714,952,428	XXX	XXX	XXX

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**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 4L 1	UNITED STATES TREASURY SENIORGOVTBND.....		1.....	20,750,000	19,872,481	04/30/2023.....
912828 5A 4	UNITED STATES TREASURY SENIORGOVTBND.....		1.....	102,218,750	99,745,325	09/15/2021.....
0199999	U.S. Government - Issuer Obligations.....			122,968,750	119,617,806	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36202E 6E 4	GNMA2 GNMA2 30YR.....		1.....	4,355,121	4,122,022	06/20/2039.....
36225B ND 6	GNMA POOL # 781288.....		1.....	1,141,236	1,007,353	05/15/2031.....
36241K HR 2	GNMA GNMA 15YR PLATINUM.....		1.....	17,317	17,282	06/15/2020.....
36241K LQ 9	GNMA POOL # 782135.....		1.....	467,634	418,728	01/15/2037.....
36292C BU 7	GNMA GNMA 30YR.....		1.....	927,887	811,285	07/15/2035.....
0299999	U.S. Government - Residential Mortgage-Backed Securities.....			6,909,195	6,376,670	XXX
0599999	Total - U.S. Government.....			129,877,945	125,994,476	XXX
All Other Governments - Issuer Obligations						
857006 AE 0	STATE GRID OVERSEAS INVESTMENT SENIOR CO.....		1FE.....	2,005,582	1,999,183	05/04/2022.....
0699999	All Other Governments - Issuer Obligations.....			2,005,582	1,999,183	XXX
1099999	Total - All Other Governments.....			2,005,582	1,999,183	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	FHLB INDIANAPOLIS PP SENIOR AGENCY BND.....		1.....	33,468,678	33,500,000	10/19/2022.....
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....			33,468,678	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						
3128JR HD 1	FHLMC FH 5/1 12M LIBOR ARM.....		1.....	172,951	169,485	01/01/2035.....
3128LB 2V 9	FHLMC FGOLD 30YR.....		1.....	96,173	87,820	06/01/2038.....
3128M7 QY 5	FHLMC FGOLD 30YR GIANT.....		1.....	469,434	439,656	06/01/2039.....
3128M8 B6 0	FHLMC FGOLD 30YR GIANT.....		1.....	2,124,348	2,086,815	10/01/2040.....
3128M9 U2 6	FHLMC POOL # G07501.....		1.....	1,542,355	1,564,967	10/01/2043.....
3128MJ 2S 8	FHLMC POOL # G08784.....		1.....	38,640,239	38,670,103	10/01/2047.....
3128MM TX 1	FHLMC FGOLD 15YR GIANT.....		1.....	2,965,610	2,993,962	08/01/2030.....
3128NC B8 6	FHLMC FH 3/1 12M LIBOR ARM.....		1.....	353,171	344,036	02/01/2035.....
3128NG ER 2	FHLMC FH 5/1 1Y CMT ARM.....		1.....	541,757	515,774	09/01/2036.....
3128P7 QG 1	FHLMC FGOLD 20YR.....		1.....	7,797,581	7,478,428	01/01/2031.....
3128PS HR 1	FHLMC FGOLD 15YR.....		1.....	5,943,755	5,859,618	09/01/2025.....
3128QS 4A 1	FHLMC FH 5/1 12M LIBOR ARM.....		1.....	109,185	107,180	01/01/2037.....
31292H 4K 7	FHLMC FGOLD 30YR.....		1.....	378,449	335,528	12/01/2033.....
31292K 3Z 8	FHLMC FGOLD 30YR.....		1.....	17,485,022	16,928,842	09/01/2040.....
31292L FS 9	FHLMC FGOLD 30YR.....		1.....	12,124,302	12,005,364	03/01/2042.....
31292S CF 5	FHLMC POOL # C09070.....		1.....	335,815	339,254	12/01/2044.....
312942 CM 5	FHLMC POOL # A93676 30YR.....		1.....	6,312,939	6,115,375	09/01/2040.....
312942 CU 7	FHLMC FGOLD 30YR.....		1.....	13,264,785	12,852,330	09/01/2040.....
312942 F4 2	FHLMC FGOLD 30YR.....		1.....	11,174,179	10,818,464	09/01/2040.....
312942 KE 4	FHLMC FGOLD 30YR.....		1.....	9,948,896	9,631,266	09/01/2040.....
312944 PJ 4	FHLMC POOL # A95825.....		1.....	7,887,868	7,840,283	12/01/2040.....
312945 DS 4	FHLMC POOL # A96413.....		1.....	27,721,456	25,957,831	01/01/2041.....
312945 F2 9	FHLMC FGOLD 30YR.....		1.....	5,440,083	5,169,589	01/01/2041.....
31326K B3 0	FHLMC FH 7/1 12M LIBOR ARM.....		1.....	3,839,001	3,906,144	10/01/2045.....
31326K HW 0	FHLMC FH 7/1 12M LIBOR ARM.....		1.....	8,161,294	8,321,611	10/01/2045.....
3132L7 CW 7	FHLMC FHLMC GOLD 30YR CASH ISSUANCE.....		1.....	29,354,248	29,389,774	09/01/2045.....
3132M4 QZ 1	FHLMC POOL # Q24372.....		1.....	5,474,750	5,500,286	01/01/2044.....
3132QP E7 5	FHLMC FHLMC GOLD 30YR.....		1.....	3,349,843	3,367,408	04/01/2045.....
3132QT HS 8	FHLMC FGOLD 30YR.....		1.....	1,081,614	1,091,791	10/01/2045.....
3132QW M6 3	FHLMC POOL # Q39380.....		1.....	9,496,499	9,653,077	03/01/2046.....
3132QW MS 5	FHLMC FHLMC GOLD 30YR.....		1.....	5,097,743	5,186,073	03/01/2046.....
3132XS M7 2	FHLMC POOL # Q50381.....		1.....	32,395,447	32,548,811	09/01/2047.....
3132XU J3 0	FHLMC POOL#Q52081.....		1.....	30,103,372	30,095,392	11/01/2047.....
31335A BF 4	FHLMC POOL # G60038.....		1.....	11,522,745	11,513,660	01/01/2044.....
31335A H7 6	FHLMC FHLMC GOLD 30YR GIANT.....		1.....	15,143,089	15,167,159	01/01/2045.....
31335A HP 6	FHLMC POOL # G60238.....		1.....	5,394,375	5,328,170	10/01/2045.....
31335B HY 5	FHLMC POOL # G61147.....		1.....	54,164,027	54,512,509	09/01/2047.....
3138A4 X7 5	FNMA FNMA 30YR.....		1.....	9,280,722	8,769,807	01/01/2041.....
3138A4 Y3 3	FNMA FNMA 15YR.....		1.....	4,142,276	4,148,840	01/01/2026.....
3138E0 RK 7	FNMA POOL # AJ7689.....		1.....	14,928,794	14,576,304	12/01/2041.....
3138EK AQ 8	FNMA FNMA 30YR.....		1.....	6,625,312	6,600,573	11/01/2042.....
3138EK H6 5	FNMA FNMA 30YR.....		1.....	6,128,605	6,160,855	12/01/2042.....
3138EL JN 4	FNMA POOL # AL3868.....		1.....	11,027,707	10,698,132	06/01/2042.....
3138EM QY 0	FNMA FNMA 6MO LIBOR ARM.....		1.....	1,013,414	1,043,952	09/01/2043.....
3138EQ RZ 7	FNMA FNMA 30YR.....		1.....	48,669,684	49,096,300	11/01/2045.....
3138ER JQ 4	FNMA FNMA 30YR.....		1.....	5,008,063	5,052,191	10/01/2046.....
3138ER P8 7	FNMA FNMA 30YR.....		1.....	8,802,512	8,654,060	10/01/2046.....
3138LT L6 3	FNMA POOL # AO3048.....		1.....	4,500,328	4,523,527	06/01/2042.....
3138LU S2 2	FNMA POOL # AO4136.....		1.....	2,177,726	2,167,203	06/01/2042.....
3138M6 A4 9	FNMA FNMA 15YR.....		1.....	2,513,247	2,508,691	10/01/2027.....
3138NX RW 9	FNMA FNMA 30YR.....		1.....	8,107,719	8,159,716	01/01/2043.....
3138WC CL 5	FNMA FNMA 30YR.....		1.....	1,765,647	1,767,274	07/01/2044.....
3138WD 3S 8	FNMA FNMA 30YR.....		1.....	10,545,649	10,592,629	02/01/2045.....
3138WE KK 4	FNMA POOL # AS4797.....		1.....	4,050,955	4,074,837	04/01/2045.....
3138WE KT 5	FNMA FNMA 30YR.....		1.....	4,172,525	4,190,896	04/01/2045.....
3138WE QJ 1	FNMA FNMA 15YR.....		1.....	5,337,398	5,400,361	05/01/2030.....

**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
3138WE	XE 4 FNMA POOL # AS5176.....	1	1	4,435,761	4,450,590	06/01/2045.....
3138WF	ZZ 8 FNMA FNMA 30YR.....	1	1	26,798,112	27,036,276	11/01/2045.....
3138WF	BX 3 FNMA FNMA 30YR.....	1	1	7,268,490	7,201,066	07/01/2045.....
3138WG	3W 2 FNMA FNMA 30YR.....	1	1	37,192,578	37,772,951	05/01/2046.....
3138WG	5R 1 FNMA FNMA 30YR.....	1	1	19,145,272	19,374,932	05/01/2046.....
3138WG	LA 0 FNMA FNMA 30YR.....	1	1	29,269,440	29,756,580	02/01/2046.....
3138WH	EX 6 FNMA FNMA 30YR.....	1	1	17,795,238	17,959,499	06/01/2046.....
3138WK	4W 2 FNMA POOL#AS9836.....	1	1	12,102,776	12,150,788	06/01/2032.....
3138WK	QV 0 FNMA POOL#AS9467.....	1	1	18,888,416	18,563,993	04/01/2047.....
3138WX	4U 8 FNMA FNMA 30YR.....	1	1	2,343,302	2,298,271	06/01/2043.....
3138WZ	U2 6 FNMA FNMA 30YR.....	1	1	2,474,896	2,472,446	08/01/2043.....
3138XR	QF 9 FNMA FN 7/1 12M LIBOR ARM.....	1	1	1,152,829	1,145,357	08/01/2044.....
3138XU	QR 6 FNMA FNMA 15YR.....	1	1	1,458,725	1,467,022	05/01/2029.....
3138XY	CD 4 FNMA FNMA 30YR.....	1	1	66,397,106	66,292,639	02/01/2042.....
3138YK	WB 5 FNMA FNMA 30YR.....	1	1	1,484,556	1,476,525	05/01/2045.....
3138YK	X5 7 FNMA FNMA 30YR.....	1	1	6,871,577	6,869,923	06/01/2045.....
3138YX	FR 1 FNMA FNMA 30YR.....	1	1	4,172,149	4,122,825	08/01/2045.....
31392R	E3 1 FHLMC FHLMC_2469.....	1	1	610,591	529,356	07/15/2032.....
31400H	AV 5 FNMA FN 5/1 12M LIBOR ARM.....	1	1	93,848	91,620	02/01/2033.....
31402Q	SE 2 FNMA FN 5/1 12M LIBOR ARM.....	1	1	89,066	87,805	10/01/2034.....
31403D	QW 2 FNMA FN 3/1 12M LIBOR ARM.....	1	1	601,967	586,021	07/01/2036.....
31406L	3S 5 FNMA FN 3/1 1Y CMT ARM.....	1	1	1,328,022	1,255,277	12/01/2036.....
31406W	R3 0 FNMA FN 5/1 12M LIBOR ARM.....	1	1	233,848	228,520	06/01/2035.....
31406W	R8 9 FNMA FN 5/1 12M LIBOR ARM.....	1	1	623,900	605,698	08/01/2035.....
31409J	KP 4 FNMA FN 5/1 12M LIBOR ARM.....	1	1	234,957	221,017	06/01/2036.....
31409V	J6 1 FNMA FN 5/1 1Y CMT ARM.....	1	1	923,458	877,287	11/01/2036.....
31409X	EC 9 FNMA FN 3/1 1Y CMT ARM.....	1	1	480,827	453,053	04/01/2037.....
3140E1	AW 3 FNMA FNMA 30YR.....	1	1	9,606,860	9,683,132	09/01/2045.....
3140E8	YM 4 FNMA FNMA 30YR.....	1	1	12,704,081	12,808,431	11/01/2045.....
3140E8	YT 9 FNMA FNMA 30YR.....	1	1	3,751,164	3,781,937	11/01/2045.....
3140EU	GT 0 FNMA FNMA 30YR.....	1	1	14,685,351	14,892,970	02/01/2046.....
3140F0	G5 7 FNMA FNMA 30YR.....	1	1	7,066,036	7,171,337	10/01/2046.....
3140FE	4E 1 FNMA POOL # BD7120.....	1	1	41,736,811	42,425,866	04/01/2047.....
3140GS	PZ 9 FNMA POOL # BH4039.....	1	1	19,923,458	20,029,908	09/01/2032.....
3140H6	N8 8 FNMA POOL#BJ4914.....	1	1	10,824,256	10,723,883	02/01/2048.....
3140HB	JA 7 FNMA POOL MBS.....	1	1	23,666,786	22,991,160	06/01/2048.....
3140J6	A3 1 FNMA POOL # BM1825.....	1	1	16,075,582	16,126,855	10/01/2047.....
3140J7	LR 4 FNMA POOL#BM3035.....	1	1	9,579,457	9,599,498	10/01/2047.....
3140Q7	UC 9 FNMA POOL # CA0578.....	1	1	20,031,234	20,136,140	10/01/2032.....
3140Q9	C2 7 FNMA POOL#CA1888.....	1	1	15,331,456	15,135,143	06/01/2048.....
31410A	UG 9 FNMA FN 5/1 12M LIBOR ARM.....	1	1	292,559	283,763	05/01/2036.....
31410F	RV 9 FNMA FN 3/1 1Y CMT ARM.....	1	1	132,752	130,396	09/01/2035.....
31410L	K3 5 FNMA FNMA 30YR.....	1	1	1,485,956	1,469,038	12/01/2042.....
31412B	M6 6 FNMA FN 5/1 1Y CMT ARM.....	1	1	847,646	807,447	11/01/2035.....
31416Q	EZ 4 FNMA FNMA 30YR.....	1	1	11,500,747	11,161,250	09/01/2040.....
31416X	RN 2 FNMA FNMA 20YR.....	1	1	5,185,748	4,998,376	02/01/2031.....
31417A	H8 5 FNMA FNMA 30YR.....	1	1	3,552,651	3,446,510	11/01/2041.....
31417F	3E 6 FNMA FNMA 30YR.....	1	1	5,912,806	5,847,527	04/01/2043.....
31417G	RY 4 FNMA FNMA 30YR.....	1	1	19,943,669	20,074,334	05/01/2043.....
31417G	XM 3 FNMA FNMA 30YR.....	1	1	809,921	822,229	06/01/2043.....
31417Y	UM 7 FNMA FNMA 20YR.....	1	1	7,308,081	7,088,664	12/01/2030.....
31417Y	VJ 3 FNMA POOL # MA0616.....	1	1	9,878,421	9,449,572	01/01/2031.....
31417Y	VW 5 FNMA FNMA 20YR.....	1	1	6,742,816	6,473,682	02/01/2031.....
31418A	KW 7 FNMA POOL # MA1208.....	1	1	801,747	799,824	10/01/2042.....
31418B	T5 5 FNMA POOL # MA2371.....	1	1	351,481	358,314	08/01/2045.....
31418C	S5 4 FNMA POOL#MA3239.....	1	1	7,325,852	7,376,689	01/01/2048.....
31418C	XN 9 FNMA POOL#MA3384.....	1	1	9,205,335	8,985,916	06/01/2048.....
31418M	3L 4 FNMA FN 7/1 12M LIBOR ARM.....	1	1	457,042	425,470	12/01/2035.....
31418M	XJ 6 FNMA FNMA 30YR.....	1	1	367,193	354,571	09/01/2036.....
31418S	2E 8 FNMA POOL # AD5272.....	1	1	9,483,193	9,199,309	09/01/2040.....
31418W	DA 5 FNMA FNMA 15YR.....	1	1	9,064,299	8,941,628	09/01/2025.....
31419B	4T 9 FNMA POOL# AE1733.....	1	1	34,343,446	33,330,068	09/01/2040.....
31419D	MM 0 FNMA POOL # AE3063.....	1	1	330,718	325,813	09/01/2025.....
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....			1,160,985,001	1,155,083,970	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	10,271,002	10,233,992	03/25/2029.....
3137G0	NW 5 FREDDIE MAC - STACR WHOLE CMO DNA2-M1.....	1	1	1,987,501	1,984,141	10/25/2029.....
3137G1	CK 1 STRUCTURED AGENCY CREDIT RISK RMBS SPI1-M1.....	1	1FM	1,092,572	1,072,643	02/25/2048.....
35564C	AN 7 FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8.....	1	1	12,975,856	12,296,658	11/25/2028.....
57563N	AB 4 MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE.....	1	1FE	4,621,376	4,280,920	05/25/2033.....
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....			30,948,307	29,868,354	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....			1,225,401,986	1,218,452,324	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
00912X	B@ 2 AIR LEASE CORPORATION SENIOR CORP BND.....		2Z	29,759,280	30,000,000	11/06/2022.....
04317@	BC 1 ARTHUR J GALLAGHER & CO BND CORP.....		2	14,728,856	14,700,000	06/13/2024.....
04317@	BH 0 ARTHUR J GALLAGHER & CO SENIOR CORP BND.....		2	5,296,245	5,000,000	02/13/2024.....

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

Reinvested Collateral Assets Owned Current Statement Date

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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
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	31,050,001	04/30/2025.....
48121@ AE	1	JRD HOLDINGS INC.....	2PL		4,800,000	4,800,000	04/25/2025.....
62927# AD	8	NFL VENTURES LP SENIOR CORP BND.....	1FE		3,905,116	3,871,511	03/31/2024.....
838518 E*	5	SOUTH JERSEY INDUSTRIES INC.....	2		25,400,000	25,400,000	04/25/2021.....
879360 B#	1	TELEDYNE TECHNOLOGIES INC SENIOR CORP BN.....	2		25,160,225	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		23,401,986	22,781,674	06/28/2022.....
G0369@ AK	2	ANGLIAN WATER SERVICES FINANCI CORP BOND.....	2FE		3,004,487	2,918,846	12/05/2021.....
Q0458* AE	9	AQUASURE FINANCE PTY LTD SECURED CORP BN.....	2FE		22,456,000	22,456,000	07/12/2027.....
Q9194# AK	1	TRANSURBANFINANCECOMPANYPTY SENIORCORPBN.....	2		5,344,910	5,298,574	11/14/2021.....
0258M0 DY	2	AMERICAN EXPRESS CREDIT CORPOR SENIOR CO.....	1FE		15,139,995	15,000,000	09/14/2020.....
05964H AD	7	BANCO SANTANDER SA SRBNCORPND.....	1FE		9,923,450	10,000,000	02/23/2023.....
17401Q AR	2	CITIZENS BANK NA/ PROVIDENCE R.....	2FE		5,023,250	5,000,000	03/29/2023.....
225433 AT	8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO.....	2FE		3,112,560	2,994,954	06/09/2023.....
23341C AB	9	DNB BANK ASA DNB BANK ASA.....	1FE		21,261,093	21,017,541	06/02/2021.....
233851 CA	0	DAIMLER FINANCE NORTH AMERICA SENIOR COR.....	1FE		20,006,000	19,991,034	08/03/2020.....
251526 BT	5	DEUTSCHE BANK AG SENIOR CORP BND.....	2FE		5,001,840	5,021,903	08/20/2020.....
257469 AJ	5	DOMINION ENERGY INC CORP BND.....	2FE		3,861,503	3,426,387	08/01/2033.....
36962G X7	4	GENERAL ELECTRIC CO GENERAL ELECTRIC CO.....	2FE		12,628,841	15,929,731	08/15/2036.....
404280 AZ	2	HSBC HOLDINGS PLC HSBC HOLDINGS PLC.....	1FE		10,200,650	10,000,000	05/25/2021.....
66765R AZ	9	NORTHWEST NATURAL GAS PUT 11/10/09 @ 100.....	1FE		16,010,205	13,323,903	11/10/2027.....
751277 AQ	7	RALSTON PURINA COMPANY RALSTON PURINA CO.....	1FE		11,489,440	11,444,229	02/15/2022.....
86960B AK	8	SVENSKA HANDELSBANKEN AB SVENSKA HANDELS.....	1FE		20,968,373	20,750,000	10/01/2020.....
90351D AC	1	UBS GROUP FUNDING SWITZERLAND UBS GROUP.....	1FE		15,225,195	15,000,000	09/24/2020.....
92890H AB	8	WEA FINANCE LLC CORP BND 144A.....	1FE		1,999,906	1,999,820	09/17/2019.....
05537G AA	3	BANCO CONTINENTAL SA CORP BND 144A.....	2FE		4,764,879	4,645,747	08/26/2022.....
62877P AA	2	NBK SPC LTD SENIOR CORP BND 144A.....	1FE		2,992,854	2,990,843	05/30/2022.....
3299999.		Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			450,367,139	447,312,698	XXX

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

004375 BP	5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3.....	1FM		927,405	920,972	10/25/2034.....
02151D AC	8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A.....	1FM		12,985,479	11,477,444	09/25/2047.....
03072S E3	5	AMSL_05-R5 ABS 05-R5.....	1FM		588,797	587,600	07/25/2035.....
040104 HD	6	ARGENT SECURITIES INC ARSI_04- ARSI_04-W.....	1FM		2,045,067	2,023,347	04/25/2034.....
05533F EX	5	BCP_11-R11 BCAP_11-R11A.....	1FM		310,023	311,530	11/26/2035.....
05545J AN	9	BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3.....	1FE		2,820,494	2,852,642	02/27/2046.....
05969M AA	7	BAFC_14-R8 BANCFT_14-R8.....	1FE		5,002,385	4,965,396	06/26/2036.....
05990T AJ	6	BAFC_15-R2 BAFC_15-R2.....	1FM		11,862,499	11,792,018	09/29/2036.....
05991B AD	7	BAFC_15-R8 BAF_15-R8.....	1FM		1,310,159	1,304,867	06/26/2046.....
07325N CY	6	BAYVIEW FINANCIAL ACQUISITION BAYV_06-A.....	1FM		2,463,459	2,442,215	02/28/2041.....
07325N DV	1	BAYV ABS_06-B-M2.....	1FM		4,037,541	3,910,620	04/28/2036.....
07331Q AA	5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL.....	1FM		5,195,902	5,118,549	06/28/2053.....
07332G AA	6	BOMFT_17-RT6 ABS17-RT6144A.....	1FM		830,459	810,712	10/28/2057.....
07333B AA	6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP.....	1FM		654,178	636,787	06/28/2054.....
12650B AA	1	CSMC_15-RPL2 CSMC_15-RPL2.....	1FM		2,536,984	2,522,096	11/27/2036.....
12650V BJ	7	CSMC_15-10R CSMC_15-10R.....	1FM		2,485,268	2,497,182	10/27/2046.....
126671 PV	2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1.....	1FM		3,735	11,094	05/25/2032.....
126673 EV	0	COUNTRYWIDE ASSET-BACKED CTF ABS_04-8 M.....	1FM		1,169,311	1,166,489	01/25/2035.....
126673 J2	9	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2.....	1FM		3,173,841	3,163,234	11/25/2035.....
161546 GC	4	CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4.....	1FM		388,760	358,802	03/25/2033.....
162765 AC	5	CHEC_04-1 CHEC_04-1.....	1FM		1,892,079	1,828,463	07/25/2034.....
172987 BA	6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06.....	1FM		3,896,432	3,080,707	11/25/2036.....
225470 UB	7	ARMT_2006-1A ABS_06-CF1 B1.....	1FM		4,369,472	4,295,065	11/25/2035.....
36228F 6M	3	GSAMP_04-AR1 GSAMP_04-AR1.....	1FM		497,663	497,734	06/25/2034.....
36242D 3W	1	GSAA_05-5 GSAA_05-6.....	1FM		2,773,134	2,769,177	06/25/2035.....
36248T AA	0	GSMT_14-5R GSMT_14-5R.....	1FE		7,875,586	7,791,606	04/28/2037.....
36248V AA	5	GSMT_15-6R GSMT_15-6R.....	1FM		10,851,508	10,680,012	02/26/2037.....
36254W AA	4	GSMT_15-8R RMBS 5-8R-A.....	1FM		11,007,170	10,971,507	04/26/2037.....
39539M AA	7	GPMF_07-AR3 GPMF_07-AR3.....	1FM		5,637,639	5,097,539	06/25/2037.....
43710L AC	8	HEAT_07-1 HEAT_07-1.....	1FM		1,819,394	1,816,163	05/25/2037.....
437303 AC	4	HOME PARTNERS OF AMERICA TRUST HPA_16-2.....	1FE		3,007,933	3,000,000	10/17/2033.....
46644B AM	2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1.....	1FM		1,981,094	1,982,361	07/27/2036.....
46650J AD	6	JPMMT_18-6 WHOLECMO18-6144A.....	1FM		8,816,603	8,664,388	12/25/2048.....
52524G AA	0	LXS_07-7N CMO 07-7N 1A1A.....	1FM		5,065,635	4,854,509	06/25/2047.....
52525B AD	4	LXS_07-16N LXS_07-16N 2A2.....	1FM		20,470,304	18,999,699	09/25/2047.....
57643L CJ	3	MAST_04-OPT1 MABS_04-OPT1.....	1FM		396,726	352,278	02/25/2034.....
57643L EZ	5	MAST_04-OPT2 MABS_04-OPT2.....	1FM		459,325	335,587	09/25/2034.....
59023W AD	0	MLMI_06-FF1 MLMI_06-FF1.....	1FM		4,484,484	4,492,191	08/25/2036.....
61744C NT	9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2.....	1FM		4,944,779	4,847,187	02/25/2035.....
61764Q AG	5	MORGAN STANLEY REREMIC TRUST M MSMR_14-R.....	1FM		3,827,931	3,976,214	11/26/2046.....
61765N AA	4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R.....	1FM		2,294,634	2,292,342	10/26/2046.....
64352V LM	1	NCHET_05-3 ABS 2005-3 M4.....	1FM		1,151,128	1,030,671	07/25/2035.....
68389F GL	2	OOMLT_05-1 OOMLT_05-1.....	1FM		1,065,851	375,143	02/25/2035.....

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

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CUSIP Identification	Description		Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
71336W	AA	3		1FE	2,253,265	2,254,159	01/16/2060
71337H	AB	3		1FE	14,013,942	13,811,122	03/10/2058
76110W	YM	2		1FM	2,370,610	2,047,955	06/25/2034
76112B	AM	2		1FM	1,589,502	1,586,656	08/25/2034
76119H	AA	8		1FE	1,972,958	1,963,320	11/10/2049
81747W	AG	2		1FM	3,343,778	3,273,290	09/25/2048
86360L	AE	6		1FM	5,906,951	5,607,270	07/25/2036
881561	UJ	1		1FM	238,564	236,876	07/25/2035
88156P	AA	9		1FM	3,836,371	3,818,326	07/25/2037
88156T	AB	9		1FM	2,874,709	2,791,588	10/25/2037
89175M	AA	1		1FM	14,845,521	14,313,404	05/25/2058
929227	4D	5		1FM	175,803	173,381	06/25/2033
94980G	BF	7		1FM	7,025,556	6,929,540	05/25/2034
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				229,825,780	221,711,026	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							
04410R	AG	1		1FM	4,494,335	4,500,000	04/15/2035
04410R	AJ	5		1FM	2,249,988	2,250,000	04/15/2035
10482T	AG	7		1FM	2,992,507	3,000,000	06/15/2035
23306G	AC	1		1FM	1,852,805	1,852,572	05/15/2035
23306G	AE	7		1FM	1,844,089	1,844,886	05/15/2035
33830C	AC	4		1FE	4,915,030	4,916,406	06/15/2033
36255C	AA	7		1FE	4,906,476	4,906,482	11/21/2035
432885	AA	9		1FM	5,992,393	6,000,000	12/15/2034
437303	AA	8		1FE	22,751,360	22,744,571	10/17/2033
437303	AB	6		1FE	4,002,513	4,000,000	10/17/2033
43730T	AA	1		1FE	4,278,576	4,279,732	07/17/2034
92258M	AB	3		1FE	741,072	728,708	06/25/2045
92258M	AC	1		1FE	1,100,717	1,098,680	06/25/2045
92258T	AC	6		1FE	1,648,725	1,605,966	10/25/2046
92258V	AA	5		1FE	709,766	710,221	11/25/2047
92259B	AA	8		1FE	6,224,735	6,082,359	10/26/2048
92259B	AD	2		1FE	913,659	888,355	10/26/2048
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities				71,618,746	71,408,938	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							
78616#	AB	4		2PL	13,729,743	13,729,743	07/01/2025
84858@	AA	3		2FE	8,337,041	7,926,519	04/01/2023
001746	AN	6		1FE	5,455,763	5,500,000	05/26/2031
001746	AQ	9		1FE	1,971,470	2,000,000	05/26/2031
03765P	AL	7		1FE	13,201,734	13,300,000	07/18/2027
04016V	AA	3		1FE	4,940,956	5,000,000	04/15/2030
05377R	DG	6		1FE	8,193,441	7,998,882	03/20/2023
056162	AQ	3		1FE	6,844,492	7,000,000	01/20/2031
07333N	AA	0		1FM	5,107,719	4,966,342	10/28/2064
12547U	AN	8		1FE	7,894,520	8,000,000	10/25/2027
12550M	AJ	9		1FE	3,969,477	4,000,000	04/19/2029
12550M	AN	0		1FE	3,861,540	4,000,000	04/19/2029
126673	BB	7		1FM	1,425,750	1,414,911	11/25/2034
14311N	AL	8		1FE	4,999,328	5,000,000	07/20/2032
15032E	AA	7		1FE	4,995,972	5,000,000	10/17/2030
15033E	AA	6		1FE	2,973,431	3,000,000	04/20/2031
17181T	AG	6		2FE	1,463,385	1,500,000	10/17/2031
20267U	AB	5		1FE	1,992,183	1,959,493	10/25/2040
26244G	AG	0		1FE	13,893,883	14,000,000	08/15/2031
26244K	AS	5		1FE	2,895,211	3,000,000	04/15/2031
26249M	AQ	0		1FE	8,798,619	9,000,000	01/15/2031
26251L	AC	8		1FE	990,368	1,000,000	04/18/2031
36320M	AL	2		1FE	1,976,603	2,000,000	04/20/2031
36320U	AC	4		1FE	983,812	1,000,000	05/16/2031
36320W	AL	0		1FE	5,945,395	6,000,000	04/20/2031
36320W	AN	6		1FE	3,886,208	4,000,000	04/20/2031
466365	AA	1		2Z	2,500,000	2,500,000	08/25/2049
466365	AB	9		2Z	1,800,000	1,800,000	08/25/2049
52603J	AA	8		1FE	9,340,268	8,999,791	04/20/2027
63939F	AC	4		1FE	11,707,397	11,600,159	07/25/2052
63939G	AD	0		1FE	4,938,100	4,978,474	08/25/2050
63940L	AC	8		1FE	10,191,024	10,000,000	03/25/2066
64031M	AB	6		1FE	5,981,210	5,715,613	06/25/2046
64033D	AB	4		1FE	4,629,659	4,847,835	07/25/2047
64033F	AB	9		1FE	12,529,260	12,409,265	01/25/2047
64033N	AB	2		1FE	5,981,821	5,705,430	05/25/2049
64033Q	AC	3		1FE	10,164,681	10,252,757	05/25/2049
67575B	AN	9		1FE	5,890,734	6,000,000	10/20/2026
67590B	AQ	3		1FE	988,108	1,000,000	07/17/2030
68268L	AA	5		1FE	10,120,971	9,998,597	11/20/2028
78442G	RA	6		1FE	7,647,368	7,716,743	01/25/2041
78447Y	AD	4		1FE	978,897	1,008,695	09/25/2043

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
78469Q AK 8	SPS SERVICER ADVANCE RECEIVABL SPART_16.....		1FE.....	8,626,192	8,626,286	11/15/2049.....
78469Q AM 4	SPS SERVICER ADVANCE RECEIVABL SPART_16.....		1FE.....	1,604,553	1,607,138	11/15/2049.....
78469Q AN 2	SPS SERVICER ADVANCE RECEIVABL SUB ABS_1.....		2FE.....	4,984,155	4,987,698	11/15/2049.....
78469Q AT 9	SPART_18-T1 SPART_18-T1.....		1FE.....	7,099,115	6,999,656	10/17/2050.....
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4.....		1FE.....	4,366,474	4,324,963	11/25/2025.....
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4.....		1FE.....	1,359,894	1,308,459	11/25/2025.....
83608G AN 6	SNDPT_13-1A SENIORABS13-1A144A.....		1FE.....	1,978,318	2,000,000	01/26/2031.....
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1 ABS_13-1A.....		1FE.....	1,964,370	2,000,000	01/26/2031.....
83610J AA 4	SOUND POINT CLO LTD SNDPT_18-1 SNDPT_18.....		1FE.....	1,971,924	2,000,000	04/15/2031.....
85172M AA 2	SLFT_15-BA SLFT_15-BA.....		1FE.....	30,390,237	29,993,280	05/15/2028.....
860444 AS 7	STEWART PARK CLO LTD STWRT_15- MEZZANINA.....		1FE.....	11,169,251	11,500,000	01/15/2030.....
86268H AA 6	STRTA_18-1A ABS 18-1A-A 144A.....		1FE.....	4,976,600	5,000,000	01/15/2031.....
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A.....		1FE.....	9,966,500	10,000,000	10/15/2027.....
88432G AQ 0	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A.....		1FE.....	4,912,265	5,000,000	10/15/2027.....
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A.....		1FM.....	4,849,554	4,707,287	06/25/2057.....
92912Q AB 2	VOYACLOLTDVOYA_14-3A VOYA_14-3A.....		1FE.....	845,737	851,565	07/25/2026.....
92913U AS 5	VOYA CLO LTD VOYA_15-3A MEZZANINABS14-1A.....		1FE.....	9,940,035	10,000,000	10/20/2031.....
92914X AN 9	VOYA CLO LTD VOYA_15-2A ABS_02-1 B1 144A.....		1FE.....	9,908,665	10,019,678	07/23/2027.....
92916G AC 8	ING INVESTMENT MANAGEMENT CLO INGIM_12-4.....		1FE.....	17,072,352	17,000,000	10/15/2028.....
92916W AA 7	ING INVESTMENT MANAGEMENT CLO SENIORABS1.....		1FE.....	16,782,976	17,000,000	04/25/2031.....
92916W AC 3	ING INVESTMENT MANAGEMENT CLO ABS13-2A14.....		1FE.....	10,761,614	11,000,000	04/25/2031.....
92917A AA 4	VOYACLOLTDVOYA_18-1A ABS18-1A144A.....		1FE.....	2,969,277	3,000,000	04/19/2031.....
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....			414,617,600	414,755,259	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			1,166,429,265	1,155,187,921	XXX
Hybrid Securities - Issuer Obligations						
R57779 BC 4	DNB BANK ASA DNB NOR BANK ASA.....		2FE.....	7,784,400	11,022,972	12/31/2049.....
4299999	Hybrid Securities - Issuer Obligations.....			7,784,400	11,022,972	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
857477 AX 1	STATE STREET CORP STATE STREET CORP.....		2FE.....	6,459,733	7,000,000	05/15/2028.....
86788L AA 8	SUNTRUST CAP III SUNTRUST CAPITAL III.....		3FE.....	22,321,883	24,075,000	03/15/2028.....
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities.....			28,781,616	31,075,000	XXX
4899999	Total - Hybrid Securities.....			36,566,016	42,097,972	XXX
Bank Loans - Acquired						
BME2P8 WS 1	STADCOLALLC SECUREDREVOLVELOAN.....		2Z.....	5,420,913	5,420,913	05/01/2023.....
23918K D@ 4	DAVITA HEALTHCARE PARTNERS INC SENIOR SE.....		2FE.....	5,943,704	5,949,329	06/24/2021.....
74966U AP 5	RPI FINANCE TRUST SENIOR SECURED TERM LO.....		2FE.....	4,877,119	4,834,697	03/27/2023.....
BHF0FZ LG 4	LEVEL 3 FINANCING INC SECURED TERM LOAN.....		2FE.....	11,892,504	11,975,875	02/22/2024.....
BHF0WB 45 1	LAS VEGAS SANDS LLC.....		2FE.....	7,348,178	7,390,345	03/27/2025.....
BHF0XQ NR 8	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED.....		2FE.....	4,958,246	4,930,423	07/08/2024.....
BME2L7 81 3	CTL LOGISTICS SA SENIOR SECURED TERM NOT.....		6*.....	1,365,547	1,365,547	06/30/2021.....
BRTB5R N1 3	CLEAN HARBORS INC. SECURED TERM LOAN.....		3FE.....	2,890,831	2,893,049	06/30/2024.....
BRTERT 8S 7	CROWN AMERICAS LLC SECUREDTERMLOAN.....		2FE.....	4,479,576	4,458,581	04/03/2025.....
BRTFDP Z8 1	LAMAR MEDIA CORP. SENIOR SECURED TERM LO.....		2FE.....	3,959,925	3,947,781	03/14/2025.....
BRTG1N FE 6	CHEMOURS COMPANY LLC SECUREDTERMLOAN.....		2FE.....	11,896,940	12,215,431	04/03/2025.....
BRTG9S QF 2	WYNDHAM HOTELS & RESORTS INC SENIOR SECU.....		2FE.....	8,174,313	8,146,070	05/30/2025.....
BRTHAP G6 5	UNITED AIRLINES INC.....		2FE.....	2,232,787	2,232,766	04/01/2024.....
BRTHD3 TC 4	MICROCHIPTECHINC SECUREDTERMLOAN.....		2FE.....	8,811,221	8,865,796	05/29/2025.....
BRTHLA QH 1	OPEN TEXT CORP SECUREDTERMLOAN.....		2FE.....	10,874,253	10,860,859	05/30/2025.....
BRTLYV AU 0	UNITED RENTALS INC. SECUREDTERMLOAN.....		2FE.....	7,931,495	7,907,624	10/31/2025.....
BRTMH7 8C 3	UNIVERSAL HEALTH SERVICES INC SECUREDTER.....		2FE.....	4,975,000	4,960,964	10/31/2025.....
BRTMT9 TX 7	ENTEGRIS INC SECURED TERM LOAN.....		2FE.....	9,197,997	9,164,143	11/06/2025.....
BRTT8Q Z7 6	AVOLON TLB BORROWER 1 (US) LLC SECURED T.....		2Z.....	4,988,889	4,993,844	01/15/2025.....
BRTU7F GL 9	HILTON WORLDWIDE FINANCE LLC SECURED TER.....		2Z.....	9,122,623	9,116,902	06/17/2026.....
6299999	Bank Loans - Acquired.....			131,342,061	131,630,939	XXX
6399999	Total - Bank Loans.....			131,342,061	131,630,939	XXX
Totals						
6499999	Total - Issuer Obligations.....			616,594,549	613,452,659	XXX
6599999	Total - Residential Mortgage-Backed Securities.....			1,397,719,976	1,383,171,666	XXX
6699999	Total - Commercial Mortgage-Backed Securities.....			71,618,746	71,408,938	XXX
6799999	Total - Other Loan-Backed and Structured Securities.....			474,347,523	475,698,613	XXX
6999999	Total - Bank Loans.....			131,342,061	131,630,939	XXX
7099999	Subtotal - Bonds.....			2,691,622,855	2,675,362,815	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.....		RP1FEL.....	6,000,000	6,000,000	
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME DUFF & PH.....		RP1FEL.....	6,000,000	6,000,000	
G9188@ 12 2	EXPRO INTERNATIONAL GROUP LTD EXPRO INTE.....		P6*Z*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	2	
BME242 R6 1	EXPRO INTERNATIONAL GROUP HOLD.....		U.....	73	73	
7499999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....			75	75	XXX
7799999	Total - Common Stock.....			75	75	0
7899999	Total - Preferred and Common Stock.....			15,000,079	15,000,079	XXX
Cash (Schedule E Part 1 Type)						

**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
000000 00 0	JPMORGAN			7,696,790	7,696,790	
9099999.	Total - Cash (Schedule E Part 1 Type)			7,696,790	7,696,790	XXX
Cash Equivalents (Schedule E Part 2 Type)						
313384 JH 3	FHLB INDIANAPOLIS PP AGENCYCASH			28,068,786	28,068,786	07/19/2019
313384 JV 2	FHLB INDIANAPOLIS PP AGENCYCASH			43,918,570	43,918,570	07/31/2019
313384 KM 0	FHLB INDIANAPOLIS PP AGENCYCASH			72,095,707	72,095,707	08/16/2019
912796 VK 2	UNITED STATES TREASURY TBILLCASH			49,978,330	49,978,330	07/09/2019
912796 VL 0	UNITED STATES TREASURY			42,365,090	42,365,090	07/16/2019
912796 VM 8	UNITED STATES TREASURY CASH/TBILL			120,340,025	120,340,025	07/23/2019
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			356,766,508	356,766,508	XXX
Other Assets						
000000 00 0	Derivative			2,783,908	2,783,908	
9299999.	Total - Other Assets			2,783,908	2,783,908	XXX
9999999.	Totals			3,073,870,141	3,057,610,101	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(583,472,294) Book/Adjusted Carrying Value \$.....(638,075,325)
- Average balance for the year: Fair Value \$.....3,140,446,273 Book/Adjusted Carrying Value \$.....3,145,700,498

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.....				1,092,118	36,127	203	XXX
Bank of New York Mellon, NA.....	Pittsburgh, PA.....				(822,909)	(1,769,632)	(988,582)	XXX
Citibank, NA.....	Bahamas, Grand Bahamas.....		91,102	179,278	22,602,975	23,032,020	20,401,467	XXX
Citibank, NA.....	Delaware.....				5,742,394	6,040,164	6,444,692	XXX
Citibank, NA.....	New Castle, DE.....				(18,213,077)	(21,674,836)	(16,022,337)	XXX
Citibank, NA.....	New York, NY.....				6,350,887	5,800,327	4,188,920	XXX
Federal Home Loan Bank.....	Atlanta, GA.....				678,887	681,108	681,892	XXX
Federal Home Loan Bank.....	Pittsburgh, PA.....				4,089,272	3,687,969	3,107,454	XXX
First National Bank of Charlotte.....	Charlotte, NC.....					10,000,310	10,018,701	XXX
First Republic Bank.....	San Francisco, CA.....				19,061,356	19,101,871	119,278,236	XXX
JPMorgan Chase Bank, NA.....	London.....				38,276	7,683,737	394,983	XXX
JPMorgan Chase Bank, NA.....	New York, NY.....				778,326,967	1,473,395,696	1,410,993,395	XXX
PNC.....	Pittsburgh, Pennsylvania.....				30,428,336	70,560,884	40,653,269	XXX
Sumitomo Mitsui Banking Corporation.....	New York, NY.....				1,181,624	1,181,589	1,188,279	XXX
The Northern Trust Company.....	Chicago, IL.....				1,394,973	90,603,890	14,242,479	XXX
TriState Capital.....	Pittsburgh, PA.....				4,430,160	74,587,555	54,711,635	XXX
US Bank.....	Minneapolis, MN.....				35,037,382	736,506	202,820	XXX
US Bank.....	Philadelphia, PA.....				301,409		3,065	XXX
Wells Fargo.....	Raleigh, NC.....				343,977	(193,490)	(53,080)	XXX
Wells Fargo.....	San Francisco, CA.....				(411,536)	(175,185)	(138,423)	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			59,871	424,166	259,234	XXX
0199999. Total Open Depositories.....	XXX	XXX	91,102	179,278	891,713,342	1,763,740,776	1,669,568,302	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	91,102	179,278	891,713,342	1,763,740,776	1,669,568,302	XXX
0599999. Total Cash.....	XXX	XXX	91,102	179,278	891,713,342	1,763,740,776	1,669,568,302	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 TREASURY BILL.....		06/04/2019.....		07/18/2019.....	59,935,436		98,477
	UNITED STATES TREASURY TBILLCASH.....		06/12/2019.....		08/15/2019.....	79,782,013		106,233
	UNITED STATES TREASURY TREASURY BILL.....		06/04/2019.....		07/11/2019.....	59,962,355		97,655
	UNITED STATES TREASURY TREASURY BILL.....		06/04/2019.....		07/02/2019.....	59,996,175		99,292
	UNITED STATES TREASURY TBILLCASH.....		06/28/2019.....		07/09/2019.....	49,978,330		8,121
	UNITED STATES TREASURY.....		06/28/2019.....		07/16/2019.....	42,365,090		14,715
	UNITED STATES TREASURY CASH/TBILL.....		06/26/2019.....		07/23/2019.....	120,340,025		122,936
	UNITED STATES TREASURY TREASURY BILL.....		06/13/2019.....		08/13/2019.....	20,495,956		16,283
	UNITED STATES TREASURY SENIOR GOVT BND.....		06/13/2019.....	0.875	07/31/2019.....	49,945,200	182,493	(130,894)
	UNITED STATES TREASURY SENIOR GOVT BND.....		06/13/2019.....	1.625	07/31/2019.....	71,969,559	488,039	(415,844)
0199999	U.S. Government Bonds - Issuer Obligations.....					614,770,139	670,532	16,974
0599999	Total - U.S. Government Bonds.....					614,770,139	670,532	16,974
All Other Government Bonds - Issuer Obligations								
	ELECTRICITE DE FRANCE SA CPCASH.....		06/27/2019.....		07/18/2019.....	5,992,915		1,249
0699999	All Other Government Bonds - Issuer Obligations.....					5,992,915	0	1,249
1099999	Total - All Other Government Bonds.....					5,992,915	0	1,249
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								
	FHLB INDIANAPOLIS PP AGENCYCASH.....		06/28/2019.....		07/01/2019.....	2,100,000		368
	FHLB INDIANAPOLIS PP AGENCYCASH.....		06/05/2019.....		07/03/2019.....	2,899,629		4,817
	FHLB INDIANAPOLIS PP AGENCYCASH.....		06/17/2019.....		07/12/2019.....	6,595,531		6,472
	FHLB INDIANAPOLIS PP FHLB.....		06/13/2019.....		07/16/2019.....	3,197,023		3,565
	FHLB INDIANAPOLIS PP AGENCYCASH.....		06/19/2019.....		07/19/2019.....	28,068,786		110,783
	FHLB INDIANAPOLIS PP AGENCYCASH.....		06/25/2019.....		07/31/2019.....	46,014,507		19,759
	FHLB INDIANAPOLIS PP AGENCYCASH.....		06/21/2019.....		08/16/2019.....	72,095,707		44,259
2599999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					160,971,183	0	190,023
3199999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					160,971,183	0	190,023
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	AT&T INC CPCASH.....		04/29/2019.....		07/29/2019.....	2,993,435		14,435
	AT&T INC AT&T INC.....		06/03/2019.....		09/26/2019.....	2,637,383		5,420
	AT&T INC CPCASH.....		06/07/2019.....		12/10/2019.....	987,876		1,550
	BOEING CO BOEING COMPANY (THE).....		06/12/2019.....		12/11/2019.....	4,943,332		6,179
	CALYON (NEW YORK BRANCH) CPCASH.....		03/20/2019.....	2.700	03/19/2020.....	1,550,000	11,393	27,847
	DUKE ENERGY CORP CPCASH.....		05/17/2019.....		07/01/2019.....	2,000,000		6,183
	DUKE ENERGY CORP CPCASH.....		06/27/2019.....		07/08/2019.....	5,997,094		1,244
	EI DU PONT DE NEMOURS & CO EI DU PONT DE.....		06/03/2019.....		08/21/2019.....	3,536,192		7,267
	ENTERGY CORP CPCASH.....		06/06/2019.....		07/01/2019.....	4,500,000		8,010
	ENTERGY CORP CPCASH.....		06/20/2019.....		08/20/2019.....	1,494,642		1,067
	GENERAL ELECTRIC CO GENERAL ELECTRIC CO.....		06/03/2019.....		09/03/2019.....	2,626,307		5,318
	INTERNATIONAL BUSINESS MACHINE CPCASH.....		05/03/2019.....		10/15/2019.....	1,488,559		5,974
	LYONDELLBASELLINVESTMENTLLC CPCASH.....		06/27/2019.....		08/13/2019.....	3,988,053		831
	MARRIOTT INTERNATIONAL INC CPCASH.....		05/10/2019.....		07/17/2019.....	2,996,172		11,663
	MONDELEZ INTERNATIONAL INC MONDELEZ INTE.....		06/05/2019.....		07/01/2019.....	5,000,000		10,322
	NEXTERA ENERGY CAPITAL HOLDING NEXTERA E.....		06/03/2019.....		07/02/2019.....	2,999,783		5,850
	NEXTERA ENERGY CAPITAL HOLDING CPCASH.....		05/20/2019.....		07/29/2019.....	1,097,657		3,413
	PPG INDUSTRIES INC CPCASH.....		06/25/2019.....		07/18/2019.....	1,997,525		727

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
	SEMPRA GLOBAL CPCASH.....		06/05/2019.....		07/01/2019.....	4,000,000		7,627
	SEMPRA GLOBAL CPCASH.....		04/30/2019.....		08/01/2019.....	498,780		2,383
	SEMPRA GLOBAL CPCASH.....		05/07/2019.....		09/03/2019.....	3,979,575		19,993
	SPIRE INC CPCASH.....		05/09/2019.....		07/02/2019.....	3,499,729		14,169
	SPIRE INC CPCASH.....		06/07/2019.....		07/18/2019.....	2,996,254		4,614
	UDR INC CPCASH.....		06/25/2019.....		07/09/2019.....	4,997,166		1,770
	VW CREDIT INC CPCASH.....		06/27/2019.....		03/30/2020.....	4,903,292		1,042
	VENTAS REALTY LP CPCASH.....		06/20/2019.....		07/08/2019.....	3,498,263		2,478
	BELL CANADA CPCASH.....		03/14/2019.....		07/12/2019.....	1,248,898		14,044
	NUTRIEN LTD CPCASH.....		06/25/2019.....		07/25/2019.....	6,488,859		2,316
	TRANSCANADA PIPELINES LTD TRANSCANADA PI.....		06/03/2019.....		07/12/2019.....	3,771,891		7,610
	TRANSCANADA PIPELINES LTD CPCASH.....		05/16/2019.....		07/24/2019.....	1,996,474		6,863
	NATIONAL AUSTRALIA BANK LTD CPCASH144A.....		06/26/2019.....	2.582	06/25/2020.....	1,800,000	.516	
	RECKITT BENCKISER TSY RECKITT BENCKISER.....		06/04/2019.....		01/06/2020.....	1,971,173		3,901
	RECKITT BENCKISER TSY CPCASH.....		05/09/2019.....		08/13/2019.....	1,494,981		6,025
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					99,979,345	11,909	218,135
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					99,979,345	11,909	218,135
Total Bonds								
7799999	Subtotals - Issuer Obligations.....					881,713,582	682,441	426,381
8399999	Subtotals - Bonds.....					881,713,582	682,441	426,381
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V	54 2 FIRST AMERICAN TREASURY OBLIG CLASS Z.....		06/28/2019.....			3,004,067		64,073
608919	71 8 FEDERATED GOVT FEDERATED GOVERNMENT OBLI.....		06/03/2019.....			14,164,174		158,007
665279	87 3 NORTHERN INSTITUTIONAL TREASUR.....		06/26/2019.....			11,090,463		269,043
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					28,258,704	.0	491,123
All Other Money Market Mutual Funds								
BRTTNP	J0 5 USBANKMONEYMARKETITC2.....		06/28/2019.....			23,721,274		32,526
8699999	Total - All Other Money Market Mutual Funds.....					23,721,274	.0	32,526
8899999	Total - Cash Equivalents.....					933,693,560	682,441	950,030

QE13.1