

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
SEPTEMBER 30, 2020**

LIFE AND ACCIDENT AND HEALTH

2020



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2020
OF THE CONDITION AND AFFAIRS OF THE
BRIGHOUSE 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 (Street and Number) Wilmington, DE 19801 (City or Town, State and Zip Code)

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

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

Primary Location of Books and Records 12802 Tampa Oaks Boulevard, Suite 447 (Street and Number)

Temple Terrace, FL 33637 (City or Town, State and Zip Code) 980-949-4100 (Area Code) (Telephone Number)

Internet Web Site Address www.brighthousefinancial.com

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

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

OFFICERS

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

Vice President and Chief Financial Officer EDWARD ALLEN SPEHAR Vice President and Treasurer JANET MARIE MORGAN

OTHER

LYNN ANN DUMAIS Vice President and Chief Accounting Officer LEDA JACENKO DEBARBA # Interim Appointed Actuary

DIRECTORS OR TRUSTEES

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

State of North Carolina County of Mecklenburg } SS

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

Lynn Dumais LYNN ANN DUMAIS Vice President and Chief Accounting Officer

Janet Marie Morgan JANET MARIE MORGAN Vice President and Treasurer

Subscribed and sworn to before me this 15th day of October, 2020.

Deborah L. Matera Notary for Dumais & Morgan

DEBORAH L. MATERA Electronic Notary Public Mecklenburg County North Carolina Commission Expires 6/25/2025

- 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.....	45,794,155,845		45,794,155,845	43,796,059,755
2. Stocks:				
2.1 Preferred stocks.....	74,509,370		74,509,370	318,763,163
2.2 Common stocks.....	514,102,615	3,368,911	510,733,704	632,999,748
3. Mortgage loans on real estate:				
3.1 First liens.....	11,037,463,233		11,037,463,233	11,532,168,337
3.2 Other than first liens.....	41,322,606		41,322,606	41,318,425
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	
4.3 Properties held for sale (less \$.....0 encumbrances).....	2,041,558		2,041,558	2,080,477
5. Cash (\$.....2,554,007,428), cash equivalents (\$.....2,109,378,473) and short-term investments (\$.....3,147,877,138).....	7,811,263,039		7,811,263,039	3,224,105,611
6. Contract loans (including \$.....0 premium notes).....	879,181,237		879,181,237	875,082,900
7. Derivatives.....	4,502,896,601		4,502,896,601	2,899,793,515
8. Other invested assets.....	2,750,807,617	4,666,866	2,746,140,751	2,556,662,503
9. Receivables for securities.....	52,146,190		52,146,190	2,056,173
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	14,470,374	0	14,470,374	18,164,248
12. Subtotals, cash and invested assets (Lines 1 to 11).....	73,474,360,285	8,035,777	73,466,324,508	65,899,254,855
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	572,783,950		572,783,950	502,497,467
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	83,627,251	8,038,847	75,588,404	62,330,789
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	51,915,687		51,915,687	60,492,344
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	435,610,279		435,610,279	342,897,082
16.2 Funds held by or deposited with reinsured companies.....	2,351,266		2,351,266	2,340,736
16.3 Other amounts receivable under reinsurance contracts.....	567,954,567		567,954,567	822,241,847
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	2,150,179,172	1,537,436,900	612,742,272	639,632,432
19. Guaranty funds receivable or on deposit.....	14,518,589		14,518,589	15,115,358
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....	50,026,419		50,026,419	663,619,032
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	33,168,955	474,619	32,694,336	36,729,501
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	77,436,496,420	1,553,986,143	75,882,510,277	69,047,151,443
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	107,366,230,747		107,366,230,747	108,398,002,632
28. Total (Lines 26 and 27).....	184,802,727,167	1,553,986,143	183,248,741,024	177,445,154,075

DETAILS OF WRITE-INS

1101. Deposits in connection with investments.....	14,470,374		14,470,374	18,035,300
1102. Cash collateral pledged on derivatives.....	0		0	128,948
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).....	14,470,374	0	14,470,374	18,164,248
2501. Receivable from third party administrator.....	22,988,002		22,988,002	30,642,464
2502. Miscellaneous.....	10,180,953	474,619	9,706,334	6,087,037
2503.			0	
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).....	33,168,955	474,619	32,694,336	36,729,501

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....46,688,536,763 less \$.....0 included in Line 6.3 (including \$.....21,737,864 Modco Reserve).....	46,688,536,763	41,992,469,159
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	63,609,100	69,782,106
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	3,425,653,729	2,500,647,102
4. Contract claims:		
4.1 Life.....	228,096,340	170,908,854
4.2 Accident and health.....	688,595	697,355
5. Policyholders' dividends/refunds to members \$....(11,779,331) and coupons \$.....0 due and unpaid.....	(11,779,331)	(11,735,454)
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).....	5,891,679	5,406,130
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 \$....82,424 accident and health premiums.....	2,027,020	2,349,799
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$....18,430,718 assumed and \$....1,080,915,656 ceded.....	1,099,346,374	1,226,737,730
9.4 Interest Maintenance Reserve.....	360,810,578	371,085,046
10. Commissions to agents due or accrued - life and annuity contracts \$....41,340,736, accident and health \$.....0 and deposit-type contract funds \$.....0.....	41,340,736	88,230,257
11. Commissions and expense allowances payable on reinsurance assumed.....	28,927,141	28,340,240
12. General expenses due or accrued.....	20,666,101	42,539,203
13. Transfers to Separate Accounts due or accrued (net) (including \$....(455,857,314) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(363,229,228)	(273,964,859)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	21,465,899	22,300,906
15.1 Current federal and foreign income taxes, including \$....6,588,255 on realized capital gains (losses).....	165,332,008	71,848,134
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	2,795,849	3,553,161
17. Amounts withheld or retained by reporting entity as agent or trustee.....	13,106,045	5,280,647
18. Amounts held for agents' account, including \$....282,123 agents' credit balances.....	282,123	283,134
19. Remittances and items not allocated.....	98,357,952	79,515,006
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.....	884,385,367	798,565,209
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	178,257,772	178,128,616
24.04 Payable to parent, subsidiaries and affiliates.....	40,928,336	94,417,517
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	7,465,083,163	6,140,144,503
24.08 Derivatives.....	1,441,150,030	2,496,380,997
24.09 Payable for securities.....	218,486,258	103,441,327
24.10 Payable for securities lending.....	3,625,519,750	3,075,056,528
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	3,403,930,667	1,356,499,141
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	69,149,666,816	60,638,907,494
27. From Separate Accounts statement.....	106,784,157,234	108,059,912,840
28. Total liabilities (Lines 26 and 27).....	175,933,824,050	168,698,820,334
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	811,670,000
33. Gross paid in and contributed surplus.....	4,935,279,527	5,435,279,527
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	1,492,967,447	2,424,384,214
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 \$....582,073,514 in Separate Accounts Statement).....	7,239,916,974	8,671,333,741
38. Totals of Lines 29, 30 and 37.....	7,314,916,974	8,746,333,741
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	183,248,741,024	177,445,154,075

DETAILS OF WRITE-INS

2501. Cash collateral received on derivatives.....	3,270,431,092	1,273,460,393
2502. Miscellaneous.....	114,746,879	61,961,934
2503. Derivative instruments expense payable.....	18,752,696	21,076,814
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).....	3,403,930,667	1,356,499,141
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.....	5,291,885,808	5,252,215,382	7,150,081,733
2. Considerations for supplementary contracts with life contingencies.....	164,803,158	169,820,893	214,463,854
3. Net investment income.....	1,996,507,206	2,143,103,308	2,885,972,755
4. Amortization of Interest Maintenance Reserve (IMR).....	15,889,045	12,382,919	11,171,549
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	192,273,574	(613,437,016)	(1,126,470,128)
6. Commissions and expense allowances on reinsurance ceded.....	151,104,364	142,204,511	188,869,794
7. Reserve adjustments on reinsurance ceded.....	(126,822,836)	(193,602,641)	(291,555,859)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,684,609,005	1,745,991,426	2,322,714,795
8.2 Charges and fees for deposit-type contracts.....	24,079	123,959	141,246
8.3 Aggregate write-ins for miscellaneous income.....	428,823,630	430,609,708	573,701,466
9. Totals (Lines 1 to 8.3).....	9,799,097,033	9,089,412,449	11,929,091,205
10. Death benefits.....	683,950,262	406,539,828	565,870,578
11. Matured endowments (excluding guaranteed annual pure endowments).....	501,282	662,890	839,780
12. Annuity benefits.....	1,898,490,916	1,967,239,901	2,593,570,942
13. Disability benefits and benefits under accident and health contracts.....	6,209,400	7,761,142	9,116,005
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	6,191,503,692	7,615,273,169	10,467,483,610
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	93,722,258	85,596,401	111,631,473
18. Payments on supplementary contracts with life contingencies.....	96,093,604	86,115,860	116,099,683
19. Increase in aggregate reserves for life and accident and health contracts.....	4,689,894,598	130,917,002	(1,069,401,614)
20. Totals (Lines 10 to 19).....	13,660,366,012	10,300,106,193	12,795,210,457
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	569,794,850	541,421,499	731,247,128
22. Commissions and expense allowances on reinsurance assumed.....	59,912,713	83,413,303	109,876,819
23. General insurance expenses and fraternal expenses.....	855,186,975	866,381,107	1,122,805,926
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	41,950,250	37,147,646	51,419,000
25. Increase in loading on deferred and uncollected premiums.....	2,121,106	1,117,869	184,235
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(2,566,215,878)	(3,349,331,380)	(4,538,121,174)
27. Aggregate write-ins for deductions.....	37,692,003	(394,651,761)	(454,600,883)
28. Totals (Lines 20 to 27).....	12,660,808,031	8,085,604,476	9,818,021,508
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(2,861,710,998)	1,003,807,973	2,111,069,697
30. Dividends to policyholders and refunds to members.....	3,643,187	3,836,513	5,102,595
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).....	(2,865,354,185)	999,971,460	2,105,967,102
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	20,914,582	99,197,858	40,081,600
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).....	(2,886,268,767)	900,773,602	2,065,885,502
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....5,099,838 (excluding taxes of \$.....1,488,417 transferred to the IMR).....	(70,197,347)	(688,801,283)	(991,438,455)
35. Net income (Line 33 plus Line 34).....	(2,956,466,114)	211,972,319	1,074,447,047

CAPITAL AND SURPLUS ACCOUNT

36. Capital and surplus, December 31, prior year.....	8,746,333,741	6,730,827,460	6,730,827,460
37. Net income (Line 35).....	(2,956,466,114)	211,972,319	1,074,447,047
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....812,598,321.....	2,908,292,149	1,281,568,026	650,118,242
39. Change in net unrealized foreign exchange capital gain (loss).....	(14,018,945)	(1,340,167)	28,387,472
40. Change in net deferred income tax.....	651,940,103	33,855,931	(359,477,050)
41. Change in nonadmitted assets.....	(131,376,468)	161,238,496	(30,857,903)
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.....	0	0	682,129,025
44. Change in asset valuation reserve.....	(85,820,158)	(356,558,733)	(418,376,492)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(20,152,282)	31,000,000	(148,953,539)
47. Other changes in surplus in Separate Accounts Statement.....	51,710,147	17,774,568	444,762,184
48. Change in surplus notes.....	0	411,670,000	411,670,000
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.....	(500,000,000)	0	0
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(56,917,901)	(57,114,200)	(76,152,267)
52. Dividends to stockholders.....	(300,000,000)		
53. Aggregate write-ins for gains and losses in surplus.....	(978,607,298)	(935,827,366)	(242,190,442)
54. Net change in capital and surplus (Lines 37 through 53).....	(1,431,416,767)	798,238,874	2,015,506,281
55. Capital and surplus as of statement date (Lines 36 + 54).....	7,314,916,974	7,529,066,334	8,746,333,741

DETAILS OF WRITE-INS

08.301. Management and service fee income.....	314,304,756	327,822,834	438,425,038
08.302. Miscellaneous.....	41,685,962	30,626,093	40,057,838
08.303. Rider benefits.....	41,287,906	34,928,532	47,125,844
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	31,545,006	37,232,249	48,092,746
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	428,823,630	430,609,708	573,701,466
2701. Reserves transferred under reinsurance agreements.....	(466,391,546)	(685,117,605)	(919,476,297)
2702. Realized gain/(loss) on funds withheld on derivatives.....	260,177,096	(27,495,765)	88,796,776
2703. Interest credited to reinsurers.....	230,753,539	299,594,279	350,134,226
2798. Summary of remaining write-ins for Line 27 from overflow page.....	13,152,914	18,367,330	25,944,412
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	37,692,003	(394,651,761)	(454,600,883)
5301. Unrealized change on funds withheld on derivatives.....	(990,236,861)	(923,043,584)	(458,194,853)
5302. Unassigned funds FX reclass.....	11,629,563	0	0
5303. Revised AG 43 Expense Allowance Impact.....	0	(12,783,782)	228,788,194
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	(12,783,783)
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(978,607,298)	(935,827,366)	(242,190,442)

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.....	5,829,592,236	5,447,940,677	7,320,254,386
2. Net investment income.....	1,764,329,748	2,014,023,971	2,738,470,470
3. Miscellaneous income.....	2,411,895,738	1,164,842,223	2,666,219,419
4. Total (Lines 1 through 3).....	10,005,817,722	8,626,806,871	12,724,944,275
5. Benefit and loss related payments.....	9,570,830,931	9,505,955,867	13,848,388,611
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(2,642,855,636)	(3,447,217,623)	(4,431,722,171)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,292,659,068	1,131,260,813	1,538,405,106
8. Dividends paid to policyholders.....	3,201,515	3,830,097	7,118,142
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(69,268,004)	(267,626)	(2,890,867)
10. Total (Lines 5 through 9).....	8,154,567,874	7,193,561,528	10,959,298,821
11. Net cash from operations (Line 4 minus Line 10).....	1,851,249,848	1,433,245,343	1,765,645,454
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	3,882,876,124	8,662,306,757	10,188,328,878
12.2 Stocks.....	280,216,486	42,782,426	110,478,362
12.3 Mortgage loans.....	881,992,773	639,855,054	1,104,595,678
12.4 Real estate.....	877,683	1,301,639	1,514,410
12.5 Other invested assets.....	130,132,992	254,026,865	364,092,044
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	9,721,695	4,985,965	8,869,318
12.7 Miscellaneous proceeds.....	2,104,438,577	2,493,446,565	(627,512,412)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	7,290,256,330	12,098,705,271	11,150,366,278
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	5,627,824,033	8,437,581,403	10,298,717,304
13.2 Stocks.....	43,187,486	78,503,825	95,123,881
13.3 Mortgage loans.....	390,243,283	1,377,924,930	1,766,325,655
13.4 Real estate.....			
13.5 Other invested assets.....	437,790,534	314,001,798	440,086,016
13.6 Miscellaneous applications.....	(1,193,510,770)	1,979,972,989	275,493,617
13.7 Total investments acquired (Lines 13.1 to 13.6).....	5,305,534,566	12,187,984,945	12,875,746,473
14. Net increase or (decrease) in contract loans and premium notes.....	4,098,337	(85,980,917)	(126,367,740)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	1,980,623,427	(3,298,757)	(1,599,012,455)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	411,670,000	411,670,000
16.2 Capital and paid in surplus, less treasury stock.....	(500,000,000)	0	0
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	925,006,627	(59,838,890)	(81,984,454)
16.5 Dividends to stockholders.....	300,000,000	0	0
16.6 Other cash provided (applied).....	630,277,526	(253,084,350)	(163,446,999)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	755,284,153	98,746,760	166,238,547
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).....	4,587,157,428	1,528,693,346	332,871,546
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	3,224,105,611	2,891,234,065	2,891,234,065
19.2 End of period (Line 18 plus Line 19.1).....	7,811,263,039	4,419,927,411	3,224,105,611

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

20.0001 Interest credited to reinsurers, asset in kind transfer.....	324,487,001	0	0
20.0002 Security exchanges.....	322,136,800	237,853,911	398,363,774
20.0003 Reinsurance settlement to premiums ceded, asset in kind transfer.....	292,537,793	0	0
20.0004 Death Benefits, asset in kind transfer.....	209,955,578	0	0
20.0005 Other invested assets underlying asset sold and reinvested.....	148,196,415	13,221,517	17,782,011
20.0006 Bonds, asset in kind transfer.....	98,417,056	1,000,785,532	1,000,785,532
20.0007 Funds held under coinsurance, asset in kind transfer.....	42,562,375	0	0
20.0008 Commission, asset in Kind transfer.....	31,853,101	0	0
20.0009 Transfer of assets from OIA to Stocks.....	28,072,724	0	0
20.0010 Rider Benefits, asset in Kind transfer.....	17,233,653	0	32,246,319
20.0011 Capitalized interest on bonds.....	24,174,064	24,495,951	0
20.0012 General expenses, asset in kind transfer.....	11,712,052	0	0
20.0013 Surrenders, asset in kind transfer.....	9,165,045	0	0
20.0014 Dividend/Return of Capital-receivable from affiliate.....	0	0	600,000,000
20.0015 Mortgage loan, asset in kind transfer.....	0	0	66,960,720
20.0016 Mortgage loan refinancings.....	0	0	50,320,088
20.0017 Joint venture distribution paid in the form of securities.....	0	16,876,205	22,913,299
20.0018 Prior period adjustments.....	0	16,182,003	16,182,003
20.0019 Prior period adjustments tax.....	0	3,398,221	3,398,221

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.....	1,555,385,292	1,638,089,021	2,190,587,984
3. Ordinary individual annuities.....	5,053,004,439	3,973,042,300	5,390,435,188
4. Credit life (group and individual).....			
5. Group life insurance.....		0	
6. Group annuities.....	131,658,534	113,146,048	147,795,611
7. A&H - group.....	502,505	671,580	880,091
8. A&H - credit (group and individual).....			
9. A&H - other.....	154,986,511	158,948,570	219,314,760
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	6,895,537,281	5,883,897,519	7,949,013,634
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	6,895,537,281	5,883,897,519	7,949,013,634
14. Deposit-type contracts.....	520,107	2,432,196	2,724,842
15. Total (Lines 13 and 14).....	6,896,057,388	5,886,329,715	7,951,738,476

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:

	SSAP Number ⁽¹⁾	Financial Statement Page	Financial Statement Line Number	For the Nine Months Ended September 30, 2020	For the Year Ended December 31, 2019
Net income (loss), DE SAP				\$ (2,956,466,114)	\$ 1,074,447,047
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				\$ (2,956,466,114)	\$ 1,074,447,047
				September 30, 2020	December 31, 2019
Statutory capital and surplus, DE SAP				\$ 7,314,916,974	\$ 8,746,333,741
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				\$ 7,314,916,974	\$ 8,746,333,741

⁽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.

NOTES TO THE FINANCIAL STATEMENTS

5. Investments

A-C. No significant change.

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 nine months ended September 30, 2020.
- 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 nine months ended September 30, 2020.
- 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) As of September 30, 2020, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- (4) At September 30, 2020, 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 | \$ | 17,024,406 |
| 2. 12 Months or Longer | \$ | 7,919,389 |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| 1. Less than 12 Months | \$ | 869,724,789 |
| 2. 12 Months or Longer | \$ | 346,856,323 |
- (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.

NOTES TO THE FINANCIAL STATEMENTS

- a. The aggregate amount of collateral received as of September 30, 2020, was as follows:

1. <u>Securities Lending</u>	<u>Fair Value</u>
Open ⁽¹⁾	\$ 1,230,656,436
30 days or less	1,800,940,880
31 to 60 days	60,945,381
61 to 90 days	508,196,800
Greater than 90 days	24,356,250
Sub Total	<u>\$ 3,625,095,747</u>
Securities received	6,354,082
Total collateral received	<u><u>\$ 3,631,449,829</u></u>

(1) The related loaned security could be returned to the Company on the next business day requiring the Company to immediately return the cash collateral.

2. The Company did not have any cash collateral received from dollar repurchase agreements.
- b. As of September 30, 2020, the Company did not have collateral that was sold or replugged.
- c. No significant change.
- (4) No significant change.
- (5) Collateral Reinvestment

- a. The aggregate amount of cash collateral reinvested as of September 30, 2020 was as follows:

1. <u>Securities Lending</u>	<u>Amortized Cost</u>	<u>Fair Value</u>
Open	\$ —	\$ —
30 days or less	429,039,135	427,302,227
31 to 60 days	650,427,669	650,510,765
61 to 90 days	3,501,555	3,501,834
91 to 120 days	—	—
121 to 180 days	2,985,554	2,999,949
181 to 365 days	162,094,229	165,226,352
1 to 2 years	35,890,709	36,629,246
2 to 3 years	126,798,054	128,081,983
Greater than 3 years	2,340,491,971	2,373,325,926
Total Bonds	<u>3,751,228,876</u>	<u>3,787,578,282</u>
Additional collateral reinvested		
Common stocks	—	—
Preferred stocks	12,000,000	12,000,000
Derivatives	1,202,436	1,202,436
Cash	51,956,564	51,956,564
Payables, receivables and all other, net	<u>(88,804,276)</u>	<u>(88,804,276)</u>
Total other	<u>(23,645,276)</u>	<u>(23,645,276)</u>
Security collateral received	<u>6,354,082</u>	<u>6,354,082</u>
Grand total reinvestment portfolio	<u><u>\$ 3,733,937,682</u></u>	<u><u>\$ 3,770,287,088</u></u>
Portion of reinvestment portfolio invested in U.S.		
Treasury securities, agency securities and certain agency RMBS	<u>\$ 2,302,912,199</u>	<u>\$ 2,341,619,717</u>

2. The Company did not have any cash collateral reinvested from dollar repurchase agreements.
- b. The bonds within the reinvestment programs consist principally of U.S. government and agency securities, agency RMBS, ABS and U.S. and foreign corporate securities. If the securities on loan or the structured securities or corporate securities within the reinvestment portfolio become less liquid, the Company has U.S government and agency securities within the reinvestment portfolio and the liquidity resources of most of its General Account available to meet any potential cash demand when securities are returned to the Company.

NOTES TO THE FINANCIAL STATEMENTS

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 during the nine months ended September 30, 2020.

J-K. No significant change.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Information on the Company's investment in restricted assets as of September 30, was as follows:

Restricted Asset Category	Gross Restricted								Percentage		
	2020								(10)	(11)	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)			(9)
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity ^(b)	September 30, 2020 (1 plus 3)	December 31, 2019	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	2,041,332,296	—	—	—	2,041,332,296	2,031,095,268	10,237,028	—	2,041,332,296	1.10	1.11
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	81,300,000	—	—	—	81,300,000	38,800,000	42,500,000	—	81,300,000	0.04	0.04
On deposit with states	6,839,539	—	—	—	6,839,539	6,835,711	3,828	—	6,839,539	—	—
On deposit with other regulatory bodies	31,454,873	—	—	—	31,454,873	34,753,520	(3,298,647)	—	31,454,873	0.02	0.02
Pledged collateral to FHLB (including assets backing funding agreements)	4,367,716,484	—	—	—	4,367,716,484	1,932,431,594	2,435,284,890	—	4,367,716,484	2.36	2.38
Pledged as collateral not captured in other categories	547,251,834	—	—	—	547,251,834	1,307,883,442	(760,631,608)	—	547,251,834	0.30	0.30
Other restricted assets	12,507,539,206	—	—	—	12,507,539,206	11,948,586,488	558,952,718	—	12,507,539,206	6.77	6.83
Total restricted assets	\$19,583,434,232	\$ —	\$ —	\$ —	\$ 19,583,434,232	\$17,300,386,023	\$2,283,048,209	\$ —	\$ 19,583,434,232	10.59%	10.68%

(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 September 30, were as follows:

Restricted Asset Category	Gross Restricted								Percentage	
	2020								(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)	September 30, 2020 (1 plus 3)	December 31, 2019	Increase/ (Decrease) (5 minus 6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Derivatives Collateral	\$ 515,173,644	\$ —	\$ —	\$ —	\$ 515,173,644	\$ 1,257,345,076	\$ (742,171,432)	\$ 515,173,644	0.28 %	0.28 %
Reinsurance Agreement - Securities Pledged	32,078,190	—	—	—	32,078,190	50,538,366	(18,460,176)	32,078,190	0.02	0.02
Total	\$ 547,251,834	\$ —	\$ —	\$ —	\$ 547,251,834	\$ 1,307,883,442	\$ (760,631,608)	\$ 547,251,834	0.30 %	0.30 %

(a) Subset of column 1.

(b) Subset of column 3.

(3) No significant change.

(4) The Company's collateral received and reflected as assets at September 30, 2020, were as follows:

Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Cash ***	\$ 4,254,439,135	\$ 4,254,856,626	5.5 %	5.6 %
Schedule D, Part 1	2,819,177,397	2,855,529,069	3.6	3.7
Schedule D, Part 2, Section 1	12,000,000	12,000,000	—	—
Schedule D, Part 2, Section 2	—	—	—	—
Schedule B	—	—	—	—
Schedule A	—	—	—	—
Schedule BA, Part 1	—	—	—	—
Schedule DL, Part 1	—	—	—	—
Other	(87,601,840)	(87,601,840)	(0.1)	(0.1)
Total Collateral Assets	\$ 6,998,014,692	\$ 7,034,783,855	9.0 %	9.2 %

* Column 1 divided by Asset Page, Line 26 (Column 1)

** Column 1 divided by Asset Page, Line 26 (Column 3)

*** Includes cash equivalents and short-term investments

	Amount	% of Liability to total Liabilities*
Recognized Obligation to Return Collateral Asset	\$ 6,895,526,848	10.0 %

* Column 1 divided by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

The Company had no working capital finance investments during the nine months ended September 30, 2020.

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-P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the nine months ended September 30, 2020, 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	78	64
Aggregate Amount of Investment Income	\$ 17,440,826	\$ 2,951,321

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

- B. The Company recognized write-downs and recorded adjustments totaling \$29,099,803 and \$19,262,724 on investments in joint ventures, partnerships and LLCs during the nine months ended September 30, 2020 and the year ended December 31, 2019, 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

- A. No significant change.
- B. The total amount excluded was \$82,644 and \$0 as of September 30, 2020 and December 31, 2019, respectively.

8. Derivative Instruments

As of September 30, 2020, 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) foreign currency swaps to hedge the foreign currency cash flow exposure of foreign currency denominated assets and liabilities.

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

For the nine months ended September 30, 2020 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, 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.

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	
	September 30, 2020	December 31, 2019	September 30, 2020	December 31, 2019	September 30, 2020	December 31, 2019
Initial Margin:						
OTC-cleared	\$ —	\$ —	\$ 96,816,009	\$ 95,437,137	\$ 96,816,009	\$ 95,437,137
Variation Margin:						
OTC-bilateral	—	—	418,357,635	1,161,778,989	418,357,635	1,161,778,989
OTC-cleared	—	128,948	—	—	—	128,948
Total OTC	\$ —	\$ 128,948	\$ 515,173,644	\$ 1,257,216,126	\$ 515,173,644	\$ 1,257,345,074

⁽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.

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

	Cash ⁽¹⁾		Securities ⁽²⁾		Total	
	September 30, 2020	December 31, 2019	September 30, 2020	December 31, 2019	September 30, 2020	December 31, 2019
Initial Margin:						
OTC-bilateral	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Variation Margin:						
OTC-bilateral	3,253,454,000	1,189,425,000	780,020,088	588,245,469	4,033,474,088	1,777,670,469
OTC-cleared	16,977,092	84,035,393	—	—	16,977,092	84,035,393
Total OTC	\$ 3,270,431,092	\$ 1,273,460,393	\$ 780,020,088	\$ 588,245,469	\$ 4,050,451,180	\$ 1,861,705,862

⁽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.

NOTES TO THE FINANCIAL STATEMENTS

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 September 30, 2020:

<u>Fiscal Year</u>	<u>Net Undiscounted Future Settled Premium Payments (Receipts)</u>
2020	\$ 191,138,440
2021	248,984,987
2022	163,828,822
2023	121,036,979
2024	9,236,051
Thereafter	—
Total	<u><u>\$ 734,225,279</u></u>

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

	<u>September 30, 2020</u>	<u>December 31, 2019</u>
Net undiscounted future premium payments (receipts)	\$ 734,225,279	\$ 1,534,239,640
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	\$ (582,430,392)	\$ (1,468,331,168)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	\$ 153,809,546	\$ 32,162,444

9. *Income Taxes*

A-B. No significant change.

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

	<u>September 30, 2020</u>	<u>December 31, 2019</u>
Federal	\$ 20,454,764	\$ 39,394,145
Foreign	459,818	687,455
Subtotal	20,914,582	40,081,600
Federal income tax on net capital gains/(losses)	6,588,255	69,319,240
Federal and foreign income taxes incurred	<u><u>\$ 27,502,837</u></u>	<u><u>\$ 109,400,840</u></u>

NOTES TO THE FINANCIAL STATEMENTS

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

	September 30, 2020	December 31, 2019	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	966,002,878	921,486,739	44,516,139
Investments	—	—	—
Deferred acquisition costs	198,630,001	199,961,923	(1,331,922)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	3,365,676	3,700,757	(335,081)
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	1,436,775,561	641,430,923	795,344,638
Tax credit carryforwards	126,895,465	107,936,403	18,959,062
Other (including items <5% of total ordinary tax assets)	819,000	4,379,230	(3,560,230)
Ceding commissions	113,270,458	113,270,458	—
Nonadmitted assets	2,364,956	2,364,956	—
Capital Loss Carryforward	43,891	—	43,891
Tax intangibles	—	17,617,508	(17,617,508)
Unrealized capital gains (losses)	—	443,546,797	(443,546,797)
Separate Account Adjustments	384,061	—	384,061
Subtotal	2,848,551,947	2,455,695,694	392,856,253
Nonadmitted	(1,260,252,950)	(1,150,103,363)	(110,149,587)
Admitted ordinary DTA	1,588,298,997	1,305,592,331	282,706,666
Capital:			
Investments	274,931,683	256,529,991	18,401,692
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Other assets	2,252,267	1,344,084	908,183
Unrealized capital gains (losses)	—	—	—
Subtotal	277,183,950	257,874,075	19,309,875
Nonadmitted	(277,183,950)	(257,874,075)	(19,309,875)
Admitted capital DTA	—	—	—
Admitted DTA	\$ 1,588,298,997	\$ 1,305,592,331	\$ 282,706,666
DTL:			
Ordinary			
Investments	\$ (577,681,806)	\$ (627,292,834)	\$ 49,611,028
Fixed assets	—	—	—
Deferred and uncollected premiums	(17,274,865)	(26,984,169)	9,709,304
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	(366,377)	—	(366,377)
Other liabilities	(11,182,154)	(11,531,847)	349,693
Premiums and insurance balances recoverable	—	—	—
Separate Account adjustments	—	(151,049)	151,049
Unrealized capital gains (losses)	(369,051,523)	—	(369,051,523)
Subtotal	(975,556,725)	(665,959,899)	(309,596,826)
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
Unrealized capital gains (losses)	—	—	—
Subtotal	—	—	—
DTL	\$ (975,556,725)	\$ (665,959,899)	\$ (309,596,826)
Net DTA/ (DTL)	\$ 612,742,272	\$ 639,632,432	\$ (26,890,160)
Change in nonadmitted DTA			129,459,462
Tax effect of unrealized gains (losses)			812,598,321
Income tax effect of change in unrealized gains (losses) on funds withheld reinsurance in surplus			(263,227,520)
Change in net DTA			\$ 651,940,103

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>September 30, 2020</u>
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	\$ (601,723,641)
Net realized capital gains (losses) @ 21%	(12,182,060)
Tax effect of:	
Prior years adjustments and accruals	38,147,675
Other	6,629,110
Uncertain tax positions	4,930,712
Fines, fees and other nondeductible expenses	(60,043)
Tax exempt income	(1,534,721)
Interest maintenance reserve	(2,599,600)
Reinsurance Ceding Commission	(11,952,759)
Tax credits	(16,572,441)
Separate Account dividend received deduction	(27,519,498)
Total statutory income taxes (benefit)	<u>\$ (624,437,266)</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ 27,502,837
Change in net DTA	<u>(651,940,103)</u>
Total statutory income taxes (benefit)	<u>\$ (624,437,266)</u>

- E. (1) As of September 30, 2020, the Company had the following net operating loss carryforwards:

<u>Year of expiration</u>	<u>Net operating loss carryforwards</u>
2032	\$ 2,458,379,959
Indefinite	4,383,408,427
	<u>\$ 6,841,788,386</u>

The Company had tax credit carryforwards which will expire as follows:

<u>Year of expiration</u>	<u>Tax credit carryforwards</u>
2022 - 2026	\$ 17,316,343
2027 - 2031	42,144,096
2032-2038	67,435,026
	<u>\$ 126,895,465</u>

(2-3) No significant change.

F-I. No significant change.

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

A-C. On February 20, 2020, the Company received a dividend in the form of reinsurance settlements and invested assets of \$600,000,000 from Brighthouse Reinsurance Company of Delaware.

On March 30, 2020, the Company loaned \$100,000,000 to Brighthouse Holdings, LLC as a short-term intercompany loan and Brighthouse Holdings, LLC repaid the loan upon maturity on June 30, 2020.

The Company paid an ordinary cash dividend of \$300,000,000 to its parent, Brighthouse Holdings, LLC, on March 13, 2020.

The Company paid an ordinary cash dividend of \$500,000,000 to its parent, Brighthouse Holdings, LLC, on April 24, 2020, which was recorded as a return of capital.

- D. The Company had \$50,026,419 receivable and \$40,928,336 payable with affiliates as of September 30, 2020. The Company had \$663,619,032 receivable and \$94,417,517 payable with affiliates as of December 31, 2019. Amounts receivable and payable are expected to be settled within 90 days.

E-O. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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 September 30, 2020, 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 \$18,324,874,102. The Company calculated this amount in accordance with FHLB of Atlanta regulatory and or FHLB specific borrowing limits.

(2) FHLB Capital Stock

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

	September 30, 2020		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	15,000,000	15,000,000	—
Activity stock	66,300,000	66,300,000	—
Excess stock	—	—	—
Aggregate total	<u>\$ 81,300,000</u>	<u>\$ 81,300,000</u>	<u>\$ —</u>

Actual or estimated borrowing capacity as determined by the insurer	\$ 18,324,874,102	\$ 18,324,874,102	\$ —
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	December 31, 2019		
	Total	General Account	Separate Account
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	15,000,000	15,000,000	—
Activity stock	23,800,000	23,800,000	—
Excess stock	—	—	—
Aggregate total	<u>\$ 38,800,000</u>	<u>\$ 38,800,000</u>	<u>\$ —</u>

Actual or estimated borrowing capacity as determined by the insurer	\$ 17,744,515,408	\$ 17,744,515,408	\$ —
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- b. The Company's membership stock (Class A and B) eligible for redemption at September 30, 2020 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	\$ 15,000,000	\$ 15,000,000	\$ —	\$ —	\$ —	\$ —

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

- a. Amount pledged as of:

	September 30, 2020		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	\$ 4,874,117,643	\$ 4,367,716,484	\$ 1,595,000,000
Total collateral pledged - General Account	\$ 4,874,117,643	\$ 4,367,716,484	\$ 1,595,000,000
Total collateral pledged - Separate Account	\$ —	\$ —	\$ —

	December 31, 2019		
Total collateral pledged - General and Separate Accounts	\$ 2,107,834,230	\$ 1,932,431,594	\$ 595,000,000

NOTES TO THE FINANCIAL STATEMENTS

- b. Maximum amount pledged during the reporting period ended:

	September 30, 2020		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	\$ 4,874,117,643	\$ 4,367,716,484	\$ 1,595,000,000
2. Maximum collateral pledged - General Account	\$ 4,874,117,643	\$ 4,367,716,484	\$ 1,595,000,000
3. Maximum collateral pledged - Separate Account	\$ —	\$ —	\$ —
	December 31, 2019		
4. Maximum collateral pledged - total General and Separate Accounts	\$ 2,380,024,755	\$ 2,322,702,481	\$ 595,000,000

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

- a. Amount borrowed as of:

	September 30, 2020			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	\$ —	\$ —	\$ —	\$ —
Funding agreements	1,595,000,000	1,595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	\$ 1,595,000,000	\$ 1,595,000,000	\$ —	\$ 45,000,000
	December 31, 2019			
Debt	\$ —	\$ —	\$ —	\$ —
Funding agreements	595,000,000	595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	\$ 595,000,000	\$ 595,000,000	\$ —	\$ 45,000,000

- b. Maximum amount borrowed during the reporting period ended:

	September 30, 2020		
	Total	General Account	Separate Account
Debt	\$ —	\$ —	\$ —
Funding agreements	1,595,000,000	1,595,000,000	—
Other	—	—	—
Aggregate total	\$ 1,595,000,000	\$ 1,595,000,000	\$ —

- 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 September 30, 2020, 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

(1-3) No significant change.

(4) The Company paid an ordinary cash dividend of \$300,000,000 to its parent, Brighthouse Holdings, LLC, on March 13, 2020. The Company paid an ordinary cash dividend of \$500,000,000 to its parent, Brighthouse Holdings, LLC, on April 24, 2020, which was recorded as a return of capital.

NOTES TO THE FINANCIAL STATEMENTS

(5-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was \$4,248,883,927 at September 30, 2020.

(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	\$ 15,600,000	\$ 31,200,000	\$ 86,667	9/28/2058
2	12/21/2018	8.150%	\$200,000,000	\$ 200,000,000	\$ 16,300,000	\$ 28,841,944	\$ 90,556	12/21/2058
3	3/25/2019	8.070%	\$411,670,000	\$ 411,670,000	\$ 33,221,769	\$ 33,221,769	\$ 17,072,298	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 principal and interest on the surplus notes may be made only with the prior written approval of the Commissioner.

(12-13) No significant change.

14. *Liabilities, Contingencies and Assessments*

A-E. No significant change.

F. Uncollectible Premium Receivables

The Company had admitted assets of \$75,588,404 and \$62,330,789 at September 30, 2020 and December 31, 2019, respectively, in uncollected premiums and agents' balances in the course of collection. The Company routinely assesses the ability to collect these receivables. Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

Litigation

Sales Practice Claims and Regulatory Matters. Over the past several years, the Company has faced claims and regulatory inquiries and investigations, alleging improper marketing or sales of individual life insurance policies, annuities, or products issued by the company. The Company vigorously defends against the claims in these matters.

Cost of Insurance Class Action. Richard A. Newton v. Brighthouse Life Insurance Company (U.S. District Court, Northern District of Georgia, Atlanta Division, filed May 8, 2020). Plaintiff has filed a purported class action lawsuit against Brighthouse Life Insurance Company. Plaintiff was the owner of a universal life insurance policy issued by Travelers Insurance Company, a predecessor to Brighthouse Life Insurance Company. Plaintiff seeks to certify a class of all persons who own or owned life insurance policies issued where the terms of the life insurance policy provide or provided, among other things, a guarantee that the cost of insurance rates would not be increased by more than 5% in any contract year. Plaintiff alleges, among other things, causes of action for breach of contract, fraud, suppression and concealment, and violation of the Georgia Racketeer Influenced and Corrupt Organizations Act. Plaintiff seeks to recover damages, including punitive damages, interest and treble damages, attorneys' fees, and injunctive and declaratory relief. Brighthouse Life Insurance Company filed a motion to dismiss in June 2020 and intends to vigorously defend this matter.

Summary. Various litigations, claims and assessments against the Company, in addition to those discussed previously and those otherwise provided for in the Company's financial statements, have arisen in the course of the Company's business, including, but not limited to, in connection with its activities as an insurer, investor or taxpayer. Further, state insurance regulatory authorities and other federal and state authorities regularly make inquiries and conduct investigations concerning the Company's compliance with applicable insurance and other laws and regulations.

It is not possible to predict the ultimate outcome of all pending investigations and legal proceedings. In some of the matters, large and/or indeterminate amounts, including punitive and treble damages, may be sought. Although, in light of these considerations, it is possible that an adverse outcome in certain cases could have a material effect upon the Company's financial position, based on information currently known by the Company's management, in its opinion, the outcomes of pending investigations and legal proceedings are not likely to have such an effect. However, given the large and/or indeterminate amounts that may be sought in certain of these matters and the inherent unpredictability of litigation, it is possible that an adverse outcome in certain matters could, from time to time, have a material effect on the Company's net income or cash flows in any particular period.

Other Contingencies

The Company applies the same standard of recognition for non-litigation loss contingencies when assertions are made involving disputes with counterparties to contractual arrangements entered into by the Company, including with third-party vendors. In such cases, the Company establishes liabilities when it is probable that a loss will be incurred and the

NOTES TO THE FINANCIAL STATEMENTS

amount of the loss can be reasonably estimated. In cases where it is not probable, but is reasonably possible that a loss will be incurred, no accrual is made. The Company estimates the aggregate range of reasonably possible losses associated with such matters in excess of amounts accrued to be between [\$25,000,000 and \$75,000,000]. For all other asserted claims, the Company is not currently able to estimate any reasonably possible unrecorded loss or range of loss, and will be unable to do so until sufficient information to support any such assessments is available. On a quarterly and annual basis, the Company reviews relevant information with respect to non-litigation contingencies and, when applicable, updates its accruals, disclosures and estimates of reasonably possible losses or ranges of loss based on such reviews

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	
	September 30, 2020	December 31, 2019	September 30, 2020	December 31, 2019
Swaps	\$ 2,023,906,526	\$ 2,124,570,309	\$ 570,326,112	\$ 663,361,186
Futures	—	—	—	—
Options	—	—	—	—
Total	<u>\$ 2,023,906,526</u>	<u>\$ 2,124,570,309</u>	<u>\$ 570,326,112</u>	<u>\$ 663,361,186</u>

- (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 \$178,411,195 and \$76,583,674 at September 30, 2020 and December 31, 2019, respectively.

- (4) At September 30, 2020 and December 31, 2019, the estimated fair value of collateral consisting of various securities received by the Company on its OTC-bilateral derivatives as variation margin was \$780,020,088 and \$588,245,469, respectively. The Company did not receive, as initial margin on its OTC-bilateral derivatives, securities at September 30, 2020 and December 31, 2019. 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.

NOTES TO THE FINANCIAL STATEMENTS

Securities with a cost or amortized cost of \$2,041,332,296 and an estimated fair value of \$3,530,744,415 were on loan under the securities lending program at September 30, 2020. The Company was liable for cash collateral under its control of \$3,625,095,747 at September 30, 2020.

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 \$6,354,082 at September 30, 2020, which may not be sold or repledged unless the counterparty is in default, is not reflected in the accompanying financial statements.

C. Wash Sales

- (1) In the course of the Company's asset management, securities are not purchased or sold prior to a reporting period end and subsequently sold or repurchased after that reporting 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 September 30, 2020.

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:

	September 30, 2020			
	Fair Value Measurements at Reporting Date Using			Total
	Level 1	Level 2	Level 3	
Assets				
Bonds				
Industrial & Miscellaneous	\$ —	\$ 922,446	\$ —	\$ 922,446
Unaffiliated Bank Loans	—	—	1,681,446	1,681,446
Total bonds	—	922,446	1,681,446	2,603,892
Common stocks				
Industrial & Miscellaneous ⁽¹⁾	10,441,807	81,353,669	2,681,106	94,476,582
Derivative assets ⁽²⁾				
Interest rate	—	3,456,876,608	—	3,456,876,608
Foreign currency exchange rate	—	108,902,352	1,860,098	110,762,450
Equity market	—	766,429,222	13,108,741	779,537,963
Total derivative assets	—	4,332,208,182	14,968,839	4,347,177,021
Separate Account assets ⁽³⁾	148,771,244	92,135,806,685	2,982,569	92,287,560,498
Total assets	<u>\$ 159,213,051</u>	<u>\$ 96,550,290,982</u>	<u>\$ 22,313,960</u>	<u>\$ 96,731,817,993</u>
Liabilities				
Derivative liabilities ⁽²⁾				
Interest rate	\$ —	\$ 226,632,513	\$ —	\$ 226,632,513
Foreign currency exchange rate	—	14,449,970	—	14,449,970
Credit	—	467,472	—	467,472
Equity market	—	1,139,478,215	22,906,741	1,162,384,956
Total derivative liabilities	—	1,381,028,170	22,906,741	1,403,934,911
Separate Account liabilities ⁽³⁾	—	62,725	—	62,725
Total liabilities	<u>\$ —</u>	<u>\$ 1,381,090,895</u>	<u>\$ 22,906,741</u>	<u>\$ 1,403,997,636</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.

NOTES TO THE FINANCIAL STATEMENTS

Transfers between Levels 1 and 2

During the quarter ended September 30, 2020, transfers between Levels 1 and 2 were not significant. Transfers between levels are assumed to occur at the beginning of the annual period.

(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, June 30, 2020	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, September 30, 2020
Assets										
Unaffiliated Bank Loans	\$ 1,610,468	\$ —	\$ —	\$ —	\$ 70,978	\$ —	\$ —	\$ —	\$ —	\$ 1,681,446
Common stocks - Industrial & miscellaneous	3,406,816	—	—	(2,927)	(722,783)	—	—	—	—	2,681,106
Derivatives - Foreign currency exchange	3,458,763	—	—	—	(1,598,665)	—	—	—	—	1,860,098
Derivatives - Equity market ⁽⁴⁾	(15,521,000)	—	—	—	5,723,000	—	—	—	—	(9,798,000)
Separate Account assets	2,878,207	—	—	20,967	43,091	40,304	—	—	—	2,982,569
Total	\$ (4,166,746)	\$ —	\$ —	\$ 18,040	\$ 3,515,621	\$ 40,304	\$ —	\$ —	\$ —	\$ (592,781)

(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 nine months ended September 30, 2020, there were no transfers into or out of Level 3.

(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.

NOTES TO THE FINANCIAL STATEMENTS

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 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:

	September 30, 2020					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 54,588,102,277	\$ 45,794,155,845	\$ 1,428,447,476	\$ 52,428,893,572	\$ 730,761,229	\$ —
Preferred stocks	74,827,966	74,509,370	—	74,827,966	—	—
Common stock - unaffiliated	94,476,583	94,476,586	10,441,808	81,353,669	2,681,106	—
Mortgage loans	11,742,610,514	11,078,785,839	—	65,462,274	11,677,148,240	—
Cash, cash equivalents and short-term investments	7,811,860,719	7,811,263,039	6,800,128,513	1,011,732,206	—	—
Contract loans	1,408,636,577	879,181,237	—	468,367,262	940,269,315	—
Derivative assets ⁽¹⁾	4,618,135,078	4,502,896,601	—	4,584,122,093	34,012,985	—
Other invested assets	152,192,461	130,883,674	—	139,875,062	12,317,399	—
Investment income due and accrued	572,783,950	572,783,950	—	572,783,950	—	—
Receivables for cash collateral on derivatives	—	—	—	—	—	—
Separate Account assets	108,023,069,690	107,254,287,226	617,655,352	103,020,682,185	4,384,732,153	—
Total assets	<u>\$189,086,695,815</u>	<u>\$178,193,223,367</u>	<u>\$ 8,856,673,149</u>	<u>\$162,448,100,239</u>	<u>\$ 17,781,922,427</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Liability for deposit-type contracts	3,425,653,729	3,425,653,729	—	—	3,425,653,729	—
Derivative liabilities ⁽¹⁾	1,379,796,774	1,441,150,030	—	1,360,914,239	18,882,535	—
Payable for collateral under securities loaned and other transactions	6,895,950,842	6,895,950,842	—	6,895,950,842	—	—
Investment contracts included in Separate Account liabilities	1,203,953,027	1,203,953,027	—	1,203,953,027	—	—
Separate Account liabilities	7,105,783	7,105,783	—	7,105,783	—	—
Total liabilities	<u>\$ 12,912,460,155</u>	<u>\$ 12,973,813,411</u>	<u>\$ —</u>	<u>\$ 9,467,923,891</u>	<u>\$ 3,444,536,264</u>	<u>\$ —</u>

	December 31, 2019					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 49,539,329,933	\$ 43,796,059,755	\$ 1,147,086,708	\$ 47,954,748,340	\$ 437,494,885	\$ —
Preferred stocks	324,146,166	318,763,163	—	300,346,152	23,800,014	—
Common stock - unaffiliated	54,099,999	54,100,002	11,277,044	39,397,651	3,425,304	—
Mortgage loans	12,017,848,730	11,573,486,762	—	49,251,143	11,968,597,587	—
Cash, cash equivalents and short-term investments	3,224,199,134	3,224,105,611	2,647,387,852	571,810,080	5,001,202	—
Contract loans	983,136,996	875,082,900	—	479,456,541	503,680,455	—
Derivative assets ⁽¹⁾	2,924,657,138	2,899,793,515	—	2,840,320,332	84,336,806	—
Other invested assets	108,532,833	89,104,528	—	96,049,885	12,482,948	—
Investment income due and accrued	502,497,467	502,497,467	—	502,497,467	—	—
Receivables for cash collateral on derivatives	128,948	128,948	—	128,948	—	—
Separate Account assets	108,678,954,386	108,286,200,782	441,103,050	104,544,954,680	3,692,896,656	—
Total assets	<u>\$178,357,531,730</u>	<u>\$171,619,323,433</u>	<u>\$ 4,246,854,654</u>	<u>\$157,378,961,219</u>	<u>\$ 16,731,715,857</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	\$ 14,759,068,750	\$ 13,666,019,056	\$ —	\$ —	\$ 14,759,068,750	\$ —
Liability for deposit-type contracts	1,109,572,738	1,095,897,425	—	—	1,109,572,738	—
Derivative liabilities ⁽¹⁾	2,475,484,144	2,496,380,997	—	2,407,422,166	68,061,978	—
Payable for collateral under securities loaned and other transactions	4,348,516,921	4,348,516,921	—	4,348,516,921	—	—
Investment contracts included in Separate Account liabilities	1,185,657,578	1,185,657,578	—	1,185,657,578	—	—
Separate Account liabilities	3,951,993	3,951,993	—	3,951,993	—	—
Total liabilities	<u>\$ 23,882,252,124</u>	<u>\$ 22,796,423,970</u>	<u>\$ —</u>	<u>\$ 7,945,548,658</u>	<u>\$ 15,936,703,466</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.

NOTES TO THE FINANCIAL STATEMENTS

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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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.

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 investments 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 September 30, 2020, the Company had no investments where it was not practicable to estimate fair value.
- E. At September 30, 2020, the Company had no instruments measured using the NAV practical expedient for valuation purposes.

21. Other Items

A-B. No significant change.

C. Other Disclosures

The outbreak of the novel strain of coronavirus, specifically identified as "COVID-19", has resulted in governments worldwide enacting emergency measures to combat the spread of the virus. These measures, which include the implementation of travel bans, self-imposed quarantine periods and social distancing, have caused material disruption to businesses globally resulting in an economic slowdown. Global equity markets have experienced significant volatility and weakness. Governments and central banks have reacted with significant monetary and fiscal interventions designed to stabilize economic conditions. The duration and impact of the COVID-19 outbreak is unknown at this time, as is the efficacy of the government and central bank interventions. It is not possible to reliably estimate the length and severity of these developments and the impact on the financial results and condition of the Company in future periods.

The Company continues to closely monitor developments related to the outbreak of the novel strain of coronavirus, specifically identified as the "COVID-19 pandemic", which has negatively impacted the Company in certain respects, including as discussed below. At this time, it is not possible to estimate the severity or duration of the pandemic, including the severity, duration and frequency of any additional "waves" of the pandemic or the timetable for the development and implementation, and the efficacy, of any therapeutic treatment or vaccine for COVID-19. It is likewise not possible to predict or estimate the longer-term effects of the pandemic, or any actions taken to contain or address the pandemic, on the economy at large and on the business, results of operations, financial condition and prospects, including the impact on the Company's investment portfolio and its ratings, or the need for the Company in the future to revisit or revise targets previously provided to the markets and/or aspects of the Company's business model.

NOTES TO THE FINANCIAL STATEMENTS

In March, in response to this extraordinary event, the Company promptly implemented its business continuity plans, and quickly and successfully shifted all its employees to a work-from-home environment, where they currently remain. The Company's sales and support teams remain fully operational, and the Company has continued to serve its distribution partners and customers without interruption. Additionally, the Company is closely monitoring all aspects of its business, including but not limited to, levels of sales and claims activity, policy lapses or surrenders, payments of premiums, sources and uses of liquidity, the valuation of investments and the performance of derivatives programs. The Company has observed varying degrees of impact in these areas, and has taken prudent and proportionate measures to address such impacts; however, at this time it is impossible to predict if the COVID-19 pandemic will have a material adverse impact on the Company's business, results of operations or financial condition. The Company continues to closely monitor this evolving situation and remains focused on ensuring the health and safety of its employees, on supporting business partners and customers as usual and on mitigating potential adverse impacts to the business.

Increased economic uncertainty and increased unemployment resulting from the economic impacts of the COVID-19 pandemic have also impacted sales of certain of the Company's products and have prompted the Company to take actions to provide relief to customers affected by adverse circumstances due to the COVID-19 pandemic. While the relief granted to customers to date has not had a material impact on the Company's financial condition or results of operations, it is not possible to estimate the potential impact of any future relief. Circumstances resulting from the COVID-19 pandemic have also impacted the incidents of claims and may have impacted utilization of benefits, lapses or surrenders of policies and payments on insurance premiums, though such impacts have not been material through the end of the second quarter of 2020. Additionally, circumstances resulting from the COVID-19 pandemic have not materially impacted services the Company receives from third-party vendors, nor have such circumstances led to the identification of new loss contingencies or any increases in existing loss contingencies. However, there can be no assurance that any future impact from the COVID-19 pandemic, including, without limitation, with respect to revenues and expenses associated with the Company's products, services the Company receives from third-party vendors, or loss contingencies, will not be material.

Certain sectors of the Company's investment portfolio have been, and are expected to continue to be, adversely affected as a result of the impact of the COVID-19 pandemic on capital markets and the global economy, as well as uncertainty regarding its duration and outcome.

Credit rating agencies may continue to review and adjust their ratings for the companies that they rate, including the Company. The credit rating agencies also evaluate the insurance industry as a whole and may change the Company's credit rating based on their overall view of the insurance industry. For example, during the second quarter of 2020, Fitch revised the rating outlook for the Company and certain of its affiliated companies to negative from stable due to the disruption to economic activity and the financial markets from the COVID-19 pandemic. This action by Fitch followed its revision of the rating outlook on the U.S. life insurance industry to negative. Downgrades in the Company's ratings or changes to its rating outlooks could have a material adverse effect on the Company's results of operations and financial condition, including capitalization and liquidity. There can be no assurance that Fitch will not take further adverse action with respect to the Company's ratings or that other rating agencies will not take similar actions in the future. Each rating should be evaluated independently of any other rating.

D-I. No significant change.

22. Events Subsequent

The Company has evaluated events subsequent to September 30, 2020 through November 12, 2020, 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 September 30, 2020, 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, 2019 were \$64,485,572. As of September 30, 2020, \$4,801,118 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$57,875,651 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$1,808,803 favorable prior-year development from December 31, 2019 to September 30, 2020. 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

NOTES TO THE FINANCIAL STATEMENTS

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 nine months ended September 30, 2020.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

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. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

35. Separate Accounts

A. Separate Accounts Activity

(1) No significant change.

(2) As of September 30, 2020 and December 31, 2019, the Company's Separate Account Annual Statement included legally insulated assets of \$92,343,383,439 and \$95,961,749,589, respectively. The assets legally insulated from the General Account as of September 30, 2020, are attributable to the following products/transactions:

<u>Product/Transaction</u>	Separate Account Assets	
	Legally Insulated	Not Legally Insulated
Group annuities	\$ 1,148,963,504	\$ —
Ordinary individual annuities and supplemental contracts	86,999,752,957	15,022,847,309
Ordinary life insurance	4,194,666,978	—
Total	<u>\$ 92,343,383,439</u>	<u>\$ 15,022,847,309</u>

(3-4) No significant change.

B. No significant change.

C. Reconciliation of Net Transfers to or (from) Separate Accounts:

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement:

a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 3,651,444,628
b. Transfers from Separate Accounts (Page 4, Line 10)	6,217,660,506
c. Net transfers to or (from) Separate Accounts (a) - (b)	<u>(2,566,215,878)</u>

(2) Reconciling Adjustments

(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)

\$ (2,566,215,878)

NOTES TO THE FINANCIAL STATEMENTS

36. *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. 12/31/2018
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/05/2020
- 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 Advisors, 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: \$ 447,866,706
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	582,270,317	419,626,030
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	85,872,184	87,260,793
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 668,142,501	\$ 506,886,823
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 [] N/A []
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 3,852,737,282
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 3,816,387,876
- 16.3 Total payable for securities lending reported on the liability page: \$ 3,625,519,750
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

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)
State Street Global Markets, LLC	One Lincoln Street, Boston, Massachusetts 02111	Review Pending

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

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

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

1 Name of Firm or Individual	2 Affiliation
Barings, LLC	U
BlackRock Financial Management, Inc.	U

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

Brighthouse Services, LLC	A
Goldman Sachs Asset Management, L.P.	U
Hamilton Lane Advisors, L.L.C.	U
J.P. Morgan Investment Management Inc.	U
MetLife Investment Management, LLC	U
NB Alternatives Advisers 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 invested 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 invested 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
106006	Barings, LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
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
107876	Hamilton Lane Advisors, L.L.C.	549300CO2PNBHLHG4K44	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	NO
142463	MetLife Investment Management, LLC	EAUO72Q8FCR1S0XGYJ21	SEC	NO
149822	NB Alternatives Advisers LLC	549300DBQULCAC1K1E25	SEC	NO
104559	Pacific Investment Management Company LLC	549300KGPYQZXMYYN38	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:

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The security was purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

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:		
1.1	Long-term mortgages in good standing		Amount
1.11	Farm mortgages.....	\$	2,093,754,164
1.12	Residential mortgages.....	\$	1,686,669,105
1.13	Commercial mortgages.....	\$	7,186,152,746
1.14	Total mortgages in good standing.....	\$	10,966,576,015
1.2	Long-term mortgages in good standing with restructured terms		
1.21	Total mortgages in good standing with restructured terms.....	\$	35,026,077
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
1.31	Farm mortgages.....	\$	
1.32	Residential mortgages.....	\$	68,555,164
1.33	Commercial mortgages.....	\$	
1.34	Total mortgages with interest overdue more than three months.....	\$	68,555,164
1.4	Long-term mortgage loans in process of foreclosure		
1.41	Farm mortgages.....	\$	
1.42	Residential mortgages.....	\$	8,628,582
1.43	Commercial mortgages.....	\$	
1.44	Total mortgages in process of foreclosure.....	\$	8,628,582
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$	11,078,785,838
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61	Farm mortgages.....	\$	
1.62	Residential mortgages.....	\$	487,761
1.63	Commercial mortgages.....	\$	
1.64	Total mortgages foreclosed and transferred to real estate.....	\$	487,761
2.	Operating Percentages:		
2.1	A&H loss percent.....		(42.7)
2.2	A&H cost containment percent.....		
2.3	A&H expense percent excluding cost containment expenses.....		10.8
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 [X]

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 Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
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NONE

Brighthouse Life Insurance Company SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	19,286,890	57,995,122	387,312	390,518	78,059,842	18,722
2. Alaska	AK	L	3,326,084	2,043,642	33,688		5,403,414	
3. Arizona	AZ	L	19,923,440	106,013,186	1,531,734		127,468,360	
4. Arkansas	AR	L	5,960,386	40,355,574	168,066		46,484,026	
5. California	CA	L	162,250,100	450,446,067	7,505,125	40,718	620,242,010	
6. Colorado	CO	L	19,299,864	80,013,028	1,011,606		100,324,498	
7. Connecticut	CT	L	44,688,968	110,284,513	11,725,457	2,053,324	168,752,262	
8. Delaware	DE	L	14,791,800	25,876,022	368,182	3,896	41,039,900	
9. District of Columbia	DC	L	4,459,950	6,371,185	345,298		11,176,433	
10. Florida	FL	L	123,131,159	571,762,855	15,004,913		709,898,927	
11. Georgia	GA	L	37,512,534	129,823,904	1,194,082	207,530	168,738,050	
12. Hawaii	HI	L	4,567,879	18,020,307	821,428		23,409,614	
13. Idaho	ID	L	2,645,947	18,948,407	104,774		21,699,128	
14. Illinois	IL	L	68,166,845	148,528,107	2,540,751	206,364	219,442,067	
15. Indiana	IN	L	19,332,208	83,835,600	1,322,391		104,490,199	100,628
16. Iowa	IA	L	11,647,653	56,232,667	727,036		68,607,356	
17. Kansas	KS	L	9,914,638	45,202,176	501,218		55,618,032	
18. Kentucky	KY	L	8,965,611	65,572,344	389,277		74,927,232	
19. Louisiana	LA	L	19,292,334	60,763,760	356,468	44,241	80,456,803	
20. Maine	ME	L	6,020,084	14,547,763	814,384		21,382,231	
21. Maryland	MD	L	31,345,081	153,783,504	4,638,523	459,718	190,226,826	
22. Massachusetts	MA	L	62,359,577	118,745,834	5,892,346	79	186,997,836	
23. Michigan	MI	L	48,220,498	188,047,982	1,038,436	1,418,559	238,725,475	
24. Minnesota	MN	L	80,688,586	126,362,291	2,322,211		209,373,088	
25. Mississippi	MS	L	9,309,517	14,796,626	117,160		24,223,303	
26. Missouri	MO	L	22,896,411	64,195,645	1,062,245	4,087,071	92,241,372	
27. Montana	MT	L	1,792,307	7,791,582	113,035		9,696,924	
28. Nebraska	NE	L	5,733,588	48,593,332	381,916		54,708,836	
29. Nevada	NV	L	7,016,779	41,236,823	386,563		48,640,165	
30. New Hampshire	NH	L	8,766,200	17,679,764	785,498		27,231,462	
31. New Jersey	NJ	L	121,338,073	342,112,637	11,047,207	372,477	474,870,394	
32. New Mexico	NM	L	4,303,243	15,540,433	255,369		20,099,045	
33. New York	NY	N	55,475,438	48,765,957	25,558,509	256,746	130,056,650	
34. North Carolina	NC	L	41,789,918	143,930,058	3,933,276		189,653,252	
35. North Dakota	ND	L	1,591,617	41,525,593	38,534	788,088	43,943,832	
36. Ohio	OH	L	39,702,310	170,243,938	2,289,433		212,235,681	
37. Oklahoma	OK	L	9,438,073	41,675,429	196,796	11,331,386	62,641,684	
38. Oregon	OR	L	8,511,662	33,541,583	520,550		42,573,795	
39. Pennsylvania	PA	L	96,354,028	295,605,218	4,184,132	665,199	396,808,577	400,757
40. Rhode Island	RI	L	10,476,204	27,015,175	775,420	18	38,266,817	
41. South Carolina	SC	L	20,180,309	115,611,681	2,065,266		137,857,256	
42. South Dakota	SD	L	12,492,425	20,079,809	158,964		32,731,198	
43. Tennessee	TN	L	27,697,633	154,717,216	763,809		183,178,658	
44. Texas	TX	L	101,344,791	361,276,030	2,148,610	624,748	465,394,179	
45. Utah	UT	L	14,089,888	54,693,158	180,526		68,963,572	
46. Vermont	VT	L	3,569,341	9,956,280	551,046		14,076,667	
47. Virginia	VA	L	37,880,513	139,559,405	2,662,046		180,101,964	
48. Washington	WA	L	20,743,838	110,971,079	909,310		132,624,227	
49. West Virginia	WV	L	3,825,106	29,016,202	104,539		32,945,847	
50. Wisconsin	WI	L	19,641,788	109,094,142	540,242		129,276,172	
51. Wyoming	WY	L	2,020,339	3,189,192	74,448		5,283,979	
52. American Samoa	AS	N	6,937				6,937	
53. Guam	GU	L	25,599	114	2,064		27,777	
54. Puerto Rico	PR	L	7,061,503	844,663	115,208		8,021,374	
55. US Virgin Islands	VI	L	213,211		11,988		225,199	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N	91,391	60			91,451	
58. Aggregate Other Alien	OT	XXX	2,800,306	298	325	0	2,800,929	0
59. Subtotal		XXX	1,545,978,402	5,142,834,962	122,678,740	22,950,680	6,834,442,784	520,107
90. Reporting entity contributions for employee benefit plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	36,446,162				36,446,162	
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	2,748,176		34,753,712		37,501,888	
94. Aggregate other amounts not allocable by State		XXX	0	18,877,331	0	0	18,877,331	0
95. Totals (Direct Business)		XXX	1,585,172,740	5,161,712,293	157,432,452	22,950,680	6,927,268,165	520,107
96. Plus Reinsurance Assumed		XXX	60,361,346	589,038,605	6,119		649,406,070	
97. Totals (All Business)		XXX	1,645,534,086	5,750,750,898	157,438,571	22,950,680	7,576,674,235	520,107
98. Less Reinsurance Ceded		XXX	1,204,729,297	844,922,250	154,575,274		2,204,226,821	
99. Totals (All Business) less Reinsurance Ceded		XXX	440,804,789	4,905,828,648	2,863,297	22,950,680	5,372,447,414	520,107

DETAILS OF WRITE-INS

58001. Bahamas	XXX		2,649,877				2,649,877	
58002. Other	XXX		124,991	298	325		125,614	
58003. Mexico	XXX		25,438				25,438	
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		2,800,306	298	325	0	2,800,929	0
9401. Internal policy exchanges	XXX			18,877,331			18,877,331	
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	18,877,331	0	0	18,877,331	0

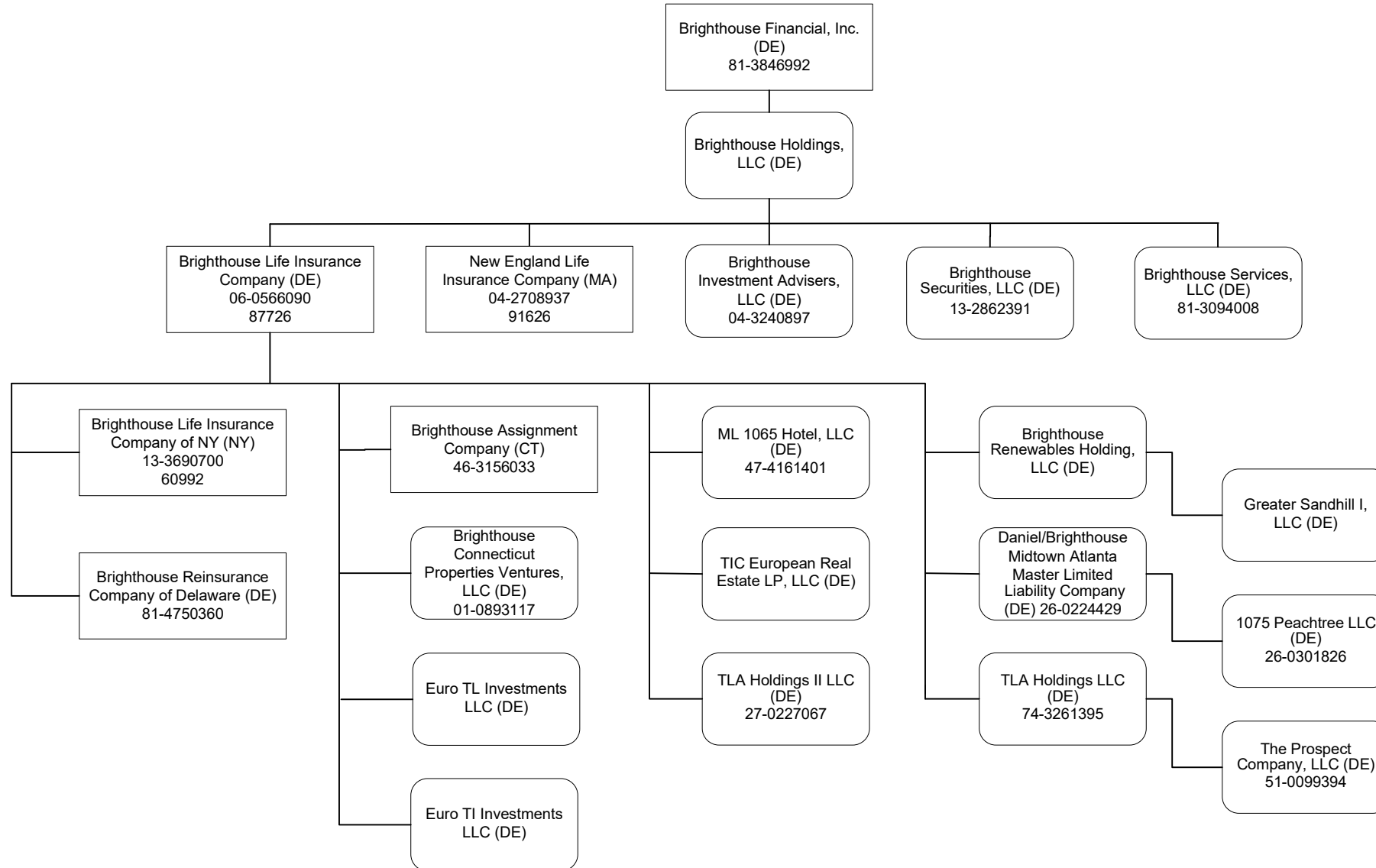
(a) Active Status Count

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 T1 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.....

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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?	YES
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?	YES
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.	N/A

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.
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.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:



Statement as of September 30, 2020 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. Contract surrender charges.....	31,545,006	37,232,249	48,092,746
08.397. Summary of remaining write-ins for Line 8.3.....	31,545,006	37,232,249	48,092,746

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.....	11,702,351	17,590,606	23,914,429
2705. Rider benefit payments.....	1,445,196	486,364	1,730,970
2706. Other deductions.....	5,367	290,360	299,013
2797. Summary of remaining write-ins for Line 27.....	13,152,914	18,367,330	25,944,412

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304. Prior period adjustments.....	0	0	(12,783,783)
5397. Summary of remaining write-ins for Line 53.....	0	0	(12,783,783)

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.....	2,080,477	1,055,191
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,124,262	2,537,836
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	(285,498)	1,860
5. Deduct amounts received on disposals.....	877,683	1,514,410
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).....	2,041,558	2,080,477
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	2,041,558	2,080,477

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.....	11,573,486,762	10,919,919,854
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	347,112,904	1,796,352,475
2.2 Additional investment made after acquisition.....	43,130,379	87,253,988
3. Capitalized deferred interest and other.....	1,039,758	181,488
4. Accrual of discount.....	8,531,762	10,775,969
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(488,774)	(7,013,005)
7. Deduct amounts received on disposals.....	883,117,034	1,224,414,322
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	11,633,554	14,979,490
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	1,204,950	5,975,839
10. Deduct current year's other-than-temporary impairment recognized.....	481,314	566,034
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	11,078,785,839	11,573,486,762
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	11,078,785,839	11,573,486,762
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	11,078,785,839	11,573,486,762

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.....	2,560,529,486	2,584,886,025
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	77,822,138	32,324,748
2.2 Additional investment made after acquisition.....	519,571,887	425,543,279
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	7,582	8,577
5. Unrealized valuation increase (decrease).....	(60,804,090)	(70,935,277)
6. Total gain (loss) on disposals.....	(2,403,718)	7,167,088
7. Deduct amounts received on disposals.....	319,231,868	402,907,294
8. Deduct amortization of premium and depreciation.....	92,506	3,954,490
9. Total foreign exchange change in book/adjusted carrying value.....	4,508,509	7,659,555
10. Deduct current year's other-than-temporary impairment recognized.....	29,099,803	19,262,725
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	2,750,807,617	2,560,529,486
12. Deduct total nonadmitted amounts.....	4,666,866	3,866,983
13. Statement value at end of current period (Line 11 minus Line 12).....	2,746,140,751	2,556,662,503

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.....	44,751,193,236	43,954,805,624
2. Cost of bonds and stocks acquired.....	6,283,420,547	11,848,150,109
3. Accrual of discount.....	206,860,659	273,083,842
4. Unrealized valuation increase (decrease).....	(160,197,926)	249,735,503
5. Total gain (loss) on disposals.....	(3,009,287)	136,302,382
6. Deduct consideration for bonds and stocks disposed of.....	4,642,278,620	11,725,707,151
7. Deduct amortization of premium.....	73,779,664	87,014,389
8. Total foreign exchange change in book/adjusted carrying value.....	14,784,486	78,610,971
9. Deduct current year's other-than-temporary impairment recognized.....	11,666,427	4,524,260
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	17,440,826	27,750,605
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	46,382,767,829	44,751,193,236
12. Deduct total nonadmitted amounts.....	3,368,911	3,370,570
13. Statement value at end of current period (Line 11 minus Line 12).....	46,379,398,918	44,747,822,666

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).....	32,548,621,211	7,472,488,132	6,913,002,837	(184,683,615)	34,583,472,850	32,548,621,211	32,923,422,891	30,201,443,660
2. NAIC 2 (a).....	14,155,480,207	1,084,594,402	624,352,675	229,051,169	13,882,388,865	14,155,480,207	14,844,773,103	13,429,152,609
3. NAIC 3 (a).....	1,808,708,376	92,510,050	264,121,964	110,110,126	1,621,299,933	1,808,708,376	1,747,206,588	1,431,773,096
4. NAIC 4 (a).....	614,842,044	46,709,102	144,552,859	24,706,693	515,689,309	614,842,044	541,704,980	507,389,568
5. NAIC 5 (a).....	95,155,992	19,081,141	18,775,488	(25,628,342)	66,763,239	95,155,992	69,833,303	50,164,745
6. NAIC 6 (a).....	4,806,238	3,283,991	3,246,695	(2,239,642)	2,124,429	4,806,238	2,603,892	3,293,414
7. Total Bonds.....	49,227,614,068	8,718,666,818	7,968,052,518	151,316,389	50,671,738,625	49,227,614,068	50,129,544,757	45,623,217,092
PREFERRED STOCK								
8. NAIC 1.....	25,399,788				28,399,788	25,399,788	25,399,788	28,399,788
9. NAIC 2.....	64,616,788		15,507,200		287,612,459	64,616,788	49,109,588	290,363,374
10. NAIC 3.....							0	
11. NAIC 4.....							0	
12. NAIC 5.....							0	
13. NAIC 6.....					6		0	6
14. Total Preferred Stock.....	90,016,576	0	15,507,200	0	316,012,253	90,016,576	74,509,376	318,763,168
15. Total Bonds and Preferred Stock.....	49,317,630,644	8,718,666,818	7,983,559,718	151,316,389	50,987,750,878	49,317,630,644	50,204,054,133	45,941,980,260

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....4,073,910,304; NAIC 2 \$.....259,478,391; NAIC 3 \$.....2,000,219; 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.....	3,147,877,138	XXX.....	3,146,919,854	3,427,655	2,578,284

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.....	1,364,411,738	.....
2. Cost of short-term investments acquired.....	7,964,220,416	2,763,660,128
3. Accrual of discount.....	11,150,491	9,442,128
4. Unrealized valuation increase (decrease).....	75,967	.....
5. Total gain (loss) on disposals.....	3,170,189	920,015
6. Deduct consideration received on disposals.....	6,191,010,478	1,408,010,015
7. Deduct amortization of premium.....	4,141,184	1,600,516
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).....	3,147,877,138	1,364,411,738
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	3,147,877,138	1,364,411,738

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year).....	403,412,518
2. Cost paid/(consideration received) on additions.....	311,190,240
3. Unrealized valuation increase/(decrease).....	3,941,816,523
4. SSAP No. 108 adjustments.....	
5. Total gain (loss) on termination recognized.....	(19,313,292)
6. Considerations received/(paid) on terminations.....	1,556,247,843
7. Amortization.....	(983,745)
8. Adjustment to the book/adjusted carrying value of hedge item.....	
9. Total foreign exchange change in book/adjusted carrying value.....	(18,127,830)
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	3,061,746,571
11. Deduct nonadmitted assets.....	
12. Statement value at end of current period (Line 10 minus Line 11).....	3,061,746,571

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.....	0
	0
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.....	
3.25 SSAP No. 108 adjustments.....	0
	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	
4.22 Amount recognized.....	
4.23 SSAP No. 108 adjustments.....	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	(0)
7. Deduct nonadmitted assets.....	
8. Statement value at end of current period (Line 6 minus Line 7).....	(0)

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	
Replicated Assets Open																
12518*V64...	CDT15-100_MET_2019_A.....	2.....	50,000,000	25,346,055	46,423,632	03/15/2019	12/20/2023	CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3		(86,631)	912803	DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	25,346,055	46,510,263
12518*V64...	CDT15-100_MET_2019_A.....	2.....		27,153,945	49,832,425			CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3			912803	DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	27,153,945	49,832,425
12607@EA4.	CDX.NA.IG.33 7-15%.....	2Z.....	50,000,000	14,837,677	19,923,415	10/07/2019	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF1SRD34	511,176	(135,230)	912803	BV 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2028 At Mat	1.....	14,326,501	20,058,645
12607@EA4.	CDX.NA.IG.33 7-15%.....	2Z.....		38,173,499	63,545,538			CDX.NA.IG.33 7-15% Credit Default Swap : BHF1SRD34			912803	CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	38,173,499	63,545,538
12607@EE6.	CDX.NA.IG.33 7-15%.....	2Z.....	25,000,000	21,029,995	37,608,347	02/27/2020	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324	296,097	(67,615)	912803	CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,733,898	37,675,962
12607@EE6.	CDX.NA.IG.33 7-15%.....	2Z.....		3,930,550	5,234,775			CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324			912810	QT 8	UNITED STATES TREASURY GOVT BND 3 1/8% Due 11/15/2041 MN15	1.....	3,930,550	5,234,775
12607@EE6.	CDX.NA.IG.33 7-15%.....	2Z.....		1,585,552	1,794,806			CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324			912810	RQ 3	UNITED STATES TREASURY SENIOR GOVT BND 2 1/2% Due 2/15/2046 FA15	1.....	1,585,552	1,794,806
12724#AA4..	CDT30-100_MET_2020_NEWBURGH5Y	2Z.....	40,000,000	2,445,221	3,374,814	03/04/2020	12/20/2024	CDT30-100_MET_2020_NEWBURGH5Y Credit Default Swap : BHF208F24		(418,957)	912803	CK 7	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2031 At Mat	1.....	2,445,221	3,793,771
12724#AA4..	CDT30-100_MET_2020_NEWBURGH5Y	2Z.....		39,554,779	53,923,020			CDT30-100_MET_2020_NEWBURGH5Y Credit Default Swap : BHF208F24			912810	QZ 4	UNITED STATES TREASURY GOVT BND 3 1/8% Due 2/15/2043 FA15	1.....	39,554,779	53,923,020
12607@GG9	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....	25,000,000	25,101,091	33,686,354	04/17/2020	12/20/2024	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296K0		592,002	912833	PD 6	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2027 At Mat	1.....	25,101,091	33,094,352
12607@GG9	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....		1,148,909	2,104,996			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296K0			912803	EA 7	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat	1.....	1,148,909	2,104,996
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....	175,000,000	44,121,085	76,990,179	04/17/2020	12/20/2024	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5		4,287,172	912803	DZ 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2042 At Mat	1.....	44,121,085	72,703,007
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....		887,725	1,283,400			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5			912810	RB 6	UNITED STATES TREASURY GOVT BND 2 7/8% Due 5/15/2043 MN15	1.....	887,725	1,283,400

QSI05

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	
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	ZZ.....	.....	.....971,177	.....1,051,560	.....	.....	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	.....	.....	.....	912828 R3 6	UNITED STATES TREASURY SENIOR GOVT BND 1 5/8% Due 5/15/2026 MN15	1.....	.....971,177	.....1,051,560
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	ZZ.....	.....	.....43,543,005	.....54,010,139	.....	.....	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	.....	.....	.....	912833 LV 0	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2025 At Mat	1.....	.....43,543,005	.....54,010,139
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	ZZ.....	.....	.....46,053,903	.....63,352,433	.....	.....	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	.....	.....	.....	912833 RZ 5	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2028 At Mat	1.....	.....46,053,903	.....63,352,433
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	ZZ.....	.....	.....929,307	.....1,150,575	.....	.....	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	.....	.....	.....	912810 PX 0	UNITED STATES TREASURY GOVT BND 4 1/2% Due 5/15/2038 MN15	1.....	.....929,307	.....1,150,575
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	ZZ.....	.....	.....45,300,300	.....84,667,761	.....	.....	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	.....	.....	.....	912803 EC 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	.....45,300,300	.....84,667,761
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	ZZ.....	.....	.....951,492	.....1,486,567	.....	.....	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	.....	.....	.....	912810 FT 0	UNITED STATES TREASURY GOVT BND 4 1/2% Due 2/15/2036 FA15	1.....	.....951,492	.....1,486,567
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	ZZ.....	.....	.....992,006	.....1,560,895	.....	.....	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5	.....	.....	.....	912810 FT 0	UNITED STATES TREASURY GOVT BND 4 1/2% Due 2/15/2036 FA15	1.....	.....992,006	.....1,560,895
58039#AG4..	MCDX.NA.22.V1.....	1.....	.....6,000,000	.....4,434,232	.....5,268,102	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1	.....(28,912)	.....106,200	.....	75405U AD 8	RAS LAFFAN LNG 3 CORP BND 144A 6.332% Due 9/30/2027 MS31	1FE.....	.....4,463,144	.....5,161,902
58039#AG4..	MCDX.NA.22.V1.....	1.....	.....	.....1,836,856	.....2,406,567	.....	.....	MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1	.....	.....	.....	BME1YG ZC 7	USGBF NOTE NIAID LLC TRANCHE B SENIOR CORP BND 5.682% Due 4/15/2029 Mo-15	1.....	.....1,836,856	.....2,406,567
58039#AD1..	MCDX.NA.22.V1.....	1.....	.....3,000,000	.....3,135,544	.....3,576,082	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGZH1	.....(14,456)	.....53,100	.....	00388W AC 5	TAQA ABU DHABI NATIONAL SENIOR CORP BND 144A 4 3/8% Due 6/22/2026 JD22	1FE.....	.....3,150,000	.....3,522,982
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....	.....37,885,750	.....5,143,468	.....9,450,483	01/22/2016	12/20/2020	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63	.....46,034	.....104,846	.....	912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....5,097,434	.....9,345,637
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....	.....	.....14,679,734	.....27,872,921	.....	.....	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63	.....	.....	.....	912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	.....14,679,734	.....27,872,921
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....20,002,87039,818,459	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63	912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....20,002,87039,818,459

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....	61,203,625	41,162,259	74,181,968	01/25/2016	12/20/2020	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3	72,859	167,430	912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	41,089,400	74,014,538
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....		12,107,148	23,763,948			ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	12,107,148	23,763,948
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....		11,067,258	19,230,518			ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	11,067,258	19,230,518
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	114,565,000	1,662,625	2,976,610	12/15/2016	12/20/2021	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3	900,502	1,603,751	912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	762,123	1,372,859
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		14,853,932	29,233,791			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	14,853,932	29,233,791
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		12,364,335	16,917,036			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116E GQ 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1.....	12,364,335	16,917,036
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		11,473,887	14,330,985			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912810 RT 7	UNITED STATES TREASURY SENIOR GOVT BND 2 1/4% Due 8/15/2046 FA15	1.....	11,473,887	14,330,985
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		365,163	539,905			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116E GQ 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1.....	365,163	539,905
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		27,642,194	54,569,744			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	27,642,194	54,569,744
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		1,162,294	1,709,700			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116E GQ 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1.....	1,162,294	1,709,700
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		12,495,871	17,097,004			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116E GQ 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1.....	12,495,871	17,097,004
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		39,664	45,602			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912810 EN 4	UNITED STATES TREASURY GOVT BND 7 5/8% Due 11/15/2022 MN15	1.....	39,664	45,602
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		22,005,567	35,086,950			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	22,005,567	35,086,950
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		9,172,016	13,888,214			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803 EK 5	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2044 At Mat	1.....	9,172,016	13,888,214

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		7,956,203	12,152,188			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803 EK 5	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2044 At Mat	1.....	7,956,203	12,152,188
12521*AA3...	CDT30-100_MET_2017A.....	1.....	96,426,786	15,857,652	29,336,229	05/22/2017	12/20/2020	CDT30-100_MET_2017A Credit Default Swap : BME2692L8		109,303	912834 AT 5	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2038 At Mat	1.....	15,857,652	29,226,926
12521*AA3...	CDT30-100_MET_2017A.....	1.....		15,689,508	29,572,928			CDT30-100_MET_2017A Credit Default Swap : BME2692L8			912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	15,689,508	29,572,928
12521*AA3...	CDT30-100_MET_2017A.....	1.....		69,216,455	124,494,851			CDT30-100_MET_2017A Credit Default Swap : BME2692L8			912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	69,216,455	124,494,851
12521*AA3...	CDT30-100_MET_2017A.....	1.....		405,149	524,674			CDT30-100_MET_2017A Credit Default Swap : BME2692L8			912810 QX 9	UNITED STATES TREASURY GOVT BND 2 3/4% Due 8/15/2042 FA15	1.....	405,149	524,674
12521*AA3...	CDT30-100_MET_2017A.....	1.....		79,362	108,422			CDT30-100_MET_2017A Credit Default Swap : BME2692L8			912810 FP 8	UNITED STATES TREASURY SENIOR GOVT BND 5 3/8% Due 2/15/2031 FA15	1.....	79,362	108,422
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....	49,580,000	7,848,966	14,376,083	03/27/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	391,703	628,586	912803 EC 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	7,457,263	13,747,497
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		7,462,034	13,747,497			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4			912803 EC 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	7,462,034	13,747,497
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		7,416,489	13,747,497			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4			912803 EC 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	7,416,489	13,747,497
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		9,075,963	16,814,596			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4			912834 AE 8	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2038 At Mat	1.....	9,075,963	16,814,596
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		2,974,467	5,517,718			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4			912834 AU 2	UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2039 At Mat	1.....	2,974,467	5,517,718
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		5,281,386	7,197,204			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4			912810 QY 7	UNITED STATES TREASURY GOVT BND 2 3/4% Due 11/15/2042 MN15	1.....	5,281,386	7,197,204
12524#AA6..	ITRAXX.EUR.28 6-12%.....	1.....		12,391,399	22,217,761			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	12,391,399	22,217,761
12524#AB4..	ITRAXX.EUR.28 6-12%.....	1.....	46,618,000	13,490,843	26,237,106	05/25/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	296,628	628,586	912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	13,194,215	25,608,520

QS105.3

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

QS105.4

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12524#AB4..	ITRAXX.EUR.28 6-12%.....	1.....		14,239,169	27,602,315			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76			912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	14,239,169	27,602,315
12524#AB4..	ITRAXX.EUR.28 6-12%.....	1.....		6,945,227	12,317,359			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	6,945,227	12,317,359
12524#AB4..	ITRAXX.EUR.28 6-12%.....	1.....		14,570,290	27,463,331			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76			912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	14,570,290	27,463,331
12524#AC2..	ITRAXX.EUR.28 6-12%.....	1.....	23,532,000	7,749,694	14,238,334	06/08/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	37,986	314,293	912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	7,711,708	13,924,041
12524#AC2..	ITRAXX.EUR.28 6-12%.....	1.....		3,484,841	3,693,737			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3			279158 AC 3	ECOPETROL SA SENIOR CORP BND 5 7/8% Due 9/18/2023 MS18	2FE.....	3,484,841	3,693,737
12524#AC2..	ITRAXX.EUR.28 6-12%.....	1.....		10,180,515	19,268,231			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3			912833 Z6 0	UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2038 At Mat	1.....	10,180,515	19,268,231
12524#AC2..	ITRAXX.EUR.28 6-12%.....	1.....		3,331,536	6,279,564			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3			912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	3,331,536	6,279,564
12518* S76..	CDX.NA.IG.31 7-15%.....	2.....	50,000,000	11,985,588	22,141,338	12/13/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	(42,524)	302,406	912803 DG 5	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1.....	12,028,112	21,838,932
12518* S76..	CDX.NA.IG.31 7-15%.....	2.....		7,756,499	15,516,622			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7			912803 DH 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2039 At Mat	1.....	7,756,499	15,516,622
12518* S76..	CDX.NA.IG.31 7-15%.....	2.....		18,200,532	33,280,376			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	18,200,532	33,280,376
12518* S76..	CDX.NA.IG.31 7-15%.....	2.....		14,514,857	27,972,946			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	14,514,857	27,972,946
12518* S84..	CDX.NA.IG.31 7-15%.....	1.....	25,000,000	4,877,527	9,048,731	12/14/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	(22,917)	151,203	912803 DG 5	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1.....	4,900,444	8,897,528
12518* S84..	CDX.NA.IG.31 7-15%.....	1.....		746,562	734,367			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			59284M AB 0	MEXICO CITY AIRPORT TRUST SECURED CORP BND 144A 5 1/2% Due 10/31/2046 AO31	2FE.....	746,562	734,367
12518* S84..	CDX.NA.IG.31 7-15%.....	1.....		3,942,476	6,228,955			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1			912803 DZ 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2042 At Mat	1.....	3,942,476	6,228,955

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* S84..	CDX.NA.IG.31 7-15%.....	1.....		.....5,190,630	.....9,491,268			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	.....5,190,630	.....9,491,268
12518* S84..	CDX.NA.IG.31 7-15%.....	1.....		.....1,458,043	.....2,003,008			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1				912810 SF 6	UNITED STATES TREASURY SENIOR GOVT BND 3% Due 2/15/2049 FA15	1.....	.....1,458,043	.....2,003,008
12518* S84..	CDX.NA.IG.31 7-15%.....	1.....		.....2,923,818	.....4,491,288			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1				912810 QB 7	UNITED STATES TREASURY GOVT BND 4 1/4% Due 5/15/2039 MN15	1.....	.....2,923,818	.....4,491,288
12518* S84..	CDX.NA.IG.31 7-15%.....	1.....		.....7,088,028	.....13,931,172			CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1				912803 DP 5	UNITED STATES TREASURY GOVT BOND Due 11/15/2040 At Mat	1.....	.....7,088,028	.....13,931,172
Pending.....	CDX.NA.IG.35.V1.....	2Z.....	.612,000,000	.....40,389,707	.....47,845,753	09/21/2020	12/20/2025	CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85	.....14,560,818	.....12,754,692		912803 BM 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 11/15/2027 At Mat	1.....	.....25,828,889	.....35,091,061
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		.....39,145,451	.....72,643,708			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....39,145,451	.....72,643,708
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		.....39,600,940	.....71,765,581			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....39,600,940	.....71,765,581
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		.....17,712,430	.....34,457,252			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	.....17,712,430	.....34,457,252
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		.....27,748,549	.....50,850,595			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....27,748,549	.....50,850,595
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		.....39,213,696	.....72,643,708			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....39,213,696	.....72,643,708
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		.....20,730,247	.....39,471,070			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....20,730,247	.....39,471,070
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		.....36,363,207	.....71,765,581			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....36,363,207	.....71,765,581
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		.....72,447,157	.....102,773,921			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912833 7Q 7	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2031 At Mat	1.....	.....72,447,157	.....102,773,921
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		.....40,060,042	.....71,765,581			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....40,060,042	.....71,765,581
Pending.....	CDX.NA.IG.35.V1.....	2Z.....	21,451,74139,225,336			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....21,451,74139,225,336

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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	
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		24,845,558	33,138,646			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 EC 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	24,845,558	33,138,646
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		21,743,374	39,225,336			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	21,743,374	39,225,336
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		21,743,374	39,225,336			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	21,743,374	39,225,336
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		21,743,374	39,225,336			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	21,743,374	39,225,336
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		21,759,455	39,225,336			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	21,759,455	39,225,336
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		21,759,455	39,225,336			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	21,759,455	39,225,336
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		21,759,455	39,225,336			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	21,759,455	39,225,336
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		21,759,455	39,225,336			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	21,759,455	39,225,336
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		17,486,122	31,380,269			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	17,486,122	31,380,269
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		21,857,653	39,225,336			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	21,857,653	39,225,336
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		21,857,653	39,225,336			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	21,857,653	39,225,336
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		23,982,723	36,871,816			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0J85				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	23,982,723	36,871,816
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		50,000,000	18,627,100	09/22/2020	12/20/2030	CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0JA0	246,180	(57,600)		912803 DU 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat	1.....	18,380,920	28,509,723

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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	
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		.....21,611,718	.....37,181,752			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0JA0				912833 Y4 6	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2037 At Mat	1.....	.....21,611,718	.....37,181,752
Pending.....	CDX.NA.IG.35.V1.....	2Z.....		.....12,507,362	.....19,470,055			CDX.NA.IG.35.V1 Credit Default Swap : Z91ZC0JA0				912803 DU 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat	1.....	.....12,507,362	.....19,470,055
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....	..252,147,600	.....12,273,597	.....17,684,194	09/21/2020	12/20/2025	ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9	.....5,717,366	.....5,426,283		912803 CZ 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2037 At Mat	1.....	.....6,556,231	.....12,257,911
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....		.....31,652,808	.....60,714,402			ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....31,652,808	.....60,714,402
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....		.....32,991,790	.....55,888,523			ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9				912833 Z5 2	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2037 At Mat	1.....	.....32,991,790	.....55,888,523
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....		.....7,623,151	.....15,015,341			ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9				912834 DV 7	UNITED STATES TREASURY GOVT BND Due 5/15/2039 At Mat	1.....	.....7,623,151	.....15,015,341
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....		.....21,854,104	.....40,859,702			ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9				912803 CZ 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2037 At Mat	1.....	.....21,854,104	.....40,859,702
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....		.....14,509,437	.....26,730,303			ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9				912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	.....14,509,437	.....26,730,303
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....		.....21,566,612	.....34,309,224			ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9				912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	.....21,566,612	.....34,309,224
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....		.....7,463,849	.....13,827,894			ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....7,463,849	.....13,827,894
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....		.....14,509,437	.....26,730,303			ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9				912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	.....14,509,437	.....26,730,303
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....		.....29,502,460	.....58,437,612			ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	.....29,502,460	.....58,437,612
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....		.....139,975	.....160,930			ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9				912810 EN 4	UNITED STATES TREASURY GOVT BND 7 5/8% Due 11/15/2022 MN15	1.....	.....139,975	.....160,930
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....	21,517,79834,309,224			ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9				912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....21,517,79834,309,224

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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
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....	.....	.....42,693,465	.....68,735,066	.....	.....	ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9	.....	.....	912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	.....42,693,465	.....68,735,066
Pending.....	ITRAXX.EUR.34.V1.....	2Z.....	.....	.....12,173,861	.....20,253,022	.....	.....	ITRAXX.EUR.34.V1 Credit Default Swap : Z91ZC0JF9	.....	.....	912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	.....12,173,861	.....20,253,022
9999999999	Total.....			1,905,575,240	3,255,104,427	XXX	XXX	XXX	22,968,540	26,463,820	XXX	XXX	XXX	1,882,606,700	3,228,640,607

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.....	17	1,713,915,714	18	1,957,586,811	20	1,846,578,051	0	0	17	1,713,915,714
2. Add: Opened or acquired transactions.....	5	1,308,340,509	2	210,000,000	3	980,379,348			10	2,498,719,857
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	7,772	XXX	60,444	XXX	7,900	XXX		XXX	76,116
4. Less: Closed or disposed of transactions.....	4	1,064,248,000			3	920,938,625			7	1,985,186,625
5. Less: Positions disposed of for failing effectiveness criteria.....									0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	429,184	XXX	321,069,204	XXX	451,434	XXX		XXX	321,949,822
7. Ending Inventory.....	18	1,957,586,811	20	1,846,578,051	20	1,905,575,240	0	0	20	1,905,575,240

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.....	3,061,746,571
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	3,061,746,571
4.	Part D, Section 1, Column 5.....	4,502,896,601
5.	Part D, Section 1, Column 6.....	(1,441,150,030)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	3,238,338,304
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	3,238,338,304
10.	Part D, Section 1, Column 8.....	4,659,626,830
11.	Part D, Section 1, Column 9.....	(1,421,288,525)
12.	Total (Line 9 minus Line 10 minus Line 11).....	(0)
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	2,086,680,219
14.	Part B, Section 1, Column 20.....	
15.	Part D, Section 1, Column 11.....	2,086,680,219
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.....	509,587,049	2,416,799,505
2. Cost of cash equivalents acquired.....	19,486,347,912	16,925,174,757
3. Accrual of discount.....	7,473,890	18,255,664
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(135,363)	102,440
6. Deduct consideration received on disposals.....	17,893,786,505	18,850,745,315
7. Deduct amortization of premium.....	108,511	
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,109,378,472	509,587,049
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,109,378,472	509,587,049

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						

NONE

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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.							

NONE

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	
Mortgages in Good Standing - Farm Mortgages									
199110.....	FRESNO.....	CA.....		10/27/2017....	3.270.....		541,399.....	1,579,880.....	
200657.....	BUTLER.....	OH.....		06/30/2020....	4.500.....		981,005.....	17,033,346.....	
200745.....	CHAMPAIGN.....	IL.....		08/14/2020....	3.150.....	7,415,850.....		11,409,000.....	
201061.....	FRESNO.....	CA.....		08/17/2020....	3.500.....	250,000.....		958,430.....	
201132.....	MACOUPIN.....	IL.....		07/13/2020....	4.200.....	1,828,000.....		3,246,600.....	
201145.....	CHICOT.....	AR.....		08/19/2020....	3.400.....	13,600,000.....		32,691,760.....	
201150.....	CLOUD.....	KS.....		08/03/2020....	3.400.....	2,250,000.....		5,105,700.....	
201216.....	FULTON.....	IL.....		08/31/2020....	3.800.....	1,500,000.....		2,838,680.....	
201217.....	FULTON.....	IL.....		08/31/2020....	3.950.....	2,600,000.....		4,920,380.....	
201270.....	DOUGLAS.....	IL.....		09/28/2020....	3.300.....	2,000,000.....		3,474,450.....	
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	31,443,850.....	1,522,404.....	83,258,226.....	
Mortgages in Good Standing - Residential Mortgages - All Other									
9900106307.....	MAPLE VALLEY.....	WA.....		07/10/2020....	5.250.....	334,800.....		474,990.....	
9900106308.....	YELM.....	WA.....		07/10/2020....	4.325.....	301,721.....		434,972.....	
9900106309.....	RENTON.....	WA.....		07/10/2020....	4.875.....	417,768.....		580,024.....	
9900106335.....	EAGLE.....	ID.....		07/10/2020....	4.625.....	198,308.....		280,991.....	
9900106348.....	INGLEWOOD.....	CA.....		07/10/2020....	4.990.....	418,832.....		774,955.....	
9900106387.....	SANTA ANA.....	CA.....		07/10/2020....	4.875.....	328,985.....		548,034.....	
9900106408.....	MENLO PARK.....	CA.....		07/10/2020....	3.990.....	600,940.....		1,900,209.....	
9900106425.....	CORONA.....	CA.....		07/10/2020....	5.125.....	434,209.....		639,972.....	
9900106464.....	VISALIA.....	CA.....		07/10/2020....	4.750.....	72,687.....		137,011.....	
9900106521.....	FAIRFIELD.....	CA.....		07/10/2020....	4.625.....	301,149.....		390,000.....	
9900106545.....	LOS ANGELES.....	CA.....		07/10/2020....	4.875.....	284,709.....		395,002.....	
9900106554.....	SAN JACINTO.....	CA.....		07/10/2020....	5.125.....	211,175.....		290,000.....	
9900106555.....	MURRIETA.....	CA.....		07/10/2020....	5.250.....	270,944.....		420,001.....	
9900106557.....	YAKIMA.....	WA.....		07/10/2020....	4.750.....	227,787.....		297,999.....	
9900106558.....	GARLAND.....	TX.....		07/10/2020....	4.355.....	116,102.....		152,000.....	
9900106563.....	LAKE HAVASU CITY.....	AZ.....		07/10/2020....	5.375.....	79,836.....		119,999.....	
9900106564.....	PIONEER.....	CA.....		07/10/2020....	4.500.....	281,698.....		440,002.....	
9900106570.....	YORBA LINDA.....	CA.....		07/10/2020....	4.990.....	238,371.....		410,999.....	
9900106573.....	IONE.....	CA.....		07/10/2020....	4.500.....	249,215.....		436,997.....	
9900106574.....	BRENTWOOD.....	CA.....		07/10/2020....	4.625.....	284,489.....		374,998.....	
9900106576.....	CHINO VALLEY.....	AZ.....		07/10/2020....	4.875.....	129,476.....		180,000.....	
9900106577.....	PRESCOTT VALLEY.....	AZ.....		07/10/2020....	5.000.....	68,283.....		87,000.....	
9900106578.....	BILLINGS.....	MT.....		07/10/2020....	4.500.....	77,223.....		162,999.....	
9900106579.....	MEMPHIS.....	TN.....		07/10/2020....	5.375.....	77,043.....		103,500.....	
9900106581.....	RIVERSIDE.....	CA.....		07/10/2020....	4.500.....	436,986.....		647,498.....	
9900106586.....	SAN RAMON.....	CA.....		08/12/2020....	4.250.....	972,649.....		1,450,000.....	
9900106624.....	SAN JOSE.....	CA.....		08/25/2020....	3.750.....	604,004.....		1,170,000.....	
9900106660.....	SUNNYVALE.....	CA.....		08/25/2020....	3.750.....	1,014,411.....		1,690,000.....	
9900106676.....	LOS ANGELES.....	CA.....		08/25/2020....	4.000.....	483,315.....		880,000.....	
9900106678.....	FREMONT.....	CA.....		08/25/2020....	4.125.....	395,264.....		540,000.....	
9900106682.....	BOULDER.....	CO.....		08/25/2020....	4.000.....	503,077.....		1,016,000.....	
9900106737.....	HUNTINGTON PARK.....	CA.....		08/25/2020....	5.490.....	407,301.....		545,000.....	
9900106746.....	SOUTH GATE.....	CA.....		08/25/2020....	4.000.....	234,407.....		450,000.....	

QE02

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
9900106751	EL MONTE		CA		08/25/2020	3.875	344,257		588,000
9900106795	CARMICHAEL		CA		08/25/2020	4.375	333,487		455,000
9900106811	JERSEY CITY		NJ		08/25/2020	3.750	254,403		500,000
9900106816	TRUCKEE		CA		08/25/2020	4.500	240,544		427,000
9900106829	LITTLETON		CO		08/25/2020	3.990	319,033		655,000
9900106851	COLUMBIA		MD		08/25/2020	3.875	213,488		346,000
9900106863	SACRAMENTO		CA		08/25/2020	4.250	243,486		370,000
9900106889	RENO		NV		08/25/2020	4.875	244,585		335,000
9900106896	FLUSHING		NY		08/25/2020	3.500	936,026		1,350,000
9900106900	VANCOUVER		WA		08/25/2020	5.500	189,644		254,000
9900106904	COSTA MESA		CA		08/25/2020	4.375	423,813		812,000
Summary Line Ad.							1,075		
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other					XXX	XXX	14,801,005	0	24,513,152
Mortgages in Good Standing - Commercial Mortgages - All Other									
703322	MCLEAN		VA		09/01/2020	5.100	20,000,000		36,429,873
703323	CAMBRIDGE		MA		09/15/2020	3.650	39,999,998		66,666,664
26443@AB4	FAIRFAX		VA			3.880	10,800,000		10,800,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other					XXX	XXX	70,799,998	0	113,896,537
0899999. Total - Mortgages in Good Standing					XXX	XXX	117,044,853	1,522,404	221,667,915
3399999. Total Mortgages					XXX	XXX	117,044,853	1,522,404	221,667,915

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SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 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
	City	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
14082	SUMNER	WA		12/10/2018	09/22/2020	201,235		450				450	199,580	199,580		0
33338	SAN LORENZO	CA		11/23/2016	09/22/2020	283,061		15,357				15,357	293,366	293,366		0
33628	HILLIARD	OH		11/23/2016	09/22/2020	164,164		3,104				3,104	166,314	166,314		0
38174	PORT CHARLOTTE	FL		03/24/2017	08/31/2020	113,167		10,020				10,020	116,742	116,742		0
40697	NAMPA	ID		04/22/2016	09/22/2020	240,388		10,969				10,969	250,217	250,217		0
40709	TEMPE	AZ		03/24/2017	09/22/2020	178,527		6,572				6,572	181,667	181,667		0
45443	BRADENTON	FL		03/24/2017	08/31/2020	39,228		(2,485)				(2,485)	36,561	36,561		0
59397	KIAWAH ISLAND	SC		06/19/2015	07/30/2020	531,958		33,047				33,047	554,284	554,284		0
101354	COLUMBIA CITY	OR		12/10/2018	08/31/2020	766,431		25,587				25,587	576,307	576,307		0
101831	PINOLE	CA		06/19/2015	07/30/2020	106,425		30,456				30,456	81,604	81,604		0
102742	BUSHKILL	PA		11/23/2016	09/22/2020	111,061		(1,722)				(1,722)	107,152	107,152		0
109603	LAND O LAKES	FL		03/24/2017	08/31/2020	140,895		19,409				19,409	158,224	158,224		0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 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
115493	RIVERVIEW	FL		03/24/2017	08/31/2020	59,963		3,255				3,255		62,496	62,496		0
137310	SKANEATELES	NY		12/09/2016	09/22/2020	26,147		(258)				(258)		24,431	24,431		0
137485	WILDOMAR	CA		12/09/2016	08/31/2020	101,579		98				98		96,486	96,486		0
196366	FORD	KS		02/12/2014	08/31/2020	1,449,526		2,148				2,148		1,451,674	1,451,674		0
196696	MCDONOUGH	IL		12/20/2013	08/31/2020	2,748,316		2,414				2,414		2,722,719	2,722,719		0
197595	BUTLER	OH		09/25/2015	07/31/2020	4,302,338		11,383				11,383		4,250,178	4,250,178		0
197796	SHELBY	IA		09/03/2015	08/31/2020	953,057		127				127		953,184	953,184		0
197976	GOSHEN	WY		12/23/2015	09/30/2020	1,112,900						0		1,112,900	1,112,900		0
198739	PEMISCOT	MO		12/01/2016	09/30/2020	2,320,602		161				161		2,226,450	2,226,450		0
198986	PUTNAM	IN		06/29/2017	07/31/2020	10,333,411						0		10,239,596	10,239,596		0
199017	HUMPHREYS	MS		08/29/2017	09/30/2020	5,292,922		7,078				7,078		5,300,000	5,300,000		0
199023	HUMBOLDT	IA		08/15/2017	08/31/2020	1,174,177		682				682		1,174,859	1,174,859		0
199423	KEITH	NE		04/17/2018	08/31/2020	4,201,995		2,370				2,370		4,114,147	4,114,147		0
199437	SANGAMON	IL		06/18/2018	07/31/2020	3,516,128						0		3,485,161	3,485,161		0
199457	SALINE	MO		05/11/2018	09/30/2020	983,606		3				3		966,479	966,479		0
199509	PERKINS	NE		05/24/2018	07/31/2020	6,353,149						0		6,199,764	6,199,764		0
199637	PIATT	IL		09/24/2018	08/31/2020	4,861,245						0		4,861,245	4,861,245		0
199656	DOUGLAS	IL		07/06/2018	08/31/2020	4,329,765						0		4,329,765	4,329,765		0
407205	YORBA LINDA	CA		05/29/2015	09/22/2020	331,920		4,286				4,286		327,166	327,166		0
498022	PORT SAINT LUCIE	FL		05/29/2015	09/22/2020	80,747		1,187				1,187		79,788	79,788		0
590953	NORTH MIAMI	FL		07/15/2015	07/30/2020	151,353		(44,291)				(44,291)		104,022	104,022		0
593979	QUEENSBURY	NY		08/31/2015	08/31/2020	69,364		(4,417)				(4,417)		62,292	62,292		0
594166	MARTINEZ	CA		07/15/2015	07/30/2020	244,363		1,892				1,892		241,422	241,422		0
638786	LAS VEGAS	NV		10/30/2015	07/30/2020	97,098		713				713		95,606	95,606		0
639658	AVONDALE	AZ		10/31/2016	09/22/2020	182,052		17,246				17,246		195,675	195,675		0
641272	NORTH VERSAILLES	PA		11/17/2016	09/22/2020	95,432		(1,655)				(1,655)		91,630	91,630		0
652406	HOMESTEAD	FL		04/22/2016	09/22/2020	160,750		26,468				26,468		186,166	186,166		0
655738	ZEPHYR COVE	NV		08/31/2015	08/31/2020	303,008		44,671				44,671		344,520	344,520		0
657245	SAN DIEGO	CA		10/30/2015	08/31/2020	378,969		16,925				16,925		385,586	385,586		0
702269	MC LEAN	VA		10/25/2010	09/30/2020	8,369,042						0		8,255,482	8,255,482		0
702278	WALTHAM	MA		10/01/2010	08/31/2020	20,987,564						0		20,707,704	20,707,704		0
925143	LIVERMORE	CA		09/22/2016	07/30/2020	378,309		38,050				38,050		412,826	412,826		0
925474	STATEN ISLAND	NY		10/31/2016	08/31/2020	87,162		8,958				8,958		95,043	95,043		0
932177	WESTON	FL		08/31/2015	08/31/2020	279,550		4,529				4,529		277,688	277,688		0
935927	CHICAGO	IL		08/31/2015	07/30/2020	81,625		(45,148)				(45,148)		30,332	30,332		0
938777	BENTON	AR		06/24/2016	08/31/2020	92,673		(6,892)				(6,892)		63,552	63,552		0
960174	KNOXVILLE	TN		05/19/2017	07/30/2020	45,094		9,131				9,131		52,863	52,863		0
983106	WEST PALM B	FL		09/22/2016	09/22/2020	162,313		(24,963)				(24,963)		131,583	131,583		0
988158	SPARKS	NV		11/17/2016	09/22/2020	91,983		(18,992)				(18,992)		72,520	72,520		0
1020041	INDIANAPOLIS	IN		08/31/2015	08/31/2020	68,528		(2,197)				(2,197)		64,400	64,400		0
1054198	YORBA LINDA	CA		05/29/2015	09/22/2020	380,802		29,680				29,680		406,809	406,809		0
1054484	HIALEAH	FL		10/31/2016	09/22/2020	221,395		7,109				7,109		224,556	224,556		0

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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)						13 Total Foreign Exchange Change in Book Value
1055009	SCHENECTADY	NY		05/29/2015	07/31/2020	29,489		140				140		26,355	26,355		0
1055984	CROSSROADS	TX		10/31/2016	08/31/2020	65,676		2,039				2,039		66,455	66,455		0
1056042	SAUGERTIES	NY		10/30/2015	07/30/2020	37,273		(768)				(768)		33,652	33,652		0
1066571	INDIANAPOLIS	IN		07/29/2016	07/30/2020	47,230		2,389				2,389		46,404	46,404		0
1074752	YUMA	AZ		11/17/2016	08/31/2020	121,708		(1,681)				(1,681)		119,200	119,200		0
1079609	KALISPELL	MT		07/29/2016	08/31/2020	180,796		(9,953)				(9,953)		168,738	168,738		0
1080495	NORTON	VA		02/22/2017	07/30/2020	14,874		17,088				17,088		31,962	31,962		0
1087886	HAMPTON	NH		08/31/2015	07/30/2020	164,021		7,879				7,879		167,900	167,900		0
1088327	COLUMBIA	SC		11/17/2016	07/30/2020	59,571		3,232				3,232		62,015	62,015		0
1095834	MARINA DEL REY	CA		10/30/2015	07/30/2020	648,683		31,827				31,827		676,644	676,644		0
1095946	PARK CITY	UT		06/24/2016	08/31/2020	766,256		27,344				27,344		777,913	777,913		0
1097075	MONROE	NY		04/22/2016	08/31/2020	501,923		40,927				40,927		529,503	529,503		0
1100503	HOWELL	MI		08/31/2015	09/22/2020	36,978		6,964				6,964		43,212	43,212		0
1104270	PHILADELPHIA	PA		09/03/2016	09/22/2020	178,394		5,757				5,757		183,167	183,167		0
1112816	FERNDALE	MI		09/12/2016	09/22/2020	86,725		(475)				(475)		85,970	85,970		0
1183903	SHELBY TOWNSHIP	MI		07/29/2016	08/31/2020	96,529		(3,141)				(3,141)		91,836	91,836		0
1207636	ALAMEDA	CA		06/24/2016	07/31/2020	576,266		(3,005)				(3,005)		568,683	568,683		0
1218147	LADERA RANCH	CA		10/01/2015	08/31/2020	173,958		12,845				12,845		184,896	184,896		0
1218230	OAKLAND	CA		04/22/2016	07/30/2020	164,512		12,182				12,182		175,537	175,537		0
1218516	ORMOND BEACH	FL		11/17/2016	09/22/2020	89,268		(2,061)				(2,061)		84,882	84,882		0
1234647	CHARLOTTE	NC		02/22/2017	09/22/2020	142,107		(11,155)				(11,155)		129,473	129,473		0
1255962	OLD FORT	NC		02/22/2017	07/30/2020	93,361		(4,795)				(4,795)		84,770	84,770		0
1368677	DEARBORN	MI		07/19/2016	09/22/2020	23,893		195				195		19,624	19,624		0
1368952	STERLING	OH		07/19/2016	08/31/2020	36,021		(156)				(156)		34,344	34,344		0
1369510	HOPKINS	SC		07/19/2016	09/22/2020	37,180		(1,872)				(1,872)		33,443	33,443		0
1369613	BOLTON LANDING	NY		07/19/2016	09/22/2020	26,377		1,420				1,420		25,522	25,522		0
1369754	BLOOMFIELD TOWNSHIP	MI		07/19/2016	07/30/2020	293,077		14,326				14,326		304,308	304,308		0
1369795	COPELY	OH		07/19/2016	08/31/2020	32,708		2,079				2,079		11,053	11,053		0
1369903	THOMASVILLE	NC		07/19/2016	09/22/2020	7,591		25				25		3,089	3,089		0
1369994	NILES	MI		07/19/2016	07/30/2020	33,398		162				162		29,097	29,097		0
1371010	HERKIMER	NY		05/07/2016	07/30/2020	6,612		16				16		2,663	2,663		0
1602012	FREMONT	CA		02/03/2017	08/31/2020	693,368		3,343				3,343		689,807	689,807		0
1602193	NOVATO	CA		02/03/2017	09/22/2020	705,839		953				953		699,921	699,921		0
1602714	SAN MATEO	CA		02/03/2017	07/30/2020	714,911		8,501				8,501		716,140	716,140		0
1603219	SOUTH SAN FRANCISCO	CA		02/03/2017	07/30/2020	566,610		6,450				6,450		565,389	565,389		0
1603516	SUNNYVALE	CA		02/03/2017	09/22/2020	1,409,665		30,877				30,877		1,424,619	1,424,619		0
2537228	LOWELL	MA		10/03/2018	09/22/2020	369,278		(9,886)				(9,886)		352,593	352,593		0
2537328	SALT LAKE CITY	UT		10/03/2018	09/22/2020	375,924		(7,652)				(7,652)		365,488	365,488		0
2538129	GLENDALE	AZ		10/03/2018	07/30/2020	179,178		(5,064)				(5,064)		172,877	172,877		0
2539022	GLENDALE	CA		10/03/2018	09/22/2020	550,486		(13,305)				(13,305)		533,229	533,229		0
2539133	ORANGE	CA		10/03/2018	08/31/2020	523,746		(12,781)				(12,781)		507,184	507,184		0

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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
2539965	ANAHEIM	CA		10/03/2018	07/30/2020	412,091		(7,054)				(7,054)	401,396	401,396			0
2540277	KEY LARGO	FL		10/03/2018	08/31/2020	243,379		(4,253)				(4,253)	237,614	237,614			0
2541028	NORTH BERGEN	NJ		10/03/2018	07/30/2020	288,837		(8,153)				(8,153)	278,751	278,751			0
2543064	EL CENTRO	CA		10/03/2018	08/31/2020	216,376		(5,980)				(5,980)	207,207	207,207			0
2543556	GUTTENBERG	NJ		10/03/2018	09/22/2020	524,166		(13,742)				(13,742)	506,586	506,586			0
2544145	PHOENIX	AZ		10/25/2018	07/30/2020	189,224		(7,162)				(7,162)	180,140	180,140			0
2547382	MIAMI	FL		10/25/2018	08/31/2020	180,603		(8,242)				(8,242)	171,574	171,574			0
2547766	FULLERTON	CA		10/25/2018	07/30/2020	461,289		(15,280)				(15,280)	442,870	442,870			0
2555647	EVERETT	WA		10/25/2018	07/30/2020	479,676		(602)				(602)	409,672	409,672			0
2559974	BROOKLYN	NY		11/20/2018	09/22/2020	399,744		(5,867)				(5,867)	390,931	390,931			0
2567768	BREMERTON	WA		11/20/2018	09/22/2020	453,649		(17,551)				(17,551)	418,413	418,413			0
2581215	MODESTO	CA		01/17/2019	08/31/2020	191,248		(5,512)				(5,512)	184,452	184,452			0
2594342	TACOMA	WA		01/17/2019	07/30/2020	420,395		(15,302)				(15,302)	402,400	402,400			0
2595187	SPRING VALLEY	CA		01/17/2019	07/30/2020	371,175		(8,626)				(8,626)	359,971	359,971			0
2596490	WORCESTER	MA		01/17/2019	09/22/2020	262,907		(7,345)				(7,345)	253,755	253,755			0
2596569	RATHDRUM	ID		01/17/2019	07/30/2020	267,570		(9,501)				(9,501)	256,402	256,402			0
2596683	DALLAS	TX		01/17/2019	07/30/2020	289,337		(7,848)				(7,848)	280,168	280,168			0
2597657	AVON	CO		01/17/2019	08/31/2020	395,951		(1,853)				(1,853)	391,035	391,035			0
2597663	SEATTLE	WA		01/17/2019	08/31/2020	712,083		(19,606)				(19,606)	687,892	687,892			0
2597748	SOUTHLAKE	TX		01/17/2019	09/22/2020	455,475		(10,389)				(10,389)	442,026	442,026			0
2597972	COLORADO SPRINGS	CO		01/17/2019	09/22/2020	369,685		(10,214)				(10,214)	357,040	357,040			0
2598221	NORTH POLE	AK		01/17/2019	07/30/2020	173,992		(8,521)				(8,521)	163,743	163,743			0
2598611	CAMARILLO	CA		01/17/2019	08/31/2020	423,567		(9,770)				(9,770)	410,756	410,756			0
2598877	PLEASANTON	CA		01/17/2019	09/22/2020	423,209		(8,086)				(8,086)	412,074	412,074			0
2599187	SAN DIEGO	CA		01/17/2019	07/30/2020	454,390		(7,535)				(7,535)	443,605	443,605			0
2599275	SPRING VALLEY	CA		01/17/2019	07/30/2020	281,809		(9,743)				(9,743)	270,237	270,237			0
2600167	RAMSEY	NJ		02/12/2019	08/31/2020	229,163		(6,802)				(6,802)	220,945	220,945			0
2600219	MYRTLE BEACH	SC		02/12/2019	07/30/2020	244,100		(8,390)				(8,390)	234,089	234,089			0
2600301	RIVERSIDE	CA		02/12/2019	08/31/2020	277,716		(7,096)				(7,096)	268,674	268,674			0
2600412	CORONA	CA		02/12/2019	07/30/2020	177,234		(10,151)				(10,151)	155,689	155,689			0
2600693	SAN DIEGO	CA		02/12/2019	07/30/2020	446,667		(11,584)				(11,584)	432,024	432,024			0
2600840	ISSAQUAH	WA		02/12/2019	07/30/2020	209,904		836				836	203,991	203,991			0
2601862	RICHMOND	VA		02/12/2019	07/30/2020	181,362		(5,397)				(5,397)	174,699	174,699			0
2602076	AURORA	CO		02/12/2019	09/22/2020	329,056		(6,623)				(6,623)	320,062	320,062			0
2602492	AUSTIN	TX		02/12/2019	07/30/2020	237,087		(7,911)				(7,911)	227,843	227,843			0
2602517	PROVO	UT		02/12/2019	09/22/2020	190,667		(7,641)				(7,641)	181,796	181,796			0
2602990	SAN PEDRO	CA		02/12/2019	09/22/2020	270,646		(7,619)				(7,619)	261,178	261,178			0
2604215	WINDSOR	CO		02/12/2019	09/22/2020	187,289		(3,516)				(3,516)	182,392	182,392			0
2604451	LOVELAND	CO		02/12/2019	07/30/2020	242,062		(4,404)				(4,404)	236,756	236,756			0
2604532	STATEN ISLAND	NY		02/12/2019	09/22/2020	228,164		(7,949)				(7,949)	218,640	218,640			0
4002199	SIMI VALLEY	CA		10/16/2015	09/22/2020	217,708		2,455				2,455	215,899	215,899			0
14009799	LOGAN	UT		10/27/2016	09/22/2020	60,490		(1,965)				(1,965)	57,693	57,693			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
15338114	BROCKTON	MA		11/16/2017	09/22/2020	134,080		27,090				27,090		160,125	160,125		0
16616096	BALTIMORE	MD		02/17/2017	07/30/2020	119,115		(2,754)				(2,754)		115,627	115,627		0
17617275	COPPELL	TX		12/10/2018	08/31/2020	502,934		17,325				17,325		513,618	513,618		0
17782459	YUCAIPA	CA		04/29/2016	09/22/2020	344,920		7,931				7,931		350,625	350,625		0
18066803	KISSIMMEE	FL		10/27/2016	08/31/2020	190,274		24,370				24,370		213,178	213,178		0
20818159	GLEN ROCK	NJ		04/28/2017	08/31/2020	341,154		5,831				5,831		342,754	342,754		0
21002803	WINDSOR	CA		05/26/2017	09/22/2020	296,087		5,058				5,058		299,047	299,047		0
21003330	RIVERSIDE	CA		05/26/2017	09/22/2020	311,337		6,341				6,341		314,567	314,567		0
21004338	NEWARK	CA		05/26/2017	08/31/2020	356,422		17,547				17,547		371,562	371,562		0
21004973	LAS VEGAS	NV		05/26/2017	07/30/2020	81,709		7,532				7,532		47,126	47,126		0
21005236	NORTH LAS VEGAS	NV		05/26/2017	09/22/2020	193,110		24,687				24,687		214,604	214,604		0
21005475	LOGANVILLE	PA		05/26/2017	08/31/2020	132,950		8,199				8,199		140,153	140,153		0
21005483	LAWRENCE	MA		05/26/2017	08/31/2020	222,323		12,715				12,715		231,598	231,598		0
21006127	TARRYTOWN	NY		05/26/2017	08/31/2020	176,047		6,178				6,178		179,810	179,810		0
21006192	JACKSONVILLE	FL		05/26/2017	08/31/2020	174,804		24,651				24,651		197,842	197,842		0
21006416	SAINT CLOUD	FL		05/26/2017	09/22/2020	136,538		4,235				4,235		140,773	140,773		0
21006465	GOODYEAR	AZ		05/26/2017	09/22/2020	206,056		5,403				5,403		209,948	209,948		0
21006754	VALRICO	FL		05/26/2017	08/31/2020	141,522		1,399				1,399		141,123	141,123		0
21008115	CHARLOTTE	NC		05/26/2017	09/22/2020	117,140		7,728				7,728		124,254	124,254		0
21009600	NUNICA	MI		05/26/2017	09/22/2020	265,009		20,929				20,929		284,285	284,285		0
21011051	BUENA PARK	CA		05/26/2017	09/22/2020	338,601		41,905				41,905		374,383	374,383		0
21018411	PEORIA	AZ		05/26/2017	09/22/2020	284,572		21,034				21,034		303,427	303,427		0
21021126	OAKLAND	CA		05/26/2017	09/22/2020	221,517		9,612				9,612		229,222	229,222		0
22629570	WHITTIER	CA		03/07/2019	07/30/2020	304,642		34,530				34,530		332,231	332,231		0
23512346	LAKEWOOD	CA		03/07/2019	08/31/2020	445,716		(10,340)				(10,340)		433,966	433,966		0
24055519	LAKE PARK	FL		03/07/2019	07/30/2020	149,470		(2,653)				(2,653)		143,582	143,582		0
24088767	NEW CASTLE	CO		02/15/2019	08/31/2020	314,208		36,929				36,929		348,887	348,887		0
24120941	DAMASCUS	OR		02/15/2019	08/31/2020	301,692		24,384				24,384		322,288	322,288		0
24545253	SAN PABLO	CA		03/07/2019	08/31/2020	267,420		19,232				19,232		284,684	284,684		0
24545774	MODESTO	CA		03/07/2019	08/31/2020	304,449		(11,718)				(11,718)		291,938	291,938		0
24565871	ARLETA	CA		03/07/2019	08/31/2020	347,544		(11,241)				(11,241)		333,775	333,775		0
24598849	GLENDALE	AZ		03/07/2019	08/31/2020	118,508		(5,645)				(5,645)		110,838	110,838		0
25129651	EAST SANDWICH	MA		12/20/2018	09/22/2020	319,529		(7,198)				(7,198)		311,001	311,001		0
25646031	DALY CITY	CA		03/22/2019	09/22/2020	426,566		36,907				36,907		460,845	460,845		0
25646059	STEVENS RANCH	CA		03/22/2019	08/31/2020	487,575		12,458				12,458		495,923	495,923		0
30792149	POWAY	CA		02/12/2019	09/22/2020	576,768		(12,619)				(12,619)		560,108	560,108		0
30792159	RIVERSIDE	CA		02/12/2019	07/30/2020	437,550		(12,465)				(12,465)		422,111	422,111		0
30792179	LOS ANGELES	CA		02/12/2019	09/22/2020	325,799		(6,236)				(6,236)		316,795	316,795		0
30792188	SARATOGA SPRINGS	UT		02/12/2019	08/31/2020	298,940		(9,702)				(9,702)		285,725	285,725		0
30792209	PASADENA	CA		02/12/2019	09/22/2020	253,197		(7,144)				(7,144)		244,282	244,282		0
30792211	MIAMI	FL		02/12/2019	08/31/2020	254,893		(10,772)				(10,772)		242,488	242,488		0

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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	
30792212	MARGATE	FL		02/12/2019	07/30/2020	246,810		(4,980)				(4,980)		240,006	240,006			0
58785868	RANCHO CORDOVA	CA		11/20/2018	09/22/2020	212,773		(2,776)				(2,776)		208,435	208,435			0
58805069	KENT	WA		11/20/2018	07/30/2020	295,600		(9,246)				(9,246)		284,451	284,451			0
60515657	LAYTON	UT		09/21/2016	08/31/2020	129,945		(718)				(718)		128,610	128,610			0
76064315	HACIENDA HEIGHTS	CA		09/21/2016	07/30/2020	507,495		22,423				22,423		525,321	525,321			0
77006185	SEATTLE	WA		09/21/2016	09/22/2020	239,287		7,088				7,088		244,707	244,707			0
82776576	SANTA MONICA	CA		11/17/2016	08/31/2020	729,814		(8,809)				(8,809)		713,681	713,681			0
82776626	SAN DIEGO	CA		11/17/2016	09/22/2020	770,602		(9,551)				(9,551)		752,926	752,926			0
84444488	OAKLAND	CA		11/17/2016	07/30/2020	668,443		(10,643)				(10,643)		650,884	650,884			0
100038210	SAN JOSE	CA		04/22/2016	07/30/2020	725,194		(40,319)				(40,319)		674,846	674,846			0
100045858	RUSSELL	KY		04/22/2016	07/31/2020	32,120		582				582		32,702	32,702			0
100048820	FREMONT	OH		04/22/2016	09/22/2020	30,930		(370)				(370)		28,641	28,641			0
100086998	LA CRESCENTA	CA		04/22/2016	08/31/2020	395,743		26,921				26,921		418,996	418,996			0
100589573	GLENVIEW	IL		10/14/2016	07/30/2020	226,562		21,501				21,501		241,689	241,689			0
101036387	WEST COVINA	CA		10/14/2016	09/22/2020	331,452		17,129				17,129		345,939	345,939			0
101060975	ENGLISHTOWN	NJ		10/14/2016	08/31/2020	309,358		1,583				1,583		309,160	309,160			0
101118630	MAMMOTH LAKES	CA		10/14/2016	08/31/2020	51,296		610				610		42,487	42,487			0
223516783	GREENWICH	CT		02/24/2016	07/30/2020	1,024,845		(28,502)				(28,502)		976,754	976,754			0
225179263	WINCHESTER	CA		09/16/2015	07/30/2020	186,105		1,984				1,984		183,540	183,540			0
226275266	BRONX	NY		09/16/2015	09/22/2020	162,987		4,850				4,850		164,300	164,300			0
227290386	HAUULA	HI		09/16/2015	08/31/2020	380,284		3,512				3,512		375,009	375,009			0
227290395	BLOOMFIELD HILLS	MI		09/16/2015	07/30/2020	425,927		(3,686)				(3,686)		412,504	412,504			0
227290516	CLARKSTON	MI		09/16/2015	08/31/2020	439,843		(3,995)				(3,995)		426,180	426,180			0
227315114	DELRAY BEACH	FL		07/30/2015	09/22/2020	58,046		(705)				(705)		56,790	56,790			0
227315461	ROCHESTER HILLS	MI		07/30/2015	09/22/2020	89,435		1,500				1,500		89,526	89,526			0
227315803	PANAMA CITY BEACH	FL		07/30/2015	09/22/2020	191,901		(744)				(744)		189,072	189,072			0
227316539	HIGHLANDS	TX		07/30/2015	07/30/2020	43,990		(356)				(356)		42,857	42,857			0
227316790	GARNET VALLEY	PA		07/30/2015	07/30/2020	103,677		(33)				(33)		96,355	96,355			0
227317006	GAYLORD	MI		07/30/2015	07/30/2020	153,010		(822)				(822)		149,068	149,068			0
227317069	GALVESTON	TX		07/30/2015	09/22/2020	24,017		(255)				(255)		21,549	21,549			0
228824328	WHITTIER	CA		12/21/2017	08/31/2020	400,065		(8,403)				(8,403)		388,128	388,128			0
229290431	BAYONNE	NJ		12/21/2017	09/22/2020	224,349		11,821				11,821		235,129	235,129			0
351679688	N FORT MYERS	FL		10/12/2018	09/22/2020	139,913		19,779				19,779		158,650	158,650			0
417330799	PALM BAY	FL		07/31/2015	07/30/2020	216,727		11,570				11,570		225,543	225,543			0
417335949	OCEANSIDE	CA		08/19/2015	09/22/2020	728,461		61,923				61,923		774,377	774,377			0
417336277	PERRIS	CA		08/19/2015	07/30/2020	138,203		29,513				29,513		165,967	165,967			0
417337680	LAS VEGAS	NV		08/19/2015	08/31/2020	5,296		(34)				(34)		1,870	1,870			0
417948729	PHOENIX	AZ		10/04/2016	08/31/2020	709,181		(7,103)				(7,103)		698,629	698,629			0
417948955	DELEON SPRINGS	FL		10/04/2016	09/22/2020	11,962		2,987				2,987		3,139	3,139			0
417949402	WARREN	MI		10/04/2016	07/30/2020	50,502		1,943				1,943		51,501	51,501			0
417949420	GARDEN CITY	MI		10/04/2016	08/31/2020	67,020		1,072				1,072		67,228	67,228			0
417949732	PARADISE VALLEY	AZ		10/04/2016	08/31/2020	2,439,215		191,628				191,628		2,601,104	2,601,104			0

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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					
418851304	ROYAL OAKS	CA		03/23/2018	08/31/2020	397,178		11,451				11,451		405,415	405,415		0
418851934	PERRIS	CA		03/23/2018	08/31/2020	177,777		7,059				7,059		183,595	183,595		0
419690543	DORCHESTER	MA		01/10/2019	08/31/2020	170,718		12,732				12,732		181,049	181,049		0
500519147	NEBO	NC		10/16/2015	07/30/2020	97,512		230				230		95,936	95,936		0
500523836	TACOMA	WA		10/16/2015	09/22/2020	74,817		(21)				(21)		72,813	72,813		0
555842314	BRENTWOOD	NY		03/26/2018	09/22/2020	158,473		1,011				1,011		157,023	157,023		0
555842430	STAGECOACH	NV		03/26/2018	07/30/2020	64,239		(2,759)				(2,759)		59,918	59,918		0
568483514	BLUFFDALE	UT		12/11/2015	08/31/2020	315,809		4,287				4,287		313,764	313,764		0
568484671	HAMILTON	OH		04/22/2016	07/30/2020	183,275		(1,014)				(1,014)		174,853	174,853		0
568484804	DUARTE	CA		04/22/2016	07/31/2020	195,220		(11,222)				(11,222)		180,235	180,235		0
568485057	HAINES CITY	FL		04/22/2016	07/31/2020	68,708		(2,612)				(2,612)		65,531	65,531		0
568485604	THORNTON	CO		03/26/2018	09/22/2020	116,322		4,966				4,966		118,331	118,331		0
578127438	NASHVILLE	TN		03/26/2018	09/22/2020	171,249		(11,031)				(11,031)		159,485	159,485		0
578163674	CANTON	MA		09/10/2018	09/22/2020	636,643		(4,319)				(4,319)		621,431	621,431		0
578176727	SAN MARTIN	CA		05/08/2018	09/22/2020	834,145		(12,279)				(12,279)		812,444	812,444		0
578179341	RIVERSIDE	CA		05/08/2018	07/30/2020	517,195		(9,670)				(9,670)		502,424	502,424		0
578217650	SAN FRANCISCO	CA		05/24/2017	09/22/2020	1,234,474		(2,031)				(2,031)		1,218,177	1,218,177		0
578228872	ALBANY	CA		05/08/2018	08/31/2020	548,469		(17,015)				(17,015)		526,379	526,379		0
578230560	HAYWARD	CA		08/21/2017	09/22/2020	1,430,603		3,607				3,607		1,434,210	1,434,210		0
578236065	SCARSDALE	NY		09/21/2017	08/31/2020	770,617		(9,505)				(9,505)		747,278	747,278		0
578236258	GLENWOOD SPRINGS	CO		09/22/2017	09/22/2020	535,482		(1,014)				(1,014)		530,919	530,919		0
578236263	SILVER SPRING	MD		09/22/2017	08/31/2020	232,942		(10,571)				(10,571)		219,951	219,951		0
578243819	LEWES	DE		06/01/2018	08/31/2020	525,247		3,876				3,876		522,154	522,154		0
578243837	BROOMFIELD	CO		06/01/2018	07/30/2020	561,731		(5,690)				(5,690)		550,944	550,944		0
578243892	NEEDHAM	MA		06/01/2018	09/22/2020	716,706		17,248				17,248		724,647	724,647		0
578244161	KIRKLAND	WA		06/01/2018	08/31/2020	811,096		14,651				14,651		817,691	817,691		0
578244196	FORT WORTH	TX		06/01/2018	09/22/2020	584,644		(5,719)				(5,719)		573,483	573,483		0
578245035	SAN JOSE	CA		06/01/2018	07/30/2020	469,789		(3,470)				(3,470)		462,022	462,022		0
578245681	SEATTLE	WA		06/01/2018	07/30/2020	636,336		6,868				6,868		634,950	634,950		0
578245848	SEATTLE	WA		06/01/2018	09/22/2020	683,944		(17,266)				(17,266)		660,940	660,940		0
578246092	WINCHESTER	VA		06/01/2018	08/31/2020	100,175		(6,549)				(6,549)		74,417	74,417		0
578253636	TORRANCE	CA		05/08/2018	09/22/2020	650,466		(11,756)				(11,756)		632,827	632,827		0
578255402	SAN DIEGO	CA		05/29/2018	09/22/2020	852,890		(4,435)				(4,435)		839,412	839,412		0
578255406	CHINO HILLS	CA		05/29/2018	07/30/2020	463,843		(11,964)				(11,964)		447,630	447,630		0
578258082	BELLEVUE	WA		05/29/2018	09/22/2020	695,099		(9,016)				(9,016)		679,052	679,052		0
578258090	PALMETTO BAY	FL		05/29/2018	07/30/2020	491,655		(9,524)				(9,524)		477,312	477,312		0
578258092	PORTLAND	OR		05/29/2018	09/22/2020	646,297		(16,274)				(16,274)		623,977	623,977		0
578258104	RENO	NV		05/29/2018	07/30/2020	465,559		(10,324)				(10,324)		451,506	451,506		0
578258114	SAN MATEO	CA		05/29/2018	07/30/2020	703,797		(15,608)				(15,608)		682,553	682,553		0
578258652	DENVER	CO		05/29/2018	09/22/2020	510,573		(11,900)				(11,900)		492,200	492,200		0
578258653	FRISCO	TX		05/29/2018	09/22/2020	477,557		(10,198)				(10,198)		462,804	462,804		0
578266605	LAKE CHARLES	LA		06/08/2018	09/22/2020	475,271		(3,727)				(3,727)		467,201	467,201		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
578268036	ALAMEDA	CA		06/08/2018	09/22/2020	742,676		565				565	735,703	735,703			0
578268042	SAN LEANDRO	CA		06/08/2018	09/22/2020	442,836		(6,491)				(6,491)	432,060	432,060			0
578272172	LOS ANGELES	CA		06/08/2018	07/30/2020	710,990		8,404				8,404	708,634	708,634			0
578273169	MIAMI	FL		06/08/2018	08/31/2020	528,185		(4,173)				(4,173)	512,755	512,755			0
578273170	BELLEVUE	WA		06/08/2018	07/30/2020	1,024,127		4,101				4,101	1,018,805	1,018,805			0
578273179	CHINO HILLS	CA		06/08/2018	09/22/2020	536,888		(12,688)				(12,688)	519,374	519,374			0
578273942	SAN JOSE	CA		06/08/2018	09/22/2020	881,020		(6,077)				(6,077)	866,630	866,630			0
578273944	ALBANY	CA		06/08/2018	07/30/2020	626,831		11,628				11,628	628,947	628,947			0
578276714	NEW PRESTON MARBLE DA	CT		06/08/2018	07/30/2020	541,069		(4,297)				(4,297)	532,043	532,043			0
578288549	CASTLE ROCK	CO		06/01/2018	09/22/2020	515,396		(4,902)				(4,902)	505,814	505,814			0
578294730	CORONA	CA		12/14/2018	09/22/2020	609,004		(8,933)				(8,933)	595,920	595,920			0
578294749	WILSONVILLE	OR		12/14/2018	09/22/2020	604,030		(11,851)				(11,851)	587,134	587,134			0
578308588	SAN DIEGO	CA		06/21/2018	08/31/2020	514,651		(14,440)				(14,440)	495,865	495,865			0
578317163	GLEN ELLEN	CA		03/26/2018	07/30/2020	883,118		(8,765)				(8,765)	859,324	859,324			0
578317233	HENDERSON	NV		03/26/2018	09/22/2020	259,493		(3,786)				(3,786)	253,961	253,961			0
578317237	SANTA CLARITA	CA		03/26/2018	08/31/2020	154,637		19,614				19,614	171,662	171,662			0
578317261	MYRTLE BEACH	SC		03/26/2018	07/30/2020	427,275		(11,422)				(11,422)	412,680	412,680			0
578362785	CHANDLER	AZ		06/21/2018	07/30/2020	680,384		(14,599)				(14,599)	660,204	660,204			0
578366653	DALLAS	TX		04/16/2018	08/31/2020	643,788		3,087				3,087	641,129	641,129			0
578366807	STANWOOD	WA		06/21/2018	08/31/2020	700,963		(1,139)				(1,139)	693,265	693,265			0
578370847	STATEN ISLAND	NY		12/12/2018	07/30/2020	816,590		(10,671)				(10,671)	799,163	799,163			0
578371004	BYRON CENTER	MI		06/21/2018	08/31/2020	519,413		(8,566)				(8,566)	507,025	507,025			0
578371029	BERKELEY	CA		06/21/2018	07/30/2020	848,753		(834)				(834)	839,983	839,983			0
578371396	PEORIA	AZ		05/03/2018	08/31/2020	551,740		(18,566)				(18,566)	528,682	528,682			0
578371463	SAN DIEGO	CA		04/23/2018	08/31/2020	1,052,316		12,531				12,531	1,054,359	1,054,359			0
578371469	SAN JOSE	CA		04/23/2018	09/22/2020	1,246,024		(7,167)				(7,167)	1,227,087	1,227,087			0
578371493	MODESTO	CA		04/23/2018	09/22/2020	445,703		4,921				4,921	446,186	446,186			0
578371867	SAN MATEO	CA		09/10/2018	09/22/2020	1,068,404		(31,027)				(31,027)	1,029,178	1,029,178			0
578371974	SAN JOSE	CA		09/10/2018	09/22/2020	734,331		(5,708)				(5,708)	721,910	721,910			0
578371999	NAPERVILLE	IL		09/10/2018	07/30/2020	558,164		(3,760)				(3,760)	548,542	548,542			0
578372009	RANCHO MIRAGE	CA		09/10/2018	08/31/2020	462,020		9,940				9,940	467,333	467,333			0
578372035	ROANOKE	VA		09/10/2018	08/31/2020	673,162		(11,235)				(11,235)	655,378	655,378			0
578372050	RUMSON	NJ		09/10/2018	09/22/2020	965,151		(31,575)				(31,575)	925,899	925,899			0
578372495	WILTON	CA		06/21/2018	07/30/2020	538,583		(12,318)				(12,318)	521,716	521,716			0
578372529	CHICAGO	IL		04/27/2018	07/30/2020	338,077		767				767	289,920	289,920			0
578372607	BROOKLYN	NY		04/26/2018	08/31/2020	1,414,689		8,455				8,455	1,410,012	1,410,012			0
578373162	MACUNGIE	PA		04/30/2018	07/30/2020	179,289		(6,213)				(6,213)	168,950	168,950			0
578374745	WINDSOR	CO		09/10/2018	09/22/2020	595,626		(13,995)				(13,995)	576,651	576,651			0
578397832	SAN CARLOS	CA		09/10/2018	09/22/2020	543,939		(8,494)				(8,494)	530,080	530,080			0
578399523	RANCHO CUCAMONGA	CA		09/10/2018	07/30/2020	498,722		(11,594)				(11,594)	483,690	483,690			0
578403122	CHINO	CA		09/10/2018	07/30/2020	491,081		(10,336)				(10,336)	473,271	473,271			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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578403135	ENCINO	CA		09/10/2018	09/22/2020	1,560,368		(54,180)			(54,180)	1,466,985	1,466,985			.0
578406105	BEND	OR		09/10/2018	07/30/2020	480,291		5,603			5,603	481,251	481,251			.0
578406651	CHICAGO	IL		06/05/2018	07/30/2020	503,451		5,305			5,305	504,307	504,307			.0
578407638	SOUTH JORDAN	UT		06/08/2018	07/30/2020	1,443,172		(19,356)			(19,356)	1,411,033	1,411,033			.0
578407641	BAINBRIDGE ISLAND	WA		06/08/2018	08/31/2020	576,335		(3,364)			(3,364)	567,745	567,745			.0
578431914	SACRAMENTO	CA		06/08/2018	07/30/2020	223,606		4,643			4,643	224,457	224,457			.0
578432037	PAGOSA SPRINGS	CO		06/08/2018	07/30/2020	135,050		698			698	134,805	134,805			.0
578432055	SAN JOSE	CA		06/08/2018	09/22/2020	459,420		14,542			14,542	470,306	470,306			.0
578432106	CORAL SPRINGS	FL		06/08/2018	08/31/2020	325,952		17,317			17,317	342,574	342,574			.0
578432213	STROUDSBURG	PA		06/08/2018	07/30/2020	179,333		4,252			4,252	182,324	182,324			.0
578432297	BARTLETT	TN		10/12/2018	07/30/2020	113,412		(1,364)			(1,364)	109,564	109,564			.0
578464285	EASTVALE	CA		11/15/2018	08/31/2020	531,170		(11,781)			(11,781)	516,125	516,125			.0
578464393	WASHINGTON	UT		11/15/2018	07/30/2020	447,662		(7,147)			(7,147)	425,108	425,108			.0
578464404	GROSSE POINTE PARK	MI		11/15/2018	07/30/2020	474,753		(6,048)			(6,048)	464,503	464,503			.0
578486577	RANCHO CUCAMONGA	CA		11/15/2018	07/30/2020	675,662		(13,756)			(13,756)	656,761	656,761			.0
578489024	DALLAS	TX		08/02/2018	08/31/2020	489,305		(5,411)			(5,411)	480,112	480,112			.0
578497766	KISSIMMEE	FL		08/02/2018	08/31/2020	120,947		(4,853)			(4,853)	115,223	115,223			.0
578510881	BORDENTOWN	NJ		09/10/2018	07/30/2020	308,626		(26,579)			(26,579)	275,819	275,819			.0
578514816	DAVIE	FL		12/12/2018	07/30/2020	662,674		(14,103)			(14,103)	644,326	644,326			.0
578603522	TACOMA	WA		12/10/2018	07/30/2020	168,802		5,674			5,674	171,220	171,220			.0
578606446	ESCONDIDO	CA		10/19/2018	08/31/2020	557,804		(5,610)			(5,610)	547,686	547,686			.0
578623263	PASADENA	MD		12/10/2018	08/31/2020	239,981		13,504			13,504	251,387	251,387			.0
578623380	ORLANDO	FL		12/10/2018	07/31/2020	317,264		38,014			38,014	354,553	354,553			.0
597001857	LAKE CITY	MI		01/13/2017	09/22/2020	81,476		(3,699)			(3,699)	76,246	76,246			.0
597002066	GATLINBURG	TN		01/13/2017	08/31/2020	224,818		(1,647)			(1,647)	219,273	219,273			.0
597002093	BONITA SPRINGS	FL		01/13/2017	09/22/2020	124,658		(1,054)			(1,054)	120,275	120,275			.0
597003199	GULF BREEZE	FL		01/13/2017	07/30/2020	30,452		135			135	28,246	28,246			.0
667377514	PORTLAND	OR		05/29/2018	09/22/2020	573,452		(11,315)			(11,315)	555,652	555,652			.0
700217340	LA MIRADA	CA		04/28/2016	09/22/2020	600,919		3,625			3,625	597,239	597,239			.0
706236916	COEUR D ALENE	ID		06/10/2016	09/22/2020	44,045		4,184			4,184	47,661	47,661			.0
980378295	JERSEY CITY	NJ		11/04/2016	07/30/2020	166,606		43,060			43,060	207,883	207,883			.0
984085646	SAN JOSE	CA		08/02/2016	08/31/2020	340,937		28,041			28,041	361,282	361,282			.0
9900087637	METHUEN	MA		04/17/2019	08/31/2020	321,606		(10,402)			(10,402)	308,810	308,810			.0
9900087645	COMPTON	CA		04/17/2019	08/31/2020	224,562		(6,352)			(6,352)	216,632	216,632			.0
9900087653	TEMECULA	CA		04/17/2019	07/30/2020	324,620		(8,840)			(8,840)	313,870	313,870			.0
9900087714	PHILADELPHIA	PA		04/17/2019	09/22/2020	202,995		(2,020)			(2,020)	199,937	199,937			.0
9900088142	CHARLOTTESVILLE	VA		05/16/2019	07/30/2020	304,615		(7,175)			(7,175)	295,186	295,186			.0
9900088683	FAIRFIELD	CA		06/19/2019	09/22/2020	350,778		(9,614)			(9,614)	338,248	338,248			.0
9900088796	SOUTH PASADENA	CA		06/19/2019	08/31/2020	445,862		(3,534)			(3,534)	437,899	437,899			.0
9900088852	PHOENIX	AZ		06/19/2019	09/22/2020	260,908		(4,406)			(4,406)	253,190	253,190			.0
9900089387	RANCHO CUCAMONGA	CA		07/09/2019	07/30/2020	245,099		(6,501)			(6,501)	236,785	236,785			.0
9900089402	E HAMPTON	NY		07/09/2019	08/31/2020	727,664		(19,286)			(19,286)	705,015	705,015			.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)					
9900089520	ARCADIA	CA		07/10/2019	08/31/2020	1,102,877		(9,134)			(9,134)	988,624	988,624			0
9900089638	SANTA CRUZ	CA		07/10/2019	07/30/2020	898,214		(7,382)			(7,382)	882,801	882,801			0
9900089651	LOS ANGELES	CA		07/10/2019	09/22/2020	1,238,447		(25,387)			(25,387)	1,202,587	1,202,587			0
9900089652	LOS ANGELES	CA		07/10/2019	07/30/2020	1,152,173		(17,610)			(17,610)	1,125,390	1,125,390			0
9900089659	LA JOLLA	CA		07/10/2019	08/31/2020	977,812		(16,782)			(16,782)	952,830	952,830			0
9900090733	DUBLIN	CA		08/20/2019	07/30/2020	461,942		(9,783)			(9,783)	448,415	448,415			0
9900090893	SACRAMENTO	CA		08/27/2019	07/30/2020	163,639		(10,013)			(10,013)	150,836	150,836			0
9900091005	NASHVILLE	TN		08/27/2019	09/22/2020	258,628		(8,563)			(8,563)	248,152	248,152			0
9900091122	TAHOE VISTA	CA		08/27/2019	08/31/2020	402,656		(7,391)			(7,391)	391,806	391,806			0
9900092498	PLEASANT HILL	CA		10/24/2019	08/31/2020	453,129		(13,700)			(13,700)	435,647	435,647			0
9900095191	ORLANDO	FL		10/25/2019	08/31/2020	198,784		2,987			2,987	200,665	200,665			0
9900095918	TAMPA	FL		10/25/2019	08/31/2020	119,571		7,088			7,088	126,090	126,090			0
9900096848	PHOENIX	AZ		11/19/2019	09/22/2020	1,012,821		(17,019)			(17,019)	987,374	987,374			0
9900096977	REDLANDS	CA		11/26/2019	07/30/2020	261,274		(10,657)			(10,657)	249,011	249,011			0
9900097143	WALNUT CREEK	CA		11/26/2019	07/30/2020	473,552		(17,084)			(17,084)	441,731	441,731			0
9900097533	NEWMAN LAKE	WA		12/06/2019	07/30/2020	533,287		(16,525)			(16,525)	511,946	511,946			0
9900098113	PHILADELPHIA	PA		01/30/2020	09/22/2020			(14,756)			(14,756)	342,248	342,248			0
9900098175	CASTLE ROCK	CO		01/30/2020	07/30/2020			(13,365)			(13,365)	318,554	318,554			0
9900098194	PORTLAND	OR		01/30/2020	08/31/2020			(5,963)			(5,963)	223,720	223,720			0
9900098260	GOLDEN	CO		01/30/2020	09/22/2020			(17,962)			(17,962)	413,648	413,648			0
9900098482	PEORIA	AZ		01/30/2020	08/31/2020			(13,917)			(13,917)	268,252	268,252			0
9900098505	SAN DIEGO	CA		01/30/2020	08/31/2020			(5,009)			(5,009)	475,441	475,441			0
9900098574	AUSTIN	TX		01/30/2020	09/22/2020			(19,812)			(19,812)	301,234	301,234			0
9900099004	LOS ANGELES	CA		02/27/2020	09/22/2020			(10,562)			(10,562)	412,701	412,701			0
9900099117	HO HO KUS	NJ		02/27/2020	09/22/2020			(12,667)			(12,667)	435,909	435,909			0
9900099143	MOUNTAIN VIEW	CA		02/27/2020	09/22/2020			(13,716)			(13,716)	508,235	508,235			0
9900099523	CHEHALIS	WA		03/26/2020	09/22/2020			(16,815)			(16,815)	254,746	254,746			0
9900099568	SAN DIEGO	CA		03/26/2020	09/22/2020			(11,130)			(11,130)	428,786	428,786			0
9900100583	WESTPORT	CT		04/22/2020	09/22/2020			(38,684)			(38,684)	1,380,000	1,380,000			0
9900100602	SALT LAKE CITY	UT		04/22/2020	09/22/2020			(29,547)			(29,547)	797,037	797,037			0
9900101770	PALM SPRINGS	CA		04/29/2020	08/31/2020			(4,219)			(4,219)	665,307	665,307			0
9900101772	NORTH RICHLAND HILLS	TX		04/29/2020	09/22/2020			(294)			(294)	485,950	485,950			0
9900101791	LAS VEGAS	NV		04/29/2020	07/30/2020			(447)			(447)	588,640	588,640			0
9900101825	PETALUMA	CA		04/29/2020	09/22/2020			12,310			12,310	1,006,733	1,006,733			0
9900102089	MEDFORD	MA		05/05/2020	08/31/2020			18,858			18,858	409,210	409,210			0
9900102263	JENNER	CA		05/12/2020	08/31/2020			33,750			33,750	370,000	370,000			0
9900102646	ORLANDO	FL		05/21/2020	08/31/2020			4,508			4,508	67,211	67,211			0
9900102720	TUCSON	AZ		05/21/2020	07/31/2020			7,295			7,295	70,862	70,862			0
9900102940	BAKER	LA		05/21/2020	09/22/2020			(2,833)			(2,833)	64,006	64,006			0
9900103278	REDMOND	WA		05/21/2020	07/31/2020			20,769			20,769	304,349	304,349			0
9900103748	GROVE CITY	OH		05/21/2020	09/22/2020			(1,902)			(1,902)	67,012	67,012			0

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SCHEDULE B - PART 3

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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)	13 Total Foreign Exchange Change in Book Value						
9900104616.....	SALISBURY.....	NC.....		05/21/2020....	09/22/2020....			(1,576)				(1,576)		69,237	69,237			0
9900106131.....	IRVINE.....	CA.....		06/19/2020....	09/22/2020....			12,498				12,498		335,000	335,000			0
9900106581.....	RIVERSIDE.....	CA.....		07/10/2020....	08/31/2020....			(149)				(149)		436,837	436,837			0
0199999. Total - Mortgages Closed by Repayment.....						213,135,154	0	(37,445)	0	0	(37,445)	0	221,682,868	221,682,868	0	0	0	
Mortgages With Partial Repayments																		
Farm Mortgages.....	Various.....	VAR.....										0		26,727,435	26,727,435			0
Residential Mor.....	Various.....	VAR.....										0		11,702,073	11,702,073			0
Commercial Mort.....	Various.....	VAR.....										0		12,121,396	12,121,396			0
Summary Line Ad.....												0		7,857	7,857		8,924	8,924
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	0	0	50,550,904	50,558,761	0	8,924	8,924
Mortgages Transferred																		
49221.....	ISANTI.....	MN.....		06/19/2015....	08/31/2020....	227,791		50,224				50,224		278,015	234,500		(43,515)	(43,515)
137106.....	COLUMBIA.....	SC.....		12/09/2016....	08/31/2020....	115,474		15,288				15,288		130,762	117,250		(13,512)	(13,512)
16122160.....	TEMPLE HILLS.....	MD.....		02/17/2017....	09/30/2020....	211,819		(18,046)				(18,046)		193,773	136,010		(57,763)	(57,763)
0499999. Total - Mortgages Transferred.....						555,084	0	47,466	0	0	47,466	0	602,550	487,760	0	(114,790)	(114,790)	
0599999. Total Mortgages.....						213,690,238	0	10,021	0	0	10,021	0	272,836,322	272,729,389	0	(105,866)	(105,866)	

QE02.11

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												
	ACCEL GROWTH V L.P.	Palo Alto	CA	Accel Growth Fund V Associates L.L.C.		03/11/2019	1		843,750		3,172,500	0.440
	ACCEL INDIA V LP	Bangalore	IND	Accel		11/07/2016	1	96,250		122,500	0.360	
	ACCEL LEADERS FUND II L.P.	Palo Alto	CA	ACCEL LEADERS FUND II ASSOCIATES L.L.C.		06/06/2019	1	427,500		607,500	0.450	
	Accel London VI L.P.	London	GBR	ACCEL LONDON VI ASSOCIATES L.P.		06/18/2019	1	210,000		2,100,000	0.510	
	ACCEL XIV L.P.	Palo Alto	CA	ACCEL XIV ASSOCIATES L.L.C.		03/21/2019	1	144,000		1,500,000	0.460	
	ACCOMPLICE FUND II LP	Cambridge	MA	Atlas Ventures		03/28/2018	1	583,259			3.830	
	Advent Intl GPE IX-A SCSP	Boston	MA	GPE IX SLP Limited Partnership		10/22/2019	3	1,345,831		8,117,428	0.590	
	ADVENT INTL GPE IX-D SCSP	Boston	MA	GPE IX GP S.? r.l		10/15/2019	3	859,998		5,180,002	1.880	
	Advent Intl GPE VII B LP	Wilmington	DE	Advent		08/20/2012	3	12,902		144,000	0.070	
	AEA MEZZANINE FUND III LP	New York	NY	AEA		03/15/2013	2	92,406		378,525	1.260	
	AEA MEZZANINE FUND IV LP	New York	NY	AEA		07/23/2018	2	556,194		17,518,303	5.090	
	Affinity Asia Paci Fund III LP	George Town	CYM	Affinity Asia Pacific		01/02/2007	3	3,764,439		2,130,054	10.980	
	Affinity Asia Paci Fund IV LP	Singapore	SGP	Affinity Asia Pacific		03/20/2013	3	413,925		2,453,906	0.950	
	Affinity Asia Pacific Fd V LP	Hong Kong	CHN	AFFINITY FUND V GENERAL PARTNER		12/10/2018	3	141,167		11,086,160	0.580	
	American Industrial Cap IV LP	San Francisco	CA	AIP		04/25/2008	3	117,301		325,269	4.760	
	American Industrial Cap VII LP	New York	NY	AIPCF VII, LLC		10/22/2019	3	332,532		17,993,361	0.620	
	American Securities VII LP	New York	NY	American Securities		12/10/2014	3	3,401,497		2,060,902	0.500	
	American Securities VIII LP	New York	NY	American Securities Associates VIII, LLC		03/15/2019	3	1,663,827		19,742,837	0.360	
	Andreessen Horowitz V Q LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	33,333		88,889	0.700	
	Andreessen Horowitz Fd VI LP	Menlo Park	CA	AH Equity Partners VI, L.L.C.		06/05/2019	1	495,000		840,000	0.390	
	Andreessen Horowitz Fund V LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1	84,000		224,000	0.260	
	AndreessenHorowitz LSV Fd I LP	Menlo Park	CA	AH Equity Partners LSV I, L.L.C.		05/07/2019	1	480,000		1,440,000	0.290	
	Arlington Capital IV LP	Chevy Chase	MD	Arlington		07/28/2016	3	63,218		615,076	2.030	
	Arsenal Capital IV LP	New York	NY	Arsenal		09/03/2015	3	497,609		597,767	0.670	
	ARSENAL CAPITAL PARTNERS V LP	New York	NY	Arsenal Capital Investment V LP		07/08/2019	3	316,634		10,627,591	0.860	
	Audax Dir Lending Soln Fd LP	New York	NY	Audax Group, L.P.		10/26/2018	1	1,712,495		23,931,405	6.860	
	Audax Mezzanine Fund III LP	New York	NY	Audax		12/10/2009	2	304,200		737,508	1.960	
	Audax Private Equity Fund VI	Boston	MA	Audax Private Equity Business VI, L.P.		08/21/2019	3	4,533,444		18,503,502	0.650	
	Baring Asia PE Fund VII LP	Hong Kong	CHN	Baring Private Equity Asia GP VII, L.P.		04/30/2019	3	5,032,579		13,420,743	0.530	
	BATTERY VENTURES XII LP	Boston	MA	Battery		03/26/2018	1	351,500		1,797,400	1.120	
	BATTERY VENTURES XII SIDE FUND	Boston	MA	Battery		03/26/2018	1	258,500		796,950	1.140	
	BATTERY VENTURES XIII L.P.	Boston	MA	Battery Ventures		04/27/2020	1	666,000		7,974,000	0.750	
	BATTERY VENTURES XIII L.P.	Boston	MA	Battery Ventures		04/27/2020	1	369,600		5,570,400	0.740	
	BC European Capital IX L.P.	St. Peter Port	GBR	BC Partners		11/23/2010	3	1,267,525		899,285	0.180	
	BDCM OPPORTUNITY FUND III LP	Greenwich	CT	Black Diamond Capital Management		11/06/2009		588,066		371,253	2.000	
	BDCM OPPORTUNITY FUND IV LP	Greenwich	CT	Black Diamond Capital Management		02/04/2015		188,595		614,538	0.330	
	Bessemer Ventr Pts X Instl LP	Larchmont	NY	Deer X & Co. L.P.		11/30/2018	1	1,056,263		4,859,942	1.080	
	Oaktree Opportunities Fund XI LP	Los Angeles	CA	Oaktree Capital Management		08/21/2020	2	1,000,000		19,000,000	0.130	
	Blackstone Capital VI LP	New York	NY	Blackstone		07/29/2008	3	1,222,051		5,587,655	0.300	

QE03

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
	Blackstone Capital VII LP	New York	NY	Blackstone		04/07/2015	3		1,578,371		2,458,027	0.090
	BLUE SEA CAPITAL FUND I LP	Palm Beach	FL	Blue Sea Capital		10/18/2013	3	253,940			2,415,409	4.260
	Brentwood Associates PE V LP	Los Angeles	CA	Brentwood		06/12/2013	3	121,141			433,605	1.460
	Brentwood Associates PE VI LP	Los Angeles	CA	Brentwood		12/06/2016	3	324,945			4,892,118	0.670
	Bridgepoint Europe VI L.P.	London	GBR	BE VI GP LP		03/28/2019	3	3,384,837			11,076,344	0.280
	Capital International PE VI LP	Los Angeles	CA	Capital International		03/24/2011	3	2,396,532			2,459,729	0.650
	Carlyle Eur Tech Ptnrs IV S.C	Washington	DC	Carlyle Group		01/02/2020	3	739,709			10,657,527	0.890
	CARLYLE GLOBAL PARTNERS LP	Washington	DC	Carlyle		09/01/2016	3	236,206			10,658,221	3.290
	CARLYLE PARTNERS V LP	Washington	DC	Carlyle		05/30/2007	3	344,398			8,871,301	0.300
	CARLYLE PARTNERS VI LP	Washington	DC	Carlyle		02/19/2013	3	18,220			47,185	0.010
	CARLYLE PARTNERS VII L.P.	Washington	DC	TC Group VII, L.P.		12/19/2018	3	1,218,424			24,381,557	0.210
	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Investors		07/02/2014	3	282,606			1,204,061	0.280
	Clearlake Capital Partners III	Wilmington	DE	Clearlake Capital		11/08/2012	3	389,346			1,926,081	0.490
	CLEARLAKE CAPITAL PARTNERS VI	Santa Monica	CA	Clearlake Capital		05/22/2020	3	1,254,064			12,941,105	0.300
	Cortec Group Fund V LP	New York	NY	Cortec		12/15/2010	3	40,252			122,699	2.280
	Crescent Mezzanine VII LP	Los Angeles	CA	Crescent Capital Group		06/28/2016	2	601,841			7,379,361	2.820
	CRV XVII LP	Cambridge	MA	Charles River		03/28/2018	1	800,000			2,775,000	1.540
	DENHAM OIL & GAS FUND LP	Boston	MA	Denham		04/28/2017		1,118,301			7,059,868	2.170
	DYAL CAPITAL PARTNERS IV LP	New York	NY	Dyal Capital Partners		06/11/2018	3	4,000,000			42,141,928	1.970
	EIG ENERGY FUND XV LP	Los Angeles	CA	EIG		11/30/2010		774,786			3,354,559	0.500
	EnCap Energy Capital VIII LP	Houston	TX	EnCap		12/15/2010		443,038			58,287	0.040
	EnCap Energy Capital XI LP	Houston	TX	EnCap		12/12/2016		370,267			17,092,469	0.320
	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX	EnCap		02/05/2015		107,379			2,803,096	0.290
	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013		77,358			625,929	0.650
	Equistone Europe Fund V LP	London	GBR	Equistone		01/22/2015	3	113,824			803,090	0.430
	FFL CAPITAL PARTNERS IV LP	San Francisco	CA	Friedman Fleischer & Lowe		12/03/2013	3	2,796,643			13,420,889	0.930
	FOUNDATION CAPITAL IX L.P.	San Francisco	CA	FOUNDATION CAPITAL MANAGEMENT CO. IX, L.		01/30/2019	1	485,014			5,312,025	2.880
	FountainVest China Cap III LP	Shanghai	CHN	FountainVest		06/30/2016	3	1,991,251			2,464,725	0.470
	FountainVest ChinaGr Cap II LP	Shanghai	CHN	FountainVest		12/27/2012	3	1,603,757			1,248,141	0.960
	FRANCISCO PARTNERS AGILITY LP	San Francisco	CA	Francisco Partners Management		09/08/2016	3	412,500			825,500	3.930
	FRANCISCO PARTNERS V LP	San Francisco	CA	Francisco Partners Management		05/29/2018	3	2,280,000			3,480,000	0.480
	FURTHER GLOBAL CAP PTNRS L.P.	New York	NY	Further Global		01/29/2020	3	7,450,504			6,491,652	7.360
	Global Infrastructure Pt II LP	New York	NY	Global Infrastructure		09/15/2011		502,221			1,839,455	0.250
	Global Infrastructure Pt IV LP	New York	NY	Global Infrastructure GP IV, L.P.		10/10/2019		5,842			29,976,693	0.150
	Great Hill Equity VI LP	Boston	MA	Great Hill Partners		01/15/2017	1	868,800			1,581,600	0.710
	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA	Leonard Green		10/18/2011	3	36,974			1,505,162	0.290
	GREEN EQUITY INVESTORS VII LP	Los Angeles	CA	Leonard Green		02/16/2016	3	11,550			1,083,620	0.070
	GRYPHON PARTNERS V L.P.	San Francisco	CA	Life Insurance Community		08/29/2018	3	1,455,647			3,432,351	2.490
	GSO Cap Opportunities II LP	New York	NY	Blackstone		05/09/2011	2	127,404			8,435,956	0.800
	GSO Cap OpportunitiesIII Colnv	New York	NY	GSO Capital		01/09/2020	2	222,023			3,469,230	0.090

QE03.1

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
	GSO Cap OpportunitiesIII Colnv	New York	NY ..	Blackstone		04/26/2016 .....	.....2	.....	.....567,980	.....	.....9,538,318	.....0.300
	Harvest Partners VIII L.P.	New York	NY ..	Harvest Associates VIII, L.P.		11/21/2019 .....	.....3	.....	.....214,600	.....	.....11,928,952	.....0.410
	Hg Capital 8 D L.P.	London	GBR	Hg		04/03/2018 .....	.....3	.....	.....1,893,070	.....	.....5,783,534	.....0.370
	HG Capital Mercury 2 LP	London	GBR	Hg		04/03/2018 .....	.....3	.....	.....2,133,335	.....	.....2,934,660	.....1.130
	HG SATURN L.P.	London	GBR	Hg		05/04/2018 .....	.....3	.....	.....1,139,058	.....	.....5,792,770	.....0.970
	HgCapital 7 L.P.	Guernsey	GBR	HgCapital		03/28/2013 .....	.....3	.....	.....805,065	.....	.....575,728	.....0.070
	Hony Capital Fund V LP	Beijing	CHN	Hony Capital		10/19/2011 .....	.....3	.....	.....421,559	.....	.....	.....0.630
	ICG N American Pvt Debt II LP	New York	NY ..	ICG North American Private Debt II GP LP		02/25/2019 .....	.....2	.....	.....1,315,822	.....	.....29,789,147	.....3.250
	ICG N American Pvt Debt LP	New York	NY ..	Intermediate Capital Group plc		08/22/2014 .....	.....2	.....	.....230,514	.....	.....2,924,172	.....2.580
	INDEX VENTURES GROWTH IV	London	GBR	Index Growth Associates IV (IGP), LP		11/08/2018 .....	.....1	.....	.....986,203	.....	.....2,001,402	.....1.170
	Index Ventures IX L.P.	London	GBR	Life Insurance Community		08/30/2018 .....	.....1	.....	.....399,501	.....	.....990,884	.....0.600
	Industrial Growth IV LP	San Francisco	CA ..	Industrial Growth		05/17/2011 .....	.....3	.....	.....14,102	.....	.....1,864,276	.....1.710
	Industrial Growth V LP	San Francisco	CA ..	Industrial Growth		04/08/2016 .....	.....3	.....	.....73,042	.....	.....6,130,905	.....1.760
	KOHLBERG INVESTORS VIII LP	Mount Kisco	NY ..	Kohlberg		07/25/2016 .....	.....3	.....	.....323,040	.....	.....2,095,849	.....2.350
	KPCB Digital Growth III LLC	New York	NY ..	Kleiner Perkins Caufield & Byers		06/13/2016 .....	.....1	.....	.....150,000	.....	.....850,000	.....0.910
	LANDMARK EQU PARTNERS XVI LP	Simsbury	CT ..	LANDMARK PARTNERS XVI-GP, L.P.		12/07/2018 .....	.....3	.....	.....1,103,924	.....	.....26,941,617	.....0.670
	Landmark Equity XIV LP	Simsbury	CT ..	Landmark		12/19/2008 .....	.....3	.....	.....29,305	.....	.....284,781	.....0.410
	Lightspeed China Ptnrs IV LP	Shanghai	CHN	Lightspeed China Partners IV GP, LLC		10/18/2019 .....	.....1	.....	.....150,000	.....	.....2,610,000	.....0.800
	Lightspeed Venture Ptm XII LP	Menlo Park	CA ..	Lightspeed		04/16/2018 .....	.....1	.....	.....90,000	.....	.....1,080,000	.....0.570
	LightspeedVenturePtsSel III LP	Menlo Park	CA ..	Lightspeed		06/25/2018 .....	.....1	.....	.....200,000	.....	.....1,600,000	.....0.710
	MARANON MEZZANINE FUND II LP	Chicago	IL ...	Maranon		04/30/2013 .....	.....2	.....	.....72,480	.....	.....1,080,706	.....3.450
	Meritech Capital IV LP	Palo Alto	CA ..	Meritech		09/29/2010 .....	.....1	.....	.....91,500	.....	.....	.....1.170
	Meritech Capital VI LP	Palo Alto	CA ..	Meritech		06/07/2018 .....	.....1	.....	.....857,500	.....	.....1,592,500	.....1.080
	MetLife Mid Mkt Pvt Dbt Fd LP	Whippany	NJ ..	Life Insurance Community		07/24/2018 .....	.....2	.....	.....7,908,028	.....	.....66,447,448	.....37.020
	NAUTIC PARTNERS IX LP	Providence	RI ...	Nautic Partners LLC		02/21/2020 .....	.....3	.....	.....1,598,407	.....	.....14,691,594	.....1.890
	NB Select Opps Fund III LP	New York	NY ..	Neuberger Berman		02/03/2020 .....	.....3	.....	.....15,750,000	.....	.....42,750,000	.....15.710
	New Enterprise Assoc 14 LP	Menlo Park	CA ..	New Enterprise Associates		04/11/2012 .....	.....1	.....	.....67,211	.....	.....360,000	.....0.230
	New Enterprise Assoc 16 LP	Menlo Park	CA ..	New Enterprise Associates		04/05/2017 .....	.....1	.....	.....375,000	.....	.....2,375,000	.....0.280
	New Enterprise Associates 17LP	Menlo Park	CA ..	NEA Partners 17, L.P.		07/19/2019 .....	.....1	.....	.....1,312,500	.....	.....10,837,500	.....0.420
	Oak Hill Capital III LP	Fort Worth	TX ..	Oak Hill		11/02/2007 .....	.....3	.....	.....8,323	.....	.....161,730	.....0.190
	Oaktree Opportunities Xb LP	Los Angeles	CA ..	Oak Tree Capital Management		06/18/2018 .....	.....3	.....	.....3,000,000	.....	.....9,000,000	.....0.230
	Odyssey Investment IV LP	New York	NY ..	Odyssey Investment Partners		12/23/2008 .....	.....3	.....	.....1,227	.....	.....1,605,388	.....0.330
	Odyssey Investment V LP	New York	NY ..	Odyssey Investment Partners		06/24/2014 .....	.....3	.....	.....126,154	.....	.....378,023	.....0.480
	OLYMPUS GROWTH FUND VII L.P.	Stamford	CT ..	OGP VII, LLC		01/15/2019 .....	.....3	.....	.....227,721	.....	.....15,447,396	.....1.130
	OZ DOMESTIC PARTNERS II LP	New York	NY ..	OZ Advisors		07/31/2006 .....	.....13	.....	.....4,738	.....	.....	.....0.070
	PA Direct Credit Opport II LP	Darien	CT ..	Portfolio Advisors		10/04/2016 .....	.....2	.....	.....77,870	.....	.....3,177,896	.....2.040
	PAG Asia III L.P.	Hong Kong	CHN	PAG Asia Capital GP III Limited		09/17/2019 .....	.....3	.....	.....1,788,290	.....	.....10,082,275	.....0.140
	PAI Europe VI	Paris	FRA	PAI		07/24/2013 .....	.....3	.....	.....3,663,674	.....	.....1,606,783	.....0.630
	PAI EUROPE VII-1 S.L.P.	Paris	FRA	PAI Europe VII GP SAS		09/23/2019 .....	.....3	.....	.....1,044,662	.....	.....4,805,288	.....0.140
	PAI Europe VII-1 SCSp LP	Paris	FRA	PAI Europe VII GP S.a.r.l.		09/23/2019 .....	.....3	.....	.....101,113	.....	.....6,928,268	.....0.140

QE03.2

SCHEDULE BA - PART 2

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

QE03.3

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										
	Patria Brazilian PE IV LP	Sao Paulo	BRA	Patria		07/26/2011.....	.....3		1,569,149		1,549,287	0.810
	Patria Brazilian PE V LP	Sao Paulo	BRA	Patria		05/19/2014.....	.....3		2,231,043		4,756,760	1.390
	Patria-Brazilian PE Fd VI LP	Sao Paulo	BRA	Patria ú Private Equity General Partner		12/14/2018.....	.....3		305,744		8,263,898	0.390
	Polish Enterprise Fund VIII LP	Warsaw	POL	Enterprise Investors		09/08/2017.....	.....3		52,493			2.210
	PRIMAVERA CAPITAL FUND III LP	Hong Kong	CHN	Primavera		06/01/2018.....	.....3		163,496		8,584,771	0.740
	Primavera Capital Group II LP	Hong Kong	CHN	Primavera Capital Group		10/14/2014.....	.....3		1,648,086		6,043,606	1.270
	PUBLIC PENSION CAPITAL LLC	New York	NY ..	Public Pension Capital Management		07/10/2014.....	.....3		2,550,284		1,664,416	1.010
	QUANTUM ENERGY PARTNERS VI LP	Houston	TX ..	Quantum		08/07/2014.....	.....		21,805		2,402,043	0.640
	QUANTUM ENERGY PARTNERS VII LP	Houston	TX ..	Quantum		09/01/2017.....	.....		378,133		3,671,652	0.420
	Quantum Energy VII Co Invt LP	Houston	TX ..	Quantum		09/01/2017.....	.....		626,143		5,870,053	0.520
	Riverstone Glob Ener &Pwr V LP	New York	NY ..	Riverstone		01/12/2012.....	.....		111,786		1,261,295	0.360
	SCALE VENTURE PARTNERS VI L.P.	Foster	CA ..	Scale Venture Management VI, L.P.		09/21/2018.....	.....1		1,087,935		1,892,298	2.360
	Sequoia Cap US Growth VI LP	Palo Alto	CA ..	Sequoia Capital		04/03/2014.....	.....1		962,776		3,593,203	0.430
	SequoiaCapChina Growth 2010 LP	Menlo Park	CA ..	Sequoia Capital		03/25/2010.....	.....1		25,000		75,000	0.780
	SILVER LAKE PARTNERS III LP	Menlo Park	CA ..	Silver Lake		02/28/2007.....	.....3		30,849		309,061	0.250
	SILVER LAKE PARTNERS IV LP	Menlo Park	CA ..	Silver Lake		09/07/2012.....	.....3		1,617,984		2,157,044	0.060
	SILVER LAKE PARTNERS V LP	Menlo Park	CA ..	Silver Lake		06/12/2018.....	.....3		208,360		285,507	0.150
	Terra Firma Capital III LP	London	GBR	Terra Firma		11/16/2006.....	.....3		5,282,923		2,963,582	0.760
	The Veritas Capital Fund VI LP	New York	NY ..	Veritas		12/08/2016.....	.....3		1,149,298		186,535	0.300
	Towerbrook Investors IV LP	George Town	CYM	Towerbrook		02/05/2013.....	.....3		849,090		765,386	0.330
	TPG ASIA VI LP	Fort Worth	TX ..	TPG - Asia		02/01/2013.....	.....3		3,125,034		4,941,531	0.420
	TRIDENT VIII LP	Greenwich	CT ..	Stone Point Capital		04/08/2020.....	.....3		1,808,863		1,768,752	0.480
	TRIVEST FUND V LP	Coral Gables	FL ..	Trivest		09/17/2012.....	.....3		10,898,263		16,733,579	0.470
	TrueBridge Kauffman Fellows II	Durham	NC ..	Truebridge		06/12/2009.....	.....1		107,840		109,253	3.820
	Veritas Capital Fund V LP	New York	NY ..	Veritas		06/23/2014.....	.....3		205,860		1,445,000	0.460
	VERITAS CAPITAL FUND VII L.P.	New York	NY ..	Veritas Capital		04/15/2020.....	.....3		325,333		1,179,576	0.500
	WCAS XIII L.P.	New York	NY ..	WCAS XIII Associates LLC		03/12/2019.....	.....3		5,826,947		24,000,000	0.390
	PE RESIDUAL LIQUIDATION CASH	Tampa.....	FL.....						3,059,853		25,063,937 .....	.....
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									1,000,000	172,314,193	0	916,918,521	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	Blackstone RE Partners VI LP	New York	NY ..	BLACKSTONE REAL ESTATE ASSOCIATES VI LP		06/27/2007.....	.....		27,356		981,581	0.160
	Blackstone REPr VI GLIC ROFR	New York	NY ..	BLACKSTONE REAL ESTATE ASSOCIATES VI LP		06/30/2010.....	.....		32,474		1,165,254	0.190
	MetLife Core Prop Fund LP	Morristown	NJ ..	MetLife Core Property Fund GP LLC		11/01/2013.....	.....		2,381,861		6,260	6.260
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									0	2,441,691	0	2,146,835	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated													
	Mortgage Fund IVc LP	Coral Gables	FL ..	Bayview Asset Management		12/12/2012.....	.....		20,800		19,111,787	15.840
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated									0	20,800	0	19,111,787	XXX.....
Surplus Debentures - Unaffiliated													
64952G	AT 5	NEW YORK LIFE Sub	New York	NY ..	JEFFRIES & CO. INC.	1FE.....	09/14/2020.....		2,315,760				
668138	AC 4	NORTHWESTERN MUTUAL LIFE INSUR	Milwaukee	WI ..	J.P. MORGAN SECURITIES INC	1FE.....	09/30/2020.....		13,926,500				

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
878091 BG 1	TEACHERS INS & ANN ASSOC OF AM	New York	NY	J.P. MORGAN SECURITIES INC	1FE	09/30/2020		13,385,610				
878091 BF 3	TEACHERS INS & ANN ASSOC OF AM	New York	NY	WELLS FARGO SECURITIES	1FE	09/30/2020		12,401,459				
2799999. Total - Surplus Debentures - Unaffiliated								42,029,329	0	0	0	XXX
4899999. Subtotal - Unaffiliated								43,029,329	174,776,684	0	938,177,143	XXX
5099999. Totals								43,029,329	174,776,684	0	938,177,143	XXX

SCHEDULE BA - PART 3

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

QE03.4

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																			
	Colonial Estates Homeowners As	Taunton	MA	Redemption	09/27/2016	09/30/2020	18,291					0		18,291	18,291			0	35,004
	Hillcrest Community Cooperative	Freeborn	MN	Redemption	01/29/2016	09/30/2020	2,758					0		2,758	2,758			0	6,422
	Park Place Cooperative Inc.RE	Rochester	MN	Redemption	11/20/2017	09/30/2020	3,470					0		3,470	3,470			0	9,649
	Park Place Cooperative Inc.	Peabody	MA	Redemption	05/25/2017	09/30/2020	3,799					0		3,799	3,799			0	11,325
	Resident Ownership Capital LLC	Taunton	MA	Redemption	04/13/2016	09/30/2020	17,622					0		17,622	17,622			0	38,057
	Town & Country Kingston Estate	Plymouth	MA	Redemption	04/28/2017	09/30/2020	9,949					0		9,949	9,949			0	30,407
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							55,889	0	0	0	0	0	0	55,889	55,889	0	0	0	130,864
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	ACCEL GROWTH FUND II LP	Palo Alto	CA	Capital Distribution	06/15/2011	07/02/2020	1,694,759					0		1,694,759	1,694,759			0	
	ACCEL INDIA V LP	Bangalore	IND	Capital Distribution	11/07/2016	09/08/2020	48,125					0		48,125				0	48,125
	Advent Intl GPE VII B LP	Wilmington	DE	Capital Distribution	08/20/2012	07/20/2020	64,800					0		64,800	64,800			0	
	Advent Latin America PE IVE LP	Boston	MA	Capital Distribution	01/01/2007	09/28/2020	1,610,000					0		1,610,000	1,610,000			0	
	AEA MEZZANINE FUND III LP	New York	NY	Capital Distribution	03/15/2013	07/07/2020	146,511					0		146,511	99,443			0	47,068
	AEA MEZZANINE FUND IV LP	New York	NY	Capital Distribution	07/23/2018	07/07/2020	752,067					0		752,067	604,304			0	147,763
	AEA Mezzanine Unleveraged LP	New York	NY	Liquidation	03/28/2005	08/18/2020		11,728		11,728		0						0	
	Affinity Asia Paci Fund III LP	George Town	CYM	Capital Distribution	01/02/2007	08/17/2020	5,747,180					0		5,747,180	5,747,180			0	
	Affinity Asia Paci Fund IV LP	Singapore	SGP	Capital Distribution	03/20/2013	07/07/2020	278,220					0		278,220	278,220			0	
	Affinity Asia Pacific Fd V LP	Hong Kong	CHN	Capital Distribution	12/10/2018	07/01/2020	15,723					0		15,723	15,723			0	
	American Industrial Cap IV LP	San Francisco	CA	Capital Distribution	04/25/2008	09/30/2020	161,963					0		161,963	161,963			0	
	American Industrial Cap VII LP	New York	NY	Capital Distribution	10/22/2019	08/10/2020	332,532					0		332,532	332,532			0	

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
	American Securities VII LP	New York	NY	Capital Distribution	12/10/2014	09/28/2020	1,702,053					0		1,702,053	1,702,053			0	
	American Securities VIII LP	New York	NY	Capital Distribution	03/15/2019	07/01/2020	84,482					0		84,482	84,482			0	
	Andreessen Horowitz III LP	Menlo Park	CA	Capital Distribution	01/31/2012	08/03/2020	460,677					0		460,677				0	460,677
	Arlington Capital IV LP	Chevy Chase	MD	Capital Distribution	07/28/2016	07/01/2020	10,186					0		10,186				0	10,186
	Arsenal Capital IV LP	New York	NY	Capital Distribution	09/03/2015	09/24/2020	376,288					0		376,288	376,288			0	
	ARSENAL CAPITAL PARTNERS V LP	New York	NY	Capital Distribution	07/08/2019	07/22/2020	165,791					0		165,791	165,791			0	
	Audax Dir Lending Soln Fd LP	New York	NY	Capital Distribution	10/26/2018	07/27/2020	3,046,772					0		3,046,772	2,331,179			0	715,593
	Audax Mezzanine Fund III LP	New York	NY	Capital Distribution	12/10/2009	07/09/2020	347,929					0		347,929	347,929			0	
	Audax Private Equity Fund VI	Boston	MA	Capital Distribution	08/21/2019	09/28/2020	2,643,584					0		2,643,584	1,522,347			0	1,121,237
	BATTERY VENTURES IX LP	Waltham	MA	Capital Distribution	12/16/2009	09/29/2020	461,865					0		461,865				0	461,865
	Battery Ventures X LP	Waltham	MA	Capital Distribution	02/07/2013	09/28/2020	184,615					0		184,615				0	184,615
	Bayview Opport Domestic V LP	New York	NY	Capital Distribution	02/01/2017	09/29/2020	878,858					0		878,858				0	878,858
	BC European Capital IX L.P.	St. Peter Port	GBR	Capital Distribution	11/23/2010	07/23/2020	1,711,935					0	73,787	1,785,722	234,707	(73,787)		(73,787)	1,477,228
	BDCM OPPORTUNITY FUND III LP	Greenwich	CT	Capital Distribution	11/06/2009	07/10/2020	4,374,101					0		4,374,101	2,546,556			0	1,827,545
	BDCM OPPORTUNITY FUND IV LP	Greenwich	CT	Capital Distribution	02/04/2015	09/02/2020	188,595					0		188,595	188,595			0	
	Bessemer Ventr Pts X Instl LP	Larchmont	NY	Capital Distribution	11/30/2018	07/20/2020	29,453					0		29,453	29,453			0	
	Blackstone Capital VI LP	New York	NY	Capital Distribution	07/29/2008	07/31/2020	4,620,875					0		4,620,875	4,620,875			0	
	Blackstone Capital VII LP	New York	NY	Capital Distribution	04/07/2015	07/31/2020	806,673					0		806,673	96,851			0	709,821
	BLUE SEA CAPITAL FUND I LP	Palm Beach	FL	Capital Distribution	10/18/2013	07/15/2020	135,861					0		135,861				0	135,861
	Brentwood Associates PE V LP	Los Angeles	CA	Capital Distribution	06/12/2013	07/16/2020	121,904					0		121,904	121,904			0	
	Brentwood Associates PE VI LP	Los Angeles	CA	Capital Distribution	12/06/2016	07/16/2020	287,417					0		287,417	287,417			0	
	Bridgepoint Europe V L.P.	London	GBR	Capital Distribution	09/03/2014	09/02/2020	660,848					0	15,479	676,327	660,848	(15,479)		(15,479)	
	Bridgepoint Europe VI L.P.	London	GBR	Capital Distribution	03/28/2019	09/25/2020	2,491,282					0	(84,007)	2,407,275	2,491,282	84,007		84,007	
	Capital International PE VI LP	Los Angeles	CA	Capital Distribution	03/24/2011	07/07/2020	4,254,337					0		4,254,337	4,254,337			0	
	CARLYLE GLOBAL PARTNERS LP	Washington	DC	Capital Distribution	09/01/2016	08/14/2020	278,867					0		278,867	278,867			0	
	CARLYLE PARTNERS V LP	Washington	DC	Capital Distribution	05/30/2007	08/07/2020	590,217					0		590,217	590,217			0	
	CARLYLE PARTNERS VI LP	Washington	DC	Capital Distribution	02/19/2013	08/17/2020	44,206					0		44,206				0	44,206
	CARLYLE PARTNERS VII L.P.	Washington	DC	Capital Distribution	12/19/2018	07/03/2020	1,366,259					0		1,366,259	1,366,259			0	
	CCMP CAPITAL INVESTORS III LP	New York	NY	Capital Distribution	07/02/2014	09/15/2020	283,704					0		283,704				0	283,704
	Clearlake Capital Partners III	Wilmington	DE	Capital Distribution	11/08/2012	09/15/2020	1,946,730					0		1,946,730	1,026,479			0	920,251
	CLEARLAKE CAPITAL PARTNERS VI	Santa Monica	CA	Capital Distribution	05/22/2020	08/12/2020	674,548					0		674,548	674,548			0	
	Cortec Group Fund V LP	New York	NY	Capital Distribution	12/15/2010	07/10/2020	60,722					0		60,722	25,402			0	35,320
	Crescent Mezzanine VI LP	Los Angeles	CA	Capital Distribution	12/27/2011	08/17/2020	711,427					0		711,427	206,094			0	505,333
	Crescent Mezzanine VII LP	Los Angeles	CA	Capital Distribution	06/28/2016	08/12/2020	232,410					0		232,410	232,410			0	
	DENHAM OIL & GAS FUND LP	Boston	MA	Capital Distribution	04/28/2017	09/30/2020	773,738					0		773,738	773,738			0	
	DYAL CAPITAL PARTNERS IV LP	New York	NY	Capital Distribution	06/11/2018	07/30/2020	369,517					0		369,517	102,952			0	266,565
	EIG ENERGY FUND XV LP	Los Angeles	CA	Capital Distribution	11/30/2010	07/20/2020	1,959,198					0		1,959,198	1,959,198			0	
	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX	Capital Distribution	02/05/2015	09/08/2020	128,935					0		128,935	128,935			0	
	FFL CAPITAL PARTNERS IV LP	San Francisco	CA	Capital Distribution	12/03/2013	08/20/2020	2,195,631					0		2,195,631	1,136,432			0	1,059,199

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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
	FountainVest China Cap III LP	Shanghai	CHN	Capital Distribution	06/30/2016	08/25/2020	3,747,146					0		3,747,146	3,747,146			0	
	FountainVest ChinaGr Cap II LP	Shanghai	CHN	Capital Distribution	12/27/2012	08/14/2020	2,954,035					0		2,954,035	2,467,911			0	486,124
	FURTHER GLOBAL CAP PTNRS LP	New York	NY	Capital Distribution	01/29/2020	07/16/2020	7,710					0		7,710	7,710			0	
	Global Infrastructure Pt II LP	New York	NY	Capital Distribution	09/15/2011	07/14/2020	931,522					0		931,522				0	931,522
	Great Hill Equity V LP	Boston	MA	Capital Distribution	06/18/2014	08/11/2020	2,915,365					0		2,915,365				0	2,915,365
	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA	Capital Distribution	10/18/2011	07/03/2020	16,394					0		16,394				0	16,394
	GREEN EQUITY INVESTORS VII LP	Los Angeles	CA	Capital Distribution	02/16/2016	07/10/2020	17,325					0		17,325				0	17,325
	GSO Cap Opportunities II LP	New York	NY	Capital Distribution	05/09/2011	09/08/2020	254,808					0		254,808	254,808			0	
	GSO Cap OpportunitiesIII Colnv	New York	NY	Capital Distribution	04/26/2016	09/22/2020	411,904					0		411,904	411,904			0	
	GSO Cap OpportunitiesIII Colnv	New York	NY	Capital Distribution	01/09/2020	07/06/2020	170,273					0		170,273	81,965			0	88,308
	HARVEST PARTNERS VI LP	New York	NY	Capital Distribution	10/05/2011	09/15/2020	539,813					0		539,813	40,477			0	499,336
	Harvest Partners VIII L.P.	New York	NY	Capital Distribution	11/21/2019	07/24/2020	116,660					0		116,660	116,660			0	
	Hg Capital 8 D L.P.	London	GBR	Capital Distribution	04/03/2018	09/11/2020	3,464,569					0	(33,062)	3,431,507	2,509,844	33,062		33,062	954,726
	HG SATURN L.P.	London	GBR	Capital Distribution	05/04/2018	09/30/2020	2,166,111					0	(39,846)	2,126,265	75,737	39,846		39,846	2,090,374
	HgCapital 7 L.P.	Guernsey	GBR	Capital Distribution	03/28/2013	09/25/2020	1,644,061					0	62,380	1,706,442	1,214,356	(62,380)		(62,380)	429,706
	Hony Capital Fund V LP	Beijing	CHN	Capital Distribution	10/19/2011	08/17/2020	431,803					0		431,803	431,803			0	
	ICG N American Pvt Debt II LP	New York	NY	Capital Distribution	02/25/2019	07/27/2020	635,965					0		635,965	524,157			0	111,809
	ICG N American Pvt Debt LP	New York	NY	Capital Distribution	08/22/2014	07/24/2020	346,408					0		346,408	346,408			0	
	IDFC PE Mauritius Fd III LP	Mumbai	IND	Capital Distribution	06/13/2008	08/10/2020	294,521					0		294,521	294,521			0	
	IDG-Accel China Capital II FDN	Palo Alto	CA	Capital Distribution	03/29/2011	08/27/2020	323,896					0		323,896				0	323,896
	Index Ventures IX L.P.	London	GBR	Capital Distribution	08/30/2018	08/07/2020	41,704					0		41,704				0	41,704
	Industrial Growth IV LP	San Francisco	CA	Capital Distribution	05/17/2011	07/10/2020	2,320					0		2,320				0	2,320
	Industrial Growth V LP	San Francisco	CA	Capital Distribution	04/08/2016	07/10/2020	7,128					0		7,128				0	7,128
	King Street Capital LP	New York	NY	Capital Distribution	06/01/2008	08/14/2020	133,794					0		133,794	133,794			0	
	KOHLBERG INVESTORS VIII LP	Mount Kisco	NY	Capital Distribution	07/25/2016	07/24/2020	51,612					0		51,612				0	51,612
	KPCB Digital Growth III LLC	New York	NY	Capital Distribution	06/13/2016	09/03/2020	997,234					0		997,234				0	997,234
	LANDMARK EQU PARTNERS XVI LP	Simsbury	CT	Capital Distribution	12/07/2018	09/30/2020	194,841					0		194,841				0	194,841
	Landmark Equity XIV LP	Simsbury	CT	Capital Distribution	12/19/2008	07/30/2020	48,360					0		48,360	48,360			0	
	MARANON MEZZANINE FUND II LP	Chicago	IL	Capital Distribution	04/30/2013	07/31/2020	255,226					0		255,226	255,226			0	
	Meritech Capital IV LP	Palo Alto	CA	Capital Distribution	09/29/2010	08/26/2020	813,373					0		813,373	280,731			0	532,642
	MetLife Mid Mkt Pvt Dbt Fd LP	Whippany	NJ	Capital Distribution	07/24/2018	07/30/2020	1,724,577					0		1,724,577	1,537,121			0	187,456
	New Enterprise Assoc 13 LP	Menlo Park	CA	Capital Distribution	12/19/2008	08/07/2020	2,016,567					0		2,016,567	1,718,948			0	297,619
	New Enterprise Assoc 14 LP	Menlo Park	CA	Capital Distribution	04/11/2012	08/05/2020	317,617					0		317,617				0	317,617
	New Enterprise Assoc 16 LP	Menlo Park	CA	Capital Distribution	04/05/2017	08/05/2020	124,208					0		124,208	50,668			0	73,540
	Oak Hill Capital III LP	Fort Worth	TX	Capital Distribution	11/02/2007	07/13/2020	92,313					0		92,313	92,313			0	
	Oaktree Opportunities IX LP	Los Angeles	CA	Capital Distribution	05/16/2012	09/10/2020	139,437					0		139,437	139,437			0	

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SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	Oaktree Opps Fd VIII-B LP	Los Angeles	CA	Capital Distribution	12/24/2009	09/09/2020	124,435					0		124,435	124,435			0	
	Odyssey Investment IV LP	New York	NY	Capital Distribution	12/23/2008	07/24/2020	3					0	3					0	3
	Odyssey Investment V LP	New York	NY	Capital Distribution	06/24/2014	07/22/2020	1,287					0	1,287					0	1,287
	OLYMPUS GROWTH FUND VII L.P.	Stamford	CT	Capital Distribution	01/15/2019	07/02/2020	14,383					0	14,383					0	14,383
	OZ DOMESTIC PARTNERS II LP	New York	NY	Capital Distribution	07/31/2006	07/08/2020	10,322					0	10,322	4,332				0	5,990
	PA Direct Credit Opport II LP	Darien	CT	Capital Distribution	10/04/2016	07/15/2020	198,770					0	198,770	117,262				0	81,508
	PAG Asia III L.P.	Hong Kong	CHN	Capital Distribution	09/17/2019	08/10/2020	403,152					0	403,152	403,152				0	
	PAI Europe VI	Paris	FRA	Capital Distribution	07/24/2013	09/09/2020	7,103,070					0	99,176	7,202,245	4,137,976	(99,176)		(99,176)	2,965,094
	Partners Grp Asia Pac 2007 LP	Channel Islands	GBR	Capital Distribution	05/31/2007	07/15/2020	1,332,833					0	1,332,833	314,103				0	1,018,730
	Patria Brazilian PE IV LP	Sao Paulo	BRA	Capital Distribution	07/26/2011	07/31/2020	1,569,149					0	1,569,149					0	1,569,149
	PE RESIDUAL LIQUIDATION CASH	Tampa	FL	Capital Distribution	12/31/2017	07/06/2020	52,493					0	52,493	52,493				0	
	Pimco Bravo Fd Off Feed II LP	Newport Beach	CA	Capital Distribution	04/16/2013	08/05/2020	232,037					0	232,037	232,037				0	
	PIMCO BRAVO Fd Onsh. Feed I LP	Newport Beach	CA	Capital Distribution	05/24/2011	09/18/2020	28,719					0	28,719	28,719				0	
	Platinum Equity Capital II LP	Los Angeles	CA	Capital Distribution	08/15/2007	09/16/2020	36,590					0	36,590	36,590				0	
	Primavera Capital Group II LP	Hong Kong	CHN	Capital Distribution	10/14/2014	09/10/2020	4,346,655					0	4,346,655	952,873				0	3,393,782
	Ptnrs Grp Secondary 2008 SICAR	St. Peter Port	GBR	Capital Distribution	05/09/2008	07/23/2020	278,232					0	78,428	356,660	278,232	(78,428)		(78,428)	
	PUBLIC PENSION CAPITAL LLC	New York	NY	Capital Distribution	07/10/2014	07/17/2020	143,278					0	143,278					0	143,278
	QUANTUM ENERGY PARTNERS VI LP	Houston	TX	Capital Distribution	08/07/2014	07/07/2020	42,777					0	42,777	42,777				0	
	QUANTUM ENERGY PARTNERS VII LP	Houston	TX	Capital Distribution	09/01/2017	08/12/2020	159,512					0	159,512	159,512				0	
	Riverstone Glob Ener &Pwr V LP	New York	NY	Capital Distribution	01/12/2012	09/11/2020	596,348					0	596,348	596,348				0	
	Sequoia Cap China Vent 2010 LP	Menlo Park	CA	Capital Distribution	03/25/2010	07/20/2020	599,238					0	599,238					0	599,238
	Sequoia Cap China Venture V LP	Menlo Park	CA	Capital Distribution	09/16/2014	07/20/2020	22,088					0	22,088					0	22,088
	Sequoia Cap US Growth V LP	Menlo Park	CA	Capital Distribution	10/06/2011	09/18/2020	197,256					0	197,256					0	197,256
	Sequoia Cap US Growth VI LP	Palo Alto	CA	Capital Distribution	04/03/2014	08/26/2020	53,819					0	53,819					0	53,819
	Sequoia Cap US Venture 2010 LP	Menlo Park	CA	Capital Distribution	03/25/2010	08/28/2020	958,211					0	958,211					0	958,211
	SequoiaCapChina Growth 2010 LP	Menlo Park	CA	Capital Distribution	03/25/2010	07/20/2020	881,930					0	881,930					0	881,930
	SIGMA PRIME PARTNERS IX LP	Boston	MA	Capital Distribution	05/30/2011	07/31/2020	367,574					0	367,574					0	367,574
	SILVER LAKE PARTNERS III LP	Menlo Park	CA	Capital Distribution	02/28/2007	09/25/2020	2,682,740					0	2,682,740	2,682,740				0	
	SILVER LAKE PARTNERS IV LP	Menlo Park	CA	Capital Distribution	09/07/2012	09/24/2020	301,439					0	301,439					0	301,439
	SILVER LAKE PARTNERS V LP	Menlo Park	CA	Capital Distribution	06/12/2018	07/20/2020	3,337,493					0	3,337,493	3,337,493				0	
	SJF VENTURES III LP	Durham	NC	Capital Distribution	04/25/2013	08/31/2020	129,580					0	129,580					0	129,580
	Terra Firma Capital III LP	London	GBR	Capital Distribution	11/16/2006	08/21/2020	2,295,778					0	42,786	2,338,564	2,295,778	(42,786)		(42,786)	
	The Resolute Fund II LP	New York	NY	Capital Distribution	05/31/2007	09/11/2020	5,584					0	5,584	5,584				0	
	THE RESOLUTE FUND III LP	New York	NY	Capital Distribution	01/17/2014	09/09/2020	140,462					0	140,462					0	140,462
	THE RESOLUTE FUND IV LP	New York	NY	Capital Distribution	12/07/2018	07/10/2020	71,341					0	71,341					0	71,341
	Towerbrook Investors IV LP	George Town	CYM	Capital Distribution	02/05/2013	09/30/2020	3,571,070					0	3,571,070	2,829,138				0	741,932

QE03.7

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	
	TPG ASIA V LP	Fort Worth	TX	Capital Distribution	12/17/2007	07/30/2020	1,784,070					0		1,784,070	1,784,070			0		
	TPG ASIA VI LP	Fort Worth	TX	Capital Distribution	02/01/2013	08/31/2020	2,221,408					0		2,221,408	2,221,408			0		
	TRIDENT VIII LP	Greenwich	CT	Capital Distribution	04/08/2020	09/29/2020	9,118,081					0		9,118,081	9,118,081			0		
	TRIVEST FUND III LP	Miami	FL	Liquidation	03/28/2005	08/18/2020		397		397		0						0		
	TrueBridge Kauffman Fellows II	Durham	NC	Capital Distribution	06/12/2009	07/03/2020	1,796,886					0		1,796,886				0	1,796,886	
	VERITAS CAPITAL FUND VII L.P.	New York	NY	Capital Distribution	04/15/2020	09/10/2020	131,967					0		131,967	131,967			0		
	SLA							(209,308)	(295)			(209,603)			(81,316)		22,755	22,755		
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							128,207,030	(197,183)	(295)	12,125	0	(209,603)	215,121	128,422,151	89,761,138	(192,366)	0	(192,366)	38,364,578	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																				
	Brighthouse Renew Holding LLC	New York	NY	Capital Distribution	02/05/2010	07/28/2020	1,109,837					0		1,109,837				0	1,109,837	
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							1,109,837	0	0	0	0	0	0	1,109,837	0	0	0	0	0	1,109,837
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
QE03.8	Blackstone RE Partners VI LP	New York	NY	Capital Distribution	06/27/2007	07/17/2020	224,114					0		224,114	224,114			0		
	Blackstone REPrt VI GLIC ROFR	New York	NY	Capital Distribution	06/30/2010	07/17/2020	29,473					0		29,473	29,473			0		
	Brookfield Brazil Timber Fd II	Rio de Janeiro	BRA	Capital Distribution	12/13/2012	07/31/2020	41,113					0	32,661	73,774	(7,903)	(32,661)		(32,661)	49,017	
	Carlyle Europe Partners III LP	District of Columbia	DC	Capital Distribution	10/09/2007	09/28/2020	54,121					0	2,058	56,179	54,121	(2,058)		(2,058)		
	MetLife Core Prop Fund LP	Morristown	NJ	Capital Distribution	11/01/2013	09/01/2020	2,381,861					0		2,381,861				0	2,381,861	
	BrookfieldBrazil AgriLnd 4 LLC	Rio de Janeiro	BRA	Write-Off	04/10/2010	09/30/2020	395,451					0		395,451	395,451			0		
	BrookfieldBrazil AgriLnd 1 LLC	Rio de Janeiro	BRA	Write-Off	04/10/2010	09/30/2020	394,261					0		394,261	394,261			0		
	BrookfieldBrazil AgriLnd 2 LLC	Rio de Janeiro	BRA	Write-Off	04/10/2010	09/30/2020	395,451					0		395,451	395,451			0		
	BrookfieldBrazil AgriLnd 3 LLC	Rio de Janeiro	BRA	Write-Off	04/10/2010	09/30/2020	395,451					0		395,451	395,451			0		
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							4,311,296	0	0	0	0	0	34,719	4,346,015	1,880,419	(34,719)	0	(34,719)	2,430,878	
4899999. Subtotal - Unaffiliated.....							132,574,215	(197,183)	(295)	12,125	0	(209,603)	249,840	132,824,055	91,697,446	(227,085)	0	(227,085)	40,926,320	
4999999. Subtotal - Affiliated.....							1,109,837	0	0	0	0	0	0	1,109,837	0	0	0	0	0	1,109,837
5099999. Totals.....							133,684,052	(197,183)	(295)	12,125	0	(209,603)	249,840	133,933,892	91,697,446	(227,085)	0	(227,085)	42,036,157	

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
Bonds - U.S. Government									
38378P E7 9	GNMA GNMA_14-12 3.000% 01/16/44		09/01/2020	Interest Capitalization		100,740	100,740		1
38379E 2J 0	GNMA GNMA_14-131 3.000% 09/16/44		09/01/2020	Interest Capitalization		43,769	43,769		1
38379J NL 1	GNMA GNMA_15-28 2.500% 02/20/45		09/01/2020	Interest Capitalization		31,141	31,141		1
38379W D9 0	GNMA GNMA_16-61 3.000% 05/20/46		09/01/2020	Interest Capitalization		12,873	12,873		1
38379W HL 9	GNMA GNMA_16-49 3.500% 04/20/46		09/01/2020	Interest Capitalization		28,901	28,901		1
38380B EV 3	GNMA GNMA_16-134 3.000% 10/20/46		09/01/2020	Interest Capitalization		49,965	49,965		1
38380W F8 7	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		09/01/2020	Interest Capitalization		47,292	47,292		1
38380X 5T 0	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		09/01/2020	Interest Capitalization		64,850	64,850		1
38380Y 5T 8	GOVERNMENT NATIONAL MORTGAGE A SENIOR CM		09/01/2020	Interest Capitalization		186,580	186,580		1
38380Y M3 6	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		09/01/2020	Interest Capitalization		65,471	65,471		1
38380Y R8 0	GNMA_18-122 SENIORAGENCYCMO18-122 3.50		09/01/2020	Interest Capitalization		93,290	93,290		1
38380Y RD 9	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		09/01/2020	Interest Capitalization		65,494	65,494		1
38380Y W9 2	GNMA SENIORAGENCYCMO18-124 3.500% 09/2		09/01/2020	Interest Capitalization		128,361	128,361		1
38380Y YL 3	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		09/01/2020	Interest Capitalization		29,321	29,321		1
38381A 3F 1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		09/01/2020	Interest Capitalization		83,528	83,528		1
38381A AF 3	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		09/01/2020	Interest Capitalization		107,337	107,337		1
38381A FV 3	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		09/01/2020	Interest Capitalization		55,811	55,811		1
38381A GL 4	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		09/01/2020	Interest Capitalization		232,547	232,547		1
38381A HY 5	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		09/01/2020	Interest Capitalization		96,938	96,938		1
38381A JU 1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		09/01/2020	Interest Capitalization		120,226	120,226		1
38381A QP 4	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		09/01/2020	Interest Capitalization		77,130	77,130		1
38381A X5 0	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		09/01/2020	Interest Capitalization		55,649	55,649		1
38381T PA 7	GOVT NATNL MRTG AS GNMA_19-41 AGENCY CMO		09/01/2020	Interest Capitalization		125,502	125,502		1
0599999	Total - Bonds - U.S. Government					1,902,716	1,902,716	0	.XXX
Bonds - All Other Government									
040114 HU 7	ARGENTINA REPUBLIC OF GOVERNME SENIOR CO	D	09/04/2020	Taxable Exchange		2,536,287	5,047,337		5FE
040114 HX 1	ARGENTINA REPUBLIC OF GOVERNME SENIOR CO	D	09/04/2020	Taxable Exchange		64,645	128,646		5FE
059626 AC 5	BANCONACIONALDEPANAMA SENIOR CORP BND 14	D	08/04/2020	CREDIT SUISSE FIRST BOSTON COR		939,173	940,000		2FE
085209 AG 9	BERMUDA GOVERNMENT OF SENIOR CORP BND 14	D	08/17/2020	HSBC SECURITIES INC		839,034	840,000		1FE
085209 AH 7	BERMUDA GOVERNMENT OF SENIOR CORP BND 14	D	08/18/2020	Various		1,857,221	1,840,000		1FE
210314 AB 6	CONSORCIO TRANSMANTARO SA SENIOR CORP BN	D	09/09/2020	MERRILL LYNCH PIERCE FNNR & SM		2,469,228	2,120,000	40,963	2FE
29135L AF 7	ABU DHABI (EMIRATE OF) SENIOR CORP BND 1	D	07/20/2020	BANC OF AMERICA SECURITIES LLC		539,000	500,000	4,861	1FE
29135L AH 3	ABU DHABI (EMIRATE OF) SENIOR CORP BND 1	D	08/11/2020	HSBC SECURITIES INC		1,136,250	1,000,000	10,156	1FE
292487 AA 3	EMPRESADELOSFERROCARRILESD SENIOR CORP B	D	08/11/2020	GOLDMAN SACHS & CO		2,000,000	2,000,000		1FE
38381C AB 8	SHARJAHMIRATEOF SENIOR CORP BND 144A MT	D	07/21/2020	Various		5,023,750	5,000,000		2FE
455780 CS 3	INDONESIA REPUBLIC OF SENIOR CORP BND	D	08/11/2020	CITIGROUP GLOBAL MKT INC		2,337,500	2,000,000	25,239	2FE
59284M AD 6	MEXICO CITY AIRPORT TRUST SECURED CORP B	D	09/30/2020	HSBC SECURITIES INC		2,875,320	3,500,000	33,153	2FE
680617 AC 1	OLEODUCTO CENTRAL SA (OCENSA) SENIOR COR	D	07/09/2020	CITIGROUP GLOBAL MKT INC		992,470	1,000,000		2FE
698299 BN 3	PANAMA REPUBLIC SENIOR CORP BND 2.252%	D	09/22/2020	CITIGROUP GLOBAL MKT INC		3,560,000	3,560,000		2FE
74727P BD 2	QATAR STATE OF SENIOR CORP BND 144A 3	D	08/11/2020	BARCLAYS CAPITAL		2,865,000	2,400,000	29,250	1FE
77586R AH 3	ROMANIA REPUBLIC OF SENIOR CORP BND 144A	D	07/07/2020	CITIGROUP GLOBAL MKT INC		5,278,429	5,300,000		2FE
77586R AJ 9	ROMANIA REPUBLIC OF SENIOR CORP BND 144A	D	07/07/2020	CITIGROUP GLOBAL MKT INC		9,719,611	9,720,000		2FE
88556L AE 6	THREE GORGES FINANCE I (CAYMAN SENIOR CO	D	09/15/2020	J.P. MORGAN SECURITIES INC		398,784	400,000		1FE
91087B AH 3	MEXICO UNITED MEXICAN STATES G SENIOR CO	D	08/11/2020	CITIGROUP GLOBAL MKT INC		2,617,500	2,500,000	26,406	2FE
91087B AL 4	MEXICO UNITED MEXICAN STATES G SENIOR CO	D	07/27/2020	BARCLAYS CAPITAL		2,883,750	2,500,000	31,944	2FE
000000 00 0	ECUADOR (REP OF) SENIOR CORP BND 144A	D	08/31/2020	Taxable Exchange		283,245	549,990		5FE

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
000000 00 0	ECUADOR (REP OF) SENIOR CORP BND 144A.....	D.....	08/31/2020.....	Taxable Exchange.....		742,281	1,441,323		5FE.....
000000 00 0	ECUADOR (REP OF) SENIOR CORP BND 144A.....	D.....	08/31/2020.....	Taxable Exchange.....		340,194	660,570		5FE.....
000000 00 0	ECUADOR (REP OF) SENIOR CORP BND 144A.....	D.....	08/31/2020.....	Taxable Exchange.....		93,516	181,584		5FE.....
G463Q4 AG 1	HUARONGFINANCE2019COLTD SENIOR CORP BND.....	D.....	09/14/2020.....	Various.....		16,590,301	15,940,000	105,679	2FE.....
P9379R BA 4	EMPRESAS PUBLICAS DE MEDELLIN SENIOR COR.....	D.....	07/22/2020.....	Various.....		3,030,000	3,000,000	2,125	2FE.....
X5424X BY 3	RUSSIAN FEDERATION SENIORCORPBND 4.375.....	D.....	07/27/2020.....	Various.....		5,762,500	5,000,000	77,292	2FE.....
Y1670Y AP 0	CNAC HK FINBRIDGE CO LTD SENIOR CORP BND.....	D.....	09/25/2020.....	Australia and New Zealand Grp.....		4,071,443	3,830,000	41,226	2FE.....
Y7133M AC 3	PELABUHAN INDONESIA II (PERSER SENIOR CO.....	D.....	07/07/2020.....	LIQUIDITY FINANCE LLP.....		2,132,500	2,000,000	15,111	2FE.....
1099999	Total - Bonds - All Other Government.....					83,978,932	84,899,450	443,405	XXX.....

Bonds - U.S. Special Revenue and Special Assessment

072024 NV 0	BAY AREA TOLL AUTHORITY SUB MUNITAX BND.....		08/14/2020.....	J.P. MORGAN SECURITIES INC.....		2,770,260	1,500,000	40,204	1FE.....
13049G AA 8	CALIFORNIAMUNFINAUTH MUNITAX BND 2.51.....		09/25/2020.....	OPPENHEIMER & CO INC.....		9,260,000	9,260,000		1FE.....
220245 L9 3	CORPUSCHRISTITEX JUNIOR MUNITAX BND 2.....		07/01/2020.....	CITIGROUP GLOBAL MKT INC.....		9,080,000	9,080,000		1FE.....
235036 7A 2	DALLAS FORT WORTH TEX INTL ARP MUNITAX.....		08/14/2020.....	MORGAN STANLEY & CO. INC.....		7,269,414	7,085,000	1,343	1FE.....
3133A7 NR 6	FEDERAL HOME LOAN MORTGAGE COR POOL#QB13.....		07/14/2020.....	AMHERST PIERPONT SECU.....		25,897,679	24,565,754	20,471	1.....
3133KK FL 8	FEDERAL HOME LOAN MORTGAGE COR POOL#RA37.....		09/25/2020.....	MORGAN STANLEY & CO. INC.....		16,047,656	15,000,000	13,542	1.....
3136AD S3 4	FANNIE MAE FNMA_13-41 FNMA_13-41 3.500.....		09/01/2020.....	Interest Capitalization.....		223,860	223,860		1.....
3136AL D6 5	FNMA FNMA_14-85 3.000% 12/25/44.....		09/01/2020.....	Interest Capitalization.....		26,095	26,095		1.....
3136AN HP 5	FNMA AGENCY CMO -21-VZ 3.000% 04/25/45.....		09/01/2020.....	Interest Capitalization.....		85,382	85,382		1.....
3136AQ KE 9	FNMA FNMA_15-83B 3.500% 11/25/45.....		09/01/2020.....	Interest Capitalization.....		194,279	194,279		1.....
3136AS XB 7	FN_16-43A FN_16-43A 3.000% 07/25/46.....		09/01/2020.....	Interest Capitalization.....		40,804	40,804		1.....
3136AT PS 7	FNMA FNMA_16-59A 3.250% 09/25/46.....		09/01/2020.....	Interest Capitalization.....		101,490	101,490		1.....
3136AY EW 9	FNMA_17-93A CMO_17-83-CZ 3.000% 10/25/.....		09/01/2020.....	Interest Capitalization.....		8,165	8,165		1.....
3136B0 YE 0	FHLMC SENIORAGENCYCMO18-1 3.500% 02/25.....		09/01/2020.....	Interest Capitalization.....		93,224	93,224		1.....
3136B1 K6 0	FANNIEMAEFNMA_18-30 SENIORAGENCYCMO18-30.....		09/01/2020.....	Interest Capitalization.....		50,798	50,798		1.....
3136B2 6H 0	FNMA_91-6 SENIOR CMO_18-66-MZ 3.500% 0.....		09/01/2020.....	Interest Capitalization.....		134,580	134,580		1.....
3136B2 T3 6	FANNIEMAEFNMA_18-67 SENIOR CMO_18-67-ZN.....		09/01/2020.....	Interest Capitalization.....		123,068	123,068		1.....
3136B3 CZ 1	FNMA_91-6 SENIORAGENCYCMO18-75F 4.000%.....		09/01/2020.....	Interest Capitalization.....		230,689	230,689		1.....
3136B3 DN 7	FHLMC SENIORAGENCYCMO18-73 3.500% 10/2.....		09/01/2020.....	Interest Capitalization.....		48,421	48,421		1.....
3136B3 DW 7	FHLMC SENIORAGENCYCMO18-73 3.500% 10/2.....		09/01/2020.....	Interest Capitalization.....		114,799	114,799		1.....
3136B3 ER 7	FHLMC SENIORAGENCYCMO18-78 3.500% 10/2.....		09/01/2020.....	Interest Capitalization.....		212,092	212,092		1.....
3136B3 FD 7	FANNIEMAEFNMA_18-76 STRU BA-1161 ZA 4.....		09/01/2020.....	Interest Capitalization.....		131,836	131,836		1.....
3136B3 FZ 8	FANNIEMAEFNMA_18-76 SENIORAGENCYCMO 3.....		09/01/2020.....	Interest Capitalization.....		233,225	233,225		1.....
3136B3 RV 4	FNMA_91-6 AGENCY CMO 89C-CZ 4.000% 12/.....		09/01/2020.....	Interest Capitalization.....		144,814	144,814		1.....
3137A3 4X 4	FHLMC FHLMC_37-63 4.000% 11/15/40.....		09/01/2020.....	Interest Capitalization.....		154,556	154,556		1.....
3137AJ PJ 7	FHLMC FHLMC_39-72 4.000% 12/15/41.....		09/01/2020.....	Interest Capitalization.....		80,095	80,095		1.....
3137AL XC 8	FHLMC FHLMC_39-96 3.500% 02/15/42.....		09/01/2020.....	Interest Capitalization.....		128,096	128,096		1.....
3137AR M2 9	FHLMC CMO_4057A ZB 3.500% 06/15/42.....		09/01/2020.....	Interest Capitalization.....		202,763	202,763		1.....
3137BG GR 4	FHLMC FHLMC_44-43 3.500% 02/15/45.....		09/01/2020.....	Interest Capitalization.....		111,129	111,129		1.....
3137BM Z2 8	FHLMC FHLMC_4526C 3.500% 11/15/45.....		09/01/2020.....	Interest Capitalization.....		83,278	83,278		1.....
3137BM CT 1	FHLMC FHLMC_45-41 3.500% 12/15/45.....		09/01/2020.....	Interest Capitalization.....		33,296	33,296		1.....
3137BM T7 1	FHLMC FHLMC_45-48 3.500% 01/15/46.....		09/01/2020.....	Interest Capitalization.....		181,294	181,294		1.....
3137BM TN 6	FREDDIE MAC FHLMC_4548 FHLMC_4548A 3.5.....		09/01/2020.....	Interest Capitalization.....		53,260	53,260		1.....
3137BP 6P 9	FHLMC FHLMC_4573A 3.000% 04/15/46.....		09/01/2020.....	Interest Capitalization.....		94,365	94,365		1.....
3137BQ 6W 2	FHLMC FHLMC_4590A 3.500% 06/15/46.....		09/01/2020.....	Interest Capitalization.....		107,263	107,263		1.....
3137BQ PF 8	FHLMC FHLMC_45-96 3.000% 06/15/46.....		09/01/2020.....	Interest Capitalization.....		26,943	26,943		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
3137F4 XQ 0	FEDERAL HOME LOAN MORTGAGE COR SENIORAGE		09/01/2020	Interest Capitalization		95,615	95,615		1
3137FG S8 9	FREDDIEMACFHLMC_4817 SENIORAGENCYCMO4817		09/01/2020	Interest Capitalization		74,382	74,382		1
3137FH 7L 1	FHLMC SENIOR CMO_4825-ZB 4.000% 01/15/		09/01/2020	Interest Capitalization		89,155	89,155		1
3137FH 7M 9	FHLMC SENIOR CMO_4825-ZE 3.500% 09/15/		09/01/2020	Interest Capitalization		57,101	57,101		1
3137FH DN 0	FREDDIE MAC FHLMC_4821 SENIORAGENCYCMO48		09/01/2020	Interest Capitalization		445,182	445,182		1
3137FH G3 1	FREDDIE MAC FHLMC_4821 CMO_4821-MZ 3.5		09/01/2020	Interest Capitalization		236,943	236,943		1
3137FH GA 5	FREDDIE MAC FHLMC_4821 SENIOR CMO_4821-N		09/01/2020	Interest Capitalization		145,282	145,282		1
3137FH HM 8	FREDDIE MAC FHLMC_4821 SENIOR CMO_4821-Z		09/01/2020	Interest Capitalization		75,568	75,568		1
3137FH QK 2	STRU_BNP-3848 SENIORAGENCYCMO 3.500% 1		09/01/2020	Interest Capitalization		78,966	78,966		1
3137FH RM 7	FHLMC MULTIFAMILY STRUCTURED P SENIORAGE		09/01/2020	Interest Capitalization		47,968	47,968		1
3137FH T6 0	FREDDIEMACFHLMC_4830 SENIORAGENCYCMO4830		09/01/2020	Interest Capitalization		31,301	31,301		1
3137FJ QY 8	FREDDIEMACFHLMC_4841 AGENCY CMO 4841-ZP		09/01/2020	Interest Capitalization		107,239	107,239		1
3137FJ W8 8	FHLMC AGENCY CMO 4838-GZ 4.000% 02/15/		09/01/2020	Interest Capitalization		151,126	151,126		1
3137FK AE 6	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM		09/01/2020	Interest Capitalization		137,677	137,677		1
3137GA MD 6	FHLMC FHLMC_3736 4.000% 10/15/40		09/01/2020	Interest Capitalization		566,175	566,175		1
3140KC NY 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BP49		09/15/2020	CITIGROUP GLOBAL MKT INC		11,436,319	10,589,185	11,472	1
3140QD EN 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA55		07/28/2020	Various		7,339,155	6,897,297	6,897	1
3140QE A5 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA63		07/08/2020	CITIGROUP GLOBAL MKT INC		51,386,672	49,916,476	36,051	1
3140QE DP 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA64		07/23/2020	BANC OF AMERICA SECURITIES LLC		68,855,147	64,662,207	53,885	1
3140QE J9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA65		07/21/2020	J.P. MORGAN SECURITIES INC		36,177,275	34,930,159	23,287	1
3140QE ZE 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA70		09/17/2020	BARCLAYS CAPITAL		26,683,654	24,966,249	22,539	1
3140QE ZS 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA70		09/01/2020	BANC OF AMERICA SECURITIES LLC		26,787,309	24,965,600	27,046	1
3140X6 7A 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM35		07/01/2020	Various		(9,365)	(8,743)	(11)	1
3140X7 Z9 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM43		09/28/2020	J.P. MORGAN SECURITIES INC		6,243,500	6,000,000	9,333	1
31418D TG 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA41		09/28/2020	CREDIT SUISSE FIRST BOSTON COR		38,273,323	36,487,796	63,657	1
35563P DX 4	FREDDIEMACFHLMC_18-1SC SENIORWHOLECMO18		09/01/2020	Various		43,739	43,739		1
35563P EC 9	SEASONED CREDIT RISK TRANSFER SENIOR CMO		09/01/2020	Interest Capitalization		57,451	57,451		1
35563P GK 9	SEASONED CREDIT RISK TRANSFER WHOLECMO18		09/01/2020	Various		187,262	187,262		1
416498 DK 6	HARTFORDCNTYCONNMETDIST MUNITAX BND 2		08/13/2020	GOLDMAN SACHS & CO		370,000	370,000		1FE
442349 ET 9	HOUSTON TEX SUB MUNITAX BND 2.385% 07/		09/18/2020	MORGAN STANLEY & CO. INC		1,050,000	1,050,000		1FE
54628C MV 1	LOUISIANA LOC GOVT ENVIRONMENT JRSUB MUN		07/31/2020	J.P. MORGAN SECURITIES INC		13,500,000	13,500,000		1FE
546475 UA 0	LOUISIANA STATE OF SENIOR MUNITAX BND		09/25/2020	J.P. MORGAN SECURITIES INC		1,516,282	1,525,000	640	1FE
546475 UT 9	LOUISIANA STATE OF JRSUB MUNITAX BND 2		09/25/2020	J.P. MORGAN SECURITIES INC		1,003,270	1,000,000	2,044	1FE
57421C AW 4	MARYLAND ST HEALTH & HIGHER ED MUNITAX		07/16/2020	J.P. MORGAN SECURITIES INC		6,855,000	6,855,000		1FE
60636A MQ 3	MISSOURI ST HEALTH & EDL FACS MISSOURI S		08/21/2020	MORGAN STANLEY & CO. INC		453,705	370,000	1,501	1FE
61075T UK 2	MONROE CNTY N Y INDL DEV CORP MUNITAX B		07/24/2020	MORGAN STANLEY & CO. INC		3,200,000	3,200,000		1FE
64971P KR 5	NEW YORK NY CITY INDL DEV AGY MUNITAX B		09/24/2020	LOOP CAPITAL MARKETS		250,000	250,000		1FE
71884A G5 2	PHOENIX AZ SUB MUNITAX BND 2.564% 07/0		08/05/2020	PIPER JAFFRAY & HOPWOOD INC		315,000	315,000		1FE
73208P BL 4	POMONA CA PENSION OBLIG MUNITAX BND 3		08/14/2020	RBC DOMINION SECURITIES INC		200,000	200,000		1FE
73208P BM 2	POMONA CA PENSION OBLIG MUNITAX BND 3		08/14/2020	RBC DOMINION SECURITIES INC		350,000	350,000		1FE
74442C CE 2	PUBLIC FINANCE AUTHORITY WIS MUNITAX BN		09/24/2020	MERRILL LYNCH PIERCE FNNR & SM		3,645,000	3,645,000		1FE
783186 UV 9	RUTGERS UNIVERSITY NEW JERSEY MUNITAX B		09/23/2020	BARCLAYS CAPITAL		6,964,622	7,200,000	13,852	1FE
88213A QK 4	TEXAS A & M UNIVERSITY MUNITAX BND 2		07/15/2020	J.P. MORGAN SECURITIES INC		1,430,000	1,430,000		1FE
882806 HT 2	TEXAS TECH UNIV MUNITAX BND 2.748% 02		07/17/2020	MORGAN STANLEY & CO. INC		3,204,809	3,160,000		1FE
91417K 5S 6	UNIVERSITY OF COLORADO MUNITAX BND 2		07/01/2020	WELLS FARGO SECURITIES		2,835,000	2,835,000		1FE
91417K 5T 4	UNIVERSITY OF COLORADO MUNITAX BND 2		07/01/2020	WELLS FARGO SECURITIES		6,935,000	6,935,000		1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
92812V F5 0	VIRGINIA ST HSG DEV AUTH MUNITAX BND		07/09/2020	WELLS FARGO SECURITIES		1,045,000	1,045,000		1FE
92812V F8 4	VIRGINIA ST HSG DEV AUTH MUNITAX BND		07/09/2020	WELLS FARGO SECURITIES		2,645,000	2,645,000		1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					407,348,027	389,859,071	347,753	XXX

Bonds - Industrial and Miscellaneous

001055	BJ 0	AFLAC INCORPORATED SENIOR CORP BND 3.6		07/28/2020	WELLS FARGO SECURITIES	5,968,900	5,000,000	59,500	1FE
00206R	MC 3	AT&T INC SENIOR CORP BND 144A 3.500% 0		09/18/2020	Taxable Exchange	3,977,118	3,962,970		2FE
00653V	AA 9	ADAPTHEALTHLLC SENIOR CORP BND 144A 6		07/15/2020	J.P. MORGAN SECURITIES INC	500,000	500,000		4FE
00832P	AA 6	AFFIRMASSETSECURITIZATIONTR ABS 20-Z1-A		07/01/2020	BARCLAYS CAPITAL	5,999,420	6,000,000		1FE
008511	AA 5	AGLCLO7LTDAGL_20-7A ABS 7A-A1 144A 2.0		08/10/2020	BARCLAYS CAPITAL	3,500,000	3,500,000		1FE
009158	BA 3	AIR PRODUCTS AND CHEMICALS INC SENIOR CO		07/01/2020	UBS WARBURG LLC	2,147,180	2,000,000	10,267	1FE
015271	AV 1	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		09/02/2020	Various	18,706,892	18,700,000	6,797	2FE
020002	BG 5	ALLSTATE CORPORATION THE SENIOR CORP BND		09/24/2020	WELLS FARGO SECURITIES	6,228,222	5,100,000	26,180	1FE
02079K	AF 4	ALPHABET INC SENIOR CORP BND 2.050% 08		08/18/2020	MERRILL LYNCH PIERCE FNNR & SM	4,761,900	5,000,000	4,271	1FE
02079K	AG 2	ALPHABET INC SENIORCORPBND 2.250% 08/1		08/03/2020	MORGAN JP SECURITIES INC	7,098,802	7,170,000		1FE
024836	AG 3	AMERICAN CAMPUS COMMUNITIES OP SENIOR CO		07/01/2020	WELLS FARGO SECURITIES	2,484,749	2,350,000	6,324	2FE
03027X	BD 1	AMERICAN TOWER CORPORATION SENIOR CORP B		09/23/2020	CITIGROUP GLOBAL MARKE	5,506,488	5,400,000	53,475	2FE
03028P	K* 6	AMERICAN TRANSMISSION SYSTEMS SENIOR COR		07/09/2020	DIRECT	6,000,000	6,000,000		1Z
031162	CF 5	AMGEN INC SENIOR CORP BND 144A 4.663%		09/25/2020	JEFFRIES & CO. INC	1,846,040	1,400,000	18,859	2FE
03666L	AA 0	ANTARESCLOANTR_20-1A ABS -1A-A1 144A 0		09/18/2020	BNP PARIBAS	6,000,000	6,000,000		1FE
037411	BH 7	APACHE CORPORATION SENIOR CORP BND 4.6		08/03/2020	J.P. MORGAN SECURITIES INC	2,010,000	2,010,000		3FE
037411	BJ 3	APACHE CORPORATION SENIOR CORP BND 4.8		08/03/2020	J.P. MORGAN SECURITIES INC	15,000	15,000		3FE
037833	EA 4	APPLE INC SENIOR CORP BND 2.550% 08/20		08/13/2020	Various	29,679,900	30,000,000		1FE
038222	AP 0	APPLIED MATERIALS INC SENIOR CORP BND		08/20/2020	Various	16,151,006	14,675,000	74,813	1FE
04016D	AJ 4	ARES CLO LTD ARES_16-41A ABS16-41A144A		08/21/2020	MORGAN STANLEY & CO. INC	994,500	1,000,000	1,680	1FE
040555	DC 5	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		09/08/2020	BANK OF AMERICA	14,941,350	15,000,000		1FE
05352T	AA 7	AVANTORFUNDINGINC SENIOR CORP BND 144A		07/07/2020	GOLDMAN SACHS & CO	1,043,000	1,043,000		4FE
05492T	BP 4	BARCLAYS COMMERCIAL MORTGAGE S LCFSENIOR		08/06/2020	BARCLAYS CAPITAL	768,414	700,000	462	1FE
056054	AA 7	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM		08/07/2020	MORGAN STANLEY & CO. INC	2,843,444	2,847,893	2,338	1FM
056059	AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A		09/17/2020	WELLS FARGO SECURITIES	3,985,153	3,983,908	599	1FM
05605N	AA 5	BX_20-VIV2 SUB CMBS V2-C 144A 3.660% 0		07/10/2020	CITIGROUP GLOBAL MKT INC	4,062,456	4,408,000	9,859	1FE
05608Q	AA 5	RP CROWN PARENT LLC SECUREDORPBND144A		07/23/2020	DIRECT	553,000	553,000		4FE
05683E	AG 7	BAINCAPITALCREDITCLOLTDABC ABS -2A-C 144A		08/17/2020	MIZUHO INTERNATIONAL PLC	3,020,250	3,000,000	18,193	1FE
05683H	AE 5	BCC 2017-2A CR ABS 2A-BR 144A 2.045% 0		07/31/2020	MERRILL LYNCH PIERCE FNNR & SM	2,951,250	3,000,000	1,363	1FE
06540J	BP 6	BANKBNK_20-BN26 SENIOR CMBS 26-AS 2.68		07/13/2020	MORGAN STANLEY & CO. INC	1,276,969	1,200,000	1,254	1FE
06540R	AU 8	BANK BANK_17-BNK9 SUB CMBS BNK9-D 144A		08/21/2020	MORGAN STANLEY & CO. INC	1,558,313	2,050,000	3,687	1FM
06540Y	AH 2	BANK_20-BN28 SENIOR CMBS N28-A4 1.844%		09/21/2020	WELLS FARGO SECURITIES	6,952,399	6,750,000	10,027	1FE
06541R	BF 9	BANK_19-BNK23 SUB CMBS NK23-B 3.455% 1		08/28/2020	MERRILL LYNCH PIERCE FNNR & SM	767,128	705,000		1FM
06616P	AA 5	BANKERSHEALTHCAREGROUPSECUR ABS 0-A-A 14		07/20/2020	CREDIT SUISSE FIRST BOSTON COR	999,933	1,000,000		1FE
06654D	AC 1	BANNER HEALTH SENIOR CORP BND 3.181% 0		07/30/2020	CITIGROUP GLOBAL MARKE	6,793,112	6,088,000	17,214	1FE
07335C	AG 9	BARCLAYS COMMERCIAL MORTGAGE S SENIOR CM		08/27/2020	BARCLAYS CAPITAL	367,584	335,000	885	1FM
08163A	AE 3	BMARK_20-B18 SENIOR CMBS -B18-A5 1.925		07/23/2020	DEUTSCHE BANK AG	1,029,920	1,000,000	1,604	1FE
08163A	AG 8	BMARK_20-B18 SENIOR CMBS -B18-AM 2.335		07/23/2020	DEUTSCHE BANK AG	1,802,498	1,750,000	3,405	1FE
084423	AU 6	WR BERKLEY CORP SENIOR CORP BND 4.000%		09/01/2020	MORGAN STANLEY & CO. INC	4,313,586	3,680,000	47,840	2FE
092113	AS 8	BLACK HILLS CORPORATION SENIOR CORP BND		08/03/2020	JEFFRIES & CO. INC	18,067,200	15,000,000	176,528	2FE
092174	AA 9	BLACK KNIGHT INFOSERV LLC SENIOR CORP BN		08/12/2020	MERRILL LYNCH PIERCE FNNR & SM	350,000	350,000		4FE
09261B	AB 6	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO		09/30/2020	WELLS FARGO SECURITIES	2,962,110	3,000,000	700	1FE
099724	AH 9	BORGWARNER INC SENIOR CORP BND 4.375%		09/15/2020	SEAPORT GROUP	1,899,020	1,585,000	385	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
103304 BU 4	BOYD GAMING CORPORATION SENIOR CORP BND		08/20/2020	Tax Free Exchange		683,060	697,000	7,265	6FE
110122 CW 6	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange		5,202,370	5,000,000	68,611	1FE
110122 DB 1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange		23,102,688	21,000,000	131,104	1FE
110122 DH 8	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange		10,459,113	7,575,000	60,337	1FE
110122 DJ 4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange		14,029,587	9,750,000	205,833	1FE
11135F AQ 4	BROADCOM INC SENIOR CORP BND 4.150% 11		08/11/2020	Tax Free Exchange		3,397,986	3,000,000	32,163	2FE
120568 BB 5	BUNGE LIMITED FINANCE CORP SENIOR CORP B		08/19/2020	Various		20,062,990	20,000,000	906	2FE
12433Y AA 5	BX_20-VKNG SENIOR CMBS NG-A 144A 1.130		09/17/2020	CITIGROUP GLOBAL MKT INC		1,750,000	1,750,000		1FE
125282 AA 1	CGDBB COMMERCIAL MORTGAGE TRUS SENIOR CM		08/12/2020	MORGAN STANLEY & CO. INC.		1,481,667	1,484,508	1,194	1FM
12530M AB 1	SORT_20-1 ABS 0-1-A2 144A 1.990% 07/15		07/14/2020	GOLDMAN SACHS & CO		6,896,778	6,900,000		1FE
125523 BD 1	HALFMOON PARENT INC SENIOR CORP BND 6		07/14/2020	Tax Free Exchange		7,015,035	5,000,000	50,396	2FE
125523 BF 6	HALFMOON PARENT INC SENIOR CORP BND 5		07/14/2020	Tax Free Exchange		8,586,570	6,000,000	116,521	2FE
125523 BH 2	HALFMOON PARENT INC SENIOR CORP BND 5		07/14/2020	Tax Free Exchange		3,382,146	2,645,000	58,842	2FE
125523 CF 5	HALFMOON PARENT INC SENIOR CORP BND 4		09/04/2020	JEFFRIES & CO. INC		2,612,760	2,000,000	14,400	2FE
125523 CF 5	HALFMOON PARENT INC SENIOR CORP BND 4		07/14/2020	Tax Free Exchange		656,251	500,000	11,933	2FE
12565D AA 1	CLNC_19-F1 SENIOR CMBS -FL1-A 144A 1.4		07/15/2020	MORGAN STANLEY & CO. INC		975,625	1,000,000		1FE
126117 AW 0	CNA FINANCIAL CORP SENIOR CORP BND 2.0		08/12/2020	WELLS FARGO SECURITIES		11,773,444	11,800,000		2FE
131347 CQ 7	CALPINE CORP SENIOR CORP BND 144A 5.00		07/27/2020	CREDIT SUISSE FIRST BOSTON COR		275,000	275,000		4FE
14448C AC 8	CARRIER GLOBAL CORP SENIOR CORP BND 144A		08/18/2020	JEFFRIES & CO. INC		2,163,760	2,000,000	34,379	2FE
14448C AK 0	CARRIER GLOBAL CORP SENIOR CORP BND 144A		07/28/2020	CITIGROUP GLOBAL MKT INC		3,161,460	3,000,000	9,225	2FE
149123 CJ 8	CATERPILLAR INC SENIOR CORP BND 3.250%		09/24/2020	Various		9,970,998	8,625,000	108,356	1FE
14913R 2G 1	CATERPILLAR FINANCIAL SERVICES SENIOR CO		09/09/2020	MUFG SECURITIES AMERICAS INC		1,497,075	1,500,000		1FE
150190 AE 6	CEDAR FAIR L.P. SENIOR CORP BND 144A 5		07/13/2020	Tax Free Exchange		1,513,875	1,650,000	42,831	4FE
15189Y AF 3	CENTERPOINT ENERGY RESOURCES C SENIOR CO		09/23/2020	J.P. MORGAN SECURITIES INC		6,496,425	6,500,000		2FE
16411R AJ 8	CHENIERE ENERGY INC. SECURED CORP BND 14		09/15/2020	CREDIT SUISSE FIRST BOSTON COR		766,000	766,000		3FE
16876A AC 8	CHILDRENS HOSPITAL & MEDICAL C SENIOR CO		09/29/2020	GOLDMAN SACHS & CO		5,000,000	5,000,000		2FE
16876H AB 5	CHILDRENSHEALTHSYSTEMOFTEX SENIOR CORP B		07/30/2020	Various		16,434,354	16,287,000		1FE
17324D AW 4	CITIGROUP COMMERCIAL MORTGAGE CGCMT_15-P		09/23/2020	MORGAN STANLEY & CO. INC		3,362,109	3,000,000	8,066	1FM
17325G AF 3	CITIGROUP COMMERCIAL MORTGAGE SUB CMBS 6		08/27/2020	BARCLAYS CAPITAL		2,298,352	2,100,000	5,891	1FM
17328R BB 4	CITIGROUPCOMMERCIALMORTGAGE SUB CMBS GC4		07/29/2020	BARCLAYS CAPITAL		1,628,203	1,500,000	3,648	1FE
210518 DJ 2	CONSUMERS ENERGY COMPANY SECURED CORP BN		09/28/2020	JEFFRIES & CO. INC		1,914,820	2,000,000	19,028	1FE
21925D AA 7	NCI BLDG SYST INC. SENIOR CORP BND 144A		09/10/2020	MERRILL LYNCH PIERCE FNNR & SM		1,579,000	1,579,000		5FE
22282E AJ 1	COVANTA HOLDING CORP SENIOR CORP BND 5		08/11/2020	J.P. MORGAN SECURITIES INC		1,500,000	1,500,000		4FE
224044 CM 7	COX COMMUNICATIONS INC SENIOR CORP BND 1		09/10/2020	WELLS FARGO SECURITIES		21,975,545	22,155,000		2FE
22822V AB 7	CROWN CASTLE INTL CORP SENIOR CORP BND		09/11/2020	WELLS FARGO SECURITIES		5,807,350	5,000,000	18,542	2FE
22966R AG 1	CUBESMART LP SENIOR CORP BND 2.000% 02		09/29/2020	WELLS FARGO SECURITIES		9,907,400	10,000,000		2FE
231021 AS 5	CUMMINS INC SENIOR CORP BND 2.600% 09/		08/17/2020	CITIGROUP GLOBAL MKT INC		8,875,850	8,935,000		1FE
23331A BP 3	D R HORTON INC SENIOR CORP BND 1.400%		09/29/2020	MIZUHO INTERNATIONAL PLC		4,985,650	5,000,000		2FE
235851 AV 4	DANAHER CORPORATION SENIOR CORP BND 2		09/11/2020	J.P. MORGAN SECURITIES INC		1,457,000	1,457,000		2FE
24618# AT 7	DELAWARE NORTH SENIOR CORP BND 5.150%		09/25/2020	Tax Free Exchange		700,000	700,000	6,611	2Z
24618# AU 4	DELAWARE NORTH SENIOR CORP BND 5.400%		09/25/2020	Tax Free Exchange		4,400,000	4,400,000	44,611	2Z
24618# AV 2	DELAWARE NORTH SENIOR CORP BND 5.790%		09/25/2020	Tax Free Exchange		2,300,000	2,300,000	24,521	2Z
24618# AW 0	DELAWARE NORTH SENIOR CORP BND 6.040%		09/25/2020	Tax Free Exchange		3,800,000	3,800,000	43,019	2Z
25470X AW 5	DISH DBS CORP SENIOR CORP BND 5.875% 1		07/13/2020	MERRILL LYNCH PIERCE FNNR & SM		805,240	800,000	7,833	4FE
25755T AG 5	DPABS_12-1A SENIOR ABS_17-1A-A2II 144A		09/21/2020	ROBERT BAIRD		974,285	972,500	4,829	2FE
258261 AA 4	DORISDUKECHARITABLEFOUNDATI SENIOR CORP		07/21/2020	MORGAN STANLEY & CO. INC		5,500,000	5,500,000		1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
260543 DD 2	DOW CHEMICAL COMPANY THE SENIOR CORP BND.....		09/21/2020.....	Various.....		12,985,840	12,950,000	8,100	2FE.....
26138E AT 6	KEURIG DR PEPPER INC SENIOR CORP BND 4.....		07/09/2020.....	Various.....		13,454,408	10,524,000	76,299	2FE.....
26442T AG 2	DUKE UNIVERSITY SENIOR CORP BND 2.757%.....		07/01/2020.....	RBC DOMINION SECURITIES INC.....		10,748,344	10,190,000	36,678	1FE.....
26442U AK 0	DUKE ENERGY PROGRESS LLC SECURED CORP BN.....		08/17/2020.....	CITIGROUP GLOBAL MKT INC.....		2,983,050	3,000,000		1FE.....
266233 AH 8	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP.....		09/22/2020.....	Various.....		19,039,220	18,900,000	1,477	2FE.....
26829H AA 4	ECMCGROUPSTUDENTLOANTRUST ABS 0-2A-144.....		09/01/2020.....	J.P. MORGAN SECURITIES INC.....		4,000,000	4,000,000		1FE.....
278865 BF 6	ECOLAB INC SENIOR CORP BND 1.300% 01/3.....		09/24/2020.....	J.P. MORGAN SECURITIES INC.....		4,895,550	5,000,000	8,125	1FE.....
278865 BG 4	ECOLAB INC SENIOR CORP BND 2.125% 08/1.....		08/10/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		4,956,050	5,000,000		1FE.....
28618M AA 4	PLATFORM SPECIALTY PRODUCTS CO SENIOR CO.....		08/04/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		470,000	470,000		4FE.....
289338 AB 1	ELMTRUSTMDCP_20-3A ABS -3A-A2 144A 2.9.....		09/17/2020.....	Various.....		4,163,390	4,150,000	176	1FE.....
29248H AA 1	EMPOWERFINANCE2020LP SENIOR CORP BND 144.....		09/14/2020.....	WELLS FARGO SECURITIES.....		4,950,000	4,950,000		1FE.....
29248H AC 7	EMPOWERFINANCE2020LP SENIOR CORP BND 144.....		09/24/2020.....	Various.....		34,653,220	34,155,000	2,725	1FE.....
29272W AD 1	ENERGIZER SPINCO INC SENIOR CORP BND 144.....		09/16/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		300,000	300,000		4FE.....
29364G AM 5	ENTERGY CORP SENIOR CORP BND 0.900% 09.....		08/24/2020.....	MORGAN STANLEY & CO. INC.....		7,868,874	7,900,000		2FE.....
29365T AK 0	ENTERGY TX SECURED CORP BND 1.750% 03/.....		09/28/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		4,981,500	5,000,000		2FE.....
29379V CA 9	ENTERPRISE PRODUCTS OPERATING SENIOR COR.....		07/30/2020.....	J.P. MORGAN SECURITIES INC.....		5,323,850	5,365,000		2FE.....
29670G AE 2	AQUA AMERICA INC SENIOR CORP BND 3.351.....		09/21/2020.....	Various.....		8,697,180	8,000,000	83,682	2FE.....
29717P AX 5	ESSEX PORTFOLIO LP SENIOR CORP BND 2.6.....		08/10/2020.....	WELLS FARGO SECURITIES.....		10,761,643	10,795,000		2FE.....
30040W AH 1	EVERSOURCE ENERGY SENIOR CORP BND 3.45.....		09/30/2020.....	WELLS FARGO SECURITIES.....		5,599,250	5,000,000	36,896	2FE.....
33851H AD 5	FSMT_18-2 WHOLECMO18-2 3.500% 04/25/48.....		09/10/2020.....	BANC OF AMERICA SECURITIES LLC.....		2,768,848	2,726,250	3,446	1FM.....
340711 AY 6	FLORIDA GAS TRANSMISSION CO SENIOR CORP.....		07/28/2020.....	MIZUHO INTERNATIONAL PLC.....		3,162,000	3,000,000	7,650	2FE.....
345397 A8 6	FORD MOTOR CREDIT COMPANY LLC SENIOR COR.....		08/12/2020.....	CITIGROUP GLOBAL MKT INC.....		1,000,000	1,000,000		3FE.....
35671D CH 6	FREEMPORT-MCMORAN INC SENIOR CORP BND 144.....		07/13/2020.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000		3FE.....
366651 AE 7	GARTNER INC. SENIOR CORP BND 144A 3.75.....		09/14/2020.....	J.P. MORGAN SECURITIES INC.....		283,000	283,000		3FE.....
368306 AA 4	GBT_20-FLX SENIOR CMBS FLX-A 1.287% 08.....		08/07/2020.....	GOLDMAN SACHS & CO.....		3,000,000	3,000,000		1FE.....
378272 AY 4	GLENOCORE FUNDING LLC SENIOR CORP BND 144.....		09/02/2020.....	GOLDMAN SACHS & CO.....		9,923,300	10,000,000	2,083	2FE.....
37959P AC 1	GLOBALSCFINANCESRLSEACO_20 ABS_20-2-A 1.....		09/23/2020.....	DEUTSCHE BANK AG.....		3,998,485	4,000,000		1FE.....
37960B AA 3	AIR MEDICAL GROUP HOLDINGS INC SECURED C.....		09/24/2020.....	MORGAN STANLEY & CO. INC.....		645,000	645,000		4FE.....
38869A AC 1	GRAPHIC PACKAGING INTERNATIONA SENIOR CO.....		08/14/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		610,000	610,000		3FE.....
38937L AA 9	GRAYOAKPIPELINELLC SENIOR CORP BND 144A.....		09/14/2020.....	MIZUHO INTERNATIONAL PLC.....		13,154,002	13,100,000	528	2FE.....
398905 AN 9	GROUP 1 AUTO INC. SENIOR CORP BND 144A.....		08/03/2020.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000		3FE.....
40439H AA 7	HINTT_20-A ABS_20-A-A 144A 1.390% 10/.....		09/04/2020.....	BANC OF AMERICA SECURITIES LLC.....		999,848	1,000,000		1FE.....
404530 AC 1	HACKENSACK MERIDIAN HEALTH CORP BND 2.....		08/20/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,150,000	2,150,000		1FE.....
404530 AD 9	HACKENSACK MERIDIAN HEALTH SECURED CORP.....		08/20/2020.....	BANK OF AMERICA.....		15,392,046	15,275,000		1FE.....
40471@ AA 2	HA IPC FUNDING CORP BND 4.564% 06/06/4.....		09/04/2020.....	DIRECT.....		719,443	719,443		1.....
406375 AA 3	HALS 2019-1A ABS A-A1A1 144A 1.622% 01.....		08/19/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		3,972,000	4,000,000	5,766	1FE.....
410867 AG 0	HANOVER INSURANCE GROUP INC SENIOR CORP.....		09/25/2020.....	Various.....		23,862,112	23,454,000	14,876	2FE.....
417558 AA 1	HARVESTMIDSTREAMILP SENIOR CORP BND 144A.....		08/05/2020.....	RBC DOMINION SECURITIES INC.....		3,100,000	3,100,000		3FE.....
42225U AH 7	HEALTHCARE TRUST OF AMERICA HO SENIOR CO.....		09/14/2020.....	WELLS FARGO SECURITIES.....		11,546,414	11,640,000		2FE.....
42824C BK 4	HEWLETT PACKARD ENTERPRISE CO SENIOR COR.....		07/31/2020.....	Various.....		19,572,920	19,600,000	1,653	2FE.....
436440 AP 6	HOLOGIC INC. SENIOR CORP BND 144A 3.25.....		09/14/2020.....	GOLDMAN SACHS & CO.....		750,000	750,000		3FE.....
43789X AA 2	HOF_20-2 RMBS -2-A1 144A 1.657% 05/25/.....		07/09/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		7,868,908	7,869,000	15,574	1FE.....
44107H AF 9	HOSPITAL FOR SPECIAL SURGERY SECURED COR.....		08/05/2020.....	GOLDMAN SACHS & CO.....		4,631,000	4,631,000		1FE.....
44267D AD 9	HOWARD HUGHES CORP SENIOR CORP BND 144A.....		08/05/2020.....	J.P. MORGAN SECURITIES INC.....		358,000	358,000		3FE.....
449258 AA 0	ICGUSCLOLTDICG_18-1A ABS 1A-A1 144A 1.....		08/05/2020.....	CITIGROUP GLOBAL MKT INC.....		2,446,875	2,500,000	1,572	1FE.....
45138L BF 9	IDAHO POWER COMPANY SECUREDCORPBND 4.2.....		09/03/2020.....	SEAPORT GROUP.....		3,004,844	2,285,000	1,866	1FE.....

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SCHEDULE D - PART 3

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

1		2		3	4	5	6	7	8	9	10
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
458140	BJ 8	INTEL CORPORATION SENIORCORP	3.250%.....		07/28/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		3,564,180	3,000,000	20,313	1FE.....
45866F	AL 8	INTERCONTINENTAL EXCHANGE INC SENIOR COR			09/30/2020.....	Various.....		14,074,970	13,000,000	118,000	1FE.....
45866F	AQ 7	INTERCONTINENTAL EXCHANGE INC SENIOR COR			08/17/2020.....	WELLS FARGO SECURITIES.....		10,492,304	10,600,000		2FE.....
460146	CK 7	INTERNATIONAL PAPER CO SENIOR CORP BND			07/22/2020.....	MORGAN STANLEY & CO. INC.....		10,881,243	8,570,000	44,564	2FE.....
460146	CQ 4	INTERNATIONAL PAPER CO SENIOR CORP BND			07/28/2020.....	CITIGROUP GLOBAL MARKE.....		6,338,600	5,000,000	100,833	2FE.....
460146	CS 0	INTERNATIONAL PAPER CO SENIOR CORP BND			09/02/2020.....	Various.....		5,600,720	4,500,000	45,131	2FE.....
460690	BQ 2	INTERPUBLIC GROUP OF COMPANIES SENIOR CO			09/02/2020.....	Various.....		1,582,748	1,327,000	23,641	2FE.....
46124H	AD 8	INTUIT INC. SENIOR CORP BND	1.650% 07/.....		07/28/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		5,138,100	5,000,000	7,104	1FE.....
46284V	AN 1	IRON MOUNTAIN INC SENIOR CORP BND	144A.....		08/10/2020.....	BARCLAYS CAPITAL.....		3,000,000	3,000,000		3FE.....
46591H	AP 5	CHASEAUTOCREDITLINKEDNOTES ABS	_20-1-C 1.....		09/09/2020.....	J.P. MORGAN SECURITIES INC.....		2,002,500	2,000,000	540	1FE.....
46647J	AE 0	JPMORGANMORTGAGETRUSTJPMMT RMBS	16-4-A5.....		08/03/2020.....	J.P. MORGAN SECURITIES INC.....		895,175	888,373	345	1FM.....
46647S	AJ 9	JP MORGAN MORTGAGE TRUST JPMMT RMBS	7-3.....		08/03/2020.....	J.P. MORGAN SECURITIES INC.....		1,629,339	1,619,722	630	1FM.....
46648U	AE 4	JP MORGAN MORTGAGE TRUST JPMMT RMBS	17-4.....		07/24/2020.....	Various.....		2,152,588	2,139,550	5,616	1FM.....
47047J	AC 8	JAMESTOWNCLOLTDJTWN	_19-1A ABS -1A-A2 144.....		08/06/2020.....	SEAPORT GROUP.....		1,121,063	1,125,000	1,589	1FM.....
501044	DK 4	KROGER CO KROGERCO	4.650% 01/15/48.....		08/25/2020.....	SEAPORT GROUP.....		2,857,888	2,200,000	11,935	2FE.....
501044	DN 8	KROGER CO SENIOR CORP BND	3.950% 01/15.....		09/02/2020.....	Various.....		24,619,249	20,500,000	77,774	2FE.....
50171*	AA 6	LA GATEWAY PARTNERS LLC SECURED CORP BND			09/30/2020.....	RBC DOMINION SECURITIES INC.....		2,865,246	2,865,246		1FE.....
501797	AW 4	L BRANDS INC SENIOR CORP BND	144A 6.62.....		09/16/2020.....	J.P. MORGAN SECURITIES INC.....		1,101,000	1,101,000		4FE.....
50185V	AA 1	LCCM_14-909 SENIOR CMBS	-909-A 144A 3.....		09/25/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		3,020,625	3,000,000	7,905	1FM.....
50247@	AA 4	LV STADIUM EVENTS CO LLC SECURED CORP BN			08/31/2020.....	Tax Free Exchange.....		15,000,000	15,000,000		2PL.....
50249A	AA 1	LYB INTERNATIONAL FINANCE III SENIOR COR			07/28/2020.....	CITIGROUP GLOBAL MARKE.....		5,850,400	5,000,000	61,250	2FE.....
50249A	AD 5	LYB INTERNATIONAL FINANCE III SENIOR COR			08/17/2020.....	Various.....		25,081,980	22,000,000	256,433	2FE.....
512807	AW 8	LAM RESEARCH CORPORATION SENIOR CORP BND			09/21/2020.....	Various.....		19,813,620	18,000,000	151,656	1FE.....
512807	AX 6	LAM RESEARCH CORPORATION SENIOR CORP BND			09/24/2020.....	Susquehanna International Ser.....		4,393,040	4,000,000	49,653	1FE.....
527298	BR 3	LEVEL 3 FINANCING INC SENIOR CORP BND	14.....		07/15/2020.....	BANC OF AMERICA SECURITIES LLC.....		1,080,700	1,070,000	4,042	3FE.....
527298	BS 1	LEVEL 3 FINANCING INC SENIOR CORP BND	14.....		08/07/2020.....	CITIGROUP GLOBAL MKT INC.....		464,000	464,000		3FE.....
53227J	AC 8	SOVRAN SELF STORAGE INC. SENIOR CORP BND			09/10/2020.....	Various.....		23,914,337	23,925,000		2FE.....
532457	BZ 0	ELI LILLY AND COMPANY SENIOR CORP BND			09/24/2020.....	AMHERST PIERPONT SECUI.....		2,905,500	3,000,000	6,875	1FE.....
541056	AA 5	LOGANMERSUBINC SECURED CORP BND	144A.....		08/14/2020.....	BARCLAYS CAPITAL.....		750,000	750,000		4FE.....
548661	DQ 7	LOWES COMPANIES INC SENIOR CORP BND	4.....		07/15/2020.....	US BANCORP.....		3,044,819	2,475,000	20,604	2FE.....
55352N	AA 5	MSCCG_15-ALDR SENIOR CMBS	ALDR-A1 144A.....		09/01/2020.....	WELLS FARGO SECURITIES.....		2,053,272	2,074,012	301	1FM.....
55400E	AA 7	MVW_20-1A ABS -1A-A 144A	2.200% 10/20/.....		07/13/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		1,999,763	2,000,000		1FE.....
55400E	AB 5	MVW_20-1A ABS -1A-B 144A	2.730% 10/20/.....		07/13/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		499,931	500,000		1FE.....
55400E	AC 3	MVW_20-1A ABS -1A-C 144A	4.210% 10/20/.....		07/13/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		499,957	500,000		2FE.....
55822A	AA 5	MADISONPARKFUNDINGLTDMDPK_ ABS	46A-B1 14.....		07/28/2020.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000		1FE.....
55955L	AA 0	MAGNETITECLQLTDMAGNE	_20-28A ABS 0-28A-A.....		09/10/2020.....	BARCLAYS CAPITAL.....		1,000,000	1,000,000		1FE.....
56081#	CC 2	MAJOR LEAGUE BASEBALL TRUST SECURED CORP			07/10/2020.....	BANC OF AMERICA SECURITIES LLC.....		7,500,000	7,500,000		1FE.....
563136	AA 8	MANHATTANWESTOMW	_20-OMW SENIOR CMBS OMW.....		08/17/2020.....	DEUTSCHE BANK AG.....		8,756,581	8,502,000	13,582	1FE.....
566076	AA 3	MARBLEPOINTCLOXVIII	TDMP1 ABS _20-1A 144.....		08/12/2020.....	BNP PARIBAS.....		2,200,000	2,200,000		1FE.....
573284	AU 0	MARTIN MARIETTA MATERIALS INC. SENIOR CO			07/21/2020.....	MORGAN STANLEY & CO. INC.....		5,803,532	4,942,000	22,170	2FE.....
573284	AV 8	MARTIN MARIETTA MATERIALS INC. SENIOR CO			09/28/2020.....	DEUTSCHE BANK AG.....		4,534,789	4,349,000	4,530	2FE.....
574599	BM 7	MASCO CORPORATION SENIOR CORP BND	4.50.....		09/09/2020.....	RBC DOMINION SECURITIES INC.....		1,281,377	1,080,000	16,605	2FE.....
61692B	BP 4	MSC_20-HR8 SENIOR CMBS	R8-A4 2.041% 07.....		07/23/2020.....	MORGAN STANLEY & CO. INC.....		18,796,319	18,250,000	31,040	1FE.....
61692B	BW 9	MSC_20-HR8 SENIOR CMBS	R8-AS 2.298% 07.....		07/23/2020.....	MORGAN STANLEY & CO. INC.....		1,029,914	1,000,000	1,915	1FE.....
61765T	AL 7	MORGAN STANLEY BAML TRUST	MSBA SUB CMBS.....		08/11/2020.....	MORGAN STANLEY & CO. INC.....		502,172	450,000	679	1FM.....
61770K	AX 3	MORGAN STANLEY CAPITAL I TRUST	SENIOR CM.....		08/06/2020.....	BARCLAYS CAPITAL.....		989,016	900,000	607	1FE.....
62548L	AA 0	MULTICAREHEALTHSYSTEM SENIOR CORP BND			07/16/2020.....	Various.....		12,567,677	12,475,000		1FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
62927@ AG 3	NHL US FUNDING LP SECURED CORP BND 3.2		08/13/2020	J.P. MORGAN SECURITIES INC.		2,900,000	2,900,000		1PL
63172W AA 7	NASSAULTDNCC_19-IIA ABS IA-AN 144A 1.7		08/12/2020	BARCLAYS CAPITAL		2,925,938	3,000,000	4,313	1FE
64110D AK 0	NETAPP INC SENIOR CORP BND 2.700% 06/2		07/08/2020	MESIROW FINANCIAL INC.		1,398,843	1,375,000	1,856	2FE
649322 AJ 3	NEW YORK PRESBYTERIAN HOSP CORP BND		08/14/2020	Various		9,300,299	9,268,000		1FE
65023T AJ 1	TCENT_16-1A ABS -1A-A1R 144A 1.345% 12		07/01/2020	BANK OF AMERICA				360	1FE
65336Y AN 3	NEXSTAR BROADCASTING INC SENIOR CORP BND		09/15/2020	Various		3,020,000	3,020,000		4FE
65364U AP 1	NIAGARA MOHAWK PWR CORP SENIOR CORP BND		07/15/2020	JEFFRIES & CO. INC.		2,752,275	2,500,000	4,622	1FE
65409Q BF 8	NIELSEN FINANCE LLC SENIOR CORP BND 144A		09/10/2020	J.P. MORGAN SECURITIES INC.		1,079,000	1,079,000		4FE
654106 AM 5	NIKE INC SENIOR CORP BND 3.375% 03/27/		07/29/2020	WELLS FARGO SECURITIES		5,501,525	4,511,000	52,440	1FE
664675 AT 2	NORTHEASTERN UNIVERSITY SENIOR CORP BND		07/13/2020	BARCLAYS CAPITAL		6,635,072	6,400,000	4,116	1FE
666807 BU 5	NORTHROP GRUMMAN CORP SENIOR CORP BND		07/15/2020	BARCLAYS CAPITAL		4,526,850	3,000,000	49,875	2FE
67059T AH 8	NUSTAR LOGISTICS LP SENIOR CORP BND 6		09/09/2020	CITIGROUP GLOBAL MKT INC.		2,322,000	2,322,000		3FE
67066G AH 7	NVIDIA CORPORATION SENIOR CORP BND 3.5		09/24/2020	CITIGROUP GLOBAL MKT INC.		4,735,800	4,000,000	69,222	1FE
674003 B# 4	OAKTRECAPITALGROUPLLC SENIOR CORP BND		07/22/2020	DIRECT		3,500,000	3,500,000		1FE
67448W BB 3	ONSBAYFINANCIALLCOBX_2 RMBS -2A1A 14		09/18/2020	CITIGROUP GLOBAL MKT INC.		5,000,000	5,000,000		1FE
676477 AA 0	OCEANVIEWMORTGAGELOANTRUST RMBS 20-1-A1A		08/04/2020	WELLS FARGO SECURITIES		1,710,000	1,710,000	2,881	1FE
68389X BX 2	ORACLE CORPORATION SENIOR CORP BND 3.6		09/24/2020	MERRILL LYNCH PIERCE FNNR & SM.		2,256,840	2,000,000	35,400	1FE
68902V AB 3	OTIS WORLDWIDE CORP SENIOR CORP BND 144A		07/15/2020	Various		5,584,435	5,025,000	64,132	2FE
68902V AF 4	OTIS WORLDWIDE CORP SENIOR CORP BND 144A		07/28/2020	BNP PARIBAS		5,403,600	5,000,000	54,506	2FE
68902V AK 3	OTIS WORLDWIDE CORP SENIOR CORP BND 2		09/08/2020	Tax Free Exchange		5,333,640	5,000,000	8,194	2FE
68902V AM 9	OTIS WORLDWIDE CORP SENIOR CORP BND 3		09/08/2020	Tax Free Exchange		14,039,258	12,825,000	27,547	2FE
69346T AA 2	PFIIITDPPF_19-5 SENIOR CMBS 9-5-A 144A		07/16/2020	WELLS FARGO SECURITIES		1,811,840	1,861,878	119	1FE
694476 AE 2	PACIFIC LIFECORP SENIOR CORP BND 144A		09/24/2020	Various		23,919,617	23,830,000	10,850	1FE
69917A AC 8	PARALLELLTDPARL_20-1A ABS -1A-A2 144A		08/05/2020	CITIGROUP GLOBAL MKT INC.		3,000,000	3,000,000		1FE
70052L AB 9	PARKINTERMEDIATEHOLDINGSLLC SECURED CORP		09/15/2020	MERRILL LYNCH PIERCE FNNR & SM.		472,000	472,000		4FE
701094 AL 8	PARKER HANNIFIN CORPORATION SENIOR CORP		08/03/2020	AMHERST PIERPONT SECUI		1,556,367	1,265,000	22,187	2FE
70109H AN 5	PARKER HANNIFIN CORPORATION SENIOR CORP		09/25/2020	JEFFRIES & CO. INC.		2,192,330	1,750,000	27,689	2FE
70339P AA 7	PATTERNENERGYOPERATIONSLP SENIOR CORP BN		07/14/2020	RBC DOMINION SECURITIES INC.		2,305,000	2,305,000		3FE
70450Y AD 5	PAYPAL HOLDINGS INC SENIOR CORP BND 2		09/11/2020	WELLS FARGO SECURITIES		5,495,000	5,000,000	60,361	2FE
70450Y AJ 2	PAYPAL HOLDINGS INC SENIOR CORP BND 3		09/21/2020	Various		9,911,633	8,550,000	65,217	2FE
70932M AA 5	PENNYMAC FINANCIAL SERVICES IN SENIOR CO		09/24/2020	CREDIT SUISSE FIRST BOSTON COR.		770,000	770,000		4FE
737446 AQ 7	POST HOLDINGS INC SENIOR CORP BND 144A		08/11/2020	BARCLAYS CAPITAL		1,055,000	1,000,000	21,583	4FE
74005P BS 2	PRAXAIR INC SENIOR CORP BND 2.000% 08/		08/03/2020	MERRILL LYNCH PIERCE FNNR & SM.		6,262,581	6,295,000		1FE
74151# AN 8	PRICEWATERHOUSECOOPERS LLP SENIOR CORP B		09/09/2020	DIRECT		10,000,000	10,000,000		1Z
74151# AP 3	PRICEWATERHOUSECOOPERS LLP SENIOR CORP B		09/09/2020	US BANCORP		6,000,000	6,000,000		1Z
74340X BQ 3	PROLOGIS LP SENIOR CORP BND 2.125% 10/		08/06/2020	MERRILL LYNCH PIERCE FNNR & SM.		11,315,448	11,495,000		1FE
74456Q CE 4	PUBLIC SERVICE ELECTRIC & GAS SECURED CO		08/04/2020	MUFG SECURITIES AMERICAS INC.		3,318,273	3,345,000		1FE
74736K AH 4	QORVO INC SENIOR CORP BND 4.375% 10/15		08/28/2020	Tax Free Exchange		4,290,000	4,000,000	64,653	3FE
74759B AF 0	QUALITYTECHLP SENIOR CORP BND 144A 3.8		09/23/2020	GOLDMAN SACHS & CO		625,000	625,000		3FE
74762E AF 9	QUANTA SERVICES INC. SENIOR CORP BND 2		09/18/2020	Various		25,441,468	25,225,000		2FE
74841C AB 7	QUICKENLOANSLLC SENIOR CORP BND 144A 3		09/09/2020	J.P. MORGAN SECURITIES INC.		2,305,000	2,305,000		3FE
74949L AD 4	REED ELSEVIER CAP INC SENIOR CORP BND		07/28/2020	HSBC SECURITIES INC.		11,064,800	10,000,000	56,667	2FE
754730 AG 4	RAYMOND JAMES FINANCIAL INC. SENIOR CORP		07/28/2020	CITIGROUP GLOBAL MKT INC.		6,149,000	5,000,000	77,500	2FE
759509 AF 9	RELIANCE STEEL & ALUMINUM CO. SENIOR COR		08/26/2020	FIFTH THIRD SECURITIES		4,004,720	4,000,000	3,611	2FE
759509 AG 7	RELIANCE STEEL & ALUMINUM CO. SENIOR COR		07/28/2020	Various		3,509,800	3,500,000		2FE
76120G AA 7	RESIMACRESI_20-1A RMBS 1A-A1A 144A 0.0		09/23/2020	J.P. MORGAN SECURITIES INC.		3,000,000	3,000,000		1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
776743 AN 6	ROPER TECHNOLOGIES INC SENIOR CORP BND		09/11/2020	BARCLAYS CAPITAL		5,097,100	5,000,000	2,722	2FE
78147# AB 2	RUMPKCONSOLIDATEDCOMPANIES SECURED CORP		09/24/2020	DIRECT		3,000,000	3,000,000		2Z
78409V AR 5	S&P GLOBAL INC SENIOR CORP BND 2.300%		08/11/2020	Various		13,929,770	14,185,000		1FE
784305 B@ 2	SJW GROUP SENIOR CORP BND 2.470% 08/01		08/11/2020	RBC DOMINION SECURITIES INC		5,000,000	5,000,000		1Z
78573N AF 9	SABRE INC SECURED CORP BND 144A 7.375%		08/20/2020	MERRILL LYNCH PIERCE FNNR & SM		1,000,000	1,000,000		4FE
80465* AA 8	SAVAGE GULF RAIL LLC SECURED CORP BND		09/30/2020	RBC DOMINION SECURITIES INC		1,865,852	1,865,852		3
816851 BJ 7	SEMPRA ENERGY SENIOR CORP BND 4.000% 0		07/10/2020	JEFFRIES & CO. INC		4,184,057	3,545,000	64,204	2FE
81728U AB 0	SENSATA TECHNOLOGIES INC SENIOR CORP BND		08/03/2020	BARCLAYS CAPITAL		190,000	190,000		3FE
81747J AA 4	SEQUOIAMORTGAGETRUSTSEMT_18 RMBS 8-6-A1		07/09/2020	MORGAN STANLEY & CO. INC		567,666	555,854	741	1FM
819892 AL 4	SHARPHEALTHCARE CORP BND 2.680% 08/01		09/17/2020	CITIGROUP GLOBAL MARKE		11,500,000	11,500,000		1FE
826525 AB 3	SIERRARECEIVABLESFUNDINGCOM ABS 0-2A-B 1		08/07/2020	Various		1,829,837	1,830,000		1FE
826525 AC 1	SIERRARECEIVABLESFUNDINGCOM ABS 0-2A-C 1		08/07/2020	Various		1,176,685	1,176,000		2FE
827048 AW 9	SILGAN HOLDINGS INC SENIOR CORP BND 4		07/28/2020	Various		7,276,475	7,099,000	95,171	3
832696 AT 5	J M SMUCKER CO SENIOR CORP BND 3.550%		09/01/2020	MERRILL LYNCH PIERCE FNNR & SM		3,129,329	2,845,000	48,815	2FE
833034 AM 3	SNAP-ON INCORPORATED SENIOR CORP BND 3		07/10/2020	AMHERST PIERPONT SECU		1,070,100	1,000,000	6,372	1FE
83613H AA 5	SOUNDPOINTCLOLTDSDPT_18-2 ABS -3A-A1A 1		08/14/2020	MORGAN STANLEY & CO. INC		984,750	1,000,000	871	1FE
84383Q A@ 2	SOUTHERNSTARCENRALGASPIPE SENIORCORPBND		07/14/2020	DIRECT		4,000,000	4,000,000		2FE
85022W AP 9	SPRINGCASTLESPVSCFT_20-AA ABS 0-AA-A 144		09/16/2020	CREDIT SUISSE FIRST BOSTON COR		7,009,652	7,010,000		1FE
85236K AD 4	STACKINFRASTRUCTUREISSUERLL ABS -1A-A2 1		08/24/2020	GUGGENHEIM		6,875,000	6,875,000		1FE
853496 AH 0	STANDARD INDUSTRIES INC SENIOR CORP BND		08/07/2020	BANC OF AMERICA SECURITIES LLC		3,000,000	3,000,000		3FE
863667 AZ 4	STRYKER CORPORATION SENIOR CORP BND 2		07/15/2020	CITIGROUP GLOBAL MKT INC		5,330,050	5,000,000	17,319	2FE
87105N AA 8	SWITCH LTD SENIOR CORP BND 144A 3.750%		09/10/2020	J.P. MORGAN SECURITIES INC		635,000	635,000		4FE
87264A BE 4	T-MOBILE USA INC SECURED CORP BND 144A		08/11/2020	RBC DOMINION SECURITIES INC		5,799,250	5,000,000	66,736	2FE
87407R AA 4	TALADVANTAGELLCAL_20-1A ABS -1A-A 144A		09/09/2020	WELLS FARGO SECURITIES		1,364,455	1,365,000		1FE
87470L AH 4	TALLGRASS ENERGY PARTNERS LP SENIOR CORP		09/11/2020	RBC DOMINION SECURITIES INC		1,228,000	1,228,000		3FE
87612B BR 2	TARGA RESOURCES PARTNERS LP/TA SENIOR CO		08/11/2020	WELLS FARGO SECURITIES		2,000,000	2,000,000		3FE
87901J AF 2	TEGNA INC SENIOR CORP BND 144A 4.750%		09/08/2020	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000		3FE
88033G DJ 6	TENET HEALTHCARE CO SENIOR CORP BND 144A		09/01/2020	BARCLAYS CAPITAL		875,000	875,000		5FE
882484 AC 2	TEXAS HEALTH RESOURCES SENIOR CORP BND		08/04/2020	MORGAN STANLEY & CO. INC		3,808,000	3,808,000		1FE
89173H AB 2	TPMT_17-2 ABS 7-2-A2 144A 3.250% 04/25		07/07/2020	BROWNSTONE INVESTMENT GROUP LL		3,509,953	3,325,000	2,401	1FM
89177E AA 7	TOWDPOINTMORTGAGETRUSTTPMT ABS HY1-A1 14		09/01/2020	BANC OF AMERICA SECURITIES LLC		3,046,973	3,048,164	896	1FM
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A		08/24/2020	CITIGROUP GLOBAL MKT INC		3,504,234	3,504,234	114	1FM
896818 AS 0	TRIUMPH GROUP INC SECURED CORP BND 144A		08/05/2020	J.P. MORGAN SECURITIES INC		551,000	551,000		4FE
90205F AA 8	280PARKAVENUEMORTGAGETRUST SENIOR CMBS 8		09/21/2020	MORGAN STANLEY & CO. INC		6,503,047	6,500,000	1,491	1FM
90278M BD 8	UBS COMMERCIAL MORTGAGE TRUST SUB CMBS		07/24/2020	Brean Capital, LLC		544,258	500,000	1,201	1FM
90333L AT 9	US CONCRETE INC SENIOR CORP BND 144A 5		09/09/2020	MERRILL LYNCH PIERCE FNNR & SM		305,000	305,000		4FE
91338C AA 3	IOWAHLTH SENIOR CORP BND 3.665% 02/15/		07/01/2020	MORGAN STANLEY & CO. INC		7,750,670	6,995,000	37,743	1FE
91752* AA 7	UTAHSOLARHOLDINGSLLC SECURED CORP BND		09/01/2020	CITIGROUP GLOBAL MKT INC		8,000,000	8,000,000		2Z
92203# AV 0	VANGUARD GROUP INC/THE SENIOR CORP BND		08/19/2020	DIRECT		15,000,000	15,000,000		1Z
92203# AW 8	VANGUARD GROUP INC/THE SENIOR CORP BND		08/19/2020	DIRECT		1,000,000	1,000,000		1Z
92343V FL 3	VERIZON COMMUNICATIONS INC SENIOR CORP B		09/16/2020	MERRILL LYNCH PIERCE FNNR & SM		749,168	750,000		2FE
92346L AE 3	VERITAS US INC SECURED CORP BND 144A 7		08/13/2020	MORGAN STANLEY & CO. INC		321,000	321,000		4FE
92537R AA 7	VERTICAL US NEWCO INC SECURED CORP BND 1		07/01/2020	GOLDMAN SACHS & CO		675,000	675,000		4FE
93884P DY 3	WASHINGTON GAS LIGHT CO SENIOR CORP BND		09/29/2020	SEAPORT GROUP		3,361,446	2,920,000	4,737	1FE
95001C AA 0	WELLSFARGOCOMMERCIALMORTGAG SENIOR CMBS		09/01/2020	WELLS FARGO SECURITIES		1,947,500	2,000,000	963	1FE
95002B AE 3	WELLSFARGOCOMMERCIALMORTGAG SENIOR CMBS		08/03/2020	BARCLAYS CAPITAL		2,635,194	2,345,000	792	1FM

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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
960413 AW 2	WESTLAKE CHEMICAL CORP SENIOR CORP BND.....		07/28/2020.....	BARCLAYS CAPITAL.....		3,188,970	3,000,000	13,500	2FE.....
96188# AD 0	WETT HOLDINGS LLC SECURED CORP BND 3.5.....		07/27/2020.....	BARCLAYS CAPITAL.....		20,500,000	20,500,000		2PL.....
96812W AA 3	WILDLIFECONSERVATIONSOCIETY SENIOR CORP.....		08/06/2020.....	MORGAN STANLEY & CO. INC.....		5,000,000	5,000,000		1FE.....
970648 AK 7	WILLIS NORTH AMERICA INC SENIOR CORP BND.....		08/28/2020.....	WELLS FARGO SECURITIES.....		4,386,226	3,800,000	67,899	2FE.....
98419M AL 4	XYLEM INC INDIANA SENIOR CORP BND 2.25.....		07/16/2020.....	JEFFRIES & CO. INC.....		4,151,000	4,000,000	6,000	2FE.....
98459H AA 0	YALE-NEWHAVENHEALTHSERVICES CORP BND.....		08/11/2020.....	CITIGROUP GLOBAL MARKE.....		5,100,000	5,100,000		1FE.....
000000 00 0	BRIDGE INVESTMENT GROUP LLC CORP BND.....		07/22/2020.....	DIRECT.....		4,000,000	4,000,000		1PL.....
000000 00 0	NATIONALHOCKEYLEAGUE CORP BND 3.290%.....		08/13/2020.....	CITIGROUP GLOBAL MKT INC.....		9,000,000	9,000,000		2PL.....
000000 00 0	Bessemer Ventr Pts X Inst LP CORP BND.....		09/23/2020.....	RBC DOMINION SECURITIES INC.....		4,360,000	4,360,000		2PL.....
G6363# AX 5	NORDIC AVIATION CAPITAL DAC CORP BND.....		08/25/2020.....	Taxable Exchange.....		2,561,649	3,071,779		4Z.....
L8749# AB 8	STADIUM FINANCE COMPANY SARL SENIOR CORP.....		07/30/2020.....	BANC OF AMERICA SECURITIES LLC.....		18,399,420	18,399,420		1PL.....
U7445H AC 1	PSMC2018-1A RMBS -1A-A3 144A 3.500% 02.....		07/22/2020.....	DIRECT.....		1,056,599	1,047,109	2,341	1FM.....
000000 00 0	SUMMARY ADJUSTMENT.....		09/30/2020.....	Various.....		(13)			2Z.....
15135U AF 6	CENOVUS ENERGY INC CORP BND 6.750% 11/.....	A.....	08/18/2020.....	CITIGROUP GLOBAL MKT INC.....		311,060	302,000	5,379	3FE.....
15135U AS 8	CENOVUS ENERGY INC SENIOR CORP BND 5.3.....	A.....	07/28/2020.....	BANC OF AMERICA SECURITIES LLC.....		3,250,000	3,250,000		3FE.....
29103D AM 8	EMERA US FINANCE LP SENIOR CORP BND 4.....		08/14/2020.....	BANK OF AMERICA.....		18,139,310	14,000,000	115,451	2FE.....
45827M AA 5	INTELLIGENTPACKAGINGLIMITED SECURED CORP.....	A.....	08/25/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		117,000	117,000		4FE.....
68245X AM 1	BURGER KING NEWCO SECURED CORP BND 144A.....	A.....	09/16/2020.....	MORGAN STANLEY & CO. INC.....		515,000	515,000		4FE.....
775109 BP 5	ROGERS COMMUNICATIONS INC SENIORCORPND.....	A.....	08/18/2020.....	JEFFRIES & CO. INC.....		5,693,243	4,910,000	47,941	2FE.....
94106B AB 7	PROGRESSIVE WASTE SOLUTIONS LT SENIOR CO.....	A.....	09/21/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		4,280,920	4,000,000	64,389	2FE.....
013822 AE 1	ALCOA NEDERLAND HOLDING BV SENIOR CORP B.....	D.....	07/08/2020.....	J.P. MORGAN SECURITIES INC.....		4,000,000	4,000,000		3FE.....
05523R AE 7	BAE SYSTEMS PLC SENIOR CORP BND 144A 3.....	D.....	09/30/2020.....	Various.....		9,211,100	9,000,000	9,000	2FE.....
05583J AH 5	BPCE SA SRBN CORP BND 144A 0.000% 10/0.....	D.....	09/29/2020.....	WELLS FARGO SECURITIES.....		9,375,000	9,375,000		2FE.....
056752 AR 9	BAIDU INC SENIOR CORP BND 3.425% 04/07.....	D.....	07/21/2020.....	HSBC SECURITIES INC.....		2,228,540	2,000,000	20,169	1FE.....
05968C AC 6	BANCO LATINOAMERICANO DE COMER SENIOR CO.....	D.....	09/09/2020.....	Various.....		8,454,054	8,495,000		2FE.....
06034L AB 6	BANISTMO SA SENIOR CORP BND 144A 4.250.....	D.....	07/28/2020.....	DIRECT.....		1,985,060	2,000,000		2FE.....
07134Q AA 4	BATTALIONCLOLTDBATLN_20-18A ABS -18A-A1.....	D.....	08/25/2020.....	BARCLAYS CAPITAL.....		2,000,000	2,000,000		1FE.....
13079W AQ 1	SYMPHONY CLO LTD SYMP_12-9A ABS 9A-AR2 1.....	D.....	08/06/2020.....	ROBERT BAIRD.....		2,973,000	3,000,000	3,314	1FE.....
14311A AS 1	CGMS_14-5A ABS A-A1RR 144A 1.415% 07/1.....	D.....	08/11/2020.....	MORGAN STANLEY & CO. INC.....		3,502,502	3,547,556	4,044	1FE.....
156830 AA 9	CERRO DEL AGUILA SA SENIOR CORP BND 144A.....	D.....	07/27/2020.....	CITIGROUP GLOBAL MKT INC.....		1,020,000	1,000,000	18,677	2FE.....
26876F AC 6	ENN ENERGY HOLDINGS LTD SENIOR CORP BND.....	D.....	09/25/2020.....	Various.....		11,139,170	11,180,000	2,686	2FE.....
37959P AA 5	GLOBALSCFINANCESRLSEACO_20 ABS 20-1A-A 1.....	C.....	09/02/2020.....	RBC DOMINION SECURITIES INC.....		9,054,572	9,055,000		1FE.....
37959P AB 3	GLOBALSCFINANCESRLSEACO_20 ABS 20-1A-B 1.....	C.....	09/02/2020.....	RBC DOMINION SECURITIES INC.....		1,099,802	1,100,000		2FE.....
37960J AA 6	GLOBAL AIRCRAFT LEASING CO LTD SENIOR CO.....	D.....	09/15/2020.....	Interest Capitalization.....		102,950	102,950		3FE.....
38177D AL 2	GCBSL_20-48A ABS 0-48A-C 144A 3.073% 0.....	D.....	08/26/2020.....	CANTOR FITZGERALD SECURITIES.....		1,000,000	1,000,000	3,542	1FE.....
456472 AD 1	INDUSTRIAS PENOLES SAB DE CV SENIOR CORP.....	D.....	07/30/2020.....	Various.....		1,714,000	1,700,000		2FE.....
456829 AC 4	INFRAESTRUCTURA ENERGETICA NOV CORP BND.....	D.....	09/10/2020.....	CITIGROUP GLOBAL MKT INC.....		446,683	460,000		2FE.....
47215P AE 6	JD.COM INC SENIOR CORP BND 3.375% 01/.....	D.....	08/05/2020.....	Various.....		6,740,140	6,100,000	10,828	2FE.....
47837R AA 8	JOHNSON CONTROLS INTERNATIONAL SENIOR CO.....	D.....	09/08/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		2,317,769	2,325,000		2FE.....
50188Y AA 2	LCM_24A LCM_24A 1.582% 03/20/30.....	D.....	09/10/2020.....	Mitsubishi Securities USA.....		1,000,100	1,000,000	2,461	1FE.....
606822 BU 7	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO.....	D.....	07/13/2020.....	MUFG SECURITIES AMERICAS INC.....		5,200,000	5,200,000		1FE.....
65120F AE 4	NEWCREST FINANCE PTY LTD SENIOR CORP BND.....	D.....	07/30/2020.....	BARCLAYS CAPITAL.....		3,707,460	3,000,000	28,000	2FE.....
65535H AS 8	NOMURA HOLDINGS INC SENIOR CORP BND 2.....	D.....	07/28/2020.....	J.P. MORGAN SECURITIES INC.....		5,157,000	5,000,000	6,325	2FE.....
67091G AE 3	OCI NV SECURED CORP BND 144A 4.625% 10.....	D.....	09/30/2020.....	BARCLAYS CAPITAL.....		4,000,000	4,000,000		3FE.....
74365P AD 0	MYRIAD INTERNATIONAL HOLDING B SENIOR CO.....	D.....	07/30/2020.....	Various.....		4,080,400	4,060,000		2FE.....
86562M CA 6	SUMITOMO MITSUI FIN GRP INC SENIORCORPBN.....	D.....	07/08/2020.....	MORGAN STANLEY & CO. INC.....		5,009,726	4,975,000	407	1FE.....
87154E AU 4	SYMP_14-15A ABS 5A-AR2 144A 1.533% 01/.....	D.....	09/16/2020.....	MORGAN STANLEY & CO. INC.....		999,000	1,000,000	2,683	1FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
88034Q AB 3	TENGIZCHEVROIL FINANCE COMPANY SECURED C.....	D.....	07/21/2020.....	Various.....		3,912,022	3,930,000		2FE.....
88034Q AC 1	TENGIZCHEVROIL FINANCE COMPANY SECURED C.....	D.....	07/15/2020.....	J.P. MORGAN SECURITIES INC.....		2,760,398	2,790,000		2FE.....
88315L AG 3	TEXTAINERMARINECONTAINERSLT ABS 0-2A-A 1.....	C.....	09/08/2020.....	WELLS FARGO SECURITIES.....		1,254,626	1,255,000		1FE.....
88315L AH 1	TEXTAINERMARINECONTAINERSLT ABS 0-2A-B 1.....	C.....	09/08/2020.....	WELLS FARGO SECURITIES.....		439,951	440,000		2FE.....
89289E AC 8	TRAL2019-6A ABS TRAL-19-6A-AS 144A 1.....	D.....	08/26/2020.....	AMHERST PIERPONT SECUI.....		998,000	1,000,000	1,373	1FE.....
902613 AC 2	UBS GROUP AG SENIOR CORP BND 144A 1.36.....	D.....	07/27/2020.....	UBS WARBURG LLC.....		2,975,000	2,975,000		1FE.....
91911T AQ 6	VALE OVERSEAS LIMITED SENIOR CORP BND.....	D.....	07/06/2020.....	Various.....		5,950,560	6,000,000		3FE.....
92328X AV 1	VENTURE CDO LTD VENTR_13-15A ABS 15A-BR2.....	D.....	08/21/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		3,201,000	3,300,000	8,362	1FE.....
92858R AA 8	VMEDO2UKFINANCINGPLC SECURED CORP BND 1.....	D.....	09/10/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,250,000	1,250,000		3FE.....
92936M AE 7	WPP FINANCE 2010 SENIOR CORP BND 5.625.....	D.....	09/02/2020.....	KEY BANK.....		1,306,960	1,000,000	17,031	2FE.....
98875J AA 2	ZAISMATRIXCDOZAIS_20-16A ABS 16A-A1 2.....	D.....	08/24/2020.....	JEFFRIES & CO. INC.....		2,992,500	3,000,000		1FE.....
98875J AC 8	ZAISMATRIXCDOZAIS_20-16A ABS 16A-A2 144.....	D.....	08/24/2020.....	JEFFRIES & CO. INC.....		2,000,000	2,000,000		1FE.....
000000 00 0	ERGON PERU SAC CORP BND 4.870% 06/30/3.....	D.....	07/01/2020.....	Tax Free Exchange.....		4,828,297	4,828,297		2PL.....
000000 00 0	ERGON PERU SAC CORP BND 4.870% 06/30/.....	D.....	07/29/2020.....	DIRECT.....		253,555	253,555		2FE.....
G1981* AA 2	CAYMANUNIVERSEHOLDINGSLLC SECURED CORP B.....	D.....	09/25/2020.....	DIRECT.....		19,700,000	20,000,000		1FE.....
G6363# AT 4	NAC AVIATION 29 DAC SENIOR CORP BND 7.....	D.....	09/14/2020.....	Interest Capitalization.....		498,917	498,917		4Z.....
G6363# AT 4	NAC AVIATION 29 DAC SENIOR CORP BND 7.....	D.....	07/22/2020.....	Taxable Exchange.....		15,167,906	15,000,000	297,600	4Z.....
G7612# AA 2	ROCK RAIL SOUTH WESTERN PLC SENIOR CORP.....	B.....	09/30/2020.....	DIRECT.....		2,319,269	2,319,269		2PL.....
G8124# AR 4	SIG PLC SENIOR CORP BND 5.710% 05/31/2.....	B.....	07/13/2020.....	Taxable Exchange.....		4,598,251	4,547,400	34,210	3Z.....
M6746G AB 2	LEVIATHANBONDLTD SECURED CORP BND 6.12.....	D.....	08/04/2020.....	J.P. MORGAN SECURITIES INC.....		2,200,000	2,200,000		3FE.....
M6746G AD 8	LEVIATHANBONDLTD SECURED CORP BND 6.75.....	D.....	08/04/2020.....	J.P. MORGAN SECURITIES INC.....		1,500,000	1,500,000		3FE.....
N7163R AA 1	MYRIAD INTERNATIONAL HOLDING B SENIOR CO.....	D.....	07/29/2020.....	Various.....		891,270	830,000	764	2FE.....
P37115 AF 2	EMPRESA NACIONAL DE TELECOMUNI SENIOR CO.....	D.....	07/22/2020.....	HSBC SECURITIES INC.....		1,079,000	1,000,000	22,826	2FE.....
Y7150M AF 4	PTTEP TREASURY CENTER CO LTD SENIOR CORP.....	D.....	08/05/2020.....	Various.....		4,116,930	3,860,000	5,424	2FE.....
878091 BG 1	TEACHERS INS & ANN ASSOC OF AM SUB CORP.....	D.....	07/01/2020.....	Reclass to BA.....		(2,996,010)	(3,000,000)		1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					1,755,560,212	1,678,582,609	5,082,254	XXX.....

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Bonds - Hybrid Securities									
59156R CA 4	METLIFE INC CAPSEC CORP BND 3.850% Per.....		09/08/2020.....	CITIGROUP GLOBAL MKT INC.....		4,000,000	4,000,000		2FE.....
693475 AK 1	PNC FINC SERV GROUP INC THE CAPSEC CORP.....		08/25/2020.....	Various.....		15,143,750	15,000,000	335,625	2FE.....
857477 BA 0	STATE STREET CORP JR SUB CORP BND 5.625.....		07/28/2020.....	SEAPORT GROUP.....		5,004,183	5,000,000	34,636	2FE.....
4899999	Total - Bonds - Hybrid Securities.....					24,147,933	24,000,000	370,261	XXX.....

Bonds - Unaffiliated Bank Loans									
00100U AG 7	ADS WASTE HOLDINGS INC SECURED TERM LOAN.....		07/21/2020.....	CITIBANK.....		919,219	925,000	(3,016)	3FE.....
00769Q AG 8	ADVANCED DRAINAGE SYSTEMS INC SECURED TE.....		07/24/2020.....	BARCLAYS CAPITAL.....		3,200,953	3,260,000	(39)	3FE.....
02474R AH 6	AMERICAN BUILDERS & CONTRACTOR SECURED T.....		09/16/2020.....	BANC OF AMERICA SECURITIES LLC.....		346,823	353,000		4FE.....
03234T AR 9	AMWINS GROUP INC SECUREDTERMLOAN 3.750.....		07/13/2020.....	RBC DOMINION SECURITIES INC.....		728,900	740,000	(2,449)	4FE.....
03765V AJ 9	PRIME SECURITY SERVICES BORROW SECURED T.....		07/07/2020.....	DEUTSCHE BANK AG.....				(269)	3FE.....
04538F AC 3	ASPLUNDHTREEEXPERTLLC SECURED TERM LOAN.....		09/21/2020.....	WELLS FARGO SECURITIES.....		580,837	583,756	(122)	3FE.....
05988H AB 3	BMC SOFTWARE FINANCE INC SECUREDTERMLOAN.....		07/16/2020.....	CITIBANK.....		376,350	390,000	(1,461)	4FE.....
08579J BF 8	BERRY GLOBAL INC SECURED TERM LOAN 2.1.....		07/27/2020.....	Various.....		1,473,038	1,515,000	(4,217)	3FE.....
10330J AU 2	BOYD GAMING CORPORATION SENIOR SECURED T.....		07/24/2020.....	Various.....		313,064	324,590	(838)	3FE.....
13119D AF 9	CALLAWAY GOLF COMPANY SECURED TERM LOAN.....		07/27/2020.....	BANC OF AMERICA SECURITIES LLC.....		202,950	205,000	(1,337)	4FE.....
15911A AC 7	CHANGE HEALTHCARE HOLDINGS LLC SENIOR SE.....		09/14/2020.....	UBS WARBURG LLC.....		664,190	680,000		4FE.....
19239P AB 3	COGECO COMMUNICATIONS (USA) II SECURED T.....		07/17/2020.....	Various.....		263,250	270,000	(361)	4FE.....
20902C AU 4	CONSOLIDATED CONTAINER CO LLC SECURED TE.....		07/01/2020.....	WELLS FARGO SECURITIES.....		(299)		299	4FE.....
24702N BE 9	DELL INTERNATIONAL LLC SECURED TERM LOAN.....		07/09/2020.....	CITIBANK.....		613,655	623,000	(1,396)	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
26844H AE 7	EFS COGEN HOLDINGS I LLC SECURED TERM LO.....		07/07/2020.....	GOLDMAN SACHS & CO.....		686,400	715,000	(3,283)	3FE.....
28414B AF 3	ELANCO ANIMAL HEALTH INC SECURED TERM LO.....		09/21/2020.....	Various.....		6,611,379	6,839,000	(14,297)	2FE.....
30204K AB 2	EXGEN RENEWABLES IV LLC SECUREDTERMLOAN.....		07/27/2020.....	Various.....		517,883	525,000	(179)	3FE.....
30233F AF 9	EYEMART EXPRESS SECURED TERM LOAN 4.00.....		07/01/2020.....	BARCLAYS CAPITAL.....		282,814	307,406	(4,055)	4FE.....
31740M AC 5	REFINITIV US HOLDINGS INC SECUREDTERMLOA.....		07/22/2020.....	CITIGROUP GLOBAL MKT INC.....		982,049	1,000,000		4FE.....
31935H AB 3	TRICO GROUP LLC SECURED TERM LOAN 8.50.....		08/13/2020.....	JEFFRIES & CO. INC.....		470,000	500,000		4FE.....
31935H AB 3	TRICO GROUP LLC SECURED TERM LOAN 8.50.....		09/21/2020.....	Tax Free Exchange.....		3,147,561	3,225,512		4FE.....
38017B AN 6	GO DADDY OPERATING CO LLC SECURED TERM L.....		07/17/2020.....	Various.....		1,032,928	1,053,000	(2,066)	3FE.....
38469E AC 7	GRAHAMPACKAGINGCOINC SECURED TERM LOAN.....		08/13/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		2,977,500	3,000,000		4FE.....
389376 AY 0	GRAY TELEVISION INC SECURED TERM LOAN.....		07/01/2020.....	WELLS FARGO SECURITIES.....		571		(571)	3FE.....
39843P AG 8	GRIFOLS WORLDWIDE OPERATIONS U SECURED T.....		07/07/2020.....	Various.....		745,324	770,000		3FE.....
41151P AM 7	HARBOR FREIGHT TOOLS USA INC T SENIOR SE.....		08/12/2020.....	WELLS FARGO SECURITIES.....		213,376	223,000		3FE.....
44332E AP 1	HUB INTERNATIONAL LIMITED SECURED TERM L.....		08/13/2020.....	GOLDMAN SACHS & CO.....		586,272	612,000		4FE.....
44969C BJ 8	IMS HEALTH INCORPORATED SECURED TERM LOA.....		07/30/2020.....	BANC OF AMERICA SECURITIES LLC.....		618,509	635,000		3FE.....
51508P AG 9	GOLDEN NUGGET INC SENIOR SECURED TERM NO.....		08/07/2020.....	Various.....		179,522	206,675	(606)	4FE.....
52729K AP 1	LEVEL 3 FINANCING INC SECURED TERM LOAN.....		07/07/2020.....	BANC OF AMERICA SECURITIES LLC.....		674,987	697,000		3FE.....
594088 AQ 9	MICHAELS STORES INC SECUREDTERMLOAN 3.....		07/02/2020.....	J.P. MORGAN SECURITIES INC.....		95,500	100,000	(84)	4FE.....
59501N AJ 8	MICROCHIP TECHNOLOGY INCORPORA SECUREDTE.....		07/01/2020.....	J.P. MORGAN SECURITIES INC.....		225		(225)	2FE.....
60749K AB 1	MODA MIDSTREAM LLC SECUREDTERMLOAN 3.3.....		07/07/2020.....	BARCLAYS CAPITAL.....		246,733	263,333		3FE.....
63937Y AE 1	NAVISTAR INC SECURED TERM LOAN 3.660%.....		08/27/2020.....	J.P. MORGAN SECURITIES INC.....		983,459	1,000,000		3FE.....
65336R AW 8	NEXSTAR BROADCASTING INC SECURED TERM LO.....		07/10/2020.....	BARCLAYS CAPITAL.....		278,588	285,000	(327)	3FE.....
65409Y BE 4	NIELSEN FINANCE LLC SECURED TERM LOAN.....		07/28/2020.....	GOLDMAN SACHS & CO.....		153,179	155,512	(309)	3FE.....
68216F AX 1	ON ASSIGNMENT INC. SECURED TERM LOAN 1.....		07/13/2020.....	WELLS FARGO SECURITIES.....		932,260	940,000	(1,087)	3FE.....
69353F BA 1	PQ CORP SECURED TERM LOAN 4.000% 02/07.....		09/17/2020.....	CITIBANK.....		985,000	1,000,000		4FE.....
74112C AT 0	PRESTIGE BRANDS INC SENIOR SECURED TERM.....		08/13/2020.....	BARCLAYS CAPITAL.....		343,875	350,000	(2,178)	3FE.....
74839X AF 6	QUIKRETE HOLDINGS INC SECURED TERM LOAN.....		08/05/2020.....	WELLS FARGO SECURITIES.....		282,025	290,000	(20)	4FE.....
74966F AL 7	RP CROWN PARENT LLC SECURED TERM LOAN.....		08/17/2020.....	J.P. MORGAN SECURITIES INC.....		370,140	372,000		4FE.....
74966F AL 7	RP CROWN PARENT LLC SECURED TERM LOAN.....		07/31/2020.....	Taxable Exchange.....		370,938	375,000		4FE.....
74969A AC 5	RPI 2019 INTERMEDIATE FINANCE SECURED TE.....		07/02/2020.....	MORGAN JP SECURITIES INC.....		1,632,421	1,655,000		2FE.....
75025K AF 5	RADIATE HOLDCO LLC SECURED TERM LOAN 0.....		09/25/2020.....	Tax Free Exchange.....		1,773,082	1,785,919		4FE.....
78404X AH 8	SBA SENIOR FINANCE II LLC SECURED TERM L.....		07/15/2020.....	Various.....		1,338,519	1,371,000	(991)	3FE.....
78466D BD 5	SS&C TECHNOLOGIES INC TERM LOAN 1.996%.....		07/15/2020.....	DEUTSCHE BANK AG.....		414,296	426,011	(1,127)	3FE.....
85769E AZ 4	STATION CASINOS LLC SECURED TERM LOAN.....		09/21/2020.....	Various.....		301,901	312,527	(61)	4FE.....
87823Q AR 5	TECH DATA CORP SECURED TERM LOAN 3.720.....		08/12/2020.....	Various.....		2,482,569	2,500,000		2FE.....
88145L AB 0	TERRIER MEDIA BUYER INC SECURED TERM LOA.....		07/09/2020.....	BARCLAYS CAPITAL.....		65,995	67,000	(146)	4FE.....
88233F AK 6	VISTRA OPERATIONS COMPANY LLC SECUREDTER.....		09/11/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		991,722	1,000,000		2FE.....
88632N AP 5	TIBCO SOFTWARE INC SECURED TERM LOAN 3.....		07/20/2020.....	J.P. MORGAN SECURITIES INC.....		140,288	145,000		4FE.....
90385K AD 3	ULTIMATE SOFTWARE GRP INC. SECURED TERM.....		07/06/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		1,477,500	1,500,000		4FE.....
91335P AE 9	UNIVAR USA INC SECURED TERM LOAN 2.397.....		07/02/2020.....	BANC OF AMERICA SECURITIES LLC.....		1,009,054	1,035,000		3FE.....
91335P AH 2	UNIVAR USA INC SECURED TERM LOAN 2.220.....		07/22/2020.....	GOLDMAN SACHS & CO.....		417,755	430,676	(1,342)	3FE.....
91820U AQ 3	VFH PARENT LLC SECURED TERM LOAN 3.246.....		07/01/2020.....	Various.....		(69,073)	(72,402)	5,167	3FE.....
92345M AQ 5	VERINT SYSTEMS INC. TERM LOAN 2.234%.....		07/01/2020.....	J.P. MORGAN SECURITIES INC.....				(1,984)	3FE.....
92565E AB 9	VICI PROPERTIES 1 LLC SENIOR SECURED TER.....		07/23/2020.....	Various.....		506,272	537,000	(1,621)	2FE.....
92929L AT 5	WMG ACQUISITION CORP SECURED TERM LOAN.....		07/22/2020.....	Various.....		656,088	665,000	(1,305)	3FE.....
98931Y AC 7	ZEKELMAN INDUSTRIES INC SECURED TERM LOA.....		07/08/2020.....	GOLDMAN SACHS & CO.....		386,113	395,000	(762)	3FE.....
000000 00 0	STADCO LA LLC SECUREDREVOLVELOAN 2.000.....		08/28/2020.....	DIRECT.....		522,766	522,766		2.....

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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
000000 00 0	ULTIMATE SOFTWARE GRP INC. SECURED TERM.....		08/05/2020.....	WELLS FARGO SECURITIES.....		385,110	396,000	(2,418)	4FE.....
000000 00 0	SHEARERS FOOD LLC SECURED TERM LOAN 4.....		09/25/2020.....	CREDIT SUISE FIRST BOSTON COR.....		1,320,025	1,330,000		4FE.....
G9341J AL 4	VERITAS US INC SECURED TERM LOAN 6.500.....		08/26/2020.....	BANC OF AMERICA SECURITIES LLC.....		294,000	300,000		4FE.....
G9341J AL 4	VERITAS US INC SECURED TERM LOAN 6.500.....		08/20/2020.....	Taxable Exchange.....		340,736	346,419		4FE.....
G9368P BC 7	VIRIGIN MEDIA SECURED TERM LOAN 2.652%.....		07/06/2020.....	RBC DOMINION SECURITIES INC.....		469,238	485,000	(1,047)	3FE.....
09776M AN 4	BOMBARDIER RECREATIONAL PRODUC SECUREDTE.....	A.....	07/17/2020.....	RBC DOMINION SECURITIES INC.....		683,913	677,142	(219)	4FE.....
C3604M AM 4	GATEWAY CASINOS AND ENTERTAINM SENIOR SE.....	A.....	08/31/2020.....	DIRECT.....		8,654	8,654		4FE.....
C7052B AF 1	GFL ENVIRONMENTAL INC SECUREDTERMLOAN.....	A.....	07/20/2020.....	BARCLAYS CAPITAL.....		1,147,749	1,160,808		3FE.....
C9413P AZ 6	BAUSCH HEALTH COMPANIES INC SECUREDTERML.....	A.....	07/16/2020.....	CITIBANK.....		67,182	68,000		3FE.....
78466D BE 3	SS&C TECHNOLOGIES HOLDINGS EUR SECUREDTE.....	D.....	07/15/2020.....	DEUTSCHE BANK AG.....		295,416	303,989	(700)	3FE.....
000000 00 0	BANIJAY GROUP SAS SECURED TERM LOAN 3.....	D.....	08/13/2020.....	DEUTSCHE BANK AG.....		197,846	200,000		3FE.....
8299999	Total - Bonds - Unaffiliated Bank Loans.....					53,709,064	54,860,293	(53,049)	XXX.....
8399997	Total - Bonds - Part 3.....					2,326,646,884	2,234,104,139	6,190,624	XXX.....
8399999	Total - Bonds.....					2,326,646,884	2,234,104,139	6,190,624	XXX.....
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
03272L 10 8	ANAPLAN INC.....		09/28/2020.....	DIRECT.....	8,882,000	537,139	XXX		
09251M 10 8	BLACKROCK EQUITY DIVIDEND FUND OPEN_ENDF.....		07/17/2020.....	WELLS FARGO SECURITIES.....	1,662,040	30,052	XXX		
18915M 10 7	CLOUDFLAREINC.....		08/07/2020.....	DIRECT.....	44,536,000	1,784,112	XXX		
191912 40 1	Cohen & Steers Realty Income F OPEN_ENDF.....		07/02/2020.....	WELLS FARGO SECURITIES.....	82,020	1,197	XXX		
22788C 10 5	CROWDSTRIKE HOLDINGS INC.....		07/02/2020.....	DIRECT.....	15,799,000	1,694,759	XXX		
315912 70 9	FIDELITY NASDAQ COMPOSITE INDE.....		07/07/2020.....	WELLS FARGO SECURITIES.....	1,424,440	187,300	XXX		
413838 72 3	OAKMARK FUND.....		07/07/2020.....	WELLS FARGO SECURITIES.....	830,400	16,500	XXX		
47103C 26 6	JANUS PERKINS MID CAP VALUE A FUND OPEN.....		07/07/2020.....	WELLS FARGO SECURITIES.....	418,850	5,600	XXX		
55087P 10 4	LYFTINC.....		08/17/2020.....	DIRECT.....	4,300,000	122,593	XXX		
59045L 10 6	MERSANATHERAPEUTICSINC.....		09/14/2020.....	DIRECT.....	6,181,000	149,395	XXX		
70614W 10 0	PELTONINTERACTIVEINC.....		09/03/2020.....	DIRECT.....	12,120,000	997,234	XXX		
78462F 10 3	SPDR TRUST SERIES 1.....		07/08/2020.....	WELLS FARGO SECURITIES.....	811,000	256,634	XXX		
88339P 10 1	REALREALINC.....		08/21/2020.....	DIRECT.....	68,660,000	1,173,399	XXX		
922042 84 1	VANGUARD EMR MRKTS STK INX CL OPEN_END F.....		09/21/2020.....	WELLS FARGO SECURITIES.....	120,740	4,400	XXX		
922908 68 6	VANGUARD 500 INDEX OPEN_END FUND.....		09/25/2020.....	WELLS FARGO SECURITIES.....	743,380	52,470	XXX		
957663 67 7	WESTERN ASSET CORE BOND CL IS OPEN END F.....		09/01/2020.....	WELLS FARGO SECURITIES.....	313,640	4,308	XXX		
72352L 10 6	PINTEREST INC CLASS A.....		08/03/2020.....	DIRECT.....	4,717,000	170,189	XXX		
G59669 10 4	MEITUAN DIANPING.....	B.....	07/20/2020.....	DIRECT.....	42,022,990	1,021,295	XXX		
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					8,208,576	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					8,208,576	XXX	0	XXX.....
9799999	Total - Common Stocks.....					8,208,576	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					8,208,576	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					2,334,855,460	XXX	6,190,624	XXX.....

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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
Bonds - U.S. Government																					
233244	AH 5		09/07/2020	US DEPT OF TRANSPORTATION AGENCY BND 144		241,959	241,959	226,396	242,907		(948)		(948)		241,959			.0	9,027	12/07/2021	1
36200J	AM 2		09/01/2020	GNMA POOL # 602212 6.000% 03/15/33		80,432	80,432	83,197	82,457		(2,026)		(2,026)		80,432			.0	3,308	03/15/2033	1
36200Q	K3 7		09/01/2020	GNMA GNMA 30YR 6.500% 03/15/32		489	489	496	494		(5)		(5)		489			.0	21	03/15/2032	1
36200S	TX 8		09/01/2020	GNMA GNMA 30YR 6.500% 10/15/31		1,590	1,590	1,613	1,605		(16)		(16)		1,590			.0	71	10/15/2031	1
36201F	UX 3		09/01/2020	GNMA GNMA 30YR 7.000% 04/15/32		408	408	410	409		(1)		(1)		408			.0	19	04/15/2032	1
36201F	XG 7		09/01/2020	GNMA GNMA 30YR 6.500% 06/15/32		2,280	2,280	2,313	2,303		(23)		(23)		2,280			.0	98	06/15/2032	1
36201L	TN 4		09/01/2020	GNMA GNMA 30YR 6.500% 04/15/32		26,188	26,188	26,569	26,444		(256)		(256)		26,188			.0	1,262	04/15/2032	1
36202C	2H 5		09/01/2020	GNMA2 GNMA2 30YR 6.000% 04/20/28		3,412	3,412	3,288	3,335		77		77		3,412			.0	136	04/20/2028	1
36202C	2W 2		09/01/2020	GNMA2 GNMA2 30YR 6.000% 05/20/28		2,659	2,659	2,566	2,601		58		58		2,659			.0	100	05/20/2028	1
36202E	6E 4		09/01/2020	GNMA2 GNMA2 30YR 5.000% 06/20/39		305,865	305,865	310,740	310,054		(4,189)		(4,189)		305,865			.0	10,093	06/20/2039	1
36202E	S9 1		09/01/2020	GNMA2 POOL # 004144 5.500% 05/20/38		4,784	4,784	4,842	4,833		(50)		(50)		4,784			.0	172	05/20/2038	1
36202E	VP 1		09/01/2020	GNMA2 POOL # 004222 6.000% 08/20/38		9,746	9,746	9,720	9,720		26		26		9,746			.0	375	08/20/2038	1
36202S	BC 1		09/01/2020	GNMA GNMA 30YR 6.000% 01/15/33		80	80	83	82		(2)		(2)		80			.0	3	01/15/2033	1
36203B	J5 4		09/01/2020	GNMA GNMA 30YR 7.000% 12/15/22		157	157	152	155		2		2		157			.0	7	12/15/2022	1
36203C	KE 1		09/01/2020	GNMA GNMA 30YR 7.500% 11/15/23		34	34	35	34				0		34			.0	2	11/15/2023	1
36203C	LK 6		08/01/2020	GNMA GNMA 30YR 7.000% 01/15/24		745	745	735	740		5		5		745			.0	35	01/15/2024	1
36203C	NC 2		09/01/2020	GNMA GNMA 30YR 7.000% 09/15/23		106	106	103	105		2		2		106			.0	5	09/15/2023	1
36203C	SF 0		09/01/2020	GNMA GNMA 30YR 6.500% 05/15/23		227	227	219	224		3		3		227			.0	10	05/15/2023	1
36203C	VH 2		09/01/2020	GNMA GNMA 30YR 7.000% 11/15/23		14	14	13	13				0		14			.0	1	11/15/2023	1
36203D	FQ 8		09/01/2020	GNMA GNMA 30YR 7.000% 09/15/23		10	10	10	10				0		10			.0		09/15/2023	1
36203D	GU 8		09/01/2020	GNMA GNMA 30YR 7.000% 12/15/23		31	31	30	30		1		1		31			.0	1	12/15/2023	1
36203E	6N 3		09/01/2020	GNMA GNMA 30YR 6.500% 08/15/23		855	855	824	841		14		14		855			.0	37	08/15/2023	1
36203F	YQ 2		09/01/2020	GNMA GNMA 30YR 6.500% 08/15/23		110	110	106	109		2		2		110			.0	5	08/15/2023	1
36203H	G3 9		09/01/2020	GNMA GNMA 30YR 7.000% 07/15/23		7	7	7	7				0		7			.0		07/15/2023	1
36203H	RN 3		09/01/2020	GNMA GNMA 30YR 7.000% 09/15/23		62	62	60	61		1		1		62			.0	3	09/15/2023	1
36203J	XE 2		09/01/2020	GNMA GNMA 30YR 7.000% 08/15/23		31	31	30	31				0		31			.0	1	08/15/2023	1
36203K	HQ 0		09/01/2020	GNMA GNMA 30YR 7.000% 12/15/23		13	13	13	13				0		13			.0	1	12/15/2023	1
36203K	K6 0		09/01/2020	GNMA GNMA 30YR 1994 7.000% 01/15/24		16	16	16	16				0		16			.0	1	01/15/2024	1
36203L	RC 8		09/01/2020	GNMA GNMA 30YR 7.000% 07/15/23		48	48	47	48		1		1		48			.0	2	07/15/2023	1
36203M	B9 0		09/01/2020	GNMA GNMA 30YR 1994 7.000% 05/15/24		46	46	45	45				0		46			.0	2	05/15/2024	1
36203P	AY 9		09/01/2020	GNMA GNMA 30YR 7.000% 12/15/23		111	111	109	110		1		1		111			.0	5	12/15/2023	1
36203Q	JS 1		09/01/2020	GNMA GNMA 30YR 7.000% 05/15/24		60	60	59	60				0		60			.0	3	05/15/2024	1
36203R	MW 6		09/01/2020	GNMA GNMA 30YR 6.500% 05/15/23		620	620	598	611		9		9		620			.0	27	05/15/2023	1
36203R	YD 5		09/01/2020	GNMA GNMA 30YR 7.500% 05/15/23		138	138	139	138				0		138			.0	8	05/15/2023	1
36203S	4K 0		09/01/2020	GNMA GNMA 30YR 7.000% 08/15/23		45	45	43	44		1		1		45			.0	2	08/15/2023	1
36203S	XB 8		09/01/2020	GNMA GNMA 30YR 7.000% 09/15/23		17	17	16	16				0		17			.0	1	09/15/2023	1
36203T	HT 5		09/01/2020	GNMA POOL # 358542 7.000% 07/15/23		8	8	8	8				0		8			.0		07/15/2023	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
36203T	NB 7 GNMA GNMA 30YR 7.000% 09/15/23	..	09/01/2020	Paydown	40	40	39	40	40	1			1		40			0	2	09/15/2023	1
36203V	DE 7 GNMA GNMA 30YR 7.000% 11/15/23	..	09/01/2020	Paydown	24	24	23	24	24				0		24			0	1	11/15/2023	1
36203V	U3 2 GNMA GNMA 30YR 7.000% 07/15/23	..	09/01/2020	Paydown	79	79	76	78	78	1			1		79			0	4	07/15/2023	1
36203V	W9 7 GNMA GNMA 30YR 1994 7.000% 02/15/24	..	09/01/2020	Paydown	66	66	65	65	65				0		66			0	3	02/15/2024	1
36203W	2E 7 GNMA GNMA 30YR 7.000% 02/15/22	..	08/01/2020	Paydown	31	31	29	30	30				0		31			0	1	02/15/2022	1
36203W	2J 6 GNMA GNMA 30YR 7.000% 03/15/22	..	09/01/2020	Paydown	10	10	10	10	10				0		10			0		03/15/2022	1
36203W	QV 3 GNMA GNMA 30YR 7.000% 09/15/23	..	09/01/2020	Paydown	12	12	12	12	12				0		12			0	1	09/15/2023	1
36203Y	ER 1 GNMA GNMA 30YR 7.000% 09/15/23	..	09/01/2020	Paydown	144	144	140	142	142	2			2		144			0	7	09/15/2023	1
36204A	PF 6 GNMA GNMA 30YR 7.000% 08/15/23	..	07/01/2020	Paydown	10	10	10	10	10				0		10			0		08/15/2023	1
36204A	PV 1 GNMA GNMA 30YR 7.000% 08/15/23	..	09/01/2020	Paydown	27	27	26	26	26				0		27			0	1	08/15/2023	1
36204A	UY 9 GNMA GNMA 30YR 7.000% 09/15/23	..	09/01/2020	Paydown	34	34	33	34	34	1			1		34			0	2	09/15/2023	1
36204C	MV 0 GNMA GNMA 30YR 7.000% 11/15/23	..	09/01/2020	Paydown	1,573	1,573	1,521	1,553	1,553	21			21		1,573			0	82	11/15/2023	1
36204D	LL 1 GNMA GNMA 30YR 1994 7.000% 02/15/24	..	09/01/2020	Paydown	9	9	9	9	9				0		9			0		02/15/2024	1
36204G	ZK 1 GNMA GNMA 30YR 7.000% 12/15/23	..	09/01/2020	Paydown	178	178	172	176	176	2			2		178			0	8	12/15/2023	1
36204H	6E 5 GNMA GNMA 30YR 7.000% 10/15/23	..	09/01/2020	Paydown	5	5	5	5	5				0		5			0		10/15/2023	1
36204L	VC 2 GNMA GNMA 30YR 7.000% 04/15/22	..	09/01/2020	Paydown	172	172	165	170	170	2			2		172			0	7	04/15/2022	1
36204L	X3 0 GNMA GNMA 30YR 7.000% 11/15/23	..	09/01/2020	Paydown	21	21	20	21	21				0		21			0	1	11/15/2023	1
36204M	MB 2 GNMA GNMA 30YR 7.000% 12/15/23	..	09/01/2020	Paydown	29	29	28	29	29				0		29			0	1	12/15/2023	1
36204R	N8 7 GNMA POOL # 377615 7.500% 09/15/25	..	09/01/2020	Paydown	218	218	213	216	216	3			3		218			0	12	09/15/2025	1
36204W	QL 4 GNMA GNMA 30YR 7.000% 01/15/24	..	09/01/2020	Paydown	3	3	3	3	3				0		3			0		01/15/2024	1
36205A	5H 3 GNMA GNMA 30YR 1994 7.000% 05/15/24	..	09/01/2020	Paydown	5	5	5	5	5				0		5			0		05/15/2024	1
36205A	NF 7 GNMA GNMA 30YR 7.000% 09/15/25	..	09/01/2020	Paydown	294	294	290	292	292	2			2		294			0	14	09/15/2025	1
36205B	HR 6 GNMA GNMA 30YR 7.000% 05/15/24	..	09/01/2020	Paydown	66	66	65	66	66				0		66			0	3	05/15/2024	1
36205C	6H 8 GNMA GNMA 30YR 7.000% 09/15/25	..	09/01/2020	Paydown	8	8	8	8	8				0		8			0		09/15/2025	1
36205F	Z7 1 GNMA GNMA 30YR 7.000% 09/15/25	..	09/01/2020	Paydown	431	431	426	428	428	3			3		431			0	20	09/15/2025	1
36205P	Y4 7 GNMA GNMA 30YR 7.000% 09/15/25	..	09/01/2020	Paydown	294	294	290	292	292	2			2		294			0	14	09/15/2025	1
36205Q	4W 6 GNMA GNMA 30YR 7.000% 07/15/25	..	09/01/2020	Paydown	34	34	33	33	33				0		34			0	2	07/15/2025	1
36205R	L4 7 GNMA GNMA 30YR 7.000% 09/15/25	..	09/01/2020	Paydown	298	298	294	296	296	2			2		298			0	14	09/15/2025	1
36205R	L6 2 GNMA GNMA 30YR 7.000% 09/15/25	..	09/01/2020	Paydown	29	29	29	29	29				0		29			0	1	09/15/2025	1
36205R	TF 4 GNMA GNMA 30YR 7.000% 08/15/25	..	09/01/2020	Paydown	70	70	69	70	70	1			1		70			0	3	08/15/2025	1
36206A	PL 1 GNMA GNMA 30YR 7.500% 11/15/25	..	09/01/2020	Paydown	61	61	60	60	60	1			1		61			0	3	11/15/2025	1
36206B	WG 2 GNMA GNMA 30YR 7.000% 09/15/25	..	09/01/2020	Paydown	64	64	63	64	64				0		64			0	3	09/15/2025	1
36206E	3P 8 GNMA GNMA 30YR 7.000% 09/15/25	..	09/01/2020	Paydown	30	30	30	30	30				0		30			0	1	09/15/2025	1
36206E	CP 8 GNMA GNMA 30YR 7.000% 09/15/25	..	09/01/2020	Paydown	54	54	53	53	53				0		54			0	2	09/15/2025	1
36206E	FZ 3 GNMA POOL # 408884 7.000% 09/15/25	..	09/01/2020	Paydown	451	451	445	447	447	4			4		451			0	21	09/15/2025	1
36206F	LU 4 GNMA GNMA 30YR 7.000% 09/15/25	..	09/01/2020	Paydown	43	43	42	43	43				0		43			0	2	09/15/2025	1
36206F	RC 8 GNMA GNMA 30YR 7.000% 08/15/25	..	09/01/2020	Paydown	141	141	139	140	140	1			1		141			0	7	08/15/2025	1
36206F	RJ 3 GNMA GNMA 30YR 7.000% 08/15/25	..	09/01/2020	Paydown	50	50	49	50	50				0		50			0	2	08/15/2025	1
36206F	SE 3 GNMA GNMA 30YR 7.000% 09/15/25	..	09/01/2020	Paydown	340	340	335	337	337	3			3		340			0	15	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

QE05.2

1	2	3	4	5	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
36206J	FS 8		09/01/2020	Paydown		18	18	17	17				0		18		0	0	1	08/15/2025	1
36206J	YG 3		09/01/2020	Paydown		144	144	142	143		1		1		144		0	0	7	08/15/2025	1
36206K	BY 6		09/01/2020	Paydown		175	175	173	174		1		1		175		0	0	8	09/15/2025	1
36206K	HA 2		09/01/2020	Paydown		36	36	36	36				0		36		0	0	2	09/15/2025	1
36206L	BY 4		09/01/2020	Paydown		348	348	343	345		3		3		348		0	0	16	09/15/2025	1
36206L	CQ 0		09/01/2020	Paydown		303	303	299	301		2		2		303		0	0	14	09/15/2025	1
36206L	DA 4		09/01/2020	Paydown		286	286	282	284		2		2		286		0	0	13	09/15/2025	1
36206L	PU 7		09/01/2020	Paydown		13	13	13	13				0		13		0	0	1	08/15/2025	1
36206L	SJ 9		09/01/2020	Paydown		52	52	52	52				0		52		0	0	2	09/15/2025	1
36206M	PP 6		09/01/2020	Paydown		94	94	93	93		1		1		94		0	0	4	08/15/2025	1
36206N	C4 5		09/01/2020	Paydown		51	51	50	50				0		51		0	0	2	09/15/2025	1
36206P	AF 7		09/01/2020	Paydown		27	27	26	26				0		27		0	0	1	12/15/2025	1
36206P	PG 9		09/01/2020	Paydown		153	153	150	151		2		2		153		0	0	8	01/15/2026	1
36206P	WY 2		09/01/2020	Paydown		99	99	98	98		1		1		99		0	0	5	09/15/2025	1
36206Q	K2 3		09/01/2020	Paydown		485	485	473	478		7		7		485		0	0	24	06/15/2026	1
36206S	JX 3		09/01/2020	Paydown		11	11	10	10				0		11		0	0		09/15/2025	1
36206U	NA 3		09/01/2020	Paydown		505	505	498	501		4		4		505		0	0	25	02/15/2026	1
36206U	W6 2		09/01/2020	Paydown		40	40	39	39		1		1		40		0	0	2	05/15/2026	1
36206W	Z4 0		09/01/2020	Paydown		122	122	120	121		2		2		122		0	0	6	06/15/2026	1
36207A	K3 5		09/01/2020	Paydown		47	47	46	46		1		1		47		0	0	2	06/15/2026	1
36207L	H3 5		09/01/2020	Paydown		31	31	31	31				0		31		0	0	1	03/15/2031	1
36210R	G6 1		09/01/2020	Paydown		138	138	139	138				0		138		0	0	6	11/15/2031	1
36213C	J5 0		09/01/2020	Paydown		35	35	35	35				0		35		0	0	2	08/15/2031	1
36213E	W6 9		09/01/2020	Paydown		1,625	1,625	1,648	1,640		(16)		(16)		1,625		0	0	69	03/15/2032	1
36213F	H5 5		09/01/2020	Paydown		392	392	394	393		(1)		(1)		392		0	0	16	12/15/2032	1
36213F	K9 3		09/01/2020	Paydown		31,657	31,657	32,760	32,456		(800)		(800)		31,657		0	0	1,133	01/15/2033	1
362161	MC 2		09/01/2020	Paydown		71	71	69	70		1		1		71		0	0	3	05/15/2023	1
36220Y	6P 3		09/01/2020	Paydown		17	17	17	17				0		17		0	0	1	10/15/2020	1
36220Y	YT 4		08/01/2020	Paydown		43	43	45	43				0		43		0	0	3	09/15/2020	1
36223G	UA 5		08/01/2020	Paydown		277	277	292	279		(2)		(2)		277		0	0	17	07/15/2021	1
36223J	AH 6		09/01/2020	Paydown		44	44	46	45				0		44		0	0	3	08/15/2021	1
36223M	XL 5		09/01/2020	Paydown		23	23	24	24				0		23		0	0	1	12/15/2021	1
36223N	CH 5		09/01/2020	Paydown		142	142	133	140		3		3		142		0	0	8	11/15/2021	1
36223S	AD 5		09/01/2020	Paydown		474	474	488	477		(3)		(3)		474		0	0	27	05/15/2022	1
36223Y	5B 2		09/01/2020	Paydown		609	609	627	612		(3)		(3)		609		0	0	35	04/15/2022	1
36223Y	QM 5		09/01/2020	Paydown		64	64	62	63		1		1		64		0	0	3	08/15/2023	1
36224A	J2 8		09/01/2020	Paydown		159	159	163	160		(1)		(1)		159		0	0	9	05/15/2022	1
36224C	UP 0		09/01/2020	Paydown		10	10	10	10				0		10		0	0		05/15/2022	1
36224D	R6 4		09/01/2020	Paydown		27	27	28	27				0		27		0	0	2	04/15/2022	1
36224H	FS 0		09/01/2020	Paydown		255	255	263	257		(2)		(2)		255		0	0	14	05/15/2022	1
36224H	V6 0		09/01/2020	Paydown		117	117	122	118		(1)		(1)		117		0	0	7	05/15/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36224L	NW 3 GNMA GNMA 30YR 7.000% 08/15/23		09/01/2020	Paydown		17	17	16	16				0		17		0	0	1	08/15/2023	1
36224L	S3 2 GNMA GNMA 30YR 7.000% 12/15/22		09/01/2020	Paydown		2,598	2,598	2,512	2,565		32		32		2,598		0	0	121	12/15/2022	1
36224M	7D 1 GNMA GNMA 30YR 7.000% 06/15/23		09/01/2020	Paydown		50	50	48	49		1		1		50		0	0	2	06/15/2023	1
36224P	2M 9 GNMA GNMA 30YR 7.500% 08/15/25		09/01/2020	Paydown		5	5	4	4				0		5		0	0		08/15/2025	1
36224T	MU 1 GNMA GNMA 30YR 7.500% 03/15/23		09/01/2020	Paydown		305	305	308	305		(1)		(1)		305		0	0	15	03/15/2023	1
36224W	RM 7 GNMA GNMA 30YR 7.500% 05/15/23		09/01/2020	Paydown		35	35	36	35				0		35		0	0	2	05/15/2023	1
36224X	PY 1 GNMA GNMA 30YR 7.000% 02/15/23		09/01/2020	Paydown		5	5	5	5				0		5		0	0		02/15/2023	1
36224Y	YS 2 GNMA GNMA 30YR 7.500% 03/15/23		09/01/2020	Paydown		42	42	43	42				0		42		0	0	2	03/15/2023	1
36225A	GM 6 GNMA GNMA 30YR 7.000% 07/15/25		09/01/2020	Paydown		235	235	232	233		2		2		235		0	0	11	07/15/2025	1
36225B	ND 6 GNMA POOL # 781288 6.500% 05/15/31		09/01/2020	Paydown		65,061	65,061	66,169	65,814		(754)		(754)		65,061		0	0	2,795	05/15/2031	1
36225C	C9 5 GNMA2 G2 1/1 1Y CMT ARM 3.250% 07/20/2		09/01/2020	Paydown		1,216	1,216	1,234	1,216				0		1,216		0	0	26	06/01/2027	1
36225C	DM 5 GNMA2 G2 1/1 1Y CMT ARM 3.250% 08/20/2		09/01/2020	Paydown		330	330	335	330				0		330		0	0	7	07/01/2027	1
36241K	LQ 9 GNMA POOL # 782135 5.500% 01/15/37		09/01/2020	Paydown		23,762	23,762	23,933	23,903		(140)		(140)		23,762		0	0	814	01/15/2037	1
36292C	BU 7 GNMA GNMA 30YR 6.000% 07/15/35		09/01/2020	Paydown		12,152	12,152	12,089	12,095		57		57		12,152		0	0	489	07/15/2035	1
36292L	EX 8 GNMA GNMA 30YR 6.000% 06/15/36		09/01/2020	Paydown		8,196	8,196	8,325	8,305		(109)		(109)		8,196		0	0	360	06/15/2036	1
36296D	YU 6 GNMA GNMA 30YR 5.500% 05/15/38		09/01/2020	Paydown		61,896	61,896	62,573	62,471		(575)		(575)		61,896		0	0	2,044	05/15/2038	1
38373Q	MZ 1 GNMA GNMA_03-37 5.500% 05/20/33		09/01/2020	Paydown		335,977	335,977	328,470	332,473		3,504		3,504		335,977		0	0	11,841	05/20/2033	1
38374C	CC 3 GOVERNMENT NATIONAL MORTGAGE A GNMA_03-7		09/01/2020	Paydown		540,429	540,429	499,719	528,160		12,269		12,269		540,429		0	0	19,520	09/20/2033	1
38374C	YN 5 GOVERNMENT NATIONAL MORTGAGE A GNMA_03-8		09/01/2020	Paydown		123,529	123,529	117,723	121,544		1,985		1,985		123,529		0	0	4,361	10/20/2033	1
38374F	X5 8 GNMA GNMA_04-21 5.000% 04/16/34		09/01/2020	Paydown		379,340	379,340	356,698	368,480		10,860		10,860		379,340		0	0	12,218	04/16/2034	1
38374H	PY 0 GNMA GNMA_04-54 5.500% 07/20/34		09/01/2020	Paydown		971,998	971,998	951,115	962,429		9,569		9,569		971,998		0	0	34,447	07/20/2034	1
38374M	MC 0 GOVERNMENT NATIONAL MORTGAGE A GNMA_05-9		09/01/2020	Paydown		392,512	392,512	348,508	377,281		15,232		15,232		392,512		0	0	14,059	12/20/2035	1
38375J	XK 6 GOVERNMENT NATIONAL MORTGAGE A GNMA_07-2		09/01/2020	Paydown		621,381	621,381	620,361	620,361		1,019		1,019		621,381		0	0	22,689	04/20/2037	1
83162C	TX 1 SMALL BUSINESS ADMINISTRATION SBAP_11-20		09/01/2020	Paydown		53,597	53,597	53,597	53,450		147		147		53,597		0	0	2,229	03/01/2031	1
911760	KE 5 VENDEE MORTGAGE TRUST VENDE_97 VENDE_97-		09/01/2020	Paydown		93,635	93,635	92,048	93,103		531		531		93,635		0	0	4,650	02/15/2027	1
912828	2J 8 UNITED STATES TREASURY SENIOR GOVT BND		07/15/2020	Maturity		1,000,000	1,000,000	994,221	997,079		2,921		2,921		1,000,000		0	0	15,000	07/15/2020	1
912828	VZ 0 UNITED STATES TREASURY GOVT BND 2.000%		09/30/2020	Maturity		100,000	100,000	100,164	100,019		(19)		(19)		100,000		0	0	2,000	09/30/2020	1
31399B	8H 5 GOVERNMENT NATIONAL MORTGAGE A CMBS_2023		09/01/2020	Paydown		1,197	1,195	1,201	1,404		(207)		(207)		1,197		0	0	81	02/01/2023	1
0599999	Total - Bonds - U.S. Government					5,517,570	5,517,568	5,363,017	5,469,293	0	48,267	0	48,267	0	5,517,570	0	0	0	176,391	XXX	XXX

QE05.3

Bonds - All Other Government

218493	AA 2 CORDELIO AMALCO GP I SECURED CORP BND		09/30/2020	Redemption	100.0000	270,153	270,153	271,689	278,278				0	(6,589)	270,153	(1,536)	(1,536)	(1,536)	10,701	09/30/2034	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

QE05.4

1	2	3	4	5	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
66977W AQ 2	NOVA CHEM CORP. SENIOR CORP BND 144A 4	A	07/22/2020	GOLDMAN SACHS & CO.....		2,320,625	2,350,000	2,350,000	2,350,000				0		2,350,000		(29,375)	(29,375)	74,147	06/01/2024	3FE.....
03846J X5 4	EGYPT (ARAB REPUBLIC OF) SENIOR CORP BND	D	07/21/2020	CITIGROUP GLOBAL MKT INC.....		497,500	500,000	500,000					0		500,000		(2,500)	(2,500)	5,719	05/29/2032	4FE.....
040114 GL 8	REPUBLIC OF ARGENTINA GOVT BND 0.000%	D	09/04/2020	Taxable Exchange.....		2,600,931	5,047,337	1,716,095	2,733,260		26,271	1,043,437	(1,017,166)		1,716,095		884,837	884,837		12/31/2033	6FE.....
105756 BR 0	BRAZIL FEDERATIVE REPUBLIC OF GOVT BND	D	07/24/2020	SANTANDER INVESTMENT.....		1,656,375	1,500,000	1,361,250	1,370,972		1,728		1,728		1,372,700		283,675	283,675	89,297	01/07/2041	3FE.....
105756 BV 1	BRAZIL FEDERATIVE REPUBLIC OF GOVT BND	D	07/24/2020	CITIGROUP GLOBAL MKT INC.....		1,072,400	1,000,000	860,000	913,085		8,631		8,631		921,715		150,685	150,685	44,979	01/07/2025	3FE.....
195325 DS 1	COLOMBIA REPUBLIC OF SENIOR CORP BND 3	D	09/02/2020	JEFFRIES & CO. INC.....		1,046,250	1,000,000	996,370			55		55		996,425		49,825	49,825	7,813	04/15/2031	2FE.....
226775 AC 8	CROATIA REPUBLIC OF GOVT BND 144A 6.62	D	07/14/2020	Maturity.....		2,000,000	2,000,000	1,890,000	1,991,011		8,989		8,989		2,000,000				132,500	07/14/2020	2FE.....
25714P AK 4	DOMINICAN REPUBLIC GOVERNMENT GOVT BND	D	07/21/2020	JEFFRIES & CO. INC.....		173,418	166,667	183,750	168,900		(144)		(144)		168,756		4,662	4,662	8,924	05/06/2021	3FE.....
25714P DJ 4	DOMINICAN REPUBLIC GOVERNMENT SENIOR COR	D	07/21/2020	CIBC WORLD MARKETS CORP....		1,108,000	1,000,000	1,016,000			(322)		(322)		1,015,678		92,322	92,322	33,229	01/29/2026	3FE.....
25714P DT 2	DOMINICAN REPUBLIC GOVERNMENT SENIOR COR	D	08/07/2020	Various.....		1,919,900	1,800,000	1,753,200			1,427		1,427		1,754,627		165,273	165,273	55,930	01/25/2027	3FE.....
25714P DZ 8	DOMINICAN REPUBLIC GOVERNMENT SENIORCORP	D	07/24/2020	CITIGROUP GLOBAL MKT INC.....		5,321,750	5,000,000	5,000,000	5,000,000				0		5,000,000		321,750	321,750	307,500	07/19/2028	3FE.....
29646A AC 0	ESKOM HOLDINGS SOC LTD SENIORCORPBND144A	D	08/19/2020	BARCLAYS CAPITAL.....		5,101,500	5,000,000	5,000,000	5,000,000				0		5,000,000		101,500	101,500	327,201	08/10/2028	3FE.....
401494 AR 0	GUATEMALA REPUBLIC OF SENIOR CORP BND 14	D	07/01/2020	JEFFRIES & CO. INC.....		716,460	600,000	599,952			2		2		599,954		116,506	116,506	21,948	06/01/2050	3FE.....
401494 AS 8	GUATEMALA REPUBLIC OF SENIOR CORP BND	D	07/01/2020	JEFFRIES & CO. INC.....		1,114,100	1,000,000	1,000,000					0		1,000,000		114,100	114,100	10,750	04/24/2032	3FE.....
59284M AB 0	MEXICO CITY AIRPORT TRUST SECURED CORP B	D	08/05/2020	Various.....		844,050	980,000	966,584	967,136		123		123		967,259		(123,209)	(123,209)	40,526	10/31/2046	2FE.....
699149 AJ 9	PARAGUAY REPUBLIC OF (GOVERNME SENIOR CO	D	08/07/2020	JEFFRIES & CO. INC.....		1,182,510	1,000,000	1,005,500			(201)		(201)		1,005,299		177,211	177,211	14,163	04/28/2031	3FE.....
71647N AZ 2	PETROBRAS INT BRASPETRO BV SENIORCORPBND	D	07/27/2020	BNP PARIBAS.....		2,150,000	2,000,000	1,970,300	1,972,237		1,354		1,354		1,973,591		176,409	176,409	114,361	02/01/2029	3FE.....
71647N BD 0	PETROBRAS INT BRASPETRO BV SENIOR CORP B	D	07/27/2020	JEFFRIES & CO. INC.....		1,101,750	1,000,000	1,000,000	1,000,000				0		1,000,000		101,750	101,750	59,417	03/19/2049	3FE.....
71647N BG 3	PETROBRAS INT BRASPETRO BV SENIOR CORP B	D	07/27/2020	Standard Charter Bank.....		1,937,988	1,800,000	1,765,980			54		54		1,766,034		171,954	171,954	18,900	06/03/2050	3FE.....
71647N BH 1	PETROBRAS INT BRASPETRO BV SENIOR CORP B	D	07/27/2020	CITIGROUP GLOBAL MKT INC.....		1,881,540	1,800,000	1,799,874			19		19		1,799,893		81,647	81,647	15,680	01/03/2031	3FE.....
71654Q CC 4	PETROLEOS MEXICANOS SENIOR CORP BOND 6	D	07/21/2020	MORGAN STANLEY & CO. INC....		2,418,750	3,000,000	2,775,000	2,776,921		1,422		1,422		2,778,342		(359,592)	(359,592)	169,875	09/21/2047	3FE.....
71654Q CW 0	PETROLEOS MEXICANOS SENIOR CORP BND 144A	D	08/07/2020	Various.....		4,296,529	4,905,000	5,005,346	5,004,769		(632)		(632)		5,004,137		(707,608)	(707,608)	320,096	01/23/2050	3FE.....

SCHEDULE D - PART 4

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

QE05.5

1	2	3	4	5	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
77586R AJ 9	ROMANIA REPUBLIC OF SENIOR CORP BND 144A	D	07/23/2020	JEFFRIES & CO. INC.....		3,138,750	3,000,000	2,999,880					0		2,999,880		138,870	138,870	4,333	02/14/2051	2FE.....
836205 AR 5	SOUTH AFRICA REPUBLIC OF CORP BND 5.87	D	07/30/2020	JEFFRIES LLC.....		4,275,000	4,000,000	4,532,500	4,310,004		(28,477)		(28,477)		4,281,527		(6,527)	(6,527)	206,931	09/16/2025	3FE.....
836205 AT 1	SOUTH AFRICA REPUBLIC OF GOVT BND 4.87	D	07/28/2020	JEFFRIES LLC.....		4,040,000	4,000,000	3,945,240	3,962,489		2,973		2,973		3,965,463		74,537	74,537	154,917	04/14/2026	3FE.....
836205 AU 8	SOUTH AFRICA REPUBLIC OF SENIOR CORP BND	D	09/15/2020	Various.....		8,235,625	8,700,000	8,296,910	8,367,551		19,062		19,062		8,386,613		(150,988)	(150,988)	311,332	10/12/2028	3FE.....
900123 CB 4	REPUBLIC OF TURKEY SENIOR CORP BND 4.8	D	08/19/2020	J.P. MORGAN SECURITIES INC.....		2,177,000	2,800,000	1,958,600	1,975,228		8,578		8,578		1,983,806		193,194	193,194	115,646	04/16/2043	4FE.....
900123 CK 4	REPUBLIC OF TURKEY SENIORCORPBND 4.875	D	09/15/2020	VALIDATION TEST BROKER.....		187,060	200,000	191,250	192,972		621		621		193,594		(6,534)	(6,534)	9,154	10/09/2026	4FE.....
90015W AJ 2	TURKIYE VAKIFLAR BANKASI TAO SENIOR CORP	D	08/19/2020	CITIGROUP GLOBAL MKT INC.....		1,382,150	1,540,000	1,531,653			805		805		1,532,458		(150,308)	(150,308)	44,018	02/05/2025	4FE.....
903724 AS 1	UKRAINE REPUBLIC OF GOVERNMENT SENIOR CO	D	07/21/2020	Various.....		3,704,975	3,500,000	3,775,625	3,770,539		(21,367)		(21,367)		3,749,172		(44,197)	(44,197)	235,299	09/01/2025	4FE.....
91087B AH 3	MEXICO UNITED MEXICAN STATES G SENIOR CO	D	09/30/2020	HSBC SECURITIES INC.....		2,558,750	2,500,000	2,617,500			(1,455)		(1,455)		2,616,045		(57,295)	(57,295)	37,465	04/16/2030	2FE.....
000000 00 0	EGYPT (ARAB REPUBLIC OF) SENIOR CORP BND	B	09/28/2020	ICBC FINANCIAL SERVICES.....		2,786,066	2,911,250	3,077,750	2,806,250				0	271,500	2,911,250	(166,500)	(125,184)	(291,684)	192,108	04/16/2026	4FE.....
000000 00 0	ECUADOR (REP OF) SENIOR CORP BND 144A	D	08/31/2020	Taxable Exchange.....		1,459,236	2,910,000	1,338,600	2,910,000			1,571,400	(1,571,400)		1,338,600		120,636	120,636	1,455	03/27/2025	6FE.....
000000 00 0	ECUADOR (REP OF) SENIOR CORP BND 144A	D	09/10/2020	MERRILL LYNCH PIERCE FNNR & SM		390,493	549,990	283,245			888		888		284,133		106,360	106,360	107	07/31/2030	5FE.....
000000 00 0	ECUADOR (REP OF) SENIOR CORP BND 144A	D	09/10/2020	BARCLAYS CAPITAL.....		850,381	1,441,323	742,281			1,359		1,359		743,640		106,740	106,740	280	07/31/2035	5FE.....
000000 00 0	ECUADOR (REP OF) SENIOR CORP BND 144A	D	09/10/2020	JEFFRIES & CO. INC.....		356,847	660,570	340,194			438		438		340,631		16,215	16,215	128	07/31/2040	5FE.....
000000 00 0	ECUADOR (REP OF) SENIOR CORP BND 144A	D	09/10/2020	MERRILL LYNCH PIERCE FNNR & SM		86,252	181,584	93,516			304		304		93,820		(7,567)	(7,567)		07/31/2030	5FE.....
P0092A AC 3	AEROPUERTO INTERNACIONAL DE TO SECURED C	D	07/24/2020	Various.....		6,585,000	6,000,000	6,534,091	6,477,316		(17,376)		(17,376)		6,459,940		125,060	125,060	234,375	05/18/2036	2FE.....
1099999	Total - Bonds - All Other Government.....					84,946,064	89,613,874	83,045,725	66,298,918	0	15,129	2,614,837	(2,599,708)	264,911	82,841,230	(168,036)	2,104,834	1,936,798	3,431,204	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
302987 AE 2	FHLMC_20-SB70 SENIOR CMBS 2.450% 10/2	..	09/01/2020	Paydown.....		2,620	2,620	2,633			(12)		(12)		2,620			0	37	10/25/2039	1.....
30711X AF 1	CAS_14-C02 CAS_14-C02 2.748% 05/25/24	..	09/25/2020	Paydown.....		611,562	611,562	570,601	479,748		19,596		19,596		611,562			0	13,702	05/25/2024	1.....
30711X AK 0	CAS_14-C02 CAS_14-C03 3.148% 07/25/24	..	09/25/2020	Paydown.....		588,299	588,299	557,518	571,493		16,806		16,806		588,299			0	18,780	07/25/2024	1.....
30711X D2 7	FANNIEMAEFNMA_18-C02 RMBS 2-EA2 1.075%	..	08/25/2020	Paydown.....		672,813	672,813	672,077	672,145		668		668		672,813			0	7,793	08/25/2030	1.....
31283H 2Q 7	FHLMC FGOLD 30YR GIANT 6.500% 12/01/31	..	09/01/2020	Paydown.....		249	249	248	248		1		1		249			0	11	12/01/2031	1.....

SCHEDULE D - PART 4

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

QE05.6

1	2	3	4	5	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
31283H 2S 3	FHLMC FGOLD 30YR GIANT 7.000% 04/01/32		09/01/2020	Paydown.....		7,614	7,614	7,607	7,605		9		9		7,614			0	371	04/01/2032	1.....
31283H 2T 1	FHLMC POOL # G01686 7.500% 08/01/31		09/01/2020	Paydown.....		1,234	1,234	1,242	1,239		(5)		(5)		1,234			0	61	08/01/2031	1.....
31283H FP 5	FHLMC FGOLD 30YR GIANT 7.500% 10/01/29		09/01/2020	Paydown.....		330	330	348	342		(11)		(11)		330			0	16	10/01/2029	1.....
31283H GE 9	FHLMC FGOLD 30YR GIANT 7.500% 12/01/29		09/01/2020	Paydown.....		305	305	322	315		(10)		(10)		305			0	15	12/01/2029	1.....
31283H VE 2	FHLMC POOL # G01513 6.000% 03/01/33		09/01/2020	Paydown.....		2,807	2,807	2,815	2,811		(5)		(5)		2,807			0	109	03/01/2033	1.....
31283H VL 6	FHLMC POOL # G01519 6.000% 02/01/33		09/01/2020	Paydown.....		440	440	441	440				0		440			0	18	02/01/2033	1.....
31287T AQ 8	FHLMC FGOLD 30YR 7.000% 05/01/32		09/01/2020	Paydown.....		493	493	520	513		(20)		(20)		493			0	24	05/01/2032	1.....
31287U DB 5	FHLMC FGOLD 30YR 7.500% 06/01/32		09/01/2020	Paydown.....		62	62	65	64		(2)		(2)		62			0	3	06/01/2032	1.....
31287U DP 4	FHLMC FGOLD 30YR 6.500% 06/01/32		09/01/2020	Paydown.....		1,269	1,269	1,266	1,266		3		3		1,269			0	54	06/01/2032	1.....
31288D K5 7	FHLMC FGOLD 30YR 5.000% 12/01/32		09/01/2020	Paydown.....		3,576	3,576	3,499	3,518		58		58		3,576			0	119	12/01/2032	1.....
3128F2 WL 5	FHLMC FGOLD 30YR 7.500% 09/01/25		09/01/2020	Paydown.....		79	79	81	80		(1)		(1)		79			0	4	09/01/2025	1.....
3128FK SC 0	FHLMC FGOLD 30YR 7.500% 01/01/27		09/01/2020	Paydown.....		82	82	83	82				0		82			0	4	01/01/2027	1.....
3128FX YS 0	FHLMC FGOLD 30YR 7.000% 03/01/28		09/01/2020	Paydown.....		36	36	36	36				0		36			0	2	03/01/2028	1.....
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		09/01/2020	Paydown.....		10,546	10,546	10,602	10,546				0		10,546			0	297	04/01/2033	1.....
3128KD 4N 2	FHLMC POOL # A51729 6.500% 08/01/36		09/01/2020	Paydown.....		5,027	5,027	5,127	5,114		(86)		(86)		5,027			0	218	08/01/2036	1.....
3128KD YD 1	FHLMC POOL # A51608 6.500% 08/01/36		09/01/2020	Paydown.....		163,503	163,503	166,748	166,346		(2,843)		(2,843)		163,503			0	7,083	08/01/2036	1.....
3128KE PJ 6	FHLMC FGOLD 30YR 6.500% 09/01/36		09/01/2020	Paydown.....		995	995	1,009	1,007		(13)		(13)		995			0	43	09/01/2036	1.....
3128LB 2V 9	FHLMC FGOLD 30YR 6.000% 06/01/38		09/01/2020	Paydown.....		830	830	867	864		(34)		(34)		830			0	33	06/01/2038	1.....
3128M1 AB 5	FHLMC FGOLD 15YR GIANT 5.000% 08/01/20		08/01/2020	Paydown.....		3,921	3,921	3,821	3,894		27		27		3,921			0	115	08/01/2020	1.....
3128M4 CP 6	FHLMC FGOLD 30YR GIANT 5.500% 12/01/36		09/01/2020	Paydown.....		12,056	12,056	11,834	11,856		200		200		12,056			0	466	12/01/2036	1.....
3128M5 AJ 9	FHLMC POOL # G03309 5.500% 09/01/37		09/01/2020	Paydown.....		3,254	3,254	3,298	3,291		(37)		(37)		3,254			0	117	09/01/2037	1.....
3128M5 RY 8	FHLMC FGOLD 30YR GIANT 5.500% 01/01/38		09/01/2020	Paydown.....		33,981	33,981	34,355	34,302		(321)		(321)		33,981			0	1,110	01/01/2038	1.....
3128M6 LW 6	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38		09/01/2020	Paydown.....		47,441	47,441	46,100	46,240		1,201		1,201		47,441			0	1,816	08/01/2038	1.....
3128M6 QA 9	FHLMC FGOLD 30YR GIANT 6.000% 06/01/38		09/01/2020	Paydown.....		9,542	9,542	9,559	9,555		(13)		(13)		9,542			0	374	06/01/2038	1.....
3128M6 QF 8	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38		09/01/2020	Paydown.....		77,722	77,722	76,131	76,285		1,436		1,436		77,722			0	2,578	08/01/2038	1.....
3128M7 QY 5	FHLMC FGOLD 30YR GIANT 5.000% 06/01/39		09/01/2020	Paydown.....		22,807	22,807	23,081	23,044		(237)		(237)		22,807			0	767	06/01/2039	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3128M8 B6 0	FHLMC FGOLD 30YR GIANT 4.000% 10/01/40		09/01/2020	Paydown.....		135,975	135,975	141,648	141,131		(5,156)		(5,156)		135,975		0	0	3,700	10/01/2040	1.....
3128M9 SH 6	FHLMC FGOLD 30YR GIANT 4.000% 06/01/43		09/01/2020	Paydown.....		202,911	202,911	212,929	212,151		(9,241)		(9,241)		202,911		0	0	5,584	06/01/2043	1.....
3128M9 U2 6	FHLMC POOL # G07501 4.000% 10/01/43		09/01/2020	Paydown.....		127,587	127,587	136,509	135,987		(8,399)		(8,399)		127,587		0	0	3,445	10/01/2043	1.....
3128MJ 2Z 2	FHLMC POOL#G08791 3.000% 12/01/47		09/01/2020	Paydown.....		10,571,387	10,571,387	10,485,494	10,486,614		84,772		84,772		10,571,387		0	0	212,543	12/01/2047	1.....
3128MJ 3K 4	FHLMC POOL#G08801 4.000% 02/01/48		09/01/2020	Paydown.....		324,113	324,113	332,507	332,314		(8,201)		(8,201)		324,113		0	0	8,681	02/01/2048	1.....
3128MJ 4H 0	FHLMC POOL#G08823 3.500% 07/01/48		09/01/2020	Paydown.....		5,231,751	5,231,751	5,297,148	5,295,518		(63,767)		(63,767)		5,231,751		0	0	120,133	07/01/2048	1.....
3128MJ 4W 7	FHLMC POOL#G08836 4.000% 09/01/48		09/01/2020	Paydown.....		925,440	925,440	943,587	943,336		(17,896)		(17,896)		925,440		0	0	24,277	09/01/2048	1.....
3128MJ 5C 0	FHLMC POOL#G08842 4.000% 10/01/48		09/01/2020	Paydown.....		5,276,350	5,276,350	5,423,098	5,418,846		(142,496)		(142,496)		5,276,350		0	0	138,978	10/01/2048	1.....
3128MJ 5H 9	FHLMC POOL#G08847 4.000% 11/01/48		09/01/2020	Paydown.....		5,173,298	5,173,298	5,315,766	5,311,615		(138,317)		(138,317)		5,173,298		0	0	135,482	11/01/2048	1.....
3128MJ 6H 8	FHLMC POOL#G08871 3.500% 04/01/49		09/01/2020	Paydown.....		1,441,947	1,441,947	1,458,901	1,458,405		(16,458)		(16,458)		1,441,947		0	0	33,465	04/01/2049	1.....
3128MJ 6J 4	FHLMC POOL#G08872 4.000% 04/01/49		09/01/2020	Paydown.....		619,432	619,432	636,998	636,449		(17,017)		(17,017)		619,432		0	0	16,314	04/01/2049	1.....
3128MJ CS 7	FHLMC FGOLD 30YR GIANT 5.500% 09/01/35		09/01/2020	Paydown.....		61,625	61,625	62,020	61,927		(301)		(301)		61,625		0	0	2,292	09/01/2035	1.....
3128MJ TK 6	FHLMC FGOLD 30YR GIANT 3.000% 10/01/43		09/01/2020	Paydown.....		518,020	518,020	526,276	525,625		(7,605)		(7,605)		518,020		0	0	10,156	10/01/2043	1.....
3128MJ ZN 3	FHLMC POOL # G08748 3.500% 02/01/47		09/01/2020	Paydown.....		149,835	149,835	152,492	152,406		(2,571)		(2,571)		149,835		0	0	3,495	02/01/2047	1.....
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR FH 3/1 12		09/01/2020	Paydown.....		4,331	4,331	4,347	4,331				0		4,331		0	0	108	03/01/2035	1.....
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 1Y		09/01/2020	Paydown.....		4,766	4,766	4,795	4,766				0		4,766		0	0	138	10/01/2036	1.....
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		09/01/2020	Paydown.....		12,543	12,543	12,619	12,543				0		12,543		0	0	364	07/01/2037	1.....
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		09/01/2020	Paydown.....		1,078	1,078	1,079	1,078				0		1,078		0	0	28	02/01/2037	1.....
312912 AP 3	FHLMC FHLMC_1367 6.500% 09/15/22...		09/01/2020	Paydown.....		2,995	2,995	2,753	2,955		40		40		2,995		0	0	130	09/15/2022	1.....
312914 VY 7	FHLMC FHLMC_1474 7.000% 02/15/23...		09/01/2020	Paydown.....		8,170	8,170	7,760	8,084		85		85		8,170		0	0	395	02/15/2023	1.....
31292G 5P 7	FHLMC FGOLD 30YR 7.500% 07/01/29...		09/01/2020	Paydown.....		123	123	129	127		(4)		(4)		123		0	0	7	07/01/2029	1.....
31292G 5R 3	FHLMC FGOLD 30YR 7.500% 08/01/29...		09/01/2020	Paydown.....		238	238	251	246		(8)		(8)		238		0	0	12	08/01/2029	1.....
31292G 5W 2	FHLMC FGOLD 30YR 7.500% 09/01/29...		09/01/2020	Paydown.....		57	57	60	59		(2)		(2)		57		0	0	3	09/01/2029	1.....
31292G 6L 5	FHLMC FGOLD 30YR 7.500% 10/01/29...		09/01/2020	Paydown.....		1,029	1,029	1,085	1,064		(35)		(35)		1,029		0	0	50	10/01/2029	1.....
31292G 6W 1	FHLMC FGOLD 30YR 7.500% 09/01/29...		09/01/2020	Paydown.....		7	7	7	7				0		7		0	0		09/01/2029	1.....
31292G 7H 3	FHLMC POOL # C00896 7.500% 12/01/29...		09/01/2020	Paydown.....		162	162	171	168		(6)		(6)		162		0	0	8	12/01/2029	1.....
31292G QB 5	FHLMC FGOLD 30YR 7.500% 03/01/26...		09/01/2020	Paydown.....		508	508	517	511		(4)		(4)		508		0	0	25	03/01/2026	1.....
31292G TF 3	FHLMC FGOLD 30YR 7.500% 09/01/27...		09/01/2020	Paydown.....		383	383	384	383				0		383		0	0	20	09/01/2027	1.....
31292H 4K 7	FHLMC FGOLD 30YR 6.000% 12/01/33...		09/01/2020	Paydown.....		16,069	16,069	16,189	16,153		(84)		(84)		16,069		0	0	653	12/01/2033	1.....
31292H JU 9	FHLMC FGOLD 30YR 7.000% 05/01/31...		09/01/2020	Paydown.....		465	465	490	482		(17)		(17)		465		0	0	21	05/01/2031	1.....

QE05.7

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
31292H QR 8	FHLMC FGOLD 30YR 6.500% 06/01/32...		09/01/2020	Paydown.....		1,500	1,500	1,498	1,498		2		2		1,500			0	65	06/01/2032	1.....
31292H QZ 0	FHLMC FGOLD 30YR 7.500% 05/01/32...		09/01/2020	Paydown.....		1,423	1,423	1,490	1,471		(48)		(48)		1,423			0	71	05/01/2032	1.....
31292H ZL 1	FHLMC FGOLD 30YR 4.500% 10/01/33...		09/01/2020	Paydown.....		253	253	240	243		10		10		253			0	8	10/01/2033	1.....
31292S CF 5	FHLMC POOL # C09070 4.000% 12/01/44...		09/01/2020	Paydown.....		28,372	28,372	30,154	30,080		(1,708)		(1,708)		28,372			0	765	12/01/2044	1.....
31293V EZ 1	FHLMC FGOLD 30YR 7.500% 08/01/29...		09/01/2020	Paydown.....		64	64	67	66		(2)		(2)		64			0	3	08/01/2029	1.....
31293Y GV 2	FHLMC FGOLD 30YR 7.500% 11/01/29...		09/01/2020	Paydown.....		89	89	94	92		(3)		(3)		89			0	5	11/01/2029	1.....
31293Y KK 1	FHLMC FGOLD 30YR 7.500% 11/01/29...		09/01/2020	Paydown.....		3	3	3	3				0		3			0		11/01/2029	1.....
31293Y Q8 2	FHLMC FGOLD 30YR 7.500% 12/01/29...		09/01/2020	Paydown.....		109	109	115	113		(4)		(4)		109			0	6	12/01/2029	1.....
31296T NR 1	FHLMC FGOLD 30YR 6.000% 02/01/34...		09/01/2020	Paydown.....		892	892	914	908		(16)		(16)		892			0	36	02/01/2034	1.....
31296T UP 7	FHLMC FGOLD 30YR 4.500% 02/01/34...		09/01/2020	Paydown.....		248	248	235	238		10		10		248			0	7	02/01/2034	1.....
31296W EY 9	FHLMC FGOLD 30YR 4.500% 03/01/34...		09/01/2020	Paydown.....		51,539	51,539	48,885	49,415		2,124		2,124		51,539			0	1,722	03/01/2034	1.....
31296W RW 9	FHLMC FGOLD 30YR 5.000% 04/01/34...		09/01/2020	Paydown.....		331	331	324	325		5		5		331			0	11	04/01/2034	1.....
31298N PJ 8	FHLMC FGOLD 30YR 6.500% 06/01/31...		09/01/2020	Paydown.....		407	407	414	412		(5)		(5)		407			0	18	06/01/2031	1.....
3131WQ NR 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		09/01/2020	Paydown.....		434,316	434,316	444,229	444,148		(9,832)		(9,832)		434,316			0	11,432	09/01/2040	1.....
3131WQ NU 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		09/01/2020	Paydown.....		880,224	880,224	900,593	900,341		(20,117)		(20,117)		880,224			0	23,714	09/01/2040	1.....
3131WQ PX 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		09/01/2020	Paydown.....		1,414,157	1,414,157	1,445,633	1,445,382		(31,225)		(31,225)		1,414,157			0	38,644	09/01/2040	1.....
3131WQ QQ 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		09/01/2020	Paydown.....		1,353,491	1,353,491	1,383,475	1,383,234		(29,743)		(29,743)		1,353,491			0	31,775	09/01/2040	1.....
3131WR AS 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ09		09/01/2020	Paydown.....		595,540	595,540	625,014	624,788		(29,249)		(29,249)		595,540			0	15,798	12/01/2040	1.....
3131WR FX 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		09/01/2020	Paydown.....		2,259,729	2,259,729	2,232,439	2,232,655		27,074		27,074		2,259,729			0	60,494	01/01/2041	1.....
3131WR GC 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		09/01/2020	Paydown.....		237,616	237,616	242,065	242,029		(4,413)		(4,413)		237,616			0	7,018	01/01/2041	1.....
3131X5 YM 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZK25		09/01/2020	Paydown.....		238,324	238,324	242,242	242,072		(3,748)		(3,748)		238,324			0	5,561	09/01/2025	1.....
3131XP QJ 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL76		09/01/2020	Paydown.....		192,920	192,920	203,249	203,181		(10,261)		(10,261)		192,920			0	5,022	01/01/2044	1.....
3131XR NV 2	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL94		09/01/2020	Paydown.....		135,373	135,373	138,233	138,210		(2,837)		(2,837)		135,373			0	2,730	04/01/2045	1.....
3131XT 6S 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		09/01/2020	Paydown.....		311,652	311,652	326,475	326,387		(14,736)		(14,736)		311,652			0	7,209	03/01/2046	1.....
3131XT 7C 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		09/01/2020	Paydown.....		1,061,866	1,061,866	1,111,458	1,111,167		(49,301)		(49,301)		1,061,866			0	24,055	03/01/2046	1.....
3131XX QU 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM40		09/01/2020	Paydown.....		3,212,160	3,212,160	3,321,635	3,320,648		(108,488)		(108,488)		3,212,160			0	76,871	09/01/2047	1.....
3131XY GY 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM47		09/01/2020	Paydown.....		3,272,646	3,272,646	3,367,241	3,366,358		(93,712)		(93,712)		3,272,646			0	76,522	11/01/2047	1.....
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12		09/01/2020	Paydown.....		180,080	180,080	184,385	182,731		(2,651)		(2,651)		180,080			0	3,231	11/01/2045	1.....

QE05.8

SCHEDULE D - PART 4

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

QE05.9

1	2	3	4	5	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
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12	..	09/01/2020	Paydown.....		717,997	717,997	738,163	729,764		(11,767)		(11,767)		717,997			0	12,442	11/01/2045	1.....
31329J FD 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA10	..	09/01/2020	Paydown.....		1,378,065	1,378,065	1,408,894	1,408,513		(30,448)		(30,448)		1,378,065			0	37,084	09/01/2040	1.....
31329J HT 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA11	..	09/01/2020	Paydown.....		1,066,886	1,066,886	1,094,672	1,094,365		(27,479)		(27,479)		1,066,886			0	24,519	03/01/2042	1.....
31329K NJ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA21	..	09/01/2020	Paydown.....		392,353	392,353	400,717	400,557		(8,204)		(8,204)		392,353			0	11,579	01/01/2031	1.....
31329N CC 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA45	..	09/01/2020	Paydown.....		2,593,595	2,593,595	2,674,926	2,674,146		(80,551)		(80,551)		2,593,595			0	61,100	09/01/2045	1.....
3132A5 HQ 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS47	..	09/01/2020	Paydown.....		4,875,742	4,875,742	5,022,034	5,020,536		(144,794)		(144,794)		4,875,742			0	113,028	10/01/2047	1.....
3132A9 Q7 5	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS85	..	09/01/2020	Paydown.....		192,350	192,350	198,488	198,369		(6,019)		(6,019)		192,350			0	3,846	08/01/2030	1.....
3132AA NA 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS93	..	09/01/2020	Paydown.....		784,396	784,396	812,105	811,919		(27,523)		(27,523)		784,396			0	18,261	01/01/2044	1.....
3132AA R7 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS95	..	09/01/2020	Paydown.....		893,136	893,136	926,991	926,669		(33,533)		(33,533)		893,136			0	20,528	01/01/2045	1.....
3132AA RQ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS94	..	09/01/2020	Paydown.....		334,371	334,371	340,171	340,133		(5,762)		(5,762)		334,371			0	7,768	10/01/2045	1.....
3132AC EP 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT01	..	09/01/2020	Paydown.....		5,192,991	5,192,991	5,379,095	5,377,431		(184,440)		(184,440)		5,192,991			0	119,937	09/01/2047	1.....
3132L7 FD 6	FHLMC POOL#V81964 3.000% 11/01/45	..	09/01/2020	Paydown.....		405,330	405,330	400,517	400,641		4,690		4,690		405,330			0	7,833	11/01/2045	1.....
3132L8 JZ 1	FHLMC POOL # V82980 3.500% 02/01/47	..	09/01/2020	Paydown.....		4,829,849	4,829,849	4,989,838	4,984,622		(154,773)		(154,773)		4,829,849			0	110,982	02/01/2047	1.....
3132L9 UE 3	FHLMC POOL#V84181 4.000% 05/01/48	..	09/01/2020	Paydown.....		590,633	590,633	601,615	601,368		(10,735)		(10,735)		590,633			0	15,568	05/01/2048	1.....
3132QP MF 8	FHLMC FHLMC GOLD 30YR 3.500% 05/01/45	..	09/01/2020	Paydown.....		152,747	152,747	159,955	159,509		(6,761)		(6,761)		152,747			0	3,726	05/01/2045	1.....
3132QT HS 8	FHLMC FGOLD 30YR 3.500% 10/01/45	..	09/01/2020	Paydown.....		151,571	151,571	157,989	157,739		(6,168)		(6,168)		151,571			0	3,487	10/01/2045	1.....
3132QW TZ 2	FHLMC FHLMC GOLD 30YR 3.500% 03/01/46	..	09/01/2020	Paydown.....		93,560	93,560	97,946	97,722		(4,162)		(4,162)		93,560			0	1,962	03/01/2046	1.....
3132WE FZ 0	FHLMC POOL # Q41083 3.000% 06/01/46	..	09/01/2020	Paydown.....		97,922	97,922	98,778	98,734		(812)		(812)		97,922			0	1,946	06/01/2046	1.....
3132WM 7G 3	FHLMC POOL # Q48094 4.000% 05/01/47	..	09/01/2020	Paydown.....		2,107,848	2,107,848	2,181,705	2,180,368		(72,520)		(72,520)		2,107,848			0	56,245	05/01/2047	1.....
3132XC SA 4	FHLMC POOL#G67713 4.000% 06/01/48	..	09/01/2020	Paydown.....		775,632	775,632	793,629	793,379		(17,747)		(17,747)		775,632			0	20,619	06/01/2048	1.....
3132XS DW 7	FHLMC POOL # Q50116 3.500% 08/01/47	..	09/01/2020	Paydown.....		350,166	350,166	362,667	362,300		(12,134)		(12,134)		350,166			0	8,098	08/01/2047	1.....
3132XS M7 2	FHLMC POOL # Q50381 3.500% 09/01/47	..	09/01/2020	Paydown.....		90,276	90,276	93,492	93,398		(3,122)		(3,122)		90,276			0	2,160	09/01/2047	1.....
3132XT KX 5	FHLMC POOL # Q51209 3.500% 10/01/47	..	09/01/2020	Paydown.....		2,657,867	2,657,867	2,747,985	2,745,309		(87,442)		(87,442)		2,657,867			0	60,994	10/01/2047	1.....
3132XT ZJ 0	FHLMC POOL#Q51644 3.500% 10/01/47	..	09/01/2020	Paydown.....		164,243	164,243	169,247	169,114		(4,871)		(4,871)		164,243			0	3,944	10/01/2047	1.....

SCHEDULE D - PART 4

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

QE05.10

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
3132XX 4R 7	FHLMC POOL#Q55331 4.000% 04/01/48	..	09/01/2020	Paydown	.....	361,302	361,302	369,191	369,024	.....	(7,722)	.....	(7,722)	.....	361,302	.....	.....	.....	9,632	04/01/2048	1.....
3132XY RR 0	FHLMC POOL#Q55895 4.500% 05/01/48	..	09/01/2020	Paydown	.....	1,349,912	1,349,912	1,401,589	1,400,931	.....	(51,019)	.....	(51,019)	.....	1,349,912	.....	.....	.....	42,653	05/01/2048	1.....
31335A 3F 3	FHLMC POOL#G60798 3.500% 03/01/46	..	09/01/2020	Paydown	.....	1,954,222	1,954,222	2,026,361	2,023,295	.....	(69,073)	.....	(69,073)	.....	1,954,222	.....	.....	.....	45,227	03/01/2046	1.....
31335A HP 6	FHLMC POOL # G60238 3.500% 10/01/45	..	09/01/2020	Paydown	.....	787,242	787,242	824,759	822,713	.....	(35,470)	.....	(35,470)	.....	787,242	.....	.....	.....	18,289	10/01/2045	1.....
31335A YT 9	FHLMC POOL # G60722 3.000% 10/01/46	..	09/01/2020	Paydown	.....	47,484	47,484	47,814	47,802	.....	(318)	.....	(318)	.....	47,484	.....	.....	.....	946	10/01/2046	1.....
31335B BR 6	FHLMC POOL # G60948 3.000% 01/01/47	..	09/01/2020	Paydown	.....	2,198,621	2,198,621	2,208,583	2,207,967	.....	(9,347)	.....	(9,347)	.....	2,198,621	.....	.....	.....	43,745	01/01/2047	1.....
31335B CW 4	FHLMC POOL#G60985 3.000% 05/01/47	..	09/01/2020	Paydown	.....	73,525	73,525	74,099	74,078	.....	(553)	.....	(553)	.....	73,525	.....	.....	.....	1,485	05/01/2047	1.....
31335B JA 9	FHLMC POOL#G61183 4.000% 11/01/47	..	09/01/2020	Paydown	.....	1,892,665	1,892,665	1,998,018	1,995,390	.....	(102,726)	.....	(102,726)	.....	1,892,665	.....	.....	.....	49,468	11/01/2047	1.....
31335B Y4 8	FHLMC MBS/POOL 4.000% 09/01/48	.....	09/01/2020	Paydown	.....	2,648,481	2,648,481	2,706,934	2,706,006	.....	(57,524)	.....	(57,524)	.....	2,648,481	.....	.....	.....	70,123	09/01/2048	1.....
31335B ZJ 8	FHLMC MBS/POOL 4.000% 10/01/48	.....	09/01/2020	Paydown	.....	2,572,127	2,572,127	2,627,688	2,626,307	.....	(54,180)	.....	(54,180)	.....	2,572,127	.....	.....	.....	67,693	10/01/2048	1.....
31335G LZ 6	FHLMC FGOLD 30YR 7.500% 09/01/25	..	09/01/2020	Paydown	.....	136	136	136	136	.....	0	.....	0	.....	136	.....	.....	.....	7	09/01/2025	1.....
31335G M5 1	FHLMC FGOLD 30YR 7.500% 02/01/26	..	09/01/2020	Paydown	.....	360	360	366	362	.....	(3)	.....	(3)	.....	360	.....	.....	.....	17	02/01/2026	1.....
31335H TT 0	FHLMC FGOLD 20YR 6.000% 07/01/22	..	09/01/2020	Paydown	.....	127	127	130	127	.....	(1)	.....	(1)	.....	127	.....	.....	.....	5	07/01/2022	1.....
31335H UZ 4	FHLMC FGOLD 20YR 6.000% 12/01/22	..	09/01/2020	Paydown	.....	4,999	4,999	5,187	5,051	.....	(52)	.....	(52)	.....	4,999	.....	.....	.....	203	12/01/2022	1.....
31335H VD 2	FHLMC FGOLD 20YR 6.000% 01/01/23	..	09/01/2020	Paydown	.....	4,379	4,379	4,543	4,427	.....	(48)	.....	(48)	.....	4,379	.....	.....	.....	171	01/01/2023	1.....
31336W C9 8	FHLMC FGOLD 15YR GIANT 4.500% 10/01/20	..	09/01/2020	Paydown	.....	2,541	2,541	2,444	2,514	.....	27	.....	27	.....	2,541	.....	.....	.....	71	10/01/2020	1.....
31339D 4Q 8	FHLMC FHLMC_02-2411 6.500% 02/15/32	..	09/01/2020	Paydown	.....	30,775	30,775	31,595	31,165	.....	(390)	.....	(390)	.....	30,775	.....	.....	.....	1,334	02/15/2032	1.....
31339D GP 7	FHLMC FHLMC_24-22 6.500% 02/15/32	..	09/01/2020	Paydown	.....	2,015	2,015	1,973	1,995	.....	19	.....	19	.....	2,015	.....	.....	.....	87	02/15/2032	1.....
31339D MW 5	FHLMC FHLMC_2420 6.500% 02/15/32	..	09/01/2020	Paydown	.....	26,199	26,199	26,322	26,223	.....	(24)	.....	(24)	.....	26,199	.....	.....	.....	1,094	02/15/2032	1.....
3133A7 NR 6	FEDERAL HOME LOAN MORTGAGE COR POOL#QB13	..	09/01/2020	Paydown	.....	302,014	302,014	318,388	.....	.....	(16,375)	.....	(16,375)	.....	302,014	.....	.....	.....	629	07/01/2050	1.....
3133KJ GE 6	FEDERAL HOME LOAN MORTGAGE COR POOL#RA28	..	09/01/2020	Paydown	.....	333,439	333,439	344,953	.....	.....	(11,514)	.....	(11,514)	.....	333,439	.....	.....	.....	1,525	06/01/2050	1.....
3133TE FV 1	FHLMC FHLMC_2065 6.500% 06/15/28	..	09/01/2020	Paydown	.....	5,106	5,597	5,056	4,588	.....	518	.....	518	.....	5,106	.....	.....	.....	489	06/15/2028	1.....
3133TJ DP 5	FHLMC FHLMC_21-26 6.000% 02/15/29	..	09/01/2020	Paydown	.....	12,581	12,581	12,573	12,573	.....	8	.....	8	.....	12,581	.....	.....	.....	484	02/15/2029	1.....
3133TJ WM 1	FHLMC FHLMC_2135 6.000% 03/15/29	..	09/01/2020	Paydown	.....	9,419	9,419	9,388	9,391	.....	28	.....	28	.....	9,419	.....	.....	.....	376	03/15/2029	1.....
3133TM 7G 5	FHLMC FHLMC_21-82 7.500% 09/15/29	..	09/01/2020	Paydown	.....	59,176	59,176	60,740	59,629	.....	(453)	.....	(453)	.....	59,176	.....	.....	.....	3,019	09/15/2029	1.....
3133TN JY 1	FHLMC FHLMC_2223 8.000% 03/15/30	..	09/01/2020	Paydown	.....	7,697	7,697	7,519	7,614	.....	83	.....	83	.....	7,697	.....	.....	.....	427	03/15/2030	1.....
3133TN U7 7	FHLMC FHLMC_22-28 7.500% 04/15/30	..	09/01/2020	Paydown	.....	1,652	1,652	1,717	1,674	.....	(22)	.....	(22)	.....	1,652	.....	.....	.....	83	04/15/2030	1.....
3133TP EM 7	FHLMC FHLMC_22-42 7.500% 07/15/30	..	09/01/2020	Paydown	.....	2,052	2,052	2,129	2,097	.....	(44)	.....	(44)	.....	2,052	.....	.....	.....	104	07/15/2030	1.....
3133TP SX 8	FHLMC FHLMC_2256 7.500% 09/15/30	..	09/01/2020	Paydown	.....	1,334	1,334	1,387	1,371	.....	(37)	.....	(37)	.....	1,334	.....	.....	.....	66	09/15/2030	1.....
3133TQ VX 2	FHLMC FHLMC_2278 7.000% 01/15/31	..	09/01/2020	Paydown	.....	4,233	4,233	4,191	4,209	.....	24	.....	24	.....	4,233	.....	.....	.....	198	01/15/2031	1.....
3133TR 4H 5	FHLMC FHLMC_22-74 6.500% 01/15/31	..	09/01/2020	Paydown	.....	29,037	29,037	27,755	28,548	.....	489	.....	489	.....	29,037	.....	.....	.....	1,258	01/15/2031	1.....
3133TU VD 7	FHLMC FHLMC_2357 6.500% 09/15/31	..	09/01/2020	Paydown	.....	5,003	5,003	4,876	4,942	.....	61	.....	61	.....	5,003	.....	.....	.....	215	09/15/2031	1.....
3133TU YS 1	FHLMC FHLMC_23-53 6.000% 09/15/31	..	09/01/2020	Paydown	.....	15,363	15,363	13,989	14,904	.....	459	.....	459	.....	15,363	.....	.....	.....	625	09/15/2031	1.....
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC_235	..	09/01/2020	Paydown	5,169	5,169	4,969	5,080	89	89	5,169	230	09/15/2031	1.....

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

QE05.11

1	2	3	4	5	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
3133TV R5 7	FHLMC FHLMC_2436 6.000% 04/15/32	..	09/01/2020	Paydown	.....	.....467	.....467	.....467	.....467	.....	.....	.....	.....0	.....	.....467	.....	.....	.....0	.....19	04/15/2032	1.....
31358P PL 5	FNMA FNMA_G92-48 7.500% 08/25/22	..	09/01/2020	Paydown	.....	.....1,450	.....1,450	.....1,523	.....1,471	.....	.....(21)	.....	.....(21)	.....	.....1,450	.....	.....	.....0	.....72	08/25/2022	1.....
31359H WH 3	FNMA FNMA_94-79 7.000% 04/25/24	..	09/01/2020	Paydown	.....	.....5,832	.....5,832	.....5,988	.....5,867	.....	.....(35)	.....	.....(35)	.....	.....5,832	.....	.....	.....0	.....270	04/25/2024	1.....
31359S E7 1	FNMA FNMA_01-12 7.000% 05/25/31	..	09/01/2020	Paydown	.....	.....42,980	.....56,815	.....55,662	.....43,757	.....	.....(777)	.....	.....(777)	.....	.....42,980	.....	.....	.....0	.....4,214	05/25/2031	1.....
31359S Z8 6	FNMA FNMA_01-26 6.000% 06/25/31	..	09/01/2020	Paydown	.....	.....14,675	.....19,038	.....17,533	.....13,953	.....	.....722	.....	.....722	.....	.....14,675	.....	.....	.....0	.....1,135	06/25/2031	1.....
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # 19	..	09/01/2020	Paydown	.....	.....624	.....624	.....650	.....641	.....	.....(17)	.....	.....(17)	.....	.....624	.....	.....	.....0	.....32	09/01/2030	1.....
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 19	..	09/01/2020	Paydown	.....	.....13,289	.....13,289	.....12,714	.....12,789	.....	.....500	.....	.....500	.....	.....13,289	.....	.....	.....0	.....441	11/01/2036	1.....
3136AB YU 1	FNMA AGENCY CMO 13-1 3.000% 02/25/43	..	09/01/2020	Paydown	.....	.....2,044,281	.....2,069,712	.....2,012,780	.....1,996,297	.....	.....47,984	.....	.....47,984	.....	.....2,044,281	.....	.....	.....0	.....23,905	02/25/2043	1.....
3136AT FN 9	FNMA FNMA_16-54 3.000% 08/25/46	..	09/01/2020	Paydown	.....	.....3,007,424	.....3,053,269	.....3,031,197	.....2,988,356	.....	.....19,068	.....	.....19,068	.....	.....3,007,424	.....	.....	.....0	.....103,141	08/25/2046	1.....
3136B4 TS 7	FNMA_19-M8A SENIOR CMBS 8A-APT 3.865%	..	09/01/2020	Paydown	.....	.....22,343	.....22,344	.....25,035	.....29,508	.....	.....(7,165)	.....	.....(7,165)	.....	.....22,343	.....	.....	.....0	.....1,039	04/25/2034	1.....
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown	.....	.....228	.....228	.....226	.....226	.....	.....2	.....	.....2	.....	.....228	.....	.....	.....0	.....9	08/01/2028	1.....
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown	.....	.....6,264	.....6,264	.....6,161	.....6,192	.....	.....72	.....	.....72	.....	.....6,264	.....	.....	.....0	.....222	10/01/2028	1.....
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown	.....	.....169	.....169	.....171	.....170	.....	.....(1)	.....	.....(1)	.....	.....169	.....	.....	.....0	.....7	02/01/2029	1.....
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown	.....	.....6	.....6	.....6	.....6	.....	.....	.....	.....0	.....	.....6	.....	.....	.....0	.....	10/01/2029	1.....
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown	.....	.....12	.....12	.....13	.....12	.....	.....	.....	.....0	.....	.....12	.....	.....	.....0	.....1	02/01/2030	1.....
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown	.....	.....23	.....23	.....24	.....24	.....	.....(1)	.....	.....(1)	.....	.....23	.....	.....	.....0	.....1	04/01/2030	1.....
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown	.....	.....53	.....53	.....55	.....54	.....	.....(1)	.....	.....(1)	.....	.....53	.....	.....	.....0	.....3	08/01/2030	1.....
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown	.....	.....26	.....26	.....27	.....27	.....	.....(1)	.....	.....(1)	.....	.....26	.....	.....	.....0	.....1	09/01/2030	1.....
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown	.....	.....5	.....5	.....5	.....5	.....	.....	.....	.....0	.....	.....5	.....	.....	.....0	.....	11/01/2030	1.....
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown	.....	.....12	.....12	.....12	.....12	.....	.....	.....	.....0	.....	.....12	.....	.....	.....0	.....1	01/01/2031	1.....
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown	.....	.....3	.....3	.....3	.....3	.....	.....	.....	.....0	.....	.....3	.....	.....	.....0	.....	10/01/2031	1.....
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown	.....	.....4,707	.....4,707	.....4,796	.....4,763	.....	.....(57)	.....	.....(57)	.....	.....4,707	.....	.....	.....0	.....187	11/01/2031	1.....
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown	.....	.....121	.....121	.....121	.....121	.....	.....	.....	.....0	.....	.....121	.....	.....	.....0	.....5	03/01/2032	1.....
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown	.....	.....47	.....47	.....49	.....49	.....	.....(1)	.....	.....(1)	.....	.....47	.....	.....	.....0	.....2	06/01/2032	1.....
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown23232424(1)(1)2301	07/01/2032	1.....

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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
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		8,978	8,978	9,348	9,247		(269)		(269)		8,978			0	481	11/01/2032	1.....
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		473	473	450	455		18		18		473			0	13	12/01/2033	1.....
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		711	711	701	702		9		9		711			0	26	12/01/2036	1.....
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		207	207	205	205		2		2		207			0	8	02/01/2037	1.....
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # 25	..	09/01/2020	Paydown.....		3,105	3,105	3,079	3,081		25		25		3,105			0	118	04/01/2037	1.....
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		5,074	5,074	4,995	5,002		72		72		5,074			0	187	04/01/2037	1.....
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		16,894	16,894	16,966	16,953		(59)		(59)		16,894			0	676	01/01/2038	1.....
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		5,633	5,633	5,657	5,654		(21)		(21)		5,633			0	225	03/01/2038	1.....
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		366	366	372	367		(1)		(1)		366			0	20	10/01/2024	1.....
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		128	128	127	127		1		1		128			0	6	08/01/2025	1.....
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		407	407	403	404		3		3		407			0	19	08/01/2025	1.....
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		411	411	407	408		3		3		411			0	19	09/01/2025	1.....
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		210	210	208	208		2		2		210			0	10	10/01/2025	1.....
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		587	587	598	592		(5)		(5)		587			0	31	08/01/2027	1.....
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		28	28	29	29				0		28			0	1	10/01/2027	1.....
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		1,709	1,709	1,742	1,725		(16)		(16)		1,709			0	80	01/01/2028	1.....
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		1,590	1,590	1,545	1,562		28		28		1,590			0	64	02/01/2028	1.....
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		1,083	1,083	1,075	1,076		6		6		1,083			0	49	02/01/2028	1.....
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		647	647	639	641		6		6		647			0	28	03/01/2028	1.....
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		2,476	2,476	2,461	2,463		13		13		2,476			0	107	04/01/2028	1.....
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		14	14	14	14				0		14			0		04/01/2028	1.....

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		1,071	1,071	1,055	1,059		.11		.11		1,071			.0	.47	04/01/2028	1.....
3137BR WC 5	FHLMC FHLMC_46-14 3.000% 09/15/46..		09/01/2020	Paydown.....		4,927,806	4,949,333	4,913,371	4,899,008		28,799		28,799		4,927,806			.0	133,831	09/15/2046	1.....
3137BS CC 5	FHLMC FHLMC_4619A 3.000% 10/15/46..		09/01/2020	Paydown.....		2,594,896	2,607,546	2,575,637	2,578,624		16,272		16,272		2,594,896			.0	80,673	10/15/2046	1.....
3137G0 AD 1	STRUCTURED AGENCY CREDIT RISK STACR_13-D		09/25/2020	Paydown.....		580,973	580,973	608,767	497,297		(27,577)		(27,577)		580,973			.0	22,519	11/25/2023	1.....
3137G0 GT 0	STRUCTURED AGENCY CREDIT RISK RMBS DNA3-		08/25/2020	Paydown.....		88,531	88,531	89,966	89,435		(904)		(904)		88,531			.0	2,057	04/25/2028	1.....
3137G0 KX 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA3-		09/25/2020	Paydown.....		1,372,674	1,372,674	1,378,439	1,373,722		(1,048)		(1,048)		1,372,674			.0	19,163	03/25/2029	1.....
3137G0 LT 4	FHLMC_2018-DNA1 RMBS HQA4-M2 1.475% 04		08/25/2020	Paydown.....		33,137	33,137	33,262	33,192		(55)		(55)		33,137			.0	450	04/25/2029	1.....
3137G0 MD 8	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		09/25/2020	Paydown.....		58,474	58,474	59,027			(553)		(553)		58,474			.0	1,028	07/25/2029	1.....
3137G0 NL 9	STRUCTURED AGENCY CREDIT RISK RMBS HQA1-		09/25/2020	Paydown.....		203,956	203,956	203,573	203,333		623		623		203,956			.0	2,661	08/25/2029	1.....
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1		09/25/2020	Paydown.....		498,610	498,610	501,193	499,704		(1,094)		(1,094)		498,610			.0	6,530	10/25/2029	1.....
3137G0 QC 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA2-		09/25/2020	Paydown.....		224,205	224,205	223,785	223,469		737		737		224,205			.0	2,925	12/25/2029	1.....
3137G1 CK 1	STRUCTURED AGENCY CREDIT RISK RMBS SPI1-		09/01/2020	Paydown.....		312,534	312,534	309,018	309,682		2,852		2,852		312,534			.0	7,653	02/25/2048	1FM.....
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		266	266	260	262		4		4		266			.0	13	07/01/2029	1.....
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		493	493	511	504		(12)		(12)		493			.0	27	08/01/2029	1.....
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		192	192	200	196		(5)		(5)		192			.0	10	09/01/2029	1.....
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		23	23	24	24		(1)		(1)		23			.0	1	11/01/2029	1.....
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		24	24	25	25		(1)		(1)		24			.0	1	11/01/2029	1.....
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		25	25	26	26		(1)		(1)		25			.0	1	01/01/2030	1.....
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		23	23	24	24		(1)		(1)		23			.0	1	01/01/2030	1.....
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		38	38	40	39		(1)		(1)		38			.0	2	03/01/2030	1.....
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		36	36	37	37		(1)		(1)		36			.0	2	02/01/2030	1.....
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		6	6	6	6				0		6			.0		09/01/2030	1.....
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		2,934	2,934	3,055	3,010		(76)		(76)		2,934			.0	147	12/01/2029	1.....

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....804	.....804	.....837	.....825		.....(21)		.....(21)		.....804		.....0	.....0	.....40	01/01/2030	1.....
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....1,809	.....1,809	.....1,884	.....1,856		.....(47)		.....(47)		.....1,809		.....0	.....0	.....85	05/01/2030	1.....
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....83	.....83	.....87	.....86		.....(2)		.....(2)		.....83		.....0	.....0	.....4	08/01/2030	1.....
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y	..	09/01/2020	Paydown.....		.....4,569	.....4,569	.....5,197	.....4,689		.....(120)		.....(120)		.....4,569		.....0	.....0	.....223	03/01/2021	1.....
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 53	..	09/01/2020	Paydown.....		.....227	.....227	.....237	.....234		.....(6)		.....(6)		.....227		.....0	.....0	.....11	06/01/2031	1.....
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....84	.....84	.....88	.....86		.....(2)		.....(2)		.....84		.....0	.....0	.....4	04/01/2030	1.....
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....298	.....298	.....304	.....302		.....(4)		.....(4)		.....298		.....0	.....0	.....13	11/01/2030	1.....
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....335	.....335	.....349	.....344		.....(9)		.....(9)		.....335		.....0	.....0	.....17	07/01/2030	1.....
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....4	.....4	.....5	.....4				.....0		.....4		.....0	.....0		06/01/2030	1.....
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....139	.....139	.....145	.....143		.....(4)		.....(4)		.....139		.....0	.....0	.....7	06/01/2030	1.....
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....98	.....98	.....102	.....101		.....(3)		.....(3)		.....98		.....0	.....0	.....5	06/01/2030	1.....
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....150	.....150	.....156	.....154		.....(4)		.....(4)		.....150		.....0	.....0	.....8	05/01/2032	1.....
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # 54	..	09/01/2020	Paydown.....		.....315	.....315	.....328	.....324		.....(9)		.....(9)		.....315		.....0	.....0	.....16	10/01/2030	1.....
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....41	.....41	.....43	.....42		.....(1)		.....(1)		.....41		.....0	.....0	.....2	08/01/2030	1.....
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....59	.....59	.....61	.....60		.....(2)		.....(2)		.....59		.....0	.....0	.....3	08/01/2030	1.....
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....16	.....16	.....16	.....16				.....0		.....16		.....0	.....0	.....1	10/01/2030	1.....
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....319	.....319	.....332	.....328		.....(9)		.....(9)		.....319		.....0	.....0	.....16	09/01/2030	1.....
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....62	.....62	.....64	.....64		.....(2)		.....(2)		.....62		.....0	.....0	.....3	09/01/2030	1.....
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....8	.....8	.....8	.....8				.....0		.....8		.....0	.....0		10/01/2030	1.....
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....14	.....14	.....15	.....15				.....0		.....14		.....0	.....0	.....1	11/01/2030	1.....
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....56	.....56	.....58	.....57		.....(2)		.....(2)		.....56		.....0	.....0	.....3	11/01/2030	1.....
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....7	.....7	.....8	.....8				.....0		.....7		.....0	.....0		11/01/2030	1.....

QE05.14

SCHEDULE D - PART 4

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

QE05.15

1	2	3	4	5	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
31386C	KK 7		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		48	48	50	50		(1)		(1)		48		0	0	2	11/01/2030	1.....
31386D	TN 0		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO POOL # 56 Paydown.....		1	1	1	1				0		1		0	0		12/01/2030	1.....
31386D	U9 9		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		23	23	24	24		(1)		(1)		23		0	0	1	11/01/2030	1.....
31386F	BK 0		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		2	2	2	2				0		2		0	0		12/01/2030	1.....
31386F	H7 3		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		6	6	6	6				0		6		0	0		12/01/2030	1.....
31386H	4A 6		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		107	107	111	111		(4)		(4)		107		0	0	6	11/01/2030	1.....
31386L	6V 9		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		517	517	538	532		(15)		(15)		517		0	0	26	12/01/2030	1.....
31386Q	FM 8		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO POOL#5699 Paydown.....		11	11	12	12				0		11		0	0		03/01/2031	1.....
31386S	MC 8		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		12	12	12	12				0		12		0	0	1	07/01/2031	1.....
31386W	RK 6		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		18	18	19	19		(1)		(1)		18		0	0	1	11/01/2030	1.....
31387E	FB 8		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		108	108	112	111		(3)		(3)		108		0	0	5	07/01/2031	1.....
31387J	EL 6		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		83	83	84	84		(1)		(1)		83		0	0	4	05/01/2031	1.....
31387Q	NR 7		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		35	35	36	36		(1)		(1)		35		0	0	2	07/01/2031	1.....
31387R	BJ 6		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		15	15	16	16		(1)		(1)		15		0	0	1	08/01/2031	1.....
31387V	S7 5		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		17	17	17	17		(1)		(1)		17		0	0	1	05/01/2031	1.....
31387W	2L 0		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		1,035	1,035	1,060	1,051		(16)		(16)		1,035		0	0	45	09/01/2031	1.....
31387W	2P 1		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		736	736	750	745		(9)		(9)		736		0	0	32	10/01/2031	1.....
31387X	RW 7		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		66	66	69	68		(2)		(2)		66		0	0	3	09/01/2031	1.....
31388N	C3 8		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		21	21	22	21		(1)		(1)		21		0	0	1	10/01/2031	1.....
31389A	CM 3		09/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		13	13	13	13				0		13		0	0	1	01/01/2032	1.....
31389K	EF 4		08/01/2020	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y Paydown.....		106	106	111	110		(4)		(4)		106		0	0	5	02/01/2032	1.....

SCHEDULE D - PART 4

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

QE05.16

1	2	3	4	5	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
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....74	.....74	.....77	.....76		.....(2)		.....(2)		.....74			.....0	.....4	03/01/2032	1.....
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....4	.....4	.....4	.....4				.....0		.....4			.....0		03/01/2032	1.....
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		.....488,845	.....488,845	.....496,024	.....495,161		.....(6,317)		.....(6,317)		.....488,845			.....0	.....14,749	01/01/2041	1.....
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y	..	09/01/2020	Paydown.....		.....288,785	.....288,785	.....303,450	.....298,191		.....(9,405)		.....(9,405)		.....288,785			.....0	.....6,697	01/01/2026	1.....
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ	..	09/01/2020	Paydown.....		.....1,073,920	.....1,073,920	.....1,109,997	.....1,106,737		.....(32,817)		.....(32,817)		.....1,073,920			.....0	.....28,583	12/01/2041	1.....
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		.....138,026	.....138,026	.....142,835	.....142,475		.....(4,448)		.....(4,448)		.....138,026			.....0	.....3,075	11/01/2042	1.....
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		.....190,065	.....190,065	.....198,559	.....197,971		.....(7,906)		.....(7,906)		.....190,065			.....0	.....4,861	12/01/2042	1.....
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AL	..	09/01/2020	Paydown.....		.....572,210	.....572,210	.....587,051	.....585,692		.....(13,482)		.....(13,482)		.....572,210			.....0	.....15,391	06/01/2042	1.....
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6MO	..	09/01/2020	Paydown.....		.....95,954	.....95,954	.....99,837	.....103,745		.....(7,791)		.....(7,791)		.....95,954			.....0	.....2,106	03/01/2042	1.....
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		.....688,992	.....688,992	.....719,566	.....717,669		.....(28,677)		.....(28,677)		.....688,992			.....0	.....15,759	05/01/2044	1.....
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		.....1,381,717	.....1,381,717	.....1,431,588	.....1,429,140		.....(47,423)		.....(47,423)		.....1,381,717			.....0	.....32,605	11/01/2045	1.....
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		.....3,178,339	.....3,178,339	.....3,357,978	.....3,351,416		.....(173,077)		.....(173,077)		.....3,178,339			.....0	.....86,243	11/01/2045	1.....
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		.....416,323	.....416,323	.....417,299	.....417,190		.....(867)		.....(867)		.....416,323			.....0	.....8,381	10/01/2043	1.....
3138ER 2D 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#AL97	..	09/01/2020	Paydown.....		.....608,625	.....608,625	.....622,461	.....622,213		.....(13,588)		.....(13,588)		.....608,625			.....0	.....17,269	02/01/2047	1.....
3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		.....575,942	.....575,942	.....576,437	.....576,365		.....(423)		.....(423)		.....575,942			.....0	.....11,019	09/01/2046	1.....
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		.....325,997	.....325,997	.....343,875	.....343,279		.....(17,283)		.....(17,283)		.....325,997			.....0	.....8,759	10/01/2046	1.....
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		.....321,132	.....321,132	.....320,078	.....320,101		.....1,031		.....1,031		.....321,132			.....0	.....6,413	10/01/2046	1.....
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO	..	09/01/2020	Paydown.....		.....391,135	.....391,135	.....408,614	.....407,360		.....(16,225)		.....(16,225)		.....391,135			.....0	.....8,429	06/01/2042	1.....
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO	..	09/01/2020	Paydown.....		.....159,058	.....159,058	.....164,426	.....164,040		.....(4,982)		.....(4,982)		.....159,058			.....0	.....3,731	06/01/2042	1.....
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR	..	09/01/2020	Paydown.....		.....129,029	.....129,029	.....132,739	.....131,512		.....(2,483)		.....(2,483)		.....129,029			.....0	.....2,534	10/01/2027	1.....
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		.....112,472	.....112,472	.....116,901	.....116,551		.....(4,079)		.....(4,079)		.....112,472			.....0	.....2,364	09/01/2042	1.....
3138NJ BM 9	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS	..	09/01/2020	Paydown.....		.....11,275	.....11,275	.....13,254	.....13,184		.....(1,909)		.....(1,909)		.....11,275			.....0	.....223	11/01/2033	1.....

SCHEDULE D - PART 4

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

QE05.17

1	2	3	4	5	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
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		436,421	436,421	455,924	454,584		(18,163)		(18,163)		436,421			0	10,535	01/01/2043	1.....
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2020	Paydown.....		170,171	170,171	172,564	172,358		(2,187)		(2,187)		170,171			0	3,437	08/01/2043	1.....
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		159,460	159,460	165,240	164,904		(5,444)		(5,444)		159,460			0	3,672	07/01/2044	1.....
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		1,343,082	1,343,082	1,392,301	1,390,051		(46,969)		(46,969)		1,343,082			0	31,882	02/01/2045	1.....
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2020	Paydown.....		697,236	697,236	721,966	720,604		(23,369)		(23,369)		697,236			0	16,228	07/01/2045	1.....
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2020	Paydown.....		362,689	362,689	376,630	375,831		(13,142)		(13,142)		362,689			0	8,612	04/01/2045	1.....
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		475,247	475,247	492,663	491,781		(16,534)		(16,534)		475,247			0	10,810	04/01/2045	1.....
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		09/01/2020	Paydown.....		335,155	335,155	349,242	346,424		(11,269)		(11,269)		335,155			0	6,933	05/01/2030	1.....
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2020	Paydown.....		265,333	265,333	274,744	274,225		(8,892)		(8,892)		265,333			0	6,211	06/01/2045	1.....
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		2,358,145	2,358,145	2,455,419	2,450,766		(92,621)		(92,621)		2,358,145			0	54,995	11/01/2045	1.....
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		519,438	519,438	530,517	530,047		(10,609)		(10,609)		519,438			0	12,106	07/01/2045	1.....
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		4,295,957	4,295,957	4,500,575	4,493,334		(197,377)		(197,377)		4,295,957			0	103,125	05/01/2046	1.....
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		1,978,198	1,978,198	2,032,598	2,029,975		(51,777)		(51,777)		1,978,198			0	39,781	05/01/2046	1.....
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		1,389,301	1,389,301	1,442,702	1,438,713		(49,412)		(49,412)		1,389,301			0	32,111	12/01/2045	1.....
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		2,820,613	2,820,613	2,959,440	2,952,943		(132,330)		(132,330)		2,820,613			0	65,140	02/01/2046	1.....
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		1,226,365	1,226,365	1,256,450	1,254,837		(28,472)		(28,472)		1,226,365			0	25,262	06/01/2046	1.....
3138WH V8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2020	Paydown.....		65,210	65,210	65,500	65,487		(277)		(277)		65,210			0	1,281	08/01/2046	1.....
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS		09/01/2020	Paydown.....		708,223	708,223	743,856	742,761		(34,538)		(34,538)		708,223			0	18,743	03/01/2047	1.....
3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		09/01/2020	Paydown.....		630,509	630,509	631,544	631,467		(958)		(958)		630,509			0	12,771	11/01/2046	1.....
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		09/01/2020	Paydown.....		1,018,747	1,018,747	1,044,812	1,043,873		(25,126)		(25,126)		1,018,747			0	24,625	12/01/2046	1.....
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS98		09/01/2020	Paydown.....		643,771	643,771	660,871	659,253		(15,483)		(15,483)		643,771			0	12,799	06/01/2032	1.....
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS94		09/01/2020	Paydown.....		1,786,310	1,786,310	1,828,735	1,827,808		(41,498)		(41,498)		1,786,310			0	47,424	04/01/2047	1.....

SCHEDULE D - PART 4

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

QE05.18

1	2	3	4	5	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
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AT	..	09/01/2020	Paydown.....		1,486,544	1,486,544	1,497,725	1,496,841		(10,297)		(10,297)		1,486,544			0	30,012	05/01/2043	1.....
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		13,513	13,513	13,739	13,717		(204)		(204)		13,513			0	315	06/01/2043	1.....
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		36,859	36,859	38,195	38,104		(1,245)		(1,245)		36,859			0	801	08/01/2043	1.....
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AU	..	09/01/2020	Paydown.....		453,295	453,295	453,932	453,828		(533)		(533)		453,295			0	9,119	09/01/2043	1.....
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12	..	09/01/2020	Paydown.....		5,409	5,409	5,566	5,409				0		5,409			0	110	07/01/2044	1.....
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR	..	09/01/2020	Paydown.....		80,432	80,432	83,294	82,628		(2,196)		(2,196)		80,432			0	1,665	05/01/2029	1.....
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		5,839,013	5,839,013	6,059,800	6,045,018		(206,005)		(206,005)		5,839,013			0	136,760	02/01/2042	1.....
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		68,766	68,766	69,539	69,482		(716)		(716)		68,766			0	1,374	05/01/2045	1.....
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		571,425	571,425	589,527	588,437		(17,013)		(17,013)		571,425			0	13,335	06/01/2045	1.....
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		280,406	280,406	281,589	281,506		(1,100)		(1,100)		280,406			0	5,608	08/01/2045	1.....
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	08/01/2020	Paydown.....		12,002	12,002	12,497	12,349		(347)		(347)		12,002			0	599	06/01/2032	1.....
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		8	8	9	9				0		8			0		05/01/2032	1.....
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		93	93	97	96		(3)		(3)		93			0	5	08/01/2032	1.....
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		80	80	84	83		(2)		(2)		80			0	4	08/01/2032	1.....
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		619	619	588	596		23		23		619			0	19	10/01/2033	1.....
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		846	846	881	871		(25)		(25)		846			0	42	09/01/2032	1.....
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		210	210	212	211		(1)		(1)		210			0	8	10/01/2032	1.....
313921 B5 6	FNMA FNMA_01-59-Z 7.000% 11/25/31.....	..	09/01/2020	Paydown.....		6,547	10,328	10,293	6,897		(350)		(350)		6,547			0	695	11/25/2031	1.....
313921 S4 1	FNMA FNMA_01-61 6.000% 11/25/31.....	..	09/01/2020	Paydown.....		34,334	59,019	53,364	32,945		1,389		1,389		34,334			0	4,805	11/25/2031	1.....
31392B PT 7	FNMA FNMA_01-81 6.500% 01/25/32.....	..	09/01/2020	Paydown.....		6,091	6,091	6,093	6,091				0		6,091			0	260	01/25/2032	1.....
31392D RM 6	FNMA GRANTOR TR AGENCY CMO 02-41 Z 6.0	..	09/01/2020	Paydown.....		5,992	10,841	9,762	5,550		442		442		5,992			0	830	07/25/2032	1.....
31392G FP 5	FNMA FNMA_02-T18 6.500% 08/25/42.....	..	09/01/2020	Paydown.....		86,059	86,059	90,631	90,631		(4,572)		(4,572)		86,059			0	3,856	08/25/2042	1.....
31392J JU 4	FNMA FNMA_03-19 5.500% 03/25/33.....	..	09/01/2020	Paydown.....		278,016	367,624	410,483	358,821		(80,805)		(80,805)		278,016			0	22,018	03/25/2033	1.....
31392K AA 4	FHLMC FHLMC_2454 6.500% 05/15/32.....	..	09/01/2020	Paydown.....		82,845	82,845	83,479	83,003		(159)		(159)		82,845			0	3,624	05/15/2032	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31392R E3 1	FHLMC FHLMC_2469 6.000% 07/15/32...		09/01/2020	Paydown.....		48,860	53,456	48,325	46,861		2,000		2,000		48,860			0	2,624	07/15/2032	1.....
31392W 7B 0	FHLMC CMO AGENCY CMO_T-51 1A 6.500% 09		09/01/2020	Paydown.....		42,981	42,981	49,781	49,133		(6,152)		(6,152)		42,981			0	1,859	09/25/2043	1.....
31392X ZP 6	FHLMC FHLMC_2528 5.500% 11/15/32...		09/01/2020	Paydown.....		62,822	76,861	85,976	86,140		(23,318)		(23,318)		62,822			0	5,776	11/15/2032	1.....
31393G DM 3	FHLMC FHLMC_2545 5.500% 12/15/32...		09/01/2020	Paydown.....		132,326	143,929	140,690	130,312		2,015		2,015		132,326			0	10,118	12/15/2032	1.....
31393L NP 4	FHLMC_2564 FHLMC_2564 5.500% 02/15/33		09/01/2020	Paydown.....		47,261	47,261	46,272	46,628		633		633		47,261			0	1,728	02/15/2033	1.....
31393W BD 0	FHLMC FHLMC_2640 5.000% 07/15/33...		09/01/2020	Paydown.....		62,773	62,773	58,379	60,929		1,843		1,843		62,773			0	1,344	07/15/2033	1.....
31394B AL 8	FNMA FNMA_04-86 4.500% 11/25/34...		09/01/2020	Paydown.....		180,607	254,535	206,289	151,045		29,562		29,562		180,607			0	14,407	11/25/2034	1.....
31394C SP 8	FNMA FNMA_05-18 5.000% 03/25/25...		09/01/2020	Paydown.....		39,502	39,502	38,823	39,228		274		274		39,502			0	1,296	03/25/2025	1.....
31394D E4 8	FNMA FNMA_05-53 5.500% 06/25/35...		09/01/2020	Paydown.....		512,833	512,833	497,609	505,535		7,298		7,298		512,833			0	18,324	06/25/2035	1.....
31394H R7 8	FHLMC CMO 2656 5.500% 08/15/33...		09/01/2020	Paydown.....		46,513	46,513	46,484	46,484		29		29		46,513			0	1,705	08/15/2033	1.....
31394L JJ 2	FHLMC FHLMC_2691 5.500% 09/15/33...		09/01/2020	Paydown.....		401,321	445,272	421,090	387,752		13,569		13,569		401,321			0	27,649	09/15/2033	1.....
31394M MV 9	FHLMC FHLMC_2716 5.500% 12/15/33...		09/01/2020	Paydown.....		32,751	32,751	31,881	32,358		393		393		32,751			0	1,204	12/15/2033	1.....
31394R TP 4	FHLMC FHLMC_2766 5.000% 03/15/34...		09/01/2020	Paydown.....		299,471	341,262	312,129	268,923		30,548		30,548		299,471			0	26,148	03/15/2034	1.....
31394V E8 9	FNMA FNMA_06-2 6.000% 02/25/36...		09/01/2020	Paydown.....		82,729	160,833	162,954	94,472		(11,743)		(11,743)		82,729			0	13,747	02/25/2036	1.....
31394V LV 0	FNR_05-123 FNMA_05-123 5.500% 01/25/36		09/01/2020	Paydown.....		260,503	260,503	252,627	256,682		3,821		3,821		260,503			0	10,082	01/25/2036	1.....
31395B BS 1	FNMA FNMA_06-9 5.500% 03/25/36...		09/01/2020	Paydown.....		501,272	501,272	490,033	495,777		5,495		5,495		501,272			0	18,313	03/25/2036	1.....
31395B KD 4	FNMA FNMA_06-3 5.500% 03/25/36...		09/01/2020	Paydown.....		91,226	91,226	101,852	101,590		(10,364)		(10,364)		91,226			0	3,323	03/25/2036	1.....
31395E ZJ 9	FHLMC FHLMC_2835 5.500% 08/15/34...		09/01/2020	Paydown.....		28,911	34,236	32,615	27,042		1,869		1,869		28,911			0	2,735	08/15/2034	1.....
31395G JR 4	FHLMC FHLMC_2861 5.500% 09/15/34...		09/01/2020	Paydown.....		110,352	127,661	121,462	107,918		2,434		2,434		110,352			0	6,856	09/15/2034	1.....
31395N FS 1	FNMA FNMA_06-45 5.500% 06/25/36...		09/01/2020	Paydown.....		132,969	132,969	133,317	132,969		0		0		132,969			0	4,924	06/25/2036	1.....
31395P PE 6	FHLMC FHLMC_29-48 5.500% 03/15/35...		09/01/2020	Paydown.....		251,478	251,478	244,180	248,240		3,239		3,239		251,478			0	5,856	03/15/2035	1.....
31395R 2E 7	FHLMC FHLMC_2949 5.500% 03/15/35...		09/01/2020	Paydown.....		185,576	185,576	180,596	183,343		2,233		2,233		185,576			0	6,726	03/15/2035	1.....
31395T FM 1	FHLMC FHLMC_2961 5.500% 04/15/35...		09/01/2020	Paydown.....		210,088	210,088	204,105	207,578		2,510		2,510		210,088			0	7,733	04/15/2035	1.....
31395U 4N 8	FHLMC CMO_2972 WG 5.500% 05/15/35...		09/01/2020	Paydown.....		260,502	260,502	255,078	257,863		2,639		2,639		260,502			0	9,824	05/15/2035	1.....
31395U A7 6	FHLMC FHLMC_2981 5.500% 05/15/35...		09/01/2020	Paydown.....		150,037	150,037	145,730	148,187		1,851		1,851		150,037			0	5,625	05/15/2035	1.....
31395U K3 4	FHLMC CMO_2978 CN 5.500% 05/15/35...		09/01/2020	Paydown.....		710,580	710,580	723,083	732,511		(21,931)		(21,931)		710,580			0	24,061	05/15/2035	1.....
31395V SN 0	FHLMC FHLMC_29-86 5.500% 06/15/35...		09/01/2020	Paydown.....		272,530	272,530	265,046	269,024		3,506		3,506		272,530			0	9,740	06/15/2035	1.....
31395W W4 5	FHLMC FHLMC_3012 5.500% 08/15/35...		09/01/2020	Paydown.....		43,668	43,668	42,590	43,164		504		504		43,668			0	1,608	08/15/2035	1.....
31395X N4 3	FHLMC MULTI-FAMILY HSG VRDN - FHLMC_3015		09/01/2020	Paydown.....		385,869	385,869	372,062	378,936		6,934		6,934		385,869			0	12,804	08/15/2035	1.....
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHLMC_R00		09/01/2020	Paydown.....		1,223,622	1,329,699	1,267,780	1,185,104		38,518		38,518		1,223,622			0	84,818	10/15/2035	1.....
31396C LG 3	FHLMC FHLMC_3054 5.500% 10/15/35...		09/01/2020	Paydown.....		262,043	262,043	254,980	259,048		2,995		2,995		262,043			0	6,050	10/15/2035	1.....
31396E 6B 7	FHLMC FHLMC_3044 5.500% 10/15/35...		09/01/2020	Paydown.....		387,724	387,724	376,244	383,555		4,169		4,169		387,724			0	14,338	10/15/2035	1.....
31396E WR 3	FHLMC FHLMC_30-61 5.500% 11/15/35...		09/01/2020	Paydown.....		90,380	90,380	87,429	89,176		1,204		1,204		90,380			0	3,294	11/15/2035	1.....
31396E Z5 8	FHLMC FHLMC_3062 5.500% 11/15/35...		09/01/2020	Paydown.....		995,372	1,035,979	999,640	983,458		11,914		11,914		995,372			0	57,055	11/15/2035	1.....
31396F GZ 0	FHLMC CMO_3073 ME 5.500% 11/15/35...		09/01/2020	Paydown.....		561,444	561,444	544,535	554,737		6,706		6,706		561,444			0	20,049	11/15/2035	1.....
31396G 7E 5	FHLMC FHLMC_3094 5.500% 12/15/35...		09/01/2020	Paydown.....		96,576	96,576	92,985	94,978		1,598		1,598		96,576			0	3,541	12/15/2035	1.....
31396G BL 4	FHLMC FHLMC_3087 5.500% 12/15/25...		09/01/2020	Paydown.....		96,611	96,611	93,966	95,734		877		877		96,611			0	3,576	12/15/2025	1.....

QE05.19

SCHEDULE D - PART 4

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

QE05.20

1	2	3	4	5	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
31396H AL 3	FHLMC FHLMC_5 5.500% 02/15/36.....		09/01/2020	Paydown.....		816,671	898,389	847,823	788,163		28,508		28,508		816,671		0	0	54,097	02/15/2036	1.....
31396P B2 6	FNMA_07-B1 CMO 07_14 QE 5.500% 03/25/3		09/01/2020	Paydown.....		229,356	229,356	213,301	222,282		7,074		7,074		229,356		0	0	8,457	03/25/2037	1.....
31396V F8 6	FNMA FNMA_07-45 6.000% 05/25/47.....		09/01/2020	Paydown.....		12,642	12,642	12,332	12,468		174		174		12,642		0	0	506	05/25/2047	1.....
31396X HK 3	FANNIE MAE FNMA_07-77 FNMA_07-77 5.500		09/01/2020	Paydown.....		415,199	415,199	415,897	415,199				0		415,199		0	0	14,984	08/25/2037	1.....
31397C 3V 9	FHLMC FHLMC_3228 5.500% 10/15/36.....		09/01/2020	Paydown.....		17,256	17,256	16,614	16,941		315		315		17,256		0	0	634	10/15/2036	1.....
31397F MQ 2	FHLMC FHLMC_3296 5.500% 03/15/37.....		09/01/2020	Paydown.....		34,259	34,259	31,642	32,879		1,379		1,379		34,259		0	0	1,236	03/15/2037	1.....
31397J GG 3	FHLMC FHLMC_33-30 5.500% 06/15/37.....		09/01/2020	Paydown.....		151,149	151,149	140,120	146,883		4,266		4,266		151,149		0	0	5,557	06/15/2037	1.....
31397W 7A 7	FHLMC FHLMC_34-56 5.000% 06/15/38.....		09/01/2020	Paydown.....		104,485	104,485	92,796	97,653		6,832		6,832		104,485		0	0	3,458	06/15/2038	1.....
31398G QR 3	FNMA FNMA_09-111 4.500% 01/25/40.....		09/01/2020	Paydown.....		91,915	135,139	116,727	77,862		14,053		14,053		91,915		0	0	6,396	01/25/2040	1.....
31398V LQ 7	FHLMC FHLMC_36-56 5.000% 01/15/38.....		09/01/2020	Paydown.....		232,572	256,621	247,729	226,641		5,932		5,932		232,572		0	0	15,475	01/15/2038	1.....
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2020	Paydown.....		1,311	1,311	1,308	1,311				0		1,311		0	0	33	01/01/2033	1.....
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		541	541	514	521		21		21		541		0	0	16	07/01/2033	1.....
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		5,603	5,603	5,322	5,389		214		214		5,603		0	0	168	08/01/2033	1.....
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		182	182	164	168		14		14		182		0	0	5	07/01/2033	1.....
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		771	771	732	741		29		29		771		0	0	23	07/01/2033	1.....
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		645	645	625	629		16		16		645		0	0	27	12/01/2031	1.....
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		200	200	200	200				0		200		0	0	10	11/01/2031	1.....
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		10,774	10,774	10,991	10,923		(149)		(149)		10,774		0	0	588	03/01/2032	1.....
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 72		09/01/2020	Paydown.....		76,534	76,534	74,044	74,516		2,019		2,019		76,534		0	0	2,542	11/01/2033	1.....
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		2,095	2,095	1,990	2,013		82		82		2,095		0	0	68	08/01/2033	1.....
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		09/01/2020	Paydown.....		16,651	16,651	16,511	16,651				0		16,651		0	0	460	12/01/2033	1.....
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		1,227	1,227	1,166	1,179		48		48		1,227		0	0	33	07/01/2033	1.....
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		1,673	1,673	1,509	1,546		127		127		1,673		0	0	54	08/01/2033	1.....
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		3,295	3,295	3,130	3,166		129		129		3,295		0	0	88	08/01/2033	1.....
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		479	479	455	461		19		19		479		0	0	14	08/01/2033	1.....
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		22,265	22,265	20,397	20,829		1,436		1,436		22,265		0	0	592	08/01/2033	1.....

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

QE05.21

1	2	3	4	5	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
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		1,912	1,912	1,816	1,839		.73		.73		1,912			.0	.51	08/01/2033	1.....
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.910	.910	.864	.874		.35		.35		.910			.0	.30	08/01/2033	1.....
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2020	Paydown.....		1,114	1,114	1,102	1,114				.0		1,114			.0	.29	08/01/2034	1.....
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.61,944	.61,944	.61,644	.61,653		.291		.291		.61,944			.0	.2,477	11/01/2034	1.....
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73		09/01/2020	Paydown.....		187,733	187,733	184,161	184,686		.3,047		.3,047		187,733			.0	.6,861	02/01/2035	1.....
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73		09/01/2020	Paydown.....		.13,783	.13,783	.13,888	.13,860		.(77)		.(77)		.13,783			.0	.551	04/01/2035	1.....
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.2,512	.2,512	.2,387	.2,416		.96		.96		.2,512			.0	.83	08/01/2033	1.....
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.7,260	.7,260	.6,735	.6,824		.436		.436		.7,260			.0	.220	09/01/2035	1.....
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12		09/01/2020	Paydown.....		.57,078	.57,078	.57,301	.57,078				.0		.57,078			.0	.1,615	05/01/2036	1.....
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.545	.545	.518	.524		.21		.21		.545			.0	.16	10/01/2033	1.....
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.117	.117	.111	.113		.4		.4		.117			.0	.4	10/01/2033	1.....
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.692	.692	.658	.665		.27		.27		.692			.0	.21	11/01/2033	1.....
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.49,143	.49,143	.47,215	.47,571		.1,571		.1,571		.49,143			.0	.1,824	04/01/2034	1.....
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 77		09/01/2020	Paydown.....		.3,417	.3,417	.3,373	.3,379		.38		.38		.3,417			.0	.112	04/01/2034	1.....
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.631	.631	.610	.613		.17		.17		.631			.0	.19	11/01/2034	1.....
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.1,602	.1,602	.1,515	.1,531		.71		.71		.1,602			.0	.48	12/01/2034	1.....
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.35	.35	.33	.33		.2		.2		.35			.0	.1	01/01/2035	1.....
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		09/01/2020	Paydown.....		.166,864	.166,864	.167,502	.166,864				.0		.166,864			.0	.4,643	09/01/2036	1.....
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2020	Paydown.....		.91	.91	.91	.91				.0		.91			.0	.2	10/01/2034	1.....
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		09/01/2020	Paydown.....		.1,044	.1,044	.981	.993		.51		.51		.1,044			.0	.31	04/01/2035	1.....
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2020	Paydown.....		.2,689	.2,689	.2,696	.2,689				.0		.2,689			.0	.75	03/01/2035	1.....
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		09/01/2020	Paydown.....		.5,526	.5,526	.5,569	.5,526				.0		.5,526			.0	.155	07/01/2035	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	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
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 83	..	09/01/2020	Paydown.....		11,513	11,513	10,934	11,029		484		484		11,513		0	0	356	08/01/2035	1.....
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		1,535	1,535	1,537	1,536		(2)		(2)		1,535		0	0	61	10/01/2036	1.....
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	09/01/2020	Paydown.....		10,719	10,719	10,784	10,719				0		10,719		0	0	257	05/01/2036	1.....
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y	..	09/01/2020	Paydown.....		1,808	1,808	1,817	1,808				0		1,808		0	0	47	11/01/2036	1.....
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y	..	09/01/2020	Paydown.....		1,098	1,098	1,095	1,098				0		1,098		0	0	30	03/01/2037	1.....
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		1,379,653	1,379,653	1,435,702	1,432,864		(53,211)		(53,211)		1,379,653		0	0	31,652	09/01/2045	1.....
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		1,078,775	1,078,775	1,122,317	1,120,611		(41,836)		(41,836)		1,078,775		0	0	24,856	09/01/2045	1.....
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		455,376	455,376	473,946	472,938		(17,562)		(17,562)		455,376		0	0	10,482	11/01/2045	1.....
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		383,171	383,171	398,797	397,946		(14,776)		(14,776)		383,171		0	0	8,659	11/01/2045	1.....
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		1,437,710	1,437,710	1,504,204	1,501,611		(63,901)		(63,901)		1,437,710		0	0	33,534	02/01/2046	1.....
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		265,711	265,711	273,890	273,345		(7,634)		(7,634)		265,711		0	0	5,201	10/01/2046	1.....
3140FC S8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD	..	09/01/2020	Paydown.....		85,509	85,509	88,555	88,456		(2,947)		(2,947)		85,509		0	0	2,014	02/01/2047	1.....
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD	..	09/01/2020	Paydown.....		3,630,275	3,630,275	3,848,092	3,841,975		(211,700)		(211,700)		3,630,275		0	0	96,969	04/01/2047	1.....
3140FR H5 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BE56	..	09/01/2020	Paydown.....		389,830	389,830	377,785	378,096		11,734		11,734		389,830		0	0	7,964	02/01/2047	1.....
3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH	..	09/01/2020	Paydown.....		5,324,502	5,324,502	5,508,364	5,503,016		(178,514)		(178,514)		5,324,502		0	0	123,969	08/01/2047	1.....
3140GQ 4L 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH	..	09/01/2020	Paydown.....		69,057	69,057	71,733	71,651		(2,594)		(2,594)		69,057		0	0	1,590	08/01/2047	1.....
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH	..	09/01/2020	Paydown.....		881,215	881,215	905,999	903,613		(22,398)		(22,398)		881,215		0	0	17,591	09/01/2032	1.....
3140GV Z3 2	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL	..	09/01/2020	Paydown.....		1,437,678	1,437,678	1,443,070	1,442,901		(5,222)		(5,222)		1,437,678		0	0	33,915	12/01/2047	1.....
3140H1 VN 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ06	..	09/01/2020	Paydown.....		2,792,808	2,792,808	2,760,953	2,761,364		31,444		31,444		2,792,808		0	0	66,007	03/01/2048	1.....
3140H2 SZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BJ	..	09/01/2020	Paydown.....		546,824	546,824	565,792	565,243		(18,419)		(18,419)		546,824		0	0	12,179	10/01/2047	1.....
3140H2 UZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ14	..	09/01/2020	Paydown.....		93,136	93,136	96,374	96,283		(3,147)		(3,147)		93,136		0	0	2,125	11/01/2047	1.....

QE05.22

SCHEDULE D - PART 4

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

QE05.23

1	2	3	4	5	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
3140H4 A9 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ27	..	09/01/2020	Paydown.....		727,648	727,648	743,793	743,439		(15,791)		(15,791)		727,648			0	19,380	05/01/2048	1.....
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ49	..	09/01/2020	Paydown.....		1,012,510	1,012,510	1,038,574	1,037,967		(25,457)		(25,457)		1,012,510			0	26,784	02/01/2048	1.....
3140HB JA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS	..	09/01/2020	Paydown.....		3,105,145	3,105,145	3,120,116	3,119,623		(14,478)		(14,478)		3,105,145			0	80,477	06/01/2048	1.....
3140HJ JJ 1	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL	..	09/01/2020	Paydown.....		527,728	527,728	536,118	536,046		(8,318)		(8,318)		527,728			0	13,850	08/01/2048	1.....
3140J5 NU 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM	..	09/01/2020	Paydown.....		68,899	68,899	69,287	69,270		(371)		(371)		68,899			0	1,379	02/01/2047	1.....
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM	..	09/01/2020	Paydown.....		1,204,629	1,204,629	1,244,626	1,243,520		(38,891)		(38,891)		1,204,629			0	28,009	10/01/2047	1.....
3140J6 F6 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM19	..	09/01/2020	Paydown.....		185,961	185,961	190,509	190,436		(4,475)		(4,475)		185,961			0	5,042	11/01/2047	1.....
3140J6 GR 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM20	..	09/01/2020	Paydown.....		535,714	535,714	536,656	536,621		(907)		(907)		535,714			0	14,072	09/01/2048	1.....
3140J7 7J 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM35	..	09/01/2020	Paydown.....		294,352	294,352	300,423	300,287		(5,936)		(5,936)		294,352			0	7,913	03/01/2048	1.....
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM30	..	09/01/2020	Paydown.....		653,783	653,783	674,725	674,133		(20,349)		(20,349)		653,783			0	15,380	10/01/2047	1.....
3140J8 RF 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM40	..	09/01/2020	Paydown.....		405,603	405,603	415,268	415,128		(9,524)		(9,524)		405,603			0	10,416	06/01/2048	1.....
3140J8 S4 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM41	..	09/01/2020	Paydown.....		985,530	985,530	1,009,244	1,008,850		(23,320)		(23,320)		985,530			0	26,501	06/01/2048	1.....
3140J8 UG 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM41	..	09/01/2020	Paydown.....		1,437,590	1,437,590	1,470,217	1,469,752		(32,162)		(32,162)		1,437,590			0	38,305	07/01/2048	1.....
3140J9 LV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		812,300	812,300	813,506	813,437		(1,137)		(1,137)		812,300			0	22,255	10/01/2048	1.....
3140JG LQ 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BN03	..	09/01/2020	Paydown.....		5,200,700	5,200,700	5,344,938	5,340,796		(140,097)		(140,097)		5,200,700			0	136,826	12/01/2048	1.....
3140JR AZ 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BN81	..	09/01/2020	Paydown.....		3,414,767	3,414,767	3,454,250	3,453,279		(38,512)		(38,512)		3,414,767			0	78,924	04/01/2049	1.....
3140Q7 HT 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA02	..	09/01/2020	Paydown.....		327,261	327,261	342,704	342,312		(15,051)		(15,051)		327,261			0	8,634	08/01/2047	1.....
3140Q7 LC 9	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL	..	09/01/2020	Paydown.....		2,240,848	2,240,848	2,292,405	2,291,536		(50,689)		(50,689)		2,240,848			0	58,952	09/01/2047	1.....
3140Q7 TF 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA05	..	09/01/2020	Paydown.....		1,506,566	1,506,566	1,596,489			(89,923)		(89,923)		1,506,566			0	25,166	10/01/2047	1.....
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # CA	..	09/01/2020	Paydown.....		1,093,180	1,093,180	1,123,755	1,120,897		(27,717)		(27,717)		1,093,180			0	21,614	10/01/2032	1.....
3140Q7 WS 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA06	..	09/01/2020	Paydown.....		216,289	216,289	222,642	222,461		(6,172)		(6,172)		216,289			0	5,043	11/01/2047	1.....
3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA16	..	09/01/2020	Paydown.....		3,084,438	3,084,438	3,137,211	3,136,368		(51,930)		(51,930)		3,084,438			0	81,416	05/01/2048	1.....

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

QE05.24

1	2	3	4	5	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
3140Q8 DB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA09	..	09/01/2020	Paydown.....		715,799	715,799	709,032	709,123		6,675		6,675		715,799			0	16,635	01/01/2048	1.....
3140Q8 WJ 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA15	..	09/01/2020	Paydown.....		769,676	769,676	786,963	786,613		(16,937)		(16,937)		769,676			0	20,850	04/01/2048	1.....
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA18	..	09/01/2020	Paydown.....		1,845,895	1,845,895	1,886,418	1,885,527		(39,632)		(39,632)		1,845,895			0	49,263	06/01/2048	1.....
3140Q9 DG 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA19	..	09/01/2020	Paydown.....		2,495,149	2,495,149	2,601,534	2,599,739		(104,590)		(104,590)		2,495,149			0	74,375	06/01/2048	1.....
3140Q9 EZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA19	..	09/01/2020	Paydown.....		1,085,996	1,085,996	1,113,231	1,113,046		(27,050)		(27,050)		1,085,996			0	28,546	07/01/2048	1.....
3140Q9 T9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA23	..	09/01/2020	Paydown.....		959,603	959,603	989,028	988,579		(28,976)		(28,976)		959,603			0	25,198	09/01/2048	1.....
3140QA VA 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA33	..	09/01/2020	Paydown.....		8,173,669	8,173,669	8,275,201	8,273,043		(99,374)		(99,374)		8,173,669			0	186,493	04/01/2049	1.....
3140QC 5Q 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA53	..	09/01/2020	Paydown.....		123,519	123,519	134,655			(11,136)		(11,136)		123,519			0	1,031	03/01/2050	1.....
3140QD EN 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA55	..	09/01/2020	Paydown.....		56,829	56,829	60,470			(3,641)		(3,641)		56,829			0	142	04/01/2050	1.....
3140QD L4 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA57	..	09/01/2020	Paydown.....		573,960	573,960	616,828			(42,868)		(42,868)		573,960			0	4,941	05/01/2050	1.....
3140QE A5 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA63	..	09/01/2020	Paydown.....		705,217	705,217	725,988			(20,771)		(20,771)		705,217			0	1,930	07/01/2050	1.....
3140QE DP 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA64	..	09/01/2020	Paydown.....		124,621	124,621	132,702			(8,081)		(8,081)		124,621			0	260	07/01/2050	1.....
3140QE J9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA65	..	09/01/2020	Paydown.....		107,672	107,672	111,516			(3,844)		(3,844)		107,672			0	179	08/01/2050	1.....
3140X4 H9 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM11	..	09/01/2020	Paydown.....		312,898	312,898	317,835	317,714		(4,816)		(4,816)		312,898			0	5,281	06/01/2032	1.....
3140X5 PS 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM22	..	09/01/2020	Paydown.....		920,166	920,166	971,207			(51,040)		(51,040)		920,166			0	21,302	06/01/2048	1.....
3140X6 7A 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM35	..	09/01/2020	Paydown.....		247,713	247,713	265,324			(17,611)		(17,611)		247,713			0	1,183	06/01/2050	1.....
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	..	09/01/2020	Paydown.....		3,424	3,424	3,438	3,424				0	3,424			0	88	05/01/2036	1.....	
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y	..	09/01/2020	Paydown.....		1,892	1,892	1,897	1,950		(58)		(58)		1,892			0	54	04/01/2034	1.....
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		21,813	21,813	21,567	21,587		226		226		21,813			0	795	12/01/2036	1.....
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		384	384	384	384		(1)		(1)		384			0	16	01/01/2037	1.....
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # 88	..	09/01/2020	Paydown.....		12,700	12,700	12,756	12,746		(46)		(46)		12,700			0	514	05/01/2038	1.....
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		125,221	125,221	130,739	130,312		(5,091)		(5,091)		125,221			0	3,280	12/01/2042	1.....

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

QE05.25

1	2	3	4	5	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
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		72,106	72,106	72,191	72,147		(41)		(41)		72,106			0	2,884	01/01/2037	1.....
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y	..	09/01/2020	Paydown.....		9,168	9,168	9,149	9,168				0		9,168			0	258	06/01/2035	1.....
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		26,162	26,162	27,161	27,057		(895)		(895)		26,162			0	1,020	01/01/2039	1.....
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		571,236	571,236	587,525	585,595		(14,359)		(14,359)		571,236			0	16,870	09/01/2040	1.....
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y	..	09/01/2020	Paydown.....		346,300	346,300	356,689	353,866		(7,566)		(7,566)		346,300			0	10,284	02/01/2031	1.....
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		190,334	190,334	195,300	194,811		(4,478)		(4,478)		190,334			0	5,073	11/01/2041	1.....
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AB	..	09/01/2020	Paydown.....		113,669	113,669	114,096	114,042		(373)		(373)		113,669			0	2,309	12/01/2042	1.....
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		391,326	391,326	394,505	394,240		(2,914)		(2,914)		391,326			0	8,005	04/01/2043	1.....
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		962,936	962,936	1,005,967	1,003,129		(40,194)		(40,194)		962,936			0	21,434	05/01/2043	1.....
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		67,900	67,900	72,653	72,371		(4,471)		(4,471)		67,900			0	1,748	06/01/2043	1.....
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y	..	09/01/2020	Paydown.....		454,555	454,555	465,777	462,566		(8,011)		(8,011)		454,555			0	12,058	12/01/2030	1.....
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	09/01/2020	Paydown.....		543,161	543,161	546,286	545,129		(1,968)		(1,968)		543,161			0	14,621	01/01/2031	1.....
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y	..	09/01/2020	Paydown.....		430,631	430,631	443,550	440,082		(9,451)		(9,451)		430,631			0	12,798	02/01/2031	1.....
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 10Y	..	09/01/2020	Paydown.....		43,697	43,697	44,134	43,755		(58)		(58)		43,697			0	872	03/01/2021	1.....
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	09/01/2020	Paydown.....		74,406	74,406	75,732	75,629		(1,223)		(1,223)		74,406			0	1,505	10/01/2042	1.....
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	09/01/2020	Paydown.....		32,029	32,029	34,236	34,144		(2,115)		(2,115)		32,029			0	881	08/01/2045	1.....
31418C 3D 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34	..	09/01/2020	Paydown.....		916,905	916,905	925,704	925,612		(8,708)		(8,708)		916,905			0	24,215	10/01/2048	1.....
31418C 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA35	..	09/01/2020	Paydown.....		6,036,963	6,036,963	6,103,464	6,101,962		(64,999)		(64,999)		6,036,963			0	138,510	11/01/2048	1.....
31418C PE 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA	..	09/01/2020	Paydown.....		114,935	114,935	118,634	118,534		(3,599)		(3,599)		114,935			0	2,664	09/01/2047	1.....
31418C S4 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32	..	09/01/2020	Paydown.....		316,197	316,197	324,435	324,220		(8,023)		(8,023)		316,197			0	7,368	01/01/2048	1.....
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32	..	09/01/2020	Paydown.....		1,079,801	1,079,801	1,120,656	1,119,742		(39,941)		(39,941)		1,079,801			0	28,710	01/01/2048	1.....

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

QE05.26

1	2	3	4	5	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
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32	..	09/01/2020	Paydown.....		337,311	337,311	345,612	345,415		(8,104)		(8,104)		337,311			0	8,949	02/01/2048	1.....
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA33	..	09/01/2020	Paydown.....		1,091,374	1,091,374	1,102,671	1,102,374		(11,001)		(11,001)		1,091,374			0	28,700	06/01/2048	1.....
31418C YL 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34	..	09/01/2020	Paydown.....		12,239,085	12,239,085	12,383,946	12,380,737		(141,652)		(141,652)		12,239,085			0	280,099	07/01/2048	1.....
31418C YM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34	..	09/01/2020	Paydown.....		7,311,424	7,311,424	7,484,431	7,480,865		(169,441)		(169,441)		7,311,424			0	192,079	07/01/2048	1.....
31418D AQ 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA36	..	09/01/2020	Paydown.....		3,326,036	3,326,036	3,359,990	3,359,022		(32,986)		(32,986)		3,326,036			0	76,265	03/01/2049	1.....
31418D AR 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA36	..	09/01/2020	Paydown.....		489,018	489,018	500,976	500,729		(11,710)		(11,710)		489,018			0	12,803	03/01/2049	1.....
31418D BF 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	09/01/2020	Paydown.....		871,084	871,084	883,776	883,710		(12,626)		(12,626)		871,084			0	20,083	04/01/2049	1.....
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12	..	09/01/2020	Paydown.....		12,309	12,309	13,148	12,309				0		12,309			0	331	09/01/2033	1.....
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		21,018	21,018	22,279	22,065		(1,047)		(1,047)		21,018			0	780	09/01/2036	1.....
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD	..	09/01/2020	Paydown.....		607,538	607,538	624,720	622,589		(15,051)		(15,051)		607,538			0	16,170	09/01/2040	1.....
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	09/01/2020	Paydown.....		242,375	242,375	249,609	248,847		(6,472)		(6,472)		242,375			0	8,112	06/01/2040	1.....
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y	..	09/01/2020	Paydown.....		661,766	661,766	683,273	673,202		(11,436)		(11,436)		661,766			0	15,136	09/01/2025	1.....
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1	..	09/01/2020	Paydown.....		3,013,234	3,013,234	3,099,393	3,089,109		(75,875)		(75,875)		3,013,234			0	76,851	09/01/2040	1.....
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AE	..	09/01/2020	Paydown.....		84,765	84,765	87,298	86,125		(1,360)		(1,360)		84,765			0	2,005	09/01/2025	1.....
35563P DX 4	FREDDIEMACFHLMC_18-1SC SENIORWHOLECMO18-	..	08/01/2020	Paydown.....		7,904	7,904	6,700	(3,360)		3,360		3,360					0		05/25/2057	1.....
35563P DZ 9	SEASONED CREDIT RISK TRANSFER WHOLECMO18	..	09/01/2020	Paydown.....		367,450	367,450	365,224	253,610		201		201		367,450			0	5,616	05/25/2057	1.....
35563P EB 1	SEASONED CREDIT RISK TRANSFER SENIOR CMO	..	09/01/2020	Paydown.....		80,632	80,632	75,290	76,214		4,418		4,418		80,632			0	1,613	05/25/2057	1.....
35563P GK 9	SEASONED CREDIT RISK TRANSFER WHOLECMO18	..	08/01/2020	Paydown.....		46,509	46,509	42,229					0					0		08/27/2057	1.....
35563P HH 5	SEASONED CREDIT RISK TRANSFER WHOLE CMO	..	09/01/2020	Paydown.....		76,648	76,648	75,722	75,880		768		768		76,648			0	1,244	03/25/2058	1.....
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8	..	09/01/2020	Paydown.....		468,836	468,836	462,576	463,740		5,096		5,096		468,836			0	11,073	11/25/2028	1.....
45204E A3 2	ILLINOIS ST FIN AUTH REVENUE ILLINOIS ST	..	07/01/2020	BBR4_PB.....									0					0	210,000	07/15/2047	1FE.....
48503T AA 5	KANSAS CITY MO INDL DEV AUTH KANSAS CITY	..	09/10/2020	Various.....		265,505	265,505	265,505	265,505				0		265,505			0	9,282	12/10/2032	1.....

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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
544495 UH 5	LOS ANGELES CALIF DEPARTMENT O MUNITAX B		07/01/2020	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	231,225	07/01/2040	1FE.....
54627R AG 5	LOUISIANA LOC GOVT ENVIRONMENT MUNITAX B		08/03/2020	Redemption 100.0000.....		2,976,961	2,976,961	3,085,029	3,009,429		(32,468)		(32,468)		2,976,961			0	59,390	08/01/2024	1FE.....
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE		09/25/2020	Paydown.....		169,267	169,267	167,665	167,770		1,497		1,497		169,267			0	4,641	05/25/2033	1FE.....
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE		07/25/2020	Redemption 100.0000.....		88,259	88,259	87,424	87,478		781		781		88,259			0	1,982	05/25/2033	1FE.....
626207 MW 1	GEORGIA MUNICIPAL ELEC AUTH MUNICIPAL EL		07/01/2020	Redemption 100.0000.....		135,000	135,000	135,175	135,066		(66)		(66)		135,000			0	7,331	01/01/2030	1FE.....
735389 ZE 1	PORT SEATTLE WASH MUNITAX BND REV 3.75		07/01/2020	BBR4_PB.....									0					0	28,163	05/01/2036	1FE.....
771902 HF 3	ROCHESTER MINN HEALTH CARE FAC MUNI BND		07/01/2020	BBR4_PB.....									0					0	140,000	11/15/2048	1FE.....
795576 HK 6	SALT LAKE CITY UTAH MUNIBNDREV 5.000%		07/01/2020	BBR4_PB.....									0					0	12,500	07/01/2043	1FE.....
795576 HL 4	SALT LAKE CITY UTAH MUNIBNDREV 5.000%		07/01/2020	BBR4_PB.....									0					0	12,500	07/01/2048	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments..					288,468,377	289,356,177	295,062,238	288,547,741	0	(5,756,664)	0	(5,756,664)	0	288,468,377	0	0	0	7,762,244	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00130H BW 4	AES CORPORATION THE SENIOR CORP BND 5.		07/02/2020	GOLDMAN SACHS & CO.....		1,027,500	1,000,000	990,000	994,054		504		504		994,558		32,942	32,942	40,028	04/15/2025	3FE.....
00164V AE 3	AMC NETWORKS INC SENIOR CORP BND 4.750		09/11/2020	BANC OF AMERICA SECURITIES LLC		516,875	500,000	500,000	500,000				0		500,000		16,875	16,875	26,587	08/01/2025	3FE.....
00184@ AA 4	AMAZON.COM INC SECURED CORP BND 4.095%		09/30/2020	Redemption 100.0000.....		20,274	20,274	20,274	20,274				0		20,274			0	554	06/30/2039	1.....
00191# AA 3	AMAZON.COM INC SECURED CORPBND 4.233% 0		09/30/2020	Redemption 100.0000.....		21,772	21,772	21,772	21,772				0		21,772			0	596	08/31/2039	1.....
00191@ AA 5	AMAZON.COM INC SECURED CORPBND 4.233% 0		09/30/2020	Redemption 100.0000.....		33,660	33,660	33,660	33,660				0		33,660			0	950	09/30/2039	1.....
00193* AA 5	AMAZON.COM INC SECURED CORPBND 4.233% 0		09/30/2020	Redemption 100.0000.....		35,194	35,194	35,194	35,194				0		35,194			0	993	09/30/2039	1.....
00206R JE 3	AT&T INC SENIOR CORP BND 6.100% 07/15/		09/18/2020	Taxable Exchange.....		4,290,408	3,000,000	3,560,937	3,552,023		(11,697)		(11,697)		3,540,326		750,081	750,081	215,025	07/15/2040	2FE.....
00206R MC 3	AT&T INC SENIOR CORP BND 144A 3.500% 0		09/18/2020	DIRECT.....		970	970	973					0		973		(3)	(3)		09/15/2053	1FE.....
00225# AA 3	AMAZON.COM INC SECURED CORP BND 4.095%		09/30/2020	Redemption 100.0000.....		20,088	20,088	20,088	20,088				0		20,088			0	599	09/30/2039	1.....
004375 AV 3	ACCR_04-1 ACCR_04-1 0.748% 04/25/34		09/25/2020	Paydown.....		101,259	101,259	94,045	97,939		3,320		3,320		101,259			0	1,027	04/25/2034	1FM.....
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3		09/25/2020	Paydown.....		348,923	348,923	348,730	348,134		789		789		348,923			0	4,648	10/25/2034	1FM.....
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST ARMT_04-2		09/25/2020	Paydown.....		66,144	66,144	60,852	64,361		1,782		1,782		66,144			0	930	02/25/2035	1FM.....

QE05.27

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

QE05.28

1	2	3	4	5	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
00832P AA 6	AFFIRMASSETSECURIZATIONTR ABS 20-Z1-A		09/15/2020	Paydown.....		591,072	591,073	591,015			57		57		591,072			0	3,806	10/15/2024	1FE.....
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST SENIOR CO		09/25/2020	Redemption 100.0000.....		28,948	28,948	28,948	28,948				0		28,948			0	581	08/27/2035	1.....
00912X AN 4	AIR LEASE CORPORATION SENIOR CORP BND		09/23/2020	TD SECURITIES (USA).....		5,249,500	5,000,000	5,002,050	5,001,745		(396)		(396)		5,001,349		248,151	248,151	218,403	09/15/2024	2FE.....
00912X B* 4	AIR LEASE CORPORATION SENIOR CORP BND		08/02/2020	Maturity.....		7,500,000	7,500,000	7,500,000	7,500,000				0		7,500,000			0	225,000	08/02/2020	1PL.....
00912X BA 1	AIR LEASE CORPORATION SENIOR CORP BND		09/17/2020	MORGAN STANLEY & CO. INC.....		8,150,000	8,000,000	8,027,360	8,025,476		(3,393)		(3,393)		8,022,083		127,917	127,917	274,444	03/01/2025	2FE.....
00914A AB 8	AIR LEASE CORPORATION SENIOR CORP BND M		09/17/2020	Various.....		35,670,000	34,800,000	34,807,140	34,809,087		(2,018)		(2,018)		34,807,069		862,931	862,931	1,051,250	06/01/2026	2FE.....
00914A AG 7	AIR LEASE CORPORATION SENIOR CORP BND M		07/27/2020	MORGAN STANLEY & CO. INC.....		1,880,000	2,000,000	1,958,080			1,944		1,944		1,960,024		(80,024)	(80,024)	32,500	02/01/2030	2FE.....
00968F AA 4	AJAX MORTGAGE LOAN TRUST AJAXM ABS 19-D-		09/25/2020	Paydown.....		420,241	420,241	420,229	420,238		3		3		420,241			0	8,190	09/25/2065	1FE.....
00969P AA 1	AJAX MORTGAGE LOAN TRUST AJAXM RMBS 19-F		09/25/2020	Paydown.....		140,198	140,198	140,194	140,194		4		4		140,198			0	2,768	07/25/2059	1FE.....
01126# AA 1	ALAMO 6 LLC SENIOR CORP BOND 4.170% 03		09/30/2020	Redemption 100.0000.....		172,099	172,099	172,099	172,099				0		172,099			0	7,177	03/31/2042	2.....
013092 AE 1	ALBERTSONS COMPANIES INC SENIOR CORP BND		07/01/2020	CITIGROUP GLOBAL MKT INC.....		574,373	559,000	575,770			(182)		(182)		575,588		(1,215)	(1,215)	11,430	02/15/2030	4FE.....
013817 AK 7	ARCONIC INC SENIOR CORP BND 5.950% 02/		07/21/2020	Various.....		599,716	567,000	646,380	645,960		(701)		(701)		645,259		(45,543)	(45,543)	16,119	02/01/2037	2FE.....
019736 AE 7	ALLISON TRANSMISSION INC SENIOR CORP BND		07/01/2020	BARCLAYS CAPITAL.....		678,300	680,000	680,000	680,000				0		680,000		(1,700)	(1,700)	24,674	10/01/2027	3FE.....
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		09/01/2020	Paydown.....		109,024	143,506	85,896	80,914		28,110		28,110		109,024			0	5,558	06/25/2036	1FM.....
02147P AY 0	CWALT_06-29T1 CWALT_06-29T1 6.000% 10/		09/01/2020	Paydown.....		86,624	157,164	118,024	111,513		(24,889)		(24,889)		86,624			0	6,050	10/25/2036	1FM.....
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		09/01/2020	Paydown.....		301,019	298,464	224,095	200,551		100,468		100,468		301,019			0	11,769	11/25/2036	1FM.....
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07-		09/01/2020	Paydown.....		86,598	92,330	72,380	62,435		24,163		24,163		86,598			0	3,742	03/25/2037	1FM.....
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN CWALT_07-5		09/01/2020	Paydown.....		458,187	518,999	428,834	392,812		65,375		65,375		458,187			0	20,229	04/25/2037	1FM.....
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A		09/25/2020	Paydown.....		339,995	339,995	294,606	300,277		39,718		39,718		339,995			0	2,700	09/25/2047	1FM.....
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T CWA_07-23		09/01/2020	Paydown.....		86,456	89,911	71,001	61,162		25,294		25,294		86,456			0	3,706	09/25/2037	1FM.....
02343* AH 5	AMCOR FINANCE (USA) INC CORP BND 5.00		09/01/2020	Various.....		14,356,200	14,356,200	15,393,694	13,470,000				0	1,923,694	14,356,200	(1,037,494)		(1,037,494)	688,440	09/01/2020	2FE.....
023761 AA 7	AMERICAN AIRLINES 2017-1 CLASS SENIOR SE		08/15/2020	Redemption 100.0000.....		237,500	237,500	237,500	237,500				0		237,500			0	4,334	02/15/2029	2FE.....

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

QE05.29

1	2	3	4	5	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
02376T AC 2	AMERICAN AIRLINES 2013-2 CLASS SECURED C		07/01/2020	STIFEL NICOLAUS & CO INC.....		356,592	356,949	356,949	356,949				0		356,949		(357)	(357)	19,267	07/15/2020	3FE.....
02376T AC 2	AMERICAN AIRLINES 2013-2 CLASS SECURED C		07/15/2020	Redemption 100.0000.....		535,423	535,423	535,423	535,423				0		535,423			0	29,975	07/15/2020	3FE.....
02406P AL 4	AMERICAN AXLE & MANUFACTURING SENIOR COR		07/13/2020	Call 101.1040.....		321,511	318,000	318,000	318,000				0		318,000			0	19,194	10/15/2022	4FE.....
0258M0 DX 4	AMERICAN EXPRESS CREDIT CORPOR SENIOR CO		08/14/2020	Call 100.0000.....		2,000,000	2,000,000	1,998,420	1,999,766		205		205		1,999,972		28	28	47,667	09/14/2020	1FE.....
0258M0 DY 2	AMERICAN EXPRESS CREDIT CORPOR SENIOR CO		08/14/2020	Call 100.0000.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	213,587	09/14/2020	1FE.....
02660T FJ 7	AHM_05-2 AHM_05-2 5.408% 09/25/35...		09/01/2020	Paydown.....		380,859	380,859	282,804	262,118		118,741		118,741		380,859			0	9,551	09/25/2035	1FM.....
02665W AZ 4	AMERICAN HONDA FINANCE CORPORA CORP BND		09/24/2020	Maturity.....		2,000,000	2,000,000	1,998,700	1,999,801		199		199		2,000,000			0	49,000	09/24/2020	1FE.....
03027X AJ 9	AMERICAN TOWER CORPORATION SENIOR CORP B		07/01/2020	BBR4_PB.....									0					0	35,970	02/15/2026	2FE.....
03072S WD 3	AMERIQUEST MORTGAGE QUEST_04-X3 2.425%		09/25/2020	Paydown.....		142,840	142,840	140,965	142,879		(39)		(39)		142,840			0	1,192	09/25/2034	1FM.....
03072S XD 2	AMSI_04-R12 AMSI_04-R12 1.003% 01/25/3		09/25/2020	Paydown.....		155,650	155,650	139,696	152,974		2,677		2,677		155,650			0	1,830	01/25/2035	1FM.....
031100 K@ 8	AMETEK INC. CORP BND 4.680% 09/17/20		09/17/2020	Maturity.....		24,603,100	24,603,100	25,456,512	25,636,331		(452,623)		(452,623)	(740,207)	24,603,100	159,600		159,600	1,109,722	09/17/2020	2.....
032177 AH 0	AMSTED IND INC SENIOR CORP BND 144A 5.		07/01/2020	BANC OF AMERICA SECURITIES LLC		61,800	60,000	60,000	60,000				0		60,000		1,800	1,800	3,666	07/01/2027	3FE.....
032177 AJ 6	AMSTED IND INC SENIOR CORP BND 144A 4.		07/02/2020	J.P. MORGAN SECURITIES INC...		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	25,823	05/15/2030	3FE.....
03463U AA 5	ANGELOAKMORTGAGETRUSTAOMT_ WHOLECMO19-41		09/01/2020	Paydown.....		263,897	263,897	263,894	263,894		3		3		263,897			0	5,275	07/26/2049	1FM.....
035240 AQ 3	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		07/01/2020	Various.....									0					0	71,250	01/23/2029	2FE.....
03690A AF 3	ANTEROMIDSTREAMPARTNERSLP SENIOR CORP BN		07/02/2020	Various.....		378,160	464,000	464,000	464,000				0		464,000		(85,840)	(85,840)	27,347	01/15/2028	4FE.....
037411 AM 7	APACHE CORPORATION SENIOR CORP BND 7.3		09/09/2020	Various.....		11,558,920	12,288,000	6,014,285	6,053,350		3,214		3,214		6,056,563		5,502,357	5,502,357	428,948	08/15/2047	3FE.....
037411 AR 6	APACHE CORPORATION SENIOR CORP BND 6.000% 01/		07/01/2020	J.P. MORGAN SECURITIES INC...		1,626,750	1,800,000	1,768,014	1,775,444		89		89		1,775,533		(148,783)	(148,783)	51,300	01/15/2037	3FE.....
037411 BH 7	APACHE CORPORATION SENIOR CORP BND 4.6		08/10/2020	BNP PARIBAS.....		10,272	10,000	10,000					0		10,000		272	272		11/15/2025	3FE.....
037411 BJ 3	APACHE CORPORATION SENIOR CORP BND 4.8		08/10/2020	STATE STREET.....		15,213	15,000	15,000					0		15,000		213	213		11/15/2027	3FE.....
038522 AN 8	ARAMARK CORPORATION SENIOR CORP BOND 4		07/20/2020	BARCLAYS CAPITAL.....		1,950,000	2,000,000	1,992,119	1,994,207		432		432		1,994,638		(44,638)	(44,638)	60,958	06/01/2026	4FE.....
04016D AG 0	ARES CLO LTD ARES_16-41A MEZZANIN ABS_16		08/17/2020	DEUTSCHE BANK AG.....		2,910,000	3,000,000	2,955,870	3,003,901		(8,467)		(8,467)		2,995,435		(85,435)	(85,435)	147,422	01/15/2029	2FE.....

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QE05.30

1	2	3	4	5	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
043436 AS 3	ASBURY AUTOMOTIVE GROUP INC. SENIOR CORP		07/17/2020	J.P. MORGAN SECURITIES INC...		531,330	534,000	534,000					0		534,000		(2,670)	(2,670)	10,146	03/01/2028	4FE
043436 AT 1	ASBURY AUTOMOTIVE GROUP INC. SENIOR CORP		07/17/2020	BANC OF AMERICA SECURITIES LLC		946,628	949,000	949,000					0		949,000		(2,373)	(2,373)	19,033	03/01/2030	4FE
04541G NA 6	ASSET BACKED SECURITIES CORP H ABS_04-HE		09/25/2020	Paydown		7,894	7,894	7,736	7,834		60		60		7,894			0	98	12/25/2034	1FM
04542B KB 7	ABFCN ABS PT5-A4 1.398% 06/25/34		09/25/2020	Paydown		53,976	53,976	53,993	53,886		91		91		53,976			0	827	06/25/2034	1FM
04544Q AC 1	ASSET BACKED SECURITIES CORP H ABSHE_06-		09/25/2020	Paydown		33,020	33,020	24,146	24,541		8,479		8,479		33,020			0	224	11/25/2036	1FM
04544Q AD 9	ASSET BACKED SECURITIES CORP H ABSHE_06-		09/25/2020	Paydown		46,760	46,760	34,193	34,774		11,986		11,986		46,760			0	327	11/25/2036	1FM
04544T AA 9	ABSHE_07-HE2 ABSHE_07-HE2 0.348% 05/25		09/25/2020	Paydown		207,667	207,667	135,373	138,355		69,312		69,312		207,667			0	1,534	05/25/2037	1FM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV CORP BND		09/20/2020	Various		85,808	85,808	85,808	85,808				0		85,808			0	4,112	03/20/2039	1
04774# AA 0	ATLANTA FALCONS STADIUM COMPAN SENIOR CO		09/01/2020	Various		136,818	136,818	136,818	136,818				0		136,818			0	4,912	09/01/2042	2PL
04774# AB 8	ATLANTA FALCONS STADIUM COMPAN SENIOR CO		09/01/2020	Various		90,300	90,300	90,300	90,300				0		90,300			0	3,242	09/01/2042	2PL
053015 AD 5	AUTOMATIC DATA PROCESSING INC SENIOR COR		08/15/2020	Call 100.0000		2,000,000	2,000,000	1,998,220	1,999,738		231		231		1,999,968		32	32	41,250	09/15/2020	1FE
05377R CA 0	AESOP_13-2A SENIOR ABS_15-2A A 144A 2.		09/20/2020	Paydown		1,500,000	1,500,000	1,492,383	1,498,697		1,303		1,303		1,500,000			0	26,300	12/20/2021	1FE
05377R CC 6	AESOP_13-2A SUB ABS_15-2A C 144A 3.930		09/20/2020	Paydown		1,405,000	1,405,000	1,404,556	1,404,886		114		114		1,405,000			0	36,811	12/20/2021	2FE
05409Q AA 6	AVON INTERNATIONAL OPERATIONS SECURED CO		07/01/2020	UBS WARBURG LLC		1,992,000	1,992,000	2,061,720	2,039,536		(14,511)		(14,511)		2,025,025		(33,025)	(33,025)	139,876	08/15/2022	3FE
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10		07/01/2020	Paydown		11,797	11,797	12,745	12,209		(412)		(412)		11,797			0	452	07/26/2037	1FM
05535D CF 9	BCF_97-R3 BCF_97-R3 4.060% 11/25/28		09/01/2020	Paydown		23,183	23,183	11,104	877		22,306		22,306		23,183			0	664	11/25/2028	1FM
05544J CC 2	BCAP LLC TRUST BCAP_15-RR2		09/25/2020	Paydown		427,924	427,924	352,503	408,698		19,227		19,227		427,924			0	3,142	03/28/2037	1FM
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		09/25/2020	Paydown		257,798	257,798	246,197	231,213		26,586		26,586		257,798			0	2,662	02/27/2046	1FE
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVAB SENIOR CO		09/01/2020	Redemption 100.0000		34,975	34,975	34,975	34,975				0		34,975			0	973	12/01/2041	1
056054 AA 7	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM		08/17/2020	Paydown		46,613	46,613	46,025	15,257		588		588		46,613			0	231	10/15/2036	1FM
056054 AE 9	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS		07/15/2020	Paydown		12,205	12,205	12,205	12,205				0		12,205			0	150	10/15/2036	1FM
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A		09/15/2020	Paydown		340,543	340,543	340,633	340,535		8		8		340,543			0	3,642	11/15/2035	1FM
05607K AA 9	BXMT_17-FL1 SENIOR CMBS FL1-A 144A 1.0		07/13/2020	Paydown		58,940	58,940	58,915	53,038		5,902		5,902		58,940			0	777	06/15/2035	1FE

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

QE05.31

1	2	3	4	5	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
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO BOAA_06-1		09/01/2020	Paydown.....		106,125	110,602	95,399	94,809		11,316		11,316		106,125			0	4,406	02/25/2036	1FM.....
05968K AA 2	BANC OF AMERICA FUNDING CORPOR BAFC_14-R		09/01/2020	Paydown.....		119,381	119,381	122,237	120,647		(1,266)		(1,266)		119,381			0	3,159	11/26/2036	1FM.....
05968K AE 4	BANC OF AMERICA FUNDING CORPOR BAFC_14-R		09/25/2020	Paydown.....		1,182,437	1,182,437	1,096,131	1,151,454		30,983		30,983		1,182,437			0	9,179	05/26/2037	1FM.....
05969M AA 7	BAFC_14-R8 BANCFT_14-R8 0.388% 06/26/3		09/25/2020	Paydown.....		649,446	649,446	623,468	642,210		7,236		7,236		649,446			0	4,958	06/26/2036	1FE.....
05990R AD 3	BANC OF AMERICA FUNDING CORPOR BANCFT_15		09/25/2020	Paydown.....		157,242	157,242	140,338	141,900		15,341		15,341		157,242			0	1,143	02/25/2037	1FM.....
05990T AJ 6	BAFC_15-R2 BAFC_15-R2 0.313% 09/29/36		09/25/2020	Paydown.....		1,219,931	1,219,931	1,148,426	1,198,420		21,511		21,511		1,219,931			0	8,730	09/29/2036	1FM.....
05991B AD 7	BAFC_15-R8 BAF_15-R8 2.161% 06/26/46		09/01/2020	Paydown.....		172,657	172,657	166,614	170,924		1,733		1,733		172,657			0	3,146	06/26/2046	1FM.....
06616P AA 5	BANKERSHEALTHCAREGROUPSECUR ABS 0-A-A 14		09/17/2020	Paydown.....		68,746	68,746	68,741			5		5		68,746			0	236	09/17/2031	1FE.....
07012E AG 5	BASKETBALL PROP BASKETBALL PROPERTIES LT		07/01/2020	Redemption 115.3102.....		3,844,273	3,333,854	3,287,180	3,321,959		522,314		522,314		3,844,273			0	128,710	03/01/2025	2.....
07324F AC 4	BFAT_07-B BAYV_07-B 6.831% 08/28/47		09/01/2020	Paydown.....		266,491	266,491	216,232	246,640		19,851		19,851		266,491			0	5,668	08/28/2047	1FM.....
07325N BR 2	BAYV BAYV_05-C 1.120% 06/28/44.....		09/28/2020	Paydown.....		239,483	239,483	198,771	231,640		7,843		7,843		239,483			0	3,481	06/28/2044	1FM.....
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION BAYV_06-A		09/28/2020	Paydown.....		2,354,506	2,354,506	1,816,814	2,293,747		60,759		60,759		2,354,506			0	13,814	02/28/2041	1FM.....
07325N DU 3	BAYVIEW FINANCIAL ACQUISITION BAYV_06-B		09/28/2020	Paydown.....		69,047	69,047	59,812	63,456		5,591		5,591		69,047			0	799	04/28/2036	1FM.....
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL		09/28/2020	Paydown.....		324,142	324,142	328,194	326,960		(2,817)		(2,817)		324,142			0	8,729	06/28/2053	1FM.....
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL5		09/28/2020	Paydown.....		54,402	54,402	55,413			(1,012)		(1,012)		54,402			0	1,272	06/28/2057	1FM.....
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A 3.500% 10/2		09/28/2020	Paydown.....		36,157	36,157	36,055	36,089		67		67		36,157			0	845	10/28/2057	1FM.....
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP		09/28/2020	Paydown.....		34,319	34,319	34,432	34,432		(113)		(113)		34,319			0	884	06/28/2054	1FM.....
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1		09/28/2020	Paydown.....		232,736	232,736	233,318	233,312		(575)		(575)		232,736			0	6,219	10/28/2064	1FM.....
073870 AG 2	BALTA_07-2 SUPSEN WHOLE CMO_07-2-2A1		09/01/2020	Paydown.....		24,992	46,037	37,936	34,927		(9,935)		(9,935)		24,992			0	869	04/25/2037	1FM.....
073879 G6 9	BSABS_05-FR1 BSABS_05-FR1 1.153% 06/25		09/25/2020	Paydown.....		73,600	73,600	68,080	69,370		4,230		4,230		73,600			0	918	06/25/2035	1FM.....
073879 U9 7	BSABS_04-HE9 BSABS_05-CL1 0.648% 09/25		09/25/2020	Paydown.....		140,939	140,939	128,189	126,371		14,568		14,568		140,939			0	1,161	09/25/2034	1FM.....
07387U CX 7	BEAR STEARNS ASSET BACKED SECUR BSABS_06-		09/01/2020	Paydown.....		33,951	33,964	29,668	26,765		7,186		7,186		33,951			0	1,197	12/25/2035	1FM.....

SCHEDULE D - PART 4

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

QE05.32

1	2	3	4	5	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
07388J AB 1	BSABS_06-HE8 BSABS_06-H8 0.318% 10/25/		09/25/2020	Paydown.....		199,030	199,030	175,644	174,238		24,792		24,792		199,030			0	1,719	10/25/2036	1FM.....
07389U AS 8	BEAR STEARNS ASSET BACKED SECURITIES BSH_07-HE		09/25/2020	Paydown.....		406,576	406,576	362,361	360,496		46,080		46,080		406,576			0	3,571	01/25/2037	1FM.....
073914 TS 2	BSMSI_96-6 BSMSI_96-6 8.000% 11/25/29		09/01/2020	Paydown.....			2,992	2,988	1,852	1,129	(2,981)		(1,852)					0	313	11/25/2029	1FM.....
07401A AA 5	BSMF CMO_06-AR2 1A1 0.348% 09/25/46		09/25/2020	Paydown.....		3,487,196	3,308,403	2,489,573	2,548,491		938,706		938,706		3,487,196			0	31,219	09/25/2046	1FM.....
07401L AQ 6	BSMF_06-AR1 RMBS_06-AR1 2A1 0.368% 08/		09/25/2020	Paydown.....		567,656	567,656	451,908	469,039		98,617		98,617		567,656			0	5,172	08/25/2036	1FM.....
07401M AG 6	BSMF_07-AR1 RMBS 07 AR1 2A3 0.348% 02/		09/25/2020	Paydown.....		253,985	243,487	195,484	210,632		43,354		43,354		253,985			0	1,290	02/25/2037	1FM.....
07401N AA 7	BSMF_06-AR5 RMBS_06-AR5 1A1 0.308% 12/		09/25/2020	Paydown.....		382,099	382,099	308,545	317,812		64,287		64,287		382,099			0	3,446	12/25/2046	1FM.....
07401N AP 4	BSMF_06-AR5 SUPSEN WHOLE CMO 06-AR5 0		09/25/2020	Paydown.....		114,274	114,275	96,276	96,408		17,866		17,866		114,274			0	820	01/25/2037	1FM.....
08872# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2020	Redemption 100.0000.....		22,187	22,187	24,810	23,963		(1,776)		(1,776)		22,187			0	972	08/15/2032	2.....
08884# AA 8	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2020	Various.....		103,949	103,949	103,949	103,949				0		103,949			0	3,522	10/15/2036	2.....
08887* AA 9	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2020	Redemption 100.0000.....		3,923	3,923	3,923	3,923				0		3,923			0	134	10/15/2036	2.....
09143# AA 3	BISHOP HILL ENERGY LLC CORP BND 3.280		09/30/2020	Redemption 100.0000.....		59,437	59,437	59,437					0		59,437			0	1,028	06/30/2037	2PL.....
095796 AE 8	BLUE RACER MIDSTREAM LLC SENIOR CORP BND		07/20/2020	WELLS FARGO SECURITIES.....		409,200	480,000	480,000	480,000				0		480,000		(70,800)	(70,800)	32,418	07/15/2026	4FE.....
097023 BV 6	BOEING CO SENIOR CORP BND 3.650% 03/01		09/16/2020	CITIGROUP GLOBAL MKT INC.....		7,147,360	8,000,000	7,631,360	7,651,222		5,226		5,226		7,656,447		(509,087)	(509,087)	305,789	03/01/2047	2FE.....
097023 BX 2	BOEING CO SENIORCORPBND 3.250% 03/01/2		09/16/2020	CITIGROUP GLOBAL MKT INC.....		3,966,800	4,000,000	3,927,040	3,938,728		4,681		4,681		3,943,409		23,391	23,391	136,139	03/01/2028	2FE.....
097023 CB 9	BOEING CO SENIOR CORP BND 3.850% 11/01		09/16/2020	RBC DOMINION SECURITIES INC.....		9,212,900	10,000,000	9,333,300	9,346,622		8,423		8,423		9,355,045		(142,145)	(142,145)	339,014	11/01/2048	2FE.....
097023 CQ 6	BOEING CO SENIOR CORP BND 3.750% 02/01		09/16/2020	RBC DOMINION SECURITIES INC.....		4,577,200	5,000,000	5,408,450	5,406,539		(5,833)		(5,833)		5,400,706		(823,506)	(823,506)	212,500	02/01/2050	2FE.....
097023 CY 9	BOEING CO SENIOR CORP BND 5.150% 05/01		09/16/2020	J.P. MORGAN SECURITIES INC.....		2,266,640	2,000,000	2,000,000					0		2,000,000		266,640	266,640	38,339	05/01/2030	2FE.....
09951@ AA 6	BORALEX FINANCE LP CORP BND 3.510% 09		09/30/2020	Redemption 100.0000.....		29,812	29,812	29,812	29,812				0		29,812			0	1,046	09/30/2026	2.....
101137 AX 5	BOSTON SCIENTIFIC CORPORATION SENIOR COR		07/01/2020	Various.....									0					0	20,000	03/01/2029	2FE.....
103304 BR 1	BOYD GAMING CORPORATION SENIOR CORP BND		08/20/2020	Tax Free Exchange.....		683,060	697,000	697,000	697,000				0		697,000		(13,940)	(13,940)	23,635	12/01/2027	5FE.....
110122 BG 2	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Various.....		5,202,370	5,000,000	5,184,700	5,168,633		(27,068)		(27,068)		5,141,566		60,804	60,804	68,611	08/15/2022	1FE.....

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
110122 BM 9	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Various.....		23,102,688	21,000,000	22,374,030	22,315,176		(145,398)		(145,398)		22,169,778		932,910	932,910	511,729	05/15/2024	1FE.....
110122 BT 4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange.....		10,459,113	7,575,000	9,468,296	9,462,427		(29,113)		(29,113)		9,433,314		1,025,799	1,025,799	235,509	05/15/2044	1FE.....
110122 BU 1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange.....		14,029,587	9,750,000	12,838,020	12,829,508		(43,813)		(43,813)		12,785,695		1,243,892	1,243,892	449,583	08/15/2045	1FE.....
11111# CC 1	SUN COUNTRY PASS THROUGH TRUST CORP BND		07/01/2020	Redemption 100.0000.....		111,410	111,410	111,410					0		111,410		0	0		12/15/2027	1Z.....
11135F AP 6	BROADCOM INC SENIOR CORP BND 144A 4.15		08/11/2020	Tax Free Exchange.....		3,397,986	3,000,000	2,996,670			75		75		2,996,745		401,241	401,241	32,163	11/15/2030	2FE.....
11284D AA 3	GENERAL GROWTH PROPERTIES INC SECURED CO		07/01/2020	CITIGROUP GLOBAL MKT INC.....		539,200	640,000	640,000	640,000				0		640,000		(100,800)	(100,800)	23,613	05/15/2026	3FE.....
12530M AB 1	SORT_20-1 ABS 0-1-A2 144A 1.990% 07/15		09/15/2020	Paydown.....		11,495	11,495	11,490			5		5		11,495		0	0	24	07/15/2060	1FE.....
12532* AA 0	BURLINGTON NORTHERN SANTA FE C CORP BND		09/15/2020	Redemption 106.1909.....		747,353	703,782	745,556	707,933		39,420		39,420		747,353		0	0	46,473	09/15/2020	1.....
12543D BF 6	CHS/COMMUNITY HEALTH SYSTEMS I SECURED C		07/01/2020	MERRILL LYNCH PIERCE FNNR & SM		62,713	66,000	66,000					0		66,000		(3,287)	(3,287)	1,822	02/15/2025	4FE.....
12543X AG 1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-1		09/01/2020	Paydown.....		597,749	648,942	508,133	423,005		174,743		174,743		597,749		0	0	26,450	01/25/2037	1FM.....
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 CWHL_07-7		09/01/2020	Paydown.....		17,546	17,546	15,451	13,411		4,134		4,134		17,546		0	0	658	06/25/2037	1FM.....
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07- CWHL_07-5		09/01/2020	Paydown.....		37,648	42,061	35,222	30,798		6,850		6,850		37,648		0	0	1,527	05/25/2037	1FM.....
125523 BC 3	HALFMOON PARENT INC SENIOR CORP BND 144A		07/14/2020	Tax Free Exchange.....		7,015,035	5,000,000	6,194,740	6,184,137		(26,205)		(26,205)		6,157,932		857,103	857,103	204,146	11/15/2036	2FE.....
125523 BE 9	HALFMOON PARENT INC SENIOR CORP BND 144A		07/14/2020	Tax Free Exchange.....		8,586,570	6,000,000	7,458,204	7,448,321		(23,821)		(23,821)		7,424,500		1,162,070	1,162,070	292,771	03/15/2041	2FE.....
125523 BG 4	HALFMOON PARENT INC SENIOR CORP BND 144A		07/14/2020	Tax Free Exchange.....		3,382,146	2,645,000	2,964,098	2,962,270		(4,661)		(4,661)		2,957,610		424,536	424,536	129,926	02/15/2042	2FE.....
125523 CE 8	HALFMOON PARENT INC SENIOR CORP BND 144A		07/14/2020	Tax Free Exchange.....		656,251	500,000	553,306	553,078		(614)		(614)		552,464		103,787	103,787	23,933	07/15/2046	2FE.....
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A 3.500% 08/		09/01/2020	Paydown.....		98,810	98,810	100,156	100,129		(1,319)		(1,319)		98,810		0	0	2,304	08/25/2049	1FE.....
125925 DH 7	CMC SECURITIES CORPORATION IV CMC4_97-NA		09/01/2020	Paydown.....		2,532	2,532	2,568	2,530		2		2		2,532		0	0	122	10/25/2027	1FM.....
125925 DJ 3	CMC2_97-3 CMC2_97-3 7.250% 10/25/27		09/01/2020	Paydown.....		1,178	1,178	1,175	1,168		10		10		1,178		0	0	56	10/25/2027	1FM.....
125925 EN 3	CMC SECURITIES CORPORATION IV CMC4_97-2		09/01/2020	Paydown.....		355	355	355	355				0		355		0	0	16	11/25/2027	1FM.....
12593D BA 6	CSMC_155R CSMC_155R 0.298% 01/27/37		09/25/2020	Paydown.....		483,113	483,113	444,615	458,869		24,245		24,245		483,113		0	0	3,324	01/27/2037	1FM.....
126117 AR 1	CNA FINANCIAL CORP CORP BND 5.750% 08/		09/16/2020	Call 104.7940.....		2,619,850	2,500,000	2,490,650	2,498,168		780		780		2,498,948		1,052	1,052	275,978	08/15/2021	2FE.....

QE05.33

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

QE05.34

1	2	3	4	5	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 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
126307 AT 4	CSC HOLDINGS LLC SECURED CORP BND 144A		07/15/2020	Call 101.3440		2,432,256	2,400,000	2,388,000	2,390,362		1,348		1,348		2,391,710		8,290	8,290	161,256	07/15/2023	3FE
12635R AW 8	CSAIL COMMERCIAL MORTGAGE TRUS LCFCRUT S		09/01/2020	Paydown		84	84	85	84				0		84		0	0	2	11/15/2048	1FM
126378 AB 4	CREDIT SUISSE MORTGAGE CAPITAL CSMC_07-1		09/25/2020	Paydown		43,269	43,269	17,918	13,316		29,953		29,953		43,269		0	0	115	02/25/2037	1FM
126378 AG 3	CSMC_2007-1 CSMC_07-1 5.989% 02/25/37		09/01/2020	Paydown		42,322	42,322	21,679	16,500		25,822		25,822		42,322		0	0	642	02/25/2037	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL CSMC_06-4		09/01/2020	Paydown			36,907	19,127	16,804		(16,804)		(16,804)				0	0	1,688	05/25/2036	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C CSMC_07-3		09/01/2020	Paydown		24,164	24,171	19,264	15,876		8,288		8,288		24,164		0	0	846	04/25/2037	1FM
12644W AM 8	CREDIT SUISSE COMMERCIAL MORTG CSMC_10-1		09/01/2020	Paydown		539,322	539,322	509,344	527,067		12,255		12,255		539,322		0	0	13,943	06/25/2050	1FM
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE CMO		09/01/2020	Paydown		(589,682)	298,282	213,056	67,644		(657,326)		(657,326)		(589,682)		0	0	16,602	01/27/2036	1FM
12647H AL 0	CSMC_13-8R CSMC 2013-8R 2A2 144A 0.338		09/25/2020	Paydown		315,762	310,321	273,506	290,720		25,043		25,043		315,762		0	0	5,673	05/27/2036	1FM
12648E BA 9	CSMC_14-2R CSMC_14-2R 2.875% 02/27/37		09/01/2020	Paydown		95,288	95,288	93,382	94,142		1,145		1,145		95,288		0	0	1,807	02/27/2037	1FM
12648E BJ 0	CSMC_14-2R CSMC_14-2R 3.750% 06/27/36		09/01/2020	Paydown		82,664	82,664	81,424	81,666		998		998		82,664		0	0	1,950	06/27/2036	1FM
12648E HY 1	CSMC_14-2R CSMC_14-2R 0.672% 02/27/46		09/25/2020	Paydown		37,831	37,831	35,183	30,173		7,659		7,659		37,831		0	0	1,947	02/27/2046	1FM
12648J GE 5	CSMC_14-4R CSMC_14-4R 2.750% 07/27/36		09/01/2020	Paydown		89,204	89,204	85,532	86,959		2,245		2,245		89,204		0	0	1,312	07/27/2036	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C CSR_14-8R		09/01/2020	Paydown		177,975	177,975	175,835	176,642		1,333		1,333		177,975		0	0	5,272	02/27/2036	1FM
12648W AA 0	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38		09/01/2020	Paydown		245,597	245,597	222,265	232,937		12,660		12,660		245,597		0	0	5,347	03/29/2038	1FM
12648W AE 2	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38		09/01/2020	Paydown			(12,552)	(4,746)	(5,559)		5,559		5,559				0	0	434	03/29/2038	1FM
12650B AA 1	CSMC_15-RPL2 CSMC_15-RPL2 0.322% 11/27		07/27/2020	Paydown		123,228	123,228	119,069	122,536		692		692		123,228		0	0	823	11/27/2036	1FM
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C CSMC_156R		09/28/2020	Paydown		722,907	722,907	656,258	696,985		25,922		25,922		722,907		0	0	5,263	11/27/2046	1FM
12650V BJ 7	CSMC_15-10R CSMC_15-10R 2.344% 10/27/4		08/01/2020	Paydown		561,521	561,521	543,974	558,919		2,602		2,602		561,521		0	0	9,270	10/27/2046	1FM
126650 BP 4	CVS PASSTHROUGH TRUST SECURED CORP BND		09/10/2020	Various		255,243	255,243	277,679	271,661		(16,418)		(16,418)		255,243		0	0	10,275	12/10/2028	2FE
126650 BV 1	CVS PASSTHROUGH TRUST CORP BND 144A 5		09/10/2020	Redemption	100.0000	58,594	58,594	58,594	58,593		1		1		58,594		0	0	2,256	01/10/2033	2FE
12666# AA 4	CVS PASSTHROUGH TRUST CORP BND 7.500%		09/15/2020	Redemption	100.0000	381,452	381,452	396,744	385,100		(3,648)		(3,648)		381,452		0	0	19,392	01/15/2023	2

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

QE05.35

1	2	3	4	5	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
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1	..	09/01/2020	Paydown.....		.....159	.....159	.....167	.....1,156		.....(996)		.....(996)		.....159			.....0	.....8	05/25/2032	1FM.....
126671 RX 6	COUNTRYWIDE ASSET-BACKED CTFS ABS 2002-S	..	09/01/2020	Paydown.....		.....48	.....48	.....48	.....615		.....(567)		.....(567)		.....48			.....0		05/25/2032	1FM.....
126673 BB 7	COUNTRYWIDE ASSET-BACKED CTFS CWL_04-6	..	09/25/2020	Paydown.....		.....159,971	.....159,971	.....159,871	.....159,871		.....100		.....100		.....159,971			.....0	.....1,949	11/25/2034	1FM.....
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT CWL_05-3	..	09/01/2020	Paydown.....		.....247,904	.....247,904	.....247,897	.....247,244		.....660		.....660		.....247,904			.....0	.....6,699	08/25/2035	1FM.....
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2	..	09/25/2020	Paydown.....		.....368,792	.....368,792	.....362,763	.....368,968		.....(176)		.....(176)		.....368,792			.....0	.....3,912	11/25/2035	1FM.....
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-13	..	09/01/2020	Paydown.....		.....728,447	.....728,447	.....727,121	.....726,143		.....2,304		.....2,304		.....728,447			.....0	.....22,129	05/25/2035	1FM.....
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-15	..	09/01/2020	Paydown.....		.....291,077	.....291,077	.....291,074	.....289,834		.....1,243		.....1,243		.....291,077			.....0	.....10,579	05/25/2035	1FM.....
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	09/25/2020	Paydown.....		.....169,870	.....203,640	.....143,608	.....140,534		.....29,336		.....29,336		.....169,870			.....0	.....2,100	10/25/2035	1FM.....
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	09/01/2020	Paydown.....		.....402,560	.....406,811	.....350,320	.....335,394		.....67,166		.....67,166		.....402,560			.....0	.....14,853	07/25/2035	1FM.....
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	09/01/2020	Paydown.....		.....71,426	.....77,159	.....68,743	.....68,060		.....3,365		.....3,365		.....71,426			.....0	.....2,875	08/25/2035	1FM.....
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC	..	09/25/2020	Paydown.....		.....160,716	.....160,716	.....147,055	.....152,616		.....8,100		.....8,100		.....160,716			.....0	.....1,270	11/25/2036	1FM.....
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C CWALT_05-	..	09/01/2020	Paydown.....		.....55,819	.....55,936	.....47,880	.....42,508		.....13,311		.....13,311		.....55,819			.....0	.....2,328	01/25/2036	1FM.....
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	09/01/2020	Paydown.....		.....103,756	.....93,679	.....61,436	.....52,313		.....51,443		.....51,443		.....103,756			.....0	.....3,952	12/25/2035	1FM.....
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	09/01/2020	Paydown.....		.....129,758	.....129,893	.....112,640	.....110,901		.....18,858		.....18,858		.....129,758			.....0	.....4,726	02/25/2036	1FM.....
12668B FG 3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	09/01/2020	Paydown.....		.....24,837	.....25,532	.....21,110	.....18,820		.....6,017		.....6,017		.....24,837			.....0	.....945	02/25/2036	1FM.....
126694 3B 2	05/25/36	..	09/01/2020	Paydown.....		.....17,910	.....56,979	.....51,971	.....47,791		.....(29,882)		.....(29,882)		.....17,910			.....0	.....2,403	05/25/2036	1FM.....
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-2	..	09/01/2020	Paydown.....		.....47,186	.....47,572	.....45,686	.....43,022		.....4,165		.....4,165		.....47,186			.....0	.....1,756	10/25/2035	1FM.....
126694 M6 2	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-O	..	09/25/2020	Paydown.....		.....64,057	.....64,057	.....51,345	.....53,613		.....10,444		.....10,444		.....64,057			.....0	.....486	04/25/2046	1FM.....
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-3	..	09/01/2020	Paydown.....		.....23,110	.....23,138	.....21,951	.....19,829		.....3,282		.....3,282		.....23,110			.....0	.....858	01/25/2036	1FM.....
126694 WE 4	CWHL 2005-26 1A8 RMBS06-HYB1 3.276% 03	..	09/01/2020	Paydown.....		.....220,416	.....221,466	.....192,330	.....198,295		.....22,121		.....22,121		.....220,416			.....0	.....5,094	03/20/2036	1FM.....
12672# AA 6	CVS CAREMARK CORP CORP BND 4.704% 09/	..	09/10/2020	Redemption 100.0000.....		.....170,414	.....170,414	.....170,349	.....170,360		.....54		.....54		.....170,414			.....0	.....5,346	09/10/2034	2.....
12674@ AA 6	CVS CAREMARK CORP CORP BND 4.016% 08/	..	09/10/2020	Various.....	115,907115,907115,907115,907			0	115,907		03,104	08/10/2035	2.....

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

QE05.36

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
12695*	AA 3		09/10/2020	Various.....		66,846	66,846	66,846	66,846				0		66,846			0	1,523	10/10/2038	2.....
12708#	AA 4		09/15/2020	Redemption 100.0000.....		33,832	33,832	33,832	33,832				0		33,832			0	1,332	07/15/2035	2PL.....
12806*	AH 4		07/15/2020	Various.....		352,669	352,669	352,669	352,669				0		352,669			0	20,137	01/15/2032	2PL.....
131347	CK 0		07/01/2020	STATE STREET.....		872,126	855,000	855,000	855,000				0		855,000		17,126	17,126	26,808	06/01/2026	3FE.....
131347	CN 4		07/01/2020	GOLDMAN SACHS & CO.....		859,880	875,000	875,000	875,000				0		875,000		(15,120)	(15,120)	23,543	03/15/2028	4FE.....
134011	AA 3		09/30/2020	Call 100.0000.....		75,000	75,000	61,808	64,434		271		271		64,705		10,295	10,295	2,226	10/01/2043	2.....
134011	AG 0		09/30/2020	Call 100.0000.....		120,000	120,000	120,000	120,000				0		120,000			0	3,212	10/01/2048	2FE.....
134011	AJ 4		09/30/2020	Various.....		370,000	370,000	385,617	385,139		(310)		(310)		384,829		(14,829)	(14,829)	10,308	10/01/2050	2FE.....
13466*	AA 8		09/30/2020	Various.....		62,500	62,500	62,500	62,500				0		62,500			0	2,408	12/31/2043	2PL.....
14066A	AA 7		07/10/2020	Paydown.....		84,332	84,332	83,473	83,555		777		777		84,332			0	5,184	07/10/2051	1.....
144528	AC 0		09/25/2020	Paydown.....		1,398,752	1,398,752	881,214	960,767		437,985		437,985		1,398,752			0	9,790	07/25/2036	1FM.....
14453F	AC 3		09/25/2020	Paydown.....		181,783	181,783	150,880	165,039		16,743		16,743		181,783			0	1,262	06/25/2036	1FM.....
147528	E@ 8		08/09/2020	Various.....		55,000,000	55,000,000	55,000,000	55,000,000				0		55,000,000			0	1,524,708	08/09/2020	2.....
150190	AC 0		07/13/2020	Various.....		1,513,875	1,650,000	1,650,000	1,650,000				0		1,650,000		(136,125)	(136,125)	90,475	07/15/2029	4FE.....
15138A	AC 4		07/21/2020	IMPERIAL CAPITAL LLC.....		310,565	694,000	688,691	689,132		294		294		689,426		(378,861)	(378,861)	38,700	04/01/2027	5FE.....
15189W	AL 4		07/01/2020	Various.....									0					0	10,200	04/01/2028	2FE.....
156700	BB 1		07/17/2020	CITIGROUP GLOBAL MKT INC.....		256,875	250,000	250,000	250,000				0		250,000		6,875	6,875	7,652	12/15/2026	4FE.....
15722#	AA 9		09/10/2020	Redemption 100.0000.....		1,801	1,801	1,801	1,801				0		1,801			0	54	01/10/2041	2.....
15722*	AA 3		09/10/2020	Redemption 100.0000.....		23,619	23,619	23,619	23,619				0		23,619			0	762	01/10/2041	2.....
161546	FV 3		09/01/2020	Paydown.....		93,634	93,634	91,179	92,331		1,303		1,303		93,634			0	2,948	05/25/2033	1FM.....
161546	JP 2		09/25/2020	Paydown.....		81,542	81,542	74,704	74,880		6,662		6,662		81,542			0	920	02/25/2035	1FM.....
161631	AX 4		09/01/2020	Paydown.....		216,277	216,278	158,062	131,872		84,405		84,405		216,277			0	8,601	07/25/2037	1FM.....

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

QE05.37

1	2	3	4	5	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
162765 AC 5	CHEC_04-1 CHEC_04-1 1.148% 07/25/34		09/25/2020	Paydown.....		70,445	70,445	67,539	67,523		2,921		2,921		70,445			0	881	07/25/2034	1FM.....
16411Q AG 6	CHEMIERE ENERGY PARTNERS LP SENIOR CORP		07/17/2020	JEFFRIES & CO. INC.....		1,543,125	1,500,000	1,462,500			207		207		1,462,707		80,418	80,418	20,625	10/01/2029	3FE.....
16678R CT 2	CHEVY CHASE FUND CCMFC_05-1A 0.298% 01		09/25/2020	Paydown.....		119,588	119,588	110,103	110,265		9,324		9,324		119,588			0	1,170	01/25/2036	1FM.....
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C CCMFC_05-		09/25/2020	Paydown.....		7,586	7,586	6,685	7,586				0		7,586			0	88	01/25/2036	1FM.....
172973 3M 9	CMSI_05-7 CMSI_05-7 5.500% 10/25/35.		09/01/2020	Paydown.....		159,914	159,914	147,171	157,090		2,824		2,824		159,914			0	5,391	10/25/2035	1FM.....
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06-		09/01/2020	Paydown.....		30,146	31,259	28,706	24,108		6,039		6,039		30,146			0	793	11/25/2036	1FM.....
17307G LP 1	CREDIT-BASED ASSET SERVICING A CBASS_04-		09/25/2020	Paydown.....		89,948	89,948	83,315	86,994		2,955		2,955		89,948			0	1,111	10/25/2034	1FM.....
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST CML_07-OX1		09/01/2020	Paydown.....		192,256	192,256	121,456	109,968		82,287		82,287		192,256			0	5,167	01/25/2037	1FM.....
17311L AB 7	CMLTI_07-AR5 CMLTI_07-AR5 3.969% 04/25		09/01/2020	Paydown.....		44,700	46,535	39,806	41,242		3,458		3,458		44,700			0	1,380	04/25/2037	1FM.....
17311Y AA 1	CREDIT BASED ASSET SERVICING A CBASS_07-		09/01/2020	Paydown.....		258,510	265,997	150,959	130,534		127,976		127,976		258,510			0	3,636	03/25/2037	1FM.....
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4 0.323% 05/		09/25/2020	Paydown.....		1,847,011	1,847,011	1,634,516	1,652,301		194,710		194,710		1,847,011			0	13,097	05/25/2037	1FM.....
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W		09/25/2020	Paydown.....		251,622	251,622	228,033	244,117		7,505		7,505		251,622			0	3,134	07/25/2037	1FM.....
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W		09/25/2020	Paydown.....		167,470	167,470	143,970	163,317		4,153		4,153		167,470			0	2,327	07/25/2037	1FM.....
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN CMLTI_09-8		09/01/2020	Paydown.....		115,192	115,192	123,309	117,111		(1,920)		(1,920)		115,192			0	4,595	04/25/2037	1FM.....
18453H AA 4	CLEAR CHANNEL OUTDOOR HOLDINGS SECURED C		07/20/2020	CREDIT SUISSE FIRST BOSTON COR		992,500	1,000,000	1,000,000	1,000,000				0		1,000,000		(7,500)	(7,500)	46,837	08/15/2027	4FE.....
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN RMBS 06-A5		09/01/2020	Paydown.....		214,431	220,448	189,227	192,936		21,494		21,494		214,431			0	8,842	10/25/2036	1FM.....
19676# DF 3	CO LOTTERY LAMBERT LOTTERY REC SENIOR CO		07/03/2020	Redemption 100.0000.....		148,576	148,576	148,576	148,576				0		148,576			0	11,498	07/03/2021	1.....
20049A AF 5	COMMORTGAGETRUSTCOMM_20-CB SENIORCMB20		09/16/2020	CREDIT SUISSE FIRST BOSTON COR		2,960,819	3,000,000	3,089,964	3,088,826		(8,625)		(8,625)		3,080,201		(119,382)	(119,382)	55,759	02/10/2037	1FE.....
20267U AB 5	CBSLT_16-B CBSLT_16-B 1.598% 10/25/40		09/25/2020	Paydown.....		108,990	108,990	108,990	108,990				0		108,990			0	1,738	10/25/2040	1FE.....
203372 AM 9	COMMSCOPE INC. SENIOR CORP BND 144A 5.		07/02/2020	Call 101.8330.....		835,031	820,000	832,300	827,333		(1,422)		(1,422)		825,911		(5,911)	(5,911)	39,710	06/15/2024	4FE.....
20337Y AA 5	COMMSCOPE TECHNOLOGIES LLC SECURED CORP		08/21/2020	Call 103.0000.....		67,980	66,000	66,000	66,000				0		66,000			0	4,686	06/15/2025	4FE.....
210518 A# 3	CONSUMERS ENERGY COMPANY CORP BND 5.3		07/01/2020	Call 110.2685.....		16,540,270	15,000,000	15,000,000	15,000,000				0		15,000,000			0	2,134,311	09/01/2022	1.....
21872# AA 5	CORECIVIC OF KANSAS LLC SECURED CORP BND		07/31/2020	Redemption 100.0000.....		68,065	68,065	68,065	68,065				0		68,065			0	2,136	01/31/2040	1PL.....

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QE05.38

1	2	3	4	5	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
22282E AF 9	COVANTA HOLDING CORP SENIOR CORP BND 5	..	07/02/2020	WELLS FARGO SECURITIES.....		1,015,000	1,000,000	1,000,000	1,000,000				0		1,000,000		15,000	15,000	49,938	03/01/2024	4FE.....
22282E AF 9	COVANTA HOLDING CORP SENIOR CORP BND 5	..	09/10/2020	Call 101.9580.....		509,790	500,000	500,000	500,000				0		500,000			0	39,899	03/01/2024	4FE.....
22357@ AA 9	COX COMMUNICATIONS INC SENIOR CORP BND	..	09/01/2020	Redemption 100.0000.....		65,659	65,659	65,659	65,659				0		65,659			0	2,265	01/02/2040	2.....
223611 A@ 3	COWBOYS STADIUM LP SECURED CORP BND 3.	..	09/30/2020	Various.....		290,550	290,550	290,550	290,550				0		290,550			0	10,053	03/31/2034	2PL.....
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 HEAT_02-1	..	09/25/2020	Paydown.....		158,008	158,008	146,158	151,703		6,305		6,305		158,008			0	2,876	11/25/2032	1FM.....
22546Q AF 4	CREDIT SUISSE AG NEW YORK BRAN CORP BND	..	08/05/2020	Maturity.....		4,800,000	4,800,000	5,009,424	4,817,276		(17,276)		(17,276)		4,800,000			0	210,000	08/05/2020	1FE.....
225470 T7 8	TBW MORTGAGE BACKED PASS THROU TBW_06-1	..	09/01/2020	Paydown.....		22,453	22,220	17,678	15,438		7,015		7,015		22,453			0	835	04/25/2036	1FM.....
228023 AB 3	CROWLEY CONRO LLC SENIORCORPBND 4.181%	..	08/17/2020	Redemption 100.0000.....		496,846	496,846	496,846	496,846				0		496,846			0	20,773	08/15/2043	1.....
228701 AF 5	CROWNROCK LP SENIOR CORP BND 144A 5.62	..	07/01/2020	TD SECURITIES (USA).....		420,650	470,000	458,838	459,409		795		795		460,203		(39,553)	(39,553)	19,167	10/15/2025	4FE.....
233046 AE 1	DB MASTER FINANCE ABS 1A-A2I 144A 3.62	..	08/20/2020	Paydown.....		6,875	6,875	6,720	6,817		58		58		6,875			0	187	11/20/2047	2FE.....
233046 AF 8	DUNKN_06-1 SENIOR ABS_17-1A-A2II 144A	..	08/20/2020	Paydown.....		17,500	17,500	17,304	17,365		135		135		17,500			0	529	11/20/2047	2FE.....
233046 AK 7	DBMASTERFINANCELLCDNKN_19- ABS A-A2II 14	..	08/20/2020	Paydown.....		35,625	35,625	35,625	35,625				0		35,625			0	1,074	05/20/2049	2FE.....
233046 AL 5	DBMASTERFINANCELLCDNKN_19- ABS 1A-A23 14	..	08/20/2020	Paydown.....		35,625	35,625	35,625	35,625				0		35,625			0	1,163	05/20/2049	2FE.....
23305Y AD 1	DBUBS MORTGAGE TRUST DBUBS_11- DBUBS_11-	..	09/01/2020	Paydown.....		365,922	365,922	369,556	366,062		(140)		(140)		365,922			0	11,068	08/10/2044	1FM.....
23317* AC 4	DULLES DISCOVERY IV SENIOR CORP BND 3.	..	09/05/2020	Various.....		79,432	79,432	79,432	79,432				0		79,432			0	1,880	09/05/2033	1.....
233293 AS 8	DPL INC SENIOR CORP BND 144A 4.125% 07	..	09/29/2020	CITIGROUP GLOBAL MKT INC.....		1,042,500	1,000,000	1,000,000					0		1,000,000		42,500	42,500	11,688	07/01/2025	3FE.....
23332U DB 7	DSL A_05-AR2 DSL A_05-AR2 0.396% 03/19/4	..	09/21/2020	Paydown.....		418,411	421,287	327,842	331,866		86,545		86,545		418,411			0	3,851	03/19/2045	1FM.....
23332U EL 4	DSL A MTGE LOAN TRUST DSL A_05-A4 0.676%	..	09/21/2020	Paydown.....		715,442	734,203	569,379	581,098		134,344		134,344		715,442			0	5,667	08/19/2045	1FM.....
233851 CA 0	DAIMLER FINANCE NORTH AMERICA SENIOR COR	..	08/03/2020	Maturity.....		20,000,000	20,000,000	19,961,000	19,995,124		4,876		4,876		20,000,000			0	540,000	08/03/2020	2FE.....
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC SENIOR CO	..	07/15/2020	Various.....		4,810,788	4,730,000	4,710,506	4,715,742		1,516		1,516		4,717,257		12,743	12,743	323,201	07/15/2024	3FE.....
239753 BC 9	TARGET CORP CORP BND 9.875% 07/01/20	..	07/01/2020	Maturity.....		3,500,000	3,500,000	4,338,880	3,535,868		(35,868)		(35,868)		3,500,000			0	345,625	07/01/2020	1FE.....

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QE05.39

1	2	3	4	5	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
24618# AH 3	DELAWARE NORTH SENIOR CORP BND 3.400%		09/25/2020	Tax Free Exchange.....		700,000	700,000	700,000	700,000				0		700,000		0	0	18,511	12/15/2026	2.....
24618# AJ 9	DELAWARE NORTH SENIOR CORP BND 3.650%		09/25/2020	Various.....		4,400,000	4,400,000	4,400,000	4,400,000				0		4,400,000		0	0	124,911	12/15/2031	2.....
24618# AK 6	DELAWARE NORTH SENIORCORPBND 4.040% 12		09/25/2020	Tax Free Exchange.....		2,300,000	2,300,000	2,300,000	2,300,000				0		2,300,000		0	0	70,981	12/20/2027	2.....
24618# AL 4	DELAWARE NORTH SENIORCORPBND 4.290% 12		09/25/2020	Tax Free Exchange.....		3,800,000	3,800,000	3,800,000	3,800,000				0		3,800,000		0	0	124,529	12/20/2032	2.....
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC DBALT_05-1		09/25/2020	Paydown.....		42,470	42,470	42,490	42,470				0		42,470		0	0	386	02/25/2035	1FM.....
25151X AA 9	DBALT_07-OA4 WHOLE CMO 07-OA4 0.338% 0		09/25/2020	Paydown.....		115,522	115,522	93,083	97,583		17,939		17,939		115,522		0	0	842	08/25/2047	1FM.....
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC DBALT_07-O		09/25/2020	Paydown.....		247,511	247,511	199,576	209,107		38,404		38,404		247,511		0	0	1,702	08/25/2047	1FM.....
251526 BT 5	DEUTSCHE BANK AG NEW YORK BRAN SENIOR CO		08/20/2020	Maturity.....		5,000,000	5,000,000	5,042,851	5,012,063		(12,063)		(12,063)		5,000,000		0	0	100,107	08/20/2020	2FE.....
25240* AA 5	DH CANAL LLC WALGREEN CORP BND 5.350%		09/15/2020	Redemption 100.0000.....		40,832	40,832	39,579	40,184		648		648		40,832		0	0	1,457	08/15/2030	1.....
25271C AL 6	DIAMOND OFFSHORE DRILLING INC. CORP BND		07/20/2020	BANC OF AMERICA SECURITIES LLC		211,200	1,920,000	192,000	1,909,640		202	1,717,842	(1,717,640)		192,000		19,200	19,200		10/15/2039	6FE.....
25277L AA 4	DIAMOND SPORTS GROUP LLC SECURED CORP BN		07/28/2020	Various.....		2,366,250	3,000,000	3,000,000	3,000,000				0		3,000,000		(633,750)	(633,750)	157,741	08/15/2026	3FE.....
25277L AC 0	DIAMOND SPORTS GROUP LLC SENIOR CORP BND		07/20/2020	CITIGROUP GLOBAL MKT INC.....		387,665	725,000	725,000	725,000				0		725,000		(337,335)	(337,335)	46,697	08/15/2027	4FE.....
25468P DE 3	TWDC ENTERPRISES 18 CORP CORP BOND 2.1		09/17/2020	Maturity.....		2,000,000	2,000,000	1,995,000	1,999,258		742		742		2,000,000		0	0	43,000	09/17/2020	1FE.....
25755T AE 0	DPABS_15-1A SUB ABS_15-1A A2II 144A 4.		07/25/2020	Paydown.....		62,500	62,500	62,500	62,500				0		62,500		0	0	2,097	10/25/2045	2FE.....
25755T AG 5	DPABS_12-1A SENIOR ABS_17-1A-A2II 144A		07/25/2020	Paydown.....		9,375	9,375	9,101	9,392		(17)		(17)		9,375		0	0	217	07/25/2047	2FE.....
25755T AK 6	DOMINOS PIZZA MASTER ISSUER LL SENIORABS		07/25/2020	Paydown.....		67,500	67,500	67,500	67,500				0		67,500		0	0	2,191	07/25/2048	2FE.....
26208L AD 0	DRIVEN BRANDS FUNDING LLC HONK ABS -1A-A		07/20/2020	Paydown.....		11,250	11,250	11,250	11,250				0		11,250		0	0	392	04/20/2049	2FE.....
26483E AJ 9	DUN & BRADSTREET CORPORATION (SECURED C		09/26/2020	Call 106.8750.....		685,069	641,000	645,808	645,191		(668)		(668)		644,523		(3,523)	(3,523)	93,156	08/15/2026	4FE.....
28470R AF 9	ELDORADO RESORTS INC SENIOR CORP BND 144		07/25/2020	Various.....		4,911,500	4,700,000	4,806,875	4,765,403		(10,855)		(10,855)		4,754,549		(54,549)	(54,549)	441,800	04/01/2025	4FE.....
28470R AG 7	ELDORADO RESORTS INC SENIOR CORP BND 6		07/26/2020	Call 108.9408.....		871,526	800,000	795,625	796,008		277		277		796,285		3,715	3,715	112,946	09/15/2026	4FE.....
29273R BD 0	ENERGY TRANSFER OPERATING LP SENIOR CORP		09/16/2020	Susquehanna International Ser.....		932,444	875,000	872,095	873,133		232		232		873,365		59,079	59,079	35,733	03/15/2025	2FE.....
29273R BL 2	ENERGY TRANSFER OPERATING LP SENIOR CORP		09/16/2020	BARCLAYS CAPITAL.....		6,219,070	6,500,000	6,364,370	6,371,512		1,474		1,474		6,372,986		(153,916)	(153,916)	318,663	04/15/2047	2FE.....

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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
29279F AA 7	ENERGY TRANSFER OPERATING LP SENIOR CORP	..	09/16/2020	STIFEL NICOLAUS & CO INC.....	.....	1,334,400	1,250,000	1,428,350	1,427,073	.....	(1,921)	.....	(1,921)	.....	1,425,152	.....	(90,752)	(90,752)	72,266	04/15/2049	2FE.....
29336U AE 7	ENLINK MIDSTREAM PARTNERS LP SENIORCORPB	..	07/24/2020	RBC DOMINION SECURITIES INC.....	.....	800,000	1,000,000	935,000	946,419	.....	4,966	.....	4,966	.....	951,386	.....	(151,386)	(151,386)	27,321	06/01/2025	3FE.....
29336U AF 4	ENLINK MIDSTREAM PARTNERS LP SENIOR CORP	..	07/02/2020	J.P. MORGAN SECURITIES INC.....	.....	1,350,000	1,800,000	1,659,150	1,675,694	.....	8,120	.....	8,120	.....	1,683,814	.....	(333,814)	(333,814)	85,360	07/15/2026	3FE.....
29365K AC 7	ETI ABS 09 A3 4.380% 11/01/23.....	..	08/01/2020	Paydown.....	.....	523,566	523,566	523,173	523,173	.....	393	.....	393	.....	523,566	.....	.....	.....	11,466	11/01/2023	1FE.....
29587# AN 6	ERNST & YOUNG LLP CORP BND 7.810% 07/	..	07/25/2020	Redemption 100.0000.....	.....	1,091,200	1,091,200	1,169,588	1,104,192	.....	(12,992)	.....	(12,992)	.....	1,091,200	.....	.....	.....	85,223	07/25/2022	1PL.....
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR CORP BND	..	09/30/2020	Redemption 100.0000.....	.....	372,000	372,000	372,000	372,000	.....	.....	.....	.....	.....	372,000	.....	.....	.....	16,889	03/31/2038	2FE.....
30288* AB 6	FLNG LIQUEFACTION 2 LLC SENIOR CORP BND	..	09/30/2020	Redemption 100.0000.....	.....	247,380	247,380	247,380	247,380	.....	.....	.....	.....	.....	247,380	.....	.....	.....	11,850	03/31/2038	2FE.....
302985 AA 4	FWD_20-INV1 ABS V1-A1 144A 2.240% 01/2	..	09/01/2020	Paydown.....	.....	102,679	102,679	102,676	.....	.....	3	.....	3	.....	102,679	.....	.....	.....	1,362	01/25/2050	1FE.....
303250 AF 1	FAIR ISAAC CORP SENIOR CORP BND 144A 4	..	07/20/2020	MORGAN STANLEY & CO. INC.....	.....	1,275,000	1,250,000	1,250,000	1,250,000	.....	.....	.....	.....	.....	1,250,000	.....	25,000	25,000	31,389	06/15/2028	3FE.....
31574P AA 3	ELLINGTONFINANCIALMORTGAGET RMBS 0-1-A1	..	09/01/2020	Paydown.....	.....	269,791	269,791	269,787	.....	.....	4	.....	4	.....	269,791	.....	.....	.....	1,526	05/25/2065	1FE.....
32027N VV 0	FFML_05-F9 FFML_05-F9 0.868% 10/25/35	..	09/25/2020	Paydown.....	.....	183,487	183,487	186,979	189,140	.....	(5,653)	.....	(5,653)	.....	183,487	.....	.....	.....	1,956	10/25/2035	1FM.....
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT FHAMS_05-	..	09/01/2020	Paydown.....	.....	85,780	87,821	76,626	70,308	.....	15,471	.....	15,471	.....	85,780	.....	.....	.....	3,015	09/25/2035	1FM.....
32051G YH 2	FHAMS_06-AA1 CMO 05-FA8-1A3 5.500% 11/	..	09/01/2020	Paydown.....	.....	53,790	57,912	45,893	41,492	.....	12,299	.....	12,299	.....	53,790	.....	.....	.....	2,415	11/25/2035	1FM.....
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT FHAMS_06-	..	09/01/2020	Paydown.....	.....	9,867	18,366	11,960	(10,333)	.....	20,200	.....	20,200	.....	9,867	.....	.....	.....	6,259	11/25/2036	1FM.....
32113J AA 3	FIRST NLC TRUST FNLC_05-1 FNLC_05-1 0.	..	09/25/2020	Paydown.....	.....	114,197	114,197	93,527	94,481	.....	19,716	.....	19,716	.....	114,197	.....	.....	.....	696	05/25/2035	1FM.....
33632* UQ 8	CVS PASSTHROUGH TRUST CORP BND 7.280%	..	09/10/2020	Redemption 100.0000.....	.....	98,996	98,996	103,976	100,486	.....	(1,490)	.....	(1,490)	.....	98,996	.....	.....	.....	4,807	01/10/2024	2.....
33851J AC 3	FLAGSTARMORTGAGETRUSTFSMT_1 WHOLECMO18-3	..	09/01/2020	Paydown.....	.....	379,455	379,455	377,992	377,992	.....	1,463	.....	1,463	.....	379,455	.....	.....	.....	10,033	05/25/2048	1FM.....
33851L AD 6	FSMT_18-4 WHOLE CMO 8-4-A4 4.000% 07/2	..	08/01/2020	Paydown.....	.....	42,410	42,410	42,655	42,655	.....	(245)	.....	(245)	.....	42,410	.....	.....	.....	1,039	07/25/2048	1FM.....
33851Y AC 0	FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3	..	09/01/2020	Paydown.....	.....	168,959	168,959	171,388	.....	.....	(2,429)	.....	(2,429)	.....	168,959	.....	.....	.....	2,605	03/25/2050	1FE.....
33972P AA 7	FLNG LIQUEFACTION 2 LLC FLNG LIQUEFACTIO	..	09/30/2020	Various.....	.....	262,400	262,400	262,400	262,400	.....	.....	.....	.....	.....	262,400	.....	.....	.....	10,824	03/31/2038	2FE.....
340711 AT 7	FLORIDA GAS TRANSMISSION CO CORP BND 144	..	07/15/2020	Various.....	.....	9,000,000	9,000,000	9,767,525	9,082,274	.....	(82,274)	.....	(82,274)	.....	9,000,000	.....	.....	.....	490,500	07/15/2020	2FE.....
34528Q FP 4	FORD CREDIT FLOORPLAN MASTER O ABS 17-2-	..	09/15/2020	Paydown.....	4,851,000	4,851,000	4,850,171	829	829	4,851,000	34,927	09/15/2022	1FE.....

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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
346845 AA 8	FORT BENNING FAMILY COMMUNITIE MUNI BND		07/15/2020	Redemption 100.0000.....		766,092	766,092	766,092	766,092				0		766,092		0	0	40,450	01/15/2021	1FE.....
347075 AC 7	FORT CARSON FAMILY HSG L L C C FORT CARS		09/15/2020	Various.....		1,140,000	1,140,000	1,391,617	1,165,903		(8,900)		(8,900)		1,157,004		(17,004)	(17,004)	58,204	11/15/2021	1FE.....
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST CORP BND		09/15/2020	Call 100.0000.....		50,000	50,000	50,000	50,000				0		50,000		0	0	1,995	10/15/2036	1FE.....
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST CORP BND		09/15/2020	Redemption 100.0000.....		20,000	20,000	20,000	20,000				0		20,000		0	0	657	10/15/2036	1FE.....
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST FORT HOOD		09/15/2020	Various.....		215,000	215,000	214,686	214,795		7		7		214,802		198	198	8,330	10/15/2036	2FE.....
35640Y AD 9	FREEDOM MORTGAGE CORP SENIOR CORP BND 14		07/01/2020	JEFFRIES & CO. INC.....		1,190,680	1,156,000	1,109,760	1,114,913		3,951		3,951		1,118,864		71,816	71,816	94,928	04/01/2024	4FE.....
35671D CD 5	FREEPORT-MCMORAN INC SENIOR CORP BND 5		07/01/2020	Various.....		626,374	608,000	608,000	608,000				0		608,000		18,374	18,374	28,462	09/01/2029	3FE.....
35906A BC 1	FRONTIER COMMUNICATIONS CORP SECURED COR		07/01/2020	CITIGROUP GLOBAL MKT INC.....									0				0	0	51,520	04/01/2027	5FE.....
36167C AA 4	ANGELO GORDON MORTGAGE TRUST G RMBS PL1-		09/01/2020	Paydown.....		149,840	149,840	150,261	150,214		(374)		(374)		149,840		0	0	2,624	10/25/2068	1FM.....
36167F AA 7	GCATGCAT_20-NQM1 RMBS QM1-A1 144A 2.32		09/01/2020	Paydown.....		197,191	197,191	197,188			3		3		197,191		0	0	2,358	01/25/2060	1FE.....
36167V AA 2	GCAT_19-NQM3 RMBS QM3-A1 144A 2.686% 1		09/25/2020	Paydown.....		103,684	103,684	103,681	103,681		2		2		103,684		0	0	1,791	11/25/2059	1FE.....
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET GMACN_07-		09/10/2020	Paydown.....		119,421	119,421	119,626	119,626		(206)		(206)		119,421		0	0	5,033	08/10/2048	2FE.....
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET LCF SENIO		09/10/2020	Paydown.....		11,645	11,645	11,576	11,577		68		68		11,645		0	0	474	08/10/2052	2.....
361886 AX 2	GMF FLOORPLAN OWNER REVOLVING ABS 17-2-A		07/15/2020	Paydown.....		2,100,000	2,100,000	2,096,391			3,609		3,609		2,100,000		0	0	2,185	07/15/2022	1FE.....
361886 BQ 6	GMF FLOORPLAN OWNER REVOLVING ABS 18-3-A		09/15/2020	Paydown.....		1,200,000	1,200,000	1,195,500			4,500		4,500		1,200,000		0	0	2,035	09/15/2022	1FE.....
362256 AC 3	GSA A HOME EQUITY TRUST GSA A_06 GSA A_06-1		09/25/2020	Paydown.....		329,595	329,595	187,076	157,968		171,628		171,628		329,595		0	0	3,676	10/25/2036	1FM.....
36228F 6M 3	GSAMP_04-AR1 GSAMP_04-AR1 1.348% 06/25		09/25/2020	Paydown.....		82,502	82,502	82,527	82,598		(96)		(96)		82,502		0	0	1,145	06/25/2034	1FM.....
36228F AA 4	GSMPS MORTGAGE LOAN TRUST GSMPS_98-1 8		09/01/2020	Paydown.....		311	314	329	316		(5)		(5)		311		0	0	9	09/19/2027	2FM.....
3622EQ AE 5	GSA A HOME EQUITY TRUST GSA A_07 GSA A_07-1		09/25/2020	Paydown.....		156,721	156,721	93,019	80,870		75,850		75,850		156,721		0	0	1,729	02/25/2037	1FM.....
362334 BQ 6	GSA AHOMEEQUITYTRUSTGSA A_06 SENIOR ABS_06		09/25/2020	Paydown.....		88,003	88,003	47,661	40,476		47,527		47,527		88,003		0	0	846	03/25/2036	1FM.....
362334 ME 1	GSA A HOME EQUITY TRUST GSA A_06 ABS 06-6		09/01/2020	Paydown.....		97,432	97,432	50,243	42,516		54,915		54,915		97,432		0	0	1,086	03/25/2036	1FM.....
362341 DJ 5	GSR_05-6F RMBS 5-8-A5 0.768% 06/25/35		09/25/2020	Paydown.....		119,165	119,165	119,109			56		56		119,165		0	0	1,252	06/25/2035	1FM.....

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
362341 DP 1	GSR_05-6F GSR_05-6F 5.250% 07/25/35		09/01/2020	Paydown.....		413,734	413,734	382,009	398,280		15,454		15,454		413,734			0	14,306	07/25/2035	1FM.....
362341 VS 5	GSR MORTGAGE LOAN TRUST 2005-8 GSR_05-8F		09/01/2020	Paydown.....		2,100	2,100	2,082	2,085		15		15		2,100			0	84	11/25/2035	2FM.....
362341 YF 0	FFM_05-F11 FFM_05-F11 0.793% 11/25/35		09/25/2020	Paydown.....		230,475	230,475	203,106	218,624		11,851		11,851		230,475			0	2,379	11/25/2035	1FM.....
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		09/25/2020	Paydown.....		516,681	516,681	323,256	275,205		241,476		241,476		516,681			0	5,345	08/25/2036	1FM.....
36242D 3W 1	GSAA_05-5 GSAA_05-6 0.888% 06/25/35		09/25/2020	Paydown.....		343,935	343,935	332,327	343,594		341		341		343,935			0	3,739	06/25/2035	1FM.....
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 GSR_05-1F		09/01/2020	Paydown.....		115,011	115,011	115,461	114,059		952		952		115,011			0	4,279	02/25/2035	1FM.....
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		09/01/2020	Paydown.....		145,433	145,433	83,156	69,413		76,019		76,019		145,433			0	2,329	07/25/2036	1FM.....
36248T AA 0	GSMT_14-5R GSMT_14-5R 0.288% 04/28/37		09/25/2020	Paydown.....		1,105,317	1,105,317	1,051,433	1,090,277		15,040		15,040		1,105,317			0	7,692	04/28/2037	1FE.....
36248V AA 5	GSMT_15-6R GSMT_15-6R 0.307% 02/26/37		09/25/2020	Paydown.....		1,593,871	1,593,871	1,502,224	1,562,493		31,378		31,378		1,593,871			0	10,870	02/26/2037	1FM.....
36250T AA 5	GSMSC_14-1R GSMSC_14-1R 144A 0.345% 04		09/25/2020	Paydown.....		167,361	167,361	152,716	161,219		6,141		6,141		167,361			0	1,211	04/26/2037	1FM.....
36254W AA 4	GSMT_15-8R RMBS 5-8R-A 0.305% 04/26/37		09/01/2020	Paydown.....		1,368,533	1,368,533	1,348,005	1,351,196		17,337		17,337		1,368,533			0	10,927	04/26/2037	1FM.....
36255C AA 7	GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS		07/15/2020	Paydown.....		1,025,335	1,025,335	1,025,330	1,025,327		8		8		1,025,335			0	11,502	11/21/2035	1FE.....
36298G AA 7	GSPA MONETIZATION TRUST GS CORP BND 144A		09/09/2020	Various.....		160,419	160,419	164,898	162,460		(2,041)		(2,041)		160,419			0	7,727	10/09/2029	1.....
36298G AA 7	GSPA MONETIZATION TRUST GS CORP BND 144A		08/09/2020	Various.....		318,280	318,280	327,167	322,330		(4,049)		(4,049)		318,280			0	12,777	10/09/2029	2FE.....
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-14		09/25/2020	Paydown.....		101,996	101,996	42,932	37,720		64,276		64,276		101,996			0	826	09/25/2036	1FM.....
366651 AB 3	GARTNER INC. SENIOR CORP BND 144A 5.12		09/28/2020	Various.....		1,038,440	1,000,000	1,000,000	1,000,000				0		1,000,000			0	89,263	04/01/2025	3FE.....
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET GMACN_06-		09/10/2020	Paydown.....		27,096	27,096	26,563	26,661		435		435		27,096			0	1,020	04/10/2051	2.....
38141G VP 6	GOLDMAN SACHS GROUP INC/THE SENIOR CORP		08/15/2020	Call 100.0000.....		2,000,000	2,000,000	1,995,920	1,999,392		535		535		1,999,927		73	73	50,417	09/15/2020	2FE.....
39278* AA 1	GREEN COUNTRY ENERGY LLC SECURED CORP BN		08/10/2020	Redemption 100.0000.....		591,815	591,815	587,741	590,828		988		988		591,815			0	32,002	02/10/2024	5FE.....
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST GMLT_04-1		09/25/2020	Paydown.....		286,502	286,502	246,543	257,738		28,764		28,764		286,502			0	2,746	10/25/2034	1FM.....
39538W GA 0	GPMF WHOLE CMO 06-AR2 0.608% 03/25/36		09/25/2020	Paydown.....		139,247	139,248	117,664	115,324		23,924		23,924		139,247			0	1,639	03/25/2036	1FM.....
39538W HA 9	GPMF GPM_06-AR3 0.568% 05/25/36.....		09/25/2020	Paydown.....		988,176	988,176	762,131	731,147		257,029		257,029		988,176			0	8,522	05/25/2036	1FM.....
39539F AK 0	GPM_06-AR4 GPM_06-AR4 0.328% 09/25/46		09/25/2020	Paydown.....		1,304,599	1,304,599	1,050,203	1,088,947		215,652		215,652		1,304,599			0	9,431	09/25/2046	1FM.....

QE05.42

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

QE05.43

1	2	3	4	5	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
39539M AA 7	GPMF_07-AR3 GPMF_07-AR3 0.368% 06/25/3		09/25/2020	Paydown.....		275,321	275,321	231,917	244,426		30,895		30,895		275,321			0	2,056	06/25/2037	1FM.....
39813# AA 9	GRIDFLEX GENERATION LLC CORP BND 5.21		09/30/2020	Redemption 100.0000.....		249,367	249,367	249,367	(274,650)				0		249,367			0	23,986	12/31/2030	2PL.....
398433 AP 7	GRIFTON CORP SENIORCORPBND144A 5.750%		07/20/2020	DEUTSCHE BANK AG.....		616,178	608,000	576,840			775		775		577,615		38,562	38,562	14,858	03/01/2028	4FE.....
404030 AH 1	H&E EQUIPMENT SERVICES INC SENIOR CORP B		07/22/2020	BANC OF AMERICA SECURITIES LLC		3,266,640	3,141,000	3,156,705	3,152,204		(1,567)		(1,567)		3,150,636		116,004	116,004	158,522	09/01/2025	4FE.....
40462# AA 1	HA FEDERAL FUNDING I TRUST SENIOR CORP B		08/07/2020	Various.....		480,893	480,893	480,893	480,893				0		480,893			0	16,495	08/07/2035	1.....
40470# AA 1	FORT POLK EQUIPMENT TRUST CORP BND 4.7		09/06/2020	Redemption 100.0000.....		49,682	49,682	49,682	49,682				0		49,682			0	1,577	01/06/2039	2.....
410345 AJ 1	HANESBRANDS INC SENIOR CORP BND 144A 4		07/22/2020	Various.....		606,825	580,000	580,000	580,000				0		580,000		26,825	26,825	18,554	05/15/2024	3FE.....
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT_06-		09/21/2020	Paydown.....		946,036	945,619	567,524	527,025		419,010		419,010		946,036			0	6,709	07/19/2046	1FM.....
41161P LC 5	HARBORVIEW MTG TR HVML_05-1 0.796% 03/		09/21/2020	Paydown.....		605,175	605,176	421,660	390,522		214,653		214,653		605,175			0	6,271	03/19/2035	1FM.....
41161P MF 7	HARBORVIEW MTG TR HVML_05-3 0.676% 06/		09/21/2020	Paydown.....		355,632	339,576	221,473	213,970		141,663		141,663		355,632			0	3,522	06/19/2035	1FM.....
41161P MG 5	HVMLT_05-3 CMO_05-3 2A1A 0.636% 06/19/		09/21/2020	Paydown.....		371,156	371,156	316,700	339,867		31,289		31,289		371,156			0	3,426	06/19/2035	1FM.....
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-12		09/21/2020	Paydown.....		25,455	25,455	20,651	21,861		3,594		3,594		25,455			0	184	01/19/2038	1FM.....
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007-		09/21/2020	Paydown.....		455,161	455,161	396,448	417,807		37,354		37,354		455,161			0	3,375	07/19/2047	1FM.....
428041 AX 5	HERTZFLEETLEASEFUNDINGLP ABS 7-1-A2 144A		09/10/2020	Paydown.....		112,022	112,022	107,541			4,481		4,481		112,022			0	578	04/10/2031	1FE.....
43285H AA 6	HILTONGRANDVACATIONSTRUSTH ABS 20-A-A 14		09/25/2020	Paydown.....		125,180	125,180	125,172			11		11		125,180			0	736	02/25/2039	1FE.....
43285H AB 4	HILTONGRANDVACATIONSTRUSTH ABS 20-A-B 14		09/25/2020	Paydown.....		93,885	93,885	93,883			2		2		93,885			0	851	02/25/2039	1FE.....
43285H AC 2	HILTONGRANDVACATIONSTRUSTH ABS 20-A-C 14		09/25/2020	Paydown.....		93,885	93,885	93,882			5		5		93,885			0	1,294	02/25/2039	2FE.....
43457# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2020	Redemption 100.0000.....		10,997	10,997	11,261	11,162		(165)		(165)		10,997			0	396	03/15/2030	2.....
437084 SV 9	HEAT_06-2 HEAT_06-2 0.768% 05/25/36		09/25/2020	Paydown.....		177,978	177,978	148,612	169,094		8,884		8,884		177,978			0	1,578	05/25/2036	1FM.....
43710L AC 8	HEAT_07-1 HEAT_07-1 0.368% 05/25/37		09/25/2020	Paydown.....		285,102	285,102	270,491	284,110		992		992		285,102			0	2,324	05/25/2037	1FM.....
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM		09/11/2020	Paydown.....		184,778	184,778	183,508	183,792		986		986		184,778			0	2,138	07/17/2034	1FE.....
43733R AA 2	HOMEPARTNERSOFAMERICATRUST ABS 0-1-A 144		09/13/2020	Paydown.....		63,144	63,144	62,923			221		221		63,144			0	245	07/17/2037	1FE.....
43789X AA 2	HOF_20-2 RMBS -2-A1 144A 1.657% 05/25/		09/01/2020	Paydown.....		277,024	277,024	277,021			3		3		277,024			0	952	05/25/2065	1FE.....

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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
44107T AT 3	HOST HOTELS & RESORTS LP SENIOR CORP BND		07/01/2020	R.W. BAIRD.....		2,082,500	2,000,000	2,000,000	2,000,000				0		2,000,000		82,500	82,500	80,486	03/01/2023	2FE.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND		08/31/2020	Various.....		170,369	170,369	179,334	179,091		(8,723)		(8,723)		170,369		0	0	5,648	05/31/2033	2PL.....
44919* AC 2	I-595 EXPRESS LLC SECURED CORP BND 3.3		09/30/2020	Various.....		347,132	347,132	347,132	347,132				0		347,132		0	0	8,618	12/31/2031	1PL.....
449670 EP 9	IMCH_98-3 IMCHE_98-3 6.720% 08/20/29		09/01/2020	Paydown.....		5,015	5,015	5,256	4,993		22		22		5,015		0	0	175	08/20/2029	1FM.....
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		09/01/2020	Paydown.....		114,209	118,854	82,904	73,503		40,706		40,706		114,209		0	0	4,654	02/25/2036	1FM.....
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		09/01/2020	Paydown.....		198,173	260,047	188,259	160,888		37,285		37,285		198,173		0	0	9,655	10/25/2035	1FM.....
45670L AA 5	IMSC_07-HOA1 IMSC_07-HOA1 0.328% 07/25		09/25/2020	Paydown.....		173,520	179,223	140,110	144,159		29,361		29,361		173,520		0	0	1,288	07/25/2047	1FM.....
46284P AP 9	IRON MOUNTAIN INC SENIOR SUB CORP BND		07/02/2020	Call 100.9580.....		2,523,950	2,500,000	2,493,750	2,497,098		279		279		2,497,377		2,623	2,623	150,530	08/15/2024	4FE.....
46284V AC 5	IRON MOUNTAIN INC SENIOR CORP BND 144A		07/17/2020	J.P. MORGAN SECURITIES INC.....		1,007,500	1,000,000	1,000,000	1,000,000				0		1,000,000		7,500	7,500	41,438	09/15/2027	3FE.....
46289R AA 3	IRON MOUNTAIN US HOLDINGS INC SENIOR COR		08/21/2020	Call 106.3409.....		1,456,870	1,370,000	1,370,000	1,370,000				0		1,370,000		0	0	140,053	06/01/2026	3FE.....
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_06-		09/01/2020	Paydown.....		425,045	425,045	400,804	420,178		4,867		4,867		425,045		0	0	15,896	04/25/2036	1FM.....
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_05-		09/01/2020	Paydown.....		107,162	107,222	95,408	88,820		18,341		18,341		107,162		0	0	4,159	09/25/2035	1FM.....
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION ABS 2006		09/25/2020	Paydown.....		50,006	50,006	43,442	47,133		2,873		2,873		50,006		0	0	397	04/25/2036	1FM.....
46628Y AX 8	JPMMT_06-S2 JPMMT_06-S2 6.500% 07/25/3		09/01/2020	Paydown.....		214,555	214,808	168,416	145,046		69,509		69,509		214,555		0	0	8,641	07/25/2036	1FM.....
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-		09/01/2020	Paydown.....		237,166	237,166	160,586	126,018		111,148		111,148		237,166		0	0	4,556	08/25/2036	1FM.....
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2 4.863% 10/25		09/01/2020	Paydown.....		37,264	37,264	28,539	26,293		10,971		10,971		37,264		0	0	807	10/25/2036	1FM.....
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ JPMMT_06-		09/01/2020	Paydown.....		267,353	244,327	166,850	136,706		130,647		130,647		267,353		0	0	10,830	01/25/2037	1FM.....
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		09/01/2020	Paydown.....		166,817	166,817	111,003	98,898		67,919		67,919		166,817		0	0	3,602	01/25/2037	1FM.....
46630W AJ 9	JPMMT_07-S2 JPMMT_07-S2 6.000% 06/25/3		09/01/2020	Paydown.....		85,987	85,270	63,461	49,101		36,886		36,886		85,987		0	0	3,547	06/25/2037	1FM.....
466313 AF 0	JABIL CIRCUIT INC SENIOR CORP BND 5.62		08/06/2020	Call 101.8180.....		407,272	400,000	387,500	398,472		946		946		399,419		581	581	21,709	12/15/2020	2FE.....
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-		09/01/2020	Paydown.....		18,374,130	18,374,130	20,321,903	18,674,029		(299,899)		(299,899)		18,374,130		0	0	572,259	03/16/2046	1FM.....
466365 AA 1	JACK IN THE BOX FUNDING LLC JA ABS 1A-A2		08/25/2020	Paydown.....		8,500	8,500	8,568	6,250		(68)		(68)		8,500		0	0	231	08/25/2049	2FE.....

QE05.44

SCHEDULE D - PART 4

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

QE05.45

1	2	3	4	5	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
466365 AB 9	JACK IN THE BOX FUNDING LLC JA ABS A-A21		08/25/2020	Paydown.....		4,500	4,500	4,500	4,500				0		4,500			0	151	08/25/2049	2FE.....
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		09/01/2020	Paydown.....		228,420	228,420	234,753	231,154		(2,734)		(2,734)		228,420			0	7,364	03/26/2036	1FM.....
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		09/01/2020	Paydown.....		187,459	187,459	193,786	190,013		(2,554)		(2,554)		187,459			0	6,042	03/26/2036	1FM.....
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		09/01/2020	Paydown.....		352,268	352,268	340,819	345,007		7,261		7,261		352,268			0	7,059	04/26/2035	1FM.....
46642V AJ 7	JP MORGAN REMERIC JPMRR_14-5 JPMRT_14-5		09/01/2020	Paydown.....		104,381	104,381	99,684	101,037		3,344		3,344		104,381			0	2,119	09/27/2036	1FM.....
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1		09/25/2020	Paydown.....		256,047	256,047	250,446	243,396		12,652		12,652		256,047			0	3,350	07/27/2036	1FM.....
46647J AE 0	JPMORGANMORTGAGETRUSTJPMRT RMBS 16-4-A5		09/01/2020	Paydown.....		97,830	97,830	98,579			(749)		(749)		97,830			0	266	10/25/2046	1FM.....
46647S AJ 9	JP MORGAN MORTGAGE TRUST JPMRT RMBS 7-3-		09/01/2020	Paydown.....		248,633	248,633	250,109			(1,476)		(1,476)		248,633			0	724	08/25/2047	1FM.....
46648U AE 4	JP MORGAN MORTGAGE TRUST JPMRT RMBS 17-4		09/01/2020	Paydown.....		626,879	626,879	630,699			(3,820)		(3,820)		626,879			0	2,637	11/25/2048	1FM.....
46650H AL 2	JPMRT_2019-1 WHOLE CMO 9-1-A11 144A 1.		09/25/2020	Paydown.....		448,864	448,864	449,776			(912)		(912)		448,864			0	5,362	05/25/2049	1FM.....
46650J AD 6	JPMRT_18-6 WHOLECMO18-6144A 3.500% 12/		09/01/2020	Paydown.....		1,514,035	1,514,035	1,503,734	1,505,924		8,111		8,111		1,514,035			0	34,178	12/25/2048	1FM.....
46651D AC 0	JP MORGAN MORTGAGE TRUST JPMRT RMBS INV2		09/01/2020	Paydown.....		676,502	676,502	684,790	684,490		(7,988)		(7,988)		676,502			0	15,448	02/25/2050	1FE.....
46651X AG 7	JP MORGAN MORTGAGE TRUST JPMRT RMBS 0-1-		09/01/2020	Paydown.....		177,501	183,665	185,646			(8,144)		(8,144)		177,501			0	3,337	06/25/2050	1FE.....
478045 AA 5	JOHN SEVIER COMBINED CYCLE GEN COPR BND		07/15/2020	Redemption 100.0000.....		45,119	45,119	45,119	45,119				0		45,119			0	2,087	01/15/2042	1FE.....
478160 BS 2	JOHNSON & JOHNSON SENIOR CORP BND 1.65		09/24/2020	MERRILL LYNCH PIERCE FNNR & SM		1,507,590	1,500,000	1,503,045			(1,864)		(1,864)		1,501,181		6,409	6,409	14,025	03/01/2021	1FE.....
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2020	Redemption 100.0000.....		17,178	17,178	18,253	17,889		(711)		(711)		17,178			0	677	10/15/2031	1.....
48250N AA 3	KFC HOLDING CO SENIOR CORP BND 144A 5.		07/20/2020	Various.....		2,049,750	2,000,000	2,072,500	2,064,523		(17,975)		(17,975)		2,046,548		3,202	3,202	64,167	06/01/2024	3FE.....
48274@ AA 4	KWIK TRIP SENIOR CORP BND 3.900% 02/24		08/24/2020	Redemption 100.0000.....		50,942	50,942	50,942	50,942				0		50,942			0	1,490	02/24/2035	2PL.....
49326E EH 2	KEYCORP SENIOR CORP BND MTN 4.150% 10/		07/01/2020	BBR4_PB.....									0					0	207,500	10/29/2025	2FE.....
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP CORP BND		09/15/2020	Redemption 100.0000.....		56,844	56,844	66,003	60,721		(3,877)		(3,877)		56,844			0	2,832	06/15/2026	2.....
500688 AC 0	KOSMOS ENERGY LTD SENIOR CORP BND 144A		09/18/2020	CITIGROUP GLOBAL MKT INC.....		5,365,875	5,950,000	5,950,375	5,950,313		(297)		(297)		5,950,016		(584,141)	(584,141)	405,056	04/04/2026	5FE.....

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
50152# AC 1	KT REAL ESTATE HOLDINGS LLC SENIOR CORP		08/24/2020	Various.....		129,619	129,619	129,619	129,619				0		129,619			0	3,480	05/24/2035	2PL.....
50152# AF 4	KWIK TRIP SENIOR CORP BND 3.320% 11/24		08/24/2020	Various.....		98,305	98,305	98,305	98,305				0		98,305			0	2,448	11/24/2036	2PL.....
50152# AL 1	KWIK TRIP KWIK TRIP INC 4.080% 05/24/3		08/24/2020	Redemption 100.0000.....		60,299	60,299	60,299	60,299				0		60,299			0	1,845	05/24/2037	2PL.....
513075 BE 0	LAMAR MEDIA CORP. SENIOR CORP BND 5.00		09/16/2020	Call 100.8330.....		2,520,825	2,500,000	2,498,125	2,499,274		144		144		2,499,418		582	582	127,596	05/01/2023	4FE.....
513075 BU 4	LAMAR MEDIA CORP. SENIOR CORP BND 144A		07/20/2020	GOLDMAN SACHS & CO.....		2,090,000	2,000,000	2,000,000					0		2,000,000		90,000	90,000	18,688	01/15/2029	3FE.....
513272 AC 8	LAMB WESTON HOLDINGS INC SENIOR CORP BND		07/24/2020	BARCLAYS CAPITAL.....		1,107,500	1,000,000	1,000,000					0		1,000,000		107,500	107,500	10,292	05/15/2028	3FE.....
521615 AA 2	LEA POWER PARTNERS LLC LEA POWER PARTNER		09/15/2020	Redemption 100.0000.....		92,646	92,646	92,646	92,641		5		5		92,646			0	4,583	06/15/2033	3FE.....
52467@ AU 9	TRINITY NEPONSET LLC CORP BND 6.380%		09/01/2020	Redemption 100.0000.....		45,932	45,932	46,294	46,105		(173)		(173)		45,932			0	1,954	03/01/2029	3.....
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS LMH_98-1		09/15/2020	Paydown.....		251,167	257,691	246,389	245,009		6,158		6,158		251,167			0	12,251	07/15/2028	5FE.....
52518R CC 8	LSSC LSSC_05-1 0.485% 09/26/45.....		09/25/2020	Paydown.....		95,996	95,996	87,030	90,548		5,448		5,448		95,996			0	943	09/26/2045	1FM.....
525221 HD 2	LXS 2006-5 LHXSTR_06-2N 3.039% 02/25/3		09/01/2020	Paydown.....		351,771	445,214	325,841	362,108		(10,337)		(10,337)		351,771			0	10,797	02/25/2036	1FM.....
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A		09/25/2020	Paydown.....		463,441	459,108	362,641	352,055		111,386		111,386		463,441			0	4,318	08/25/2046	1FM.....
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2		09/25/2020	Paydown.....		205,348	205,149	159,888	143,202		62,146		62,146		205,348			0	3,403	06/25/2046	1FM.....
52522D AQ 4	LXS_06-16N LXS_06-16N 0.348% 11/25/46		09/25/2020	Paydown.....		736,304	736,304	586,282	571,474		164,830		164,830		736,304			0	7,738	11/25/2046	1FM.....
52523K BH 6	LEHMAN XS TRUST LXS_06-17 LXS_06-17 0.		09/25/2020	Paydown.....		338,520	332,715	244,985	274,801		63,719		63,719		338,520			0	2,821	08/25/2046	1FM.....
52523L AD 4	LEHMAN XS TRUST LXS_06-13 LXS_06-13 0.		09/25/2020	Paydown.....		286,267	286,150	209,299	207,519		78,749		78,749		286,267			0	2,416	09/25/2036	1FM.....
525248 AE 0	LXS_07-5H LXS_07-5H 4.192% 05/25/37.		09/01/2020	Paydown.....		151,012	152,907	93,396	95,480		55,531		55,531		151,012			0	4,027	05/25/2037	1FM.....
52524G AA 0	LXS_07-7N CMO 07-7N 1A1A 0.368% 06/25		09/25/2020	Paydown.....		219,489	236,452	186,909	205,312		14,177		14,177		219,489			0	1,764	06/25/2047	1FM.....
52524V AD 1	LXS_07-15N LHXSTR_07-15N 0.448% 08/25		09/25/2020	Paydown.....		250,121	250,121	208,538	212,453		37,667		37,667		250,121			0	2,662	08/25/2037	1FM.....
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1 1.048% 08/25		09/25/2020	Paydown.....		1,278,124	1,267,654	901,207	973,858		304,266		304,266		1,278,124			0	15,840	08/25/2047	1FM.....
52525B AD 4	LXS_07-16N LXS_07-16N 2A2 0.998% 09/25		09/25/2020	Paydown.....		519,479	519,479	449,349	468,499		50,981		50,981		519,479			0	7,463	09/25/2047	1FM.....
527298 BC 6	LEVEL 3 FINANCING INC SENIOR CORP BND		09/11/2020	Various.....		5,000,000	5,000,000	4,989,063	4,995,370		877		877		4,996,247		3,753	3,753	176,111	02/01/2023	3FE.....
527298 BD 4	LEVEL 3 FINANCING INC SENIOR BOND CORP		07/15/2020	Various.....		5,043,000	5,043,000	5,026,275	5,036,661		1,279		1,279		5,037,940		5,060	5,060	180,708	08/15/2022	3FE.....

QE05.46

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
542514 HT 4	LBMLT_04-4 LBMLT_04-4 1.048% 10/25/34		09/25/2020	Paydown.....		399,865	399,865	368,797	376,499		23,366		23,366		399,865			0	4,835	10/25/2034	1FM.....
54251P AA 5	LBMLT LBMLT_06-5 0.288% 06/25/36.....		09/25/2020	Paydown.....		960,851	960,851	723,434	733,041		227,810		227,810		960,851			0	6,661	06/25/2036	1FM.....
55274Q AN 5	MASTR ASSET SECURITIZATION TRU MASTR_06-		09/01/2020	Paydown.....		66,138	73,482	67,137	63,077		3,062		3,062		66,138			0	2,887	06/25/2036	1FM.....
552953 CC 3	MGM RESORTS INTERNATIONAL SENIOR CORP BN		07/01/2020	GOLDMAN SACHS & CO.....		1,000,000	1,000,000	990,000	995,486		661		661		996,147		3,853	3,853	48,500	03/15/2023	3FE.....
552953 CD 1	MGM RESORTS INTERNATIONAL SENIOR CORP BN		07/01/2020	CITIGROUP GLOBAL MKT INC.....		526,240	572,000	544,830	552,104		1,292		1,292		553,396		(27,156)	(27,156)	22,413	09/01/2026	3FE.....
55296@ AB 1	MGE POWER ELM ROAD LLC CORP BND 4.740		09/25/2020	Redemption 100.0000.....		208,333	208,333	229,392	226,953		(18,620)		(18,620)		208,333			0	6,583	02/25/2041	1.....
55336V BL 3	MPLX LP SENIOR CORP BND 6.375% 05/01/2		08/29/2020	Call 103.1880.....		1,764,515	1,710,000	1,761,300			(6,871)		(6,871)		1,754,429		(44,429)	(44,429)	90,247	05/01/2024	2FE.....
55400E AA 7	MVW_20-1A ABS -1A-A 144A 2.200% 10/20/		09/20/2020	Paydown.....		64,148	64,148	64,141			8		8		64,148			0	136	10/20/2037	1FE.....
55400E AB 5	MVW_20-1A ABS -1A-B 144A 2.730% 10/20/		09/20/2020	Paydown.....		16,037	16,037	16,035			2		2		16,037			0	53	10/20/2037	1FE.....
55400E AC 3	MVW_20-1A ABS -1A-C 144A 4.210% 10/20/		09/20/2020	Paydown.....		16,037	16,037	16,036			1		1		16,037			0	81	10/20/2037	2FE.....
57122# AA 7	MARLIN WATER TRUST MARLIN WATER TRUST		07/01/2020	WRITEOFF.....			15,000,000						0					0		07/15/2003	6*.....
571748 BG 6	MARSH & MCLENNAN COMPANIES INC SENIOR CO		07/01/2020	Various.....									0					0	43,750	03/15/2029	1FE.....
575385 AD 1	MASONITE INTERNATIONAL CORP SENIOR CORP		07/01/2020	Various.....		2,178,911	2,125,000	2,146,500	2,145,621		(1,070)		(1,070)		2,144,551		34,360	34,360	108,191	02/01/2028	3FE.....
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1 1.798% 02/25		09/25/2020	Paydown.....		8,461	8,461	6,756	7,665		795		795		8,461			0	177	02/25/2034	1FM.....
57643L EZ 5	MAST_04-OPT2 MABS_04-OPT2 1.648% 09/25		07/27/2020	Paydown.....		42,770	42,770	23,796	29,672		13,097		13,097		42,770			0	630	09/25/2034	1FM.....
59001A BA 9	MERITAGE CORP CORP BOND 5.125% 06/06/2		07/23/2020	J.P. MORGAN SECURITIES INC....		1,586,250	1,500,000	1,500,000	1,500,000				0		1,500,000		86,250	86,250	49,328	06/06/2027	3FE.....
59020U AB 1	MLMI_04-A1 SENIOR WHOLE CMO 04-A1 2A1		09/01/2020	Paydown.....		13,351	13,351	13,484	13,503		(152)		(152)		13,351			0	331	02/25/2034	1FM.....
59023W AD 0	MLMI_06-FF1 MLMI_06-FF1 0.703% 08/25/3		09/25/2020	Paydown.....		1,259,653	1,259,653	1,213,990	1,256,676		2,976		2,976		1,259,653			0	12,152	08/25/2036	1FM.....
59524E AB 8	MID-ATLANTIC FAMILY MILITARY C MUNI BND		08/01/2020	Redemption 100.0000.....		83,701	83,701	83,701	83,697		3		3		83,701			0	4,386	08/01/2050	1FE.....
59980T AA 4	MILL CITY MORTGAGE LOAN TRUST RMBS 16-1-		09/01/2020	Paydown.....		83,609	83,609	84,758			(1,150)		(1,150)		83,609			0	864	04/25/2057	1FM.....
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2		09/25/2020	Paydown.....		135,333	135,333	125,183	132,536		2,797		2,797		135,333			0	1,465	02/25/2035	1FM.....
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M ABS05-NC2		09/25/2020	Paydown.....		115,446	115,446	115,374	57,691		(4)		(4)		115,446			0	1,532	03/25/2035	1FM.....

QE05.47

SCHEDULE D - PART 4

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

QE05.48

1	2	3	4	5	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 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
61744Y AK 4	MORGAN STANLEY SENIORCORPBND 3.591% 07		07/01/2020	Various.....									0				0	89,775	07/22/2028	2FE.....	
617458 AG 9	MORGAN STANLEY CAPITAL MSCI_11-C1 5.03		09/01/2020	Paydown.....		370,465	370,465	377,864	370,505		(39)		(39)		370,465		0	13,780	09/15/2047	1FM.....	
61745M P6 4	MORGAN STANLEY CAPITAL I MSCI_MSC_04-IQ		07/01/2020	Paydown.....		31,689	31,689				31,689		31,689		31,689		0	1,115	06/15/2040	1FM.....	
61745M P7 2	MORGAN STANLEY CAPITAL I MSCI_MSC_04-IQ		09/01/2020	Paydown.....		4,970,000	4,970,000	3	3		4,969,997		4,969,997		4,970,000		0	177,619	06/15/2040	1FM.....	
61745M P8 0	MORGAN STANLEY CAPITAL I MSCI_MSC_04-IQ		09/01/2020	Paydown.....		1,344,544	1,586,235	11,033	11,033		1,333,512		1,333,512		1,344,544		0	254,402	06/15/2040	1FM.....	
61745M QE 6	MSC_03-IQ4 MSC_03-IQ4 5.500% 05/15/40		09/01/2020	Paydown.....		148,042	194,178	113,328	181,892		(33,850)		(33,850)		148,042		0	7,119	05/15/2040	1FM.....	
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T CMO MSM_0		09/25/2020	Paydown.....		108,137	108,137	51,426	42,215		65,922		65,922		108,137		0	694	08/25/2036	1FM.....	
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M MSRR_13-R		09/25/2020	Paydown.....		63,029	63,029	47,866	47,219		15,810		15,810		63,029		0	1,005	10/25/2034	1FM.....	
61765N AA 4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R		09/25/2020	Paydown.....		919,247	919,247	871,148	910,746		8,500		8,500		919,247		0	4,201	10/26/2046	1FM.....	
61915R AU 0	MORTGAGEIT TRUST MHL_05-5 RMBS - 5-A1 0		09/25/2020	Paydown.....		149,293	149,293	148,174	70,277		2,997		2,997		149,293		0	1,554	12/25/2035	1FM.....	
62886E AJ 7	NCR CORPORATION SENIOR CORP BND 5.000%		07/20/2020	J.P. MORGAN SECURITIES INC.....		1,002,500	1,000,000	975,000	990,404		1,996		1,996		992,400		10,100	10,100	50,972	07/15/2022	4FE.....
62913T AJ 1	NGL ENERGY PARTNERS LP / NGL E SENIOR CO		07/20/2020	JEFFRIES & CO. INC.....		795,000	1,000,000	1,000,000	1,000,000				0		1,000,000		(205,000)	(205,000)	54,375	11/01/2023	4FE.....
63860H AD 1	NTSR_07-A NTSR_07-A 0.378% 03/25/37		09/25/2020	Paydown.....		218,693	218,693	181,925	199,015		19,678		19,678		218,693		0	1,653	03/25/2037	1FM.....	
63861H AL 2	NSMLT_13-A NSMLT_13-A 5.635% 12/25/52		09/01/2020	Paydown.....		283,689	283,689	298,777	297,300		(13,612)		(13,612)		283,689		0	10,012	12/25/2052	1FM.....	
63941H AA 0	NAVIENTSTUDENTLOANTRUSTNAV ABS 20-DA-A 1		09/15/2020	Paydown.....		595,488	595,488	595,424			63		63		595,488		0	2,221	05/15/2069	1FE.....	
64110L AV 8	NETFLIX INC SENIOR CORP BND 144A 4.875		07/20/2020	RBC DOMINION SECURITIES INC.....		2,272,500	2,000,000	2,000,000	2,000,000				0		2,000,000		272,500	272,500	72,313	06/15/2030	3FE.....
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB		09/01/2020	Paydown.....		123,169	123,169	59,311	54,567		68,602		68,602		123,169		0	1,622	07/25/2036	1FM.....	
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T NCHET_03-		09/25/2020	Paydown.....		110,893	110,893	103,519	105,461		5,432		5,432		110,893		0	1,377	10/25/2033	1FM.....	
64352V NJ 6	NEW CENTURY HOME EQUITY TRUST ABS 05_B A		09/25/2020	Paydown.....		568,934	568,934	509,750	555,994		12,940		12,940		568,934		0	6,398	10/25/2035	1FM.....	
64352V NY 3	NEW CENTURY HOME EQUITY LOAN T ABS 5-C-A		09/25/2020	Paydown.....		18,104	18,104	18,042			62		62		18,104		0	118	12/25/2035	1FM.....	
64830H AA 2	NEW RESIDENTIAL MORTGAGE LOAN RMBS PL2-A		09/01/2020	Paydown.....		244,025	244,025	247,297	246,947		(2,922)		(2,922)		244,025		0	5,366	02/25/2059	1FM.....	
65341X AA 6	NEXSTAR BROADCASTING INC SENIOR CORP BND		09/25/2020	Various.....		4,112,520	4,000,000	3,940,000	3,948,460		7,307		7,307		3,955,767		44,233	44,233	371,270	08/01/2024	4FE.....

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

QE05.49

1	2	3	4	5	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
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH NHELI_07-		09/25/2020	Paydown.....		136,349	122,263	85,775	90,622		45,727		45,727		136,349		0	0	1,235	02/25/2037	1FM.....
65540X AY 3	NOMURA RESECURITIZATION TRUST NMRR_15-5R		09/25/2020	Paydown.....		89,954	89,954	84,051	85,320		4,634		4,634		89,954		0	0	1,261	07/26/2037	1FM.....
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL NFHE_06-2		09/25/2020	Paydown.....		450,202	450,202	344,079	348,652		101,550		101,550		450,202		0	0	3,543	06/25/2036	1FM.....
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A 1.098% 05/		09/25/2020	Paydown.....		921,106	921,106	923,409	922,272		(1,166)		(1,166)		921,106		0	0	11,328	05/25/2049	1FE.....
67113A AZ 3	ONSBAYFINANCIALLLCOBX_1 RMBS -2A1A 14		09/25/2020	Paydown.....		182,079	182,079	182,079	182,079				0		182,079		0	0	2,240	10/25/2059	1FM.....
67113C AE 6	OBX_20-INV1 RMBS -INV1 144A 3.500% 05/		09/01/2020	Paydown.....		149,473	149,026	152,402			(2,929)		(2,929)		149,473		0	0	3,072	05/25/2049	1FE.....
67113K AJ 7	ONSBAYFINANCIALLLCOBX_1 RMBS -2A1A 14		09/25/2020	Paydown.....		900,009	906,086	906,086	906,086		(6,077)		(6,077)		900,009		0	0	10,740	06/25/2059	1FM.....
676477 AA 0	OCEANVIEWMORTGAGELOANTRUST RMBS 20-1-A1A		09/01/2020	Paydown.....		170,342	170,342	170,342					0		170,342		0	0	381	05/28/2050	1FE.....
67773# AD 2	OHIO VALLEY ELECTRIC CORP CORP BND 5.		08/15/2020	Redemption 100.0000.....		806,469	806,469	806,469	806,469				0		806,469		0	0	46,775	02/15/2026	3FE.....
680665 AK 2	OLIN CORP SENIORCORPBND 5.000% 02/01/3		07/01/2020	GOLDMAN SACHS & CO.....		1,904,600	2,140,000	2,118,675	2,121,320		735		735		2,122,055		(217,455)	(217,455)	99,569	02/01/2030	3FE.....
68233J AM 6	ONCOR ELECTRIC DELIVERY CO LLC SECURED C		09/30/2020	Maturity.....		10,000,000	10,000,000	9,991,158	9,999,172		828		828		10,000,000		0	0	575,000	09/30/2020	1FE.....
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT_15-		09/18/2020	Paydown.....		2,318,410	2,318,410	2,315,347	2,316,424		1,987		1,987		2,318,410		0	0	46,604	11/20/2028	1FE.....
684181 AA 8	ORANGE COGEN CO ORANGE COGEN FUNDING COR		09/15/2020	Redemption 100.0000.....		337,000	337,000	343,730	337,822		(822)		(822)		337,000		0	0	20,662	03/15/2022	1FE.....
68752D AA 6	ORTHO-CLINICAL DIAGNOSTICS INC SENIOR CO		07/20/2020	GOLDMAN SACHS & CO.....		1,301,575	1,250,000	1,250,000					0		1,250,000		51,575	51,575	44,054	02/01/2028	5FE.....
68902V AB 3	OTIS WORLDWIDE CORP SENIOR CORP BND 144A		09/08/2020	Tax Free Exchange.....		14,039,258	12,825,000	13,639,835			(3,715)		(3,715)		13,636,120		403,138	403,138	228,763	02/15/2050	2FE.....
68902V AF 4	OTIS WORLDWIDE CORP SENIOR CORP BND 144A		09/08/2020	Tax Free Exchange.....		5,333,640	5,000,000	5,403,600			(4,293)		(4,293)		5,399,307		(65,667)	(65,667)	68,044	02/15/2030	2FE.....
69007T AC 8	CBS OUTDOOR AMERICAS CAPITAL L SENIOR CO		07/22/2020	GOLDMAN SACHS & CO.....		1,860,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(140,000)	(140,000)	63,208	03/15/2030	4FE.....
69318F AG 3	PBF HOLDING COMPANY LLC SENIOR CORP BOND		07/02/2020	GOLDMAN SACHS & CO.....		832,500	900,000	900,000	900,000				0		900,000		(67,500)	(67,500)	36,613	06/15/2025	3FE.....
69346T AA 2	PFPIIITDPPF_19-5 SENIOR CMBS 9-5-A 144A		09/10/2020	Paydown.....		302,803	302,803	294,665			8,138		8,138		302,803		0	0	415	04/14/2036	1FE.....
69349L AR 9	PNC BANK NATIONAL ASSOCIATION SUBCORPBND		07/01/2020	Various.....									0				0	0	182,250	07/26/2028	1FE.....
69370C AC 4	PARAMETRIC TECH CORP SENIORCORPBND144A		07/17/2020	J.P. MORGAN SECURITIES INC.....		2,525,000	2,500,000	2,500,000					0		2,500,000		25,000	25,000	43,889	02/15/2028	3FE.....
69394* AA 7	PPM FINCO LP SECURED CORP BND 4.476% 0		09/30/2020	Various.....		96,025	96,025	96,025	96,025				0		96,025		0	0	3,224	03/31/2054	2PL.....

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

QE05.50

1	2	3	4	5	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
69689P AA 5	PSTAT_19-2A ABS 9-2A-A1 144A 1.242% 04		07/20/2020	Paydown.....		72,048	72,048	67,185			4,863		4,863		72,048			0	886	04/20/2027	1FE.....
69700K AA 1	PALMER SQUARE LOAN FUNDING LTD ABS 8-4A-		08/17/2020	Paydown.....		65,246	65,246	61,413			3,833		3,833		65,246			0	629	11/15/2026	1FE.....
69701E AA 4	PSTAT_20-1A ABS 0-1A-A1 144A 1.053% 02		08/20/2020	Paydown.....		29,094	29,094	28,570			524		524		29,094			0	260	02/20/2028	1FE.....
69867D AA 6	PANTHER BF AGGREGATOR 2 LP SECURED CORP		07/02/2020	CITIGROUP GLOBAL MKT INC.....		1,313,550	1,260,000	1,260,000	1,260,000				0		1,260,000		53,550	53,550	50,750	05/15/2026	4FE.....
70069F DM 6	PPSI_04-WWF1 PPSI_04-WWF1 1.798% 12/25		09/25/2020	Paydown.....		611,859	611,859	550,482	600,649		11,210		11,210		611,859			0	10,543	12/25/2034	1FM.....
70959W AF 0	PENSKE AUTO GROUP INC PENSKE AUTO GROUP		07/01/2020	MERRILL LYNCH PIERCE FNNR & SM		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	32,101	12/01/2024	4FE.....
71336W AA 3	PEPAU_21 SENIORWHOLECMO21144A 1.032% 0		09/16/2020	Paydown.....		181,340	181,340	181,340	181,340				0		181,340			0	2,123	01/16/2060	1FE.....
71839# AA 2	PHILLIES FUNDING LP CORP BND 6.210% 07		07/10/2020	Redemption 100.0000.....		52,530	52,530	52,530	52,530				0		52,530			0	2,447	07/10/2030	2PL.....
72766Q AD 7	PLATFORM SPECIALTY PRODUCTS CO SENIOR CO		09/04/2020	Call 104.1970.....		1,089,901	1,046,000	1,072,150	1,069,264		(5,096)		(5,096)		1,064,169		(18,169)	(18,169)	90,502	12/01/2025	4FE.....
73943# AD 5	PRAIRIE BREEZE CLASS B HOLDING SECURED C		09/30/2020	Redemption 100.0000.....		9,788	9,788	9,788	9,779		9		9		9,788			0	258	05/01/2039	2PL.....
74456Q AP 1	PUBLIC SERVICE ELECTRIC & GAS MTG CORP B		07/01/2020	BBR4_PB.....									0					0	52,500	07/01/2035	1FE.....
74736K AG 6	QORVO INC SENIOR CORP BND 144A 4.375%		07/20/2020	CITIGROUP GLOBAL MKT INC.....		3,150,000	3,000,000	3,010,000	3,009,743		(551)		(551)		3,009,192		140,808	140,808	106,458	10/15/2029	3FE.....
74736K AG 6	QORVO INC SENIOR CORP BND 144A 4.375%		08/28/2020	Tax Free Exchange.....		4,290,000	4,000,000	4,045,000	2,000,000		(1,077)		(1,077)		4,043,923		246,077	246,077	112,049	10/15/2029	3FE.....
74919R AA 3	RAAC SERIES RAAC_06-RP3 ABS 06-RP3 144A		09/25/2020	Paydown.....		169,019	169,019	151,166	165,087		3,932		3,932		169,019			0	1,617	05/25/2036	1FM.....
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		09/25/2020	Paydown.....		331,899	331,899	273,402	291,001		40,898		40,898		331,899			0	2,403	07/25/2037	1FM.....
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL RAL_06-Q		09/01/2020	Paydown.....		265,187	387,160	264,905	245,592		19,594		19,594		265,187			0	15,797	12/25/2036	1FM.....
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL RAL_06-Q		09/25/2020	Paydown.....		216,696	257,888	147,875	160,825		55,871		55,871		216,696			0	2,263	12/25/2036	1FM.....
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S CMO_06-S1		09/01/2020	Paydown.....		17	637	636	622		(604)		(604)		17			0	10	10/25/2021	3FM.....
74979U AA 3	SMBC RAIL SERVICES LLC SECUREDCORPBND		09/20/2020	Redemption 100.0000.....		248,750	248,750	248,750	248,750				0		248,750			0	7,537	06/20/2026	1PL.....
750236 AW 1	RADIAN GROUP INC. SENIOR CORP BND 4.87		07/24/2020	CREDIT SUISSE FIRST BOSTON COR		1,900,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(100,000)	(100,000)	106,708	03/15/2027	3FE.....
750731 AA 9	AUTUMN WIND HQ LLC SECURED CORP BND 3.		09/10/2020	Redemption 100.0000.....		12,915	12,915	12,915					0		12,915			0	228	02/10/2049	2Z.....
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO_		09/01/2020	Paydown.....		83,779	76,739	56,078	58,954		24,825		24,825		83,779			0	1,625	09/25/2046	1FM.....

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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
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO		09/01/2020	Paydown.....		301,490	316,630	229,537	260,707		40,783		40,783		301,490			0	6,167	09/25/2046	1FM.....
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB		09/25/2020	Paydown.....		291,383	284,005	209,099	227,606		63,778		63,778		291,383			0	2,219	12/26/2036	1FM.....
76110W G3 4	RASC_04-KS10 ABS S10-M1 1.048% 11/25/3		09/25/2020	Paydown.....		114,035	114,035	114,142	113,931		104		104		114,035			0	1,399	11/25/2034	1FM.....
76110W YM 2	RESIDENTIAL ASSET SECURITIES C RASC_04-K		09/25/2020	Paydown.....		65,404	65,404	53,721	56,173		9,231		9,231		65,404			0	711	06/25/2034	1FM.....
76110W ZX 7	RASC_04-KS6 RASC_04-KS6 0.973% 07/25/3		09/25/2020	Paydown.....		98,793	98,793	85,578	89,749		9,043		9,043		98,793			0	1,106	07/25/2034	1FM.....
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R		09/25/2020	Paydown.....		176,600	176,600	176,600	176,600				0		176,600			0	2,141	08/25/2034	1FM.....
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI RAST_06-A		09/01/2020	Paydown.....		307,070	556,103	428,161	385,889		(78,820)		(78,820)		307,070			0	24,019	02/25/2037	1FM.....
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMLT_06-1		09/25/2020	Paydown.....		173,385	173,385	82,275	78,749		94,636		94,636		173,385			0	1,484	02/25/2036	1FM.....
76119C AA 9	RMLT_20-1 RMBS 0-1-A1 144A 2.376% 02/2		09/01/2020	Paydown.....		110,135	110,135	110,135					0		110,135			0	1,488	02/25/2024	1FE.....
76119U AA 9	RESIMAC BASTILLE TRUST IN RESP RMBS NCA-		09/07/2020	Paydown.....		496,703	496,703	496,703	496,703				0		496,703			0	6,559	09/05/2057	1FE.....
76169# AG 8	REYES HOLDINGS LLC CORP BND 5.130% 07		07/31/2020	Redemption 100.0000.....		3,400,000	3,400,000	3,400,000	3,400,000				0		3,400,000			0	174,420	07/31/2022	2PL.....
76289# AH 1	RICH PRODUCTS CORPORATION SENIOR CORP BN		07/11/2020	Redemption 100.0000.....		196,246	196,246	205,344	205,336				0	8	196,246	(9,099)		(9,099)	3,907	07/11/2033	2.....
780153 AU 6	ROYAL CARIBBEAN CRUISES LTD SENIOR CORP		07/01/2020	CITIGROUP GLOBAL MKT INC.....		160,925	205,000	207,563	205,933		(76)		(76)		205,858		(44,933)	(44,933)	6,906	11/15/2022	3FE.....
78396Y AA 1	SESAC INC ABS 19-1-A2 144A 5.216% 07/2		07/25/2020	Paydown.....		3,250	3,250	3,250	3,250				0		3,250			0	127	07/25/2049	2FE.....
78442G RA 6	SLMA ABS -9-A7A 0.845% 01/25/41.....		07/27/2020	Paydown.....		164,246	164,246	163,117	163,117		1,129		1,129		164,246			0	2,744	01/25/2041	1FE.....
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA_06-8		07/27/2020	Paydown.....		46,892	46,892	39,114	40,979		5,914		5,914		46,892			0	650	01/25/2041	1FE.....
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA_07-1		07/27/2020	Paydown.....		249,791	249,791	209,373	220,733		29,058		29,058		249,791			0	3,445	01/27/2042	1FE.....
78469X AD 9	SPX FLOW INC SENIOR CORP BND 144A 5.62		08/15/2020	Call 102.8130.....		1,161,787	1,130,000	1,130,000	1,130,000				0		1,130,000			0	95,349	08/15/2024	4FE.....
78471F AB 8	SCLP_16-3 SCLP_16-3 4.490% 12/26/25.....		09/25/2020	Paydown.....		3,354,928	3,354,928	3,353,855	3,354,928				0		3,354,928			0	68,216	12/26/2025	1FE.....
80386W AB 1	SASOL FINANCING USA LLC SENIOR CORP BND		09/24/2020	Various.....		10,212,182	11,420,000	11,803,824	11,779,951		(23,792)		(23,792)		11,756,159		(1,543,977)	(1,543,977)	627,976	09/27/2028	3FE.....
805564 EL 1	SAST_99-3 SAST_99-3 9.450% 12/25/32.....		09/01/2020	Paydown.....		10,051	10,051	10,026	10,051				0		10,051			0	286	12/25/2032	1FM.....
805564 JM 4	SAST_01-2 SAST_01-2 6.812% 08/25/31.....		09/01/2020	Paydown.....		200	200	217	200				0		200			0	11	08/25/2031	1FM.....
81104P AA 7	SCRIPPS ESCROW INC SENIOR CORP BND 144A		07/20/2020	J.P. MORGAN SECURITIES INC.....		1,965,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(35,000)	(35,000)	116,194	07/15/2027	4FE.....

QE05.51

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

QE05.52

1	2	3	4	5	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
81211K AS 9	SEALED AIR CORP SENIOR CORP BND 144A 6		09/02/2020	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	195,722	12/01/2020	3FE
81375W AB 2	SABR_04-01 SABR_04-01 0.913% 02/25/34		09/25/2020	Paydown		15,274	15,274	12,142	15,579		(306)		(306)		15,274			0	165	02/25/2034	1FM
81747D AK 5	SEQUOIAMORTGAGETRUSTSEMT_18 RMBS H1-A10		09/01/2020	Paydown		216,378	216,378	219,082			(2,705)		(2,705)		216,378			0	2,128	02/25/2048	1FM
81747J AA 4	SEQUOIAMORTGAGETRUSTSEMT_18 RMBS 8-6-A1		09/01/2020	Paydown		102,059	102,059	104,228			(2,169)		(2,169)		102,059			0	456	07/25/2048	1FM
81747W AG 2	SEQUOIAMORTGAGETRUSTSEMT_18 CMO_18-7-A4		09/01/2020	Paydown		428,148	428,148	430,289	429,666		(1,518)		(1,518)		428,148			0	11,140	09/25/2048	1FM
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST SAFT_13-1		09/01/2020	Paydown		567,965	567,965	594,013	597,974		(30,010)		(30,010)		567,965			0	14,088	07/25/2043	1FM
82280Q AJ 0	SHELLPOINT CO-ORIGINATOR TRUST WHOLECMO1		09/01/2020	Paydown		1,679,851	1,679,851	1,664,102	1,666,530		13,321		13,321		1,679,851			0	40,255	08/25/2045	1FM
826525 AB 3	SIERRARECEIVABLESFUNDINGCOM ABS 0-2A-B 1		09/20/2020	Paydown		90,093	90,093	90,085			8		8		90,093			0	215	07/20/2037	1FE
826525 AC 1	SIERRARECEIVABLESFUNDINGCOM ABS 0-2A-C 1		09/20/2020	Paydown		57,896	57,896	57,930			(34)		(34)		57,896			0	209	07/20/2037	2FE
82653G AA 0	Sierra Receivables Funding Com SRFC_18-3		09/20/2020	Paydown		361,915	361,915	361,824	361,824		91		91		361,915			0	5,600	09/20/2035	1FE
82653G AB 8	Sierra Receivables Funding Com SRFC_18-3		09/20/2020	Paydown		95,241	95,241	95,225	95,231		9		9		95,241			0	2,467	09/20/2035	1FE
827048 AV 1	SILGAN HOLDINGS INC SENIOR CORP BND 144A		07/28/2020	Tax Free Exchange		7,276,475	7,099,000	7,094,880	6,275,000		199		199		7,095,079		181,396	181,396	208,237	02/01/2028	3FE
829259 AW 0	SINCLAIR TELEVISION GROUP INC SENIOR COR		07/20/2020	J.P. MORGAN SECURITIES INC...		1,880,000	2,000,000	1,987,500			625		625		1,988,125		(108,125)	(108,125)	44,701	02/15/2027	4FE
82967N AU 2	SIRIUS XM RADIO INC SENIOR CORP BND 144A		07/09/2020	Call 102.6880		1,026,880	1,000,000	1,000,000	1,000,000				0		1,000,000			0	66,297	04/15/2025	3FE
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4		09/25/2020	Paydown		800,043	800,043	795,878	797,788		2,255		2,255		800,043			0	16,877	11/25/2025	1FE
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU ABS_17-3-		09/25/2020	Paydown		50,701	50,701	50,959	50,877		(176)		(176)		50,701			0	937	05/25/2026	1FE
83405P AA 9	SOFI CONSUMER LOAN PROGRAM TRU SCLP_2017		09/25/2020	Paydown		211,210	211,210	210,858	210,988		222		222		211,210			0	4,615	02/25/2026	1FE
845467 AN 9	SOUTHWESTERN ENERGY COMPANY SENIOR CORP		07/02/2020	RBC DOMINION SECURITIES INC.		1,017,750	1,150,000	1,157,188	1,155,591		(408)		(408)		1,155,183		(137,433)	(137,433)	68,329	10/01/2027	3FE
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL SENIOR CO		09/30/2020	Various		24,197	24,197	24,197	24,197				0		24,197			0	699	03/31/2033	2PL
848609 AA 1	SPIRITS NEWCO LLC CORP BND 5.300% 03/		09/30/2020	Various		87,324	87,324	87,324	87,324				0		87,324			0	3,471	03/31/2033	2PL
85172F AP 4	SPRINGLEAF FINANCE CORP SENIOR CORP BND		07/28/2020	CITIGROUP GLOBAL MKT INC		1,062,500	1,000,000	1,000,000	1,000,000				0		1,000,000		62,500	62,500	53,594	03/15/2024	3FE
85172F AQ 2	SPRINGLEAF FINANCE CORP SENIOR CORP BND		07/20/2020	CITIGROUP GLOBAL MKT INC		808,500	770,000	770,000	770,000				0		770,000		38,500	38,500	61,357	01/15/2028	3FE

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

QE05.53

1	2	3	4	5	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
85172M AA 2	SLFT_15-BA SLFT_15-BA 3.480% 05/15/28		09/15/2020	Paydown.....		6,182,399	6,182,399	6,180,045	6,181,136		1,264		1,264		6,182,399			0	142,466	05/15/2028	1FE.....
85236K AA 0	SIDC_19-1A ABS -1A-A2 4.540% 02/25/44		09/25/2020	Paydown.....		25,000	25,000	24,989	25,000				0		25,000			0	754	02/25/2044	1FE.....
853496 AG 2	STANDARD INDUSTRIES INC SENIOR CORP BND		07/01/2020	GOLDMAN SACHS & CO.....		1,673,208	1,675,000	1,675,000					0		1,675,000		(1,792)	(1,792)	1,221	07/15/2030	3FE.....
855030 AN 2	STAPLES INC SECURED CORP BND 144A 7.50		07/01/2020	UBS WARBURG LLC.....		775,980	958,000	958,000	958,000				0		958,000		(182,020)	(182,020)	52,091	04/15/2026	4FE.....
85573A AA 3	STARLI_20-1 RMBS_20-1-A1 144A 2.275%		09/01/2020	Paydown.....		140,070	140,070	140,068			2		2		140,070			0	1,841	02/25/2050	1FE.....
857477 AG 8	STATE STREET CORP SENIOR CORP BND 4.37		07/01/2020	Various.....									0					0	284,375	03/07/2021	1FE.....
858119 BD 1	STEEL DYNAMICS SENIOR CORP BND 5.500%		07/05/2020	Call 102.7500.....		2,055,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	138,722	10/01/2024	2FE.....
858271 A* 0	STEELRIVER TRANSMISSION COMPAN SECURED C		09/30/2020	Redemption 100.0000.....		63,444	63,444	63,444	63,444				0		63,444			0	1,818	06/30/2047	2PL.....
86213B AB 3	STR_14-1A WHOLE CMO_14-1A-A2 144A 5.0		09/20/2020	Paydown.....		1,875	1,875	1,874	1,874		1		1		1,875			0	62	04/20/2044	1FE.....
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR SARM_05-6		09/25/2020	Paydown.....		188,448	188,448	163,479	184,132		4,316		4,316		188,448			0	2,015	03/25/2035	1FM.....
86358E WX 0	SAILT MEZZANIN ABS 05-HE3 M1 0.868% 09		09/25/2020	Paydown.....		467,253	467,253	417,023	446,735		20,518		20,518		467,253			0	4,799	09/25/2035	1FM.....
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR		09/01/2020	Paydown.....		40,595	83,582	69,021	62,682		(22,087)		(22,087)		40,595			0	2,416	03/25/2046	1FM.....
86360L AE 6	STRUCTURED ASSET SECURITIES CO SASC_06-W		09/25/2020	Paydown.....		523,010	523,010	438,021	497,500		25,510		25,510		523,010			0	4,099	07/25/2036	1FM.....
863613 AC 9	SASC_07-MN1A SASC_07-MN1A 0.328% 01/25		09/25/2020	Paydown.....		128,047	128,047	117,803	125,014		3,033		3,033		128,047			0	1,590	01/25/2037	1FM.....
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		09/25/2020	Paydown.....		547,332	695,057	543,759	532,422		14,910		14,910		547,332			0	9,066	08/25/2036	1FM.....
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		09/25/2020	Paydown.....		34,231	34,231	26,743	26,791		7,440		7,440		34,231			0	282	10/25/2036	1FM.....
86362P AD 7	STRUCTURED ASSET SECURITIES CO ABS_07-BC		09/25/2020	Paydown.....		224,231	224,231	196,363	208,704		15,527		15,527		224,231			0	1,534	02/25/2037	1FM.....
86362X AP 3	SAML_07-AR1 SUPSEN WHOLE CMO_07-AR1-2A1		09/25/2020	Paydown.....		1,481,716	1,481,716	1,196,261	1,222,948		258,768		258,768		1,481,716			0	10,652	01/25/2037	1FM.....
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		09/25/2020	Paydown.....		109,596	109,596	86,581	90,178		19,419		19,419		109,596			0	764	02/25/2037	1FM.....
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B		09/25/2020	Paydown.....		320,357	320,357	246,675	276,991		43,366		43,366		320,357			0	2,281	05/25/2047	1FM.....
86668@ AA 8	SUN COUNTRY PASS THROUGH TRUST CORP BND		07/01/2020	Redemption 100.0000.....		(111,410)	(111,410)	(111,410)	(56,023)				0		(111,410)			0	2,429	12/15/2027	1PL.....
86765B AT 6	SUNOCO LOGISTICS PARTNERS OPER SENIOR CO		09/16/2020	WELLS FARGO SECURITIES.....		5,250,650	5,000,000	5,024,350	5,016,825		(1,700)		(1,700)		5,015,125		235,525	235,525	229,125	07/15/2026	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
86765B AU 3	SUNOCO LOGISTICS PARTNERS OPER SENIOR CO	..	09/23/2020	BARCLAYS CAPITAL.....	.....	10,302,900	10,000,000	9,921,600	9,936,828	.....	5,150	.....	5,150	.....	9,941,978	.....	360,922	360,922	393,333	10/01/2027	2FE.....
86787E BB 2	SUNTRUST BANK SENIORCORPBND 4.050% 11/	..	07/01/2020	BBR4_PB.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	0	0	253,125	11/03/2025	1FE.....
872227 AC 7	TBW MORTGAGE BACKED PASS THROU TBW_07-2	..	09/25/2020	Paydown.....	.....	113,802	113,802	57,430	48,823	.....	64,979	.....	64,979	.....	113,802	.....	0	0	508	07/25/2037	1FM.....
87222E AH 1	TBW MORTGAGE BACKED PASS THROU WHOLE CMO	..	09/01/2020	Paydown.....	.....	144,895	144,895	75,951	61,811	.....	83,084	.....	83,084	.....	144,895	.....	0	0	1,797	03/25/2037	1FM.....
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS CORP BND	..	09/05/2020	Redemption 100.0000.....	.....	217,841	217,841	217,841	217,841	.....	.....	.....	0	.....	217,841	.....	0	0	8,514	12/05/2022	1.....
87305N AV 0	TTX COMPANY TTX COMPANY 5.453% 01/02/2	..	07/02/2020	Redemption 0.0099.....	.....	605	605	623	607	.....	(606)	.....	(606)	.....	.....	.....	0	0	33	01/02/2022	1.....
87305N AW 8	TTX COMPANY TTX COMPANY 5.503% 01/02/2	..	07/01/2020	Redemption 0.0097.....	.....	1,137	1,137	1,174	1,141	.....	(1,140)	.....	(1,140)	.....	.....	.....	0	0	31	01/02/2022	1.....
87342R AD 6	TACO BELL FUNDING LLC BELL_18- ABS -1-A2	..	08/25/2020	Paydown.....	.....	16,250	16,250	16,250	16,250	.....	.....	.....	0	.....	16,250	.....	0	0	526	11/25/2048	2FE.....
87342R AE 4	TACO BELL FUNDING LLC BELL_18- ABS 1-A2I	..	08/25/2020	Paydown.....	.....	20,000	20,000	20,000	20,000	.....	.....	.....	0	.....	20,000	.....	0	0	741	11/25/2048	2FE.....
87612B AY 8	TARGA RESOURCES PARTNERS LP SENIOR CORP	..	08/11/2020	GOLDMAN SACHS & CO.....	.....	510,350	500,000	500,000	500,000	.....	.....	.....	0	.....	500,000	.....	10,350	10,350	30,750	03/15/2024	3FE.....
87612B AY 8	TARGA RESOURCES PARTNERS LP SENIOR CORP	..	09/15/2020	Various.....	.....	2,647,899	2,600,000	2,600,000	2,600,000	.....	.....	.....	0	.....	2,600,000	.....	0	0	218,083	03/15/2024	3FE.....
877249 AD 4	TAYLOR MORRISON COMMUNITIES IN SENIOR CO	..	07/02/2020	CREDIT SUISSE FIRST BOSTON COR	.....	2,080,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	0	.....	2,000,000	.....	80,000	80,000	95,625	03/01/2024	3FE.....
878048 AE 7	TBW_06-2 TBW_06-2 6.000% 07/25/36...	..	08/01/2020	Paydown.....	.....	102,670	102,670	69,162	56,951	.....	45,719	.....	45,719	.....	102,670	.....	0	0	3,228	07/25/2036	1FM.....
87804A AB 8	TBW MORTGAGE BACKED PASS THROU TBW_06-3	..	09/01/2020	Paydown.....	.....	188,044	195,477	113,690	98,272	.....	89,772	.....	89,772	.....	188,044	.....	0	0	8,516	07/25/2036	1FM.....
87901J AC 9	TEGNA INC SENIOR CORP BND 144A 5.000%	..	07/21/2020	Various.....	.....	2,005,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	0	.....	2,000,000	.....	5,000	5,000	86,111	09/15/2029	3FE.....
88033G CU 2	TENET HEALTHCARE CO SECURED CORP BND 144	..	07/01/2020	BARCLAYS CAPITAL.....	.....	975,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	0	.....	1,000,000	.....	(25,000)	(25,000)	34,878	05/01/2025	4FE.....
88033G DA 5	TENET HEALTHCARE CO SECURED CORP BND 144	..	07/22/2020	J.P. MORGAN SECURITIES INC...	.....	2,095,000	2,000,000	2,000,000	2,000,000	.....	.....	.....	0	.....	2,000,000	.....	95,000	95,000	93,389	11/01/2027	4FE.....
88037E AJ 0	TENNECO AUTO INC. SENIOR CORP BND 5.37	..	07/21/2020	BARCLAYS CAPITAL.....	.....	670,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	0	.....	1,000,000	.....	(330,000)	(330,000)	32,549	12/15/2024	5FE.....
88105* AA 7	TERRAFORM OSPREY I LLC SECURED CORP BND	..	09/30/2020	Redemption 100.0000.....	.....	271,711	271,711	271,711	271,711	.....	.....	.....	0	.....	271,711	.....	0	0	6,501	07/02/2032	2PL.....
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04-TMTS_04-2	..	09/25/2020	Paydown.....	.....	533,686	533,686	497,245	528,038	.....	5,648	.....	5,648	.....	533,686	.....	0	0	3,638	12/25/2034	1FM.....
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-TMT_05-8H	..	09/25/2020	Paydown.....	.....	553,360	553,360	506,475	552,235	.....	1,126	.....	1,126	.....	553,360	.....	0	0	6,033	07/25/2035	1FM.....
88156P AA 9	TMTS_06-7 TMTS_06-7 0.308% 07/25/37	..	09/25/2020	Paydown.....	256,839	256,839	249,776	253,261	3,578	3,578	256,839	0	0	1,795	07/25/2037	1FM.....

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-TMTS_06-9		09/25/2020	Paydown.....		211,704	211,704	188,417	199,790		11,914		11,914		211,704			0	2,448	10/25/2037	1FM.....
882508 BG 8	TEXAS INSTRUMENTS INC SENIOR CORP BND		07/06/2020	MILLENNIUM ADVISORS, LLC.....		2,694,525	2,500,000	2,492,225	2,492,453		362		362		2,492,814		201,711	201,711	47,500	09/04/2029	1FE.....
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		07/15/2020	Paydown.....		788,411	788,411	788,411	788,411				0		788,411			0	15,331	10/15/2027	1FE.....
89169D AL 5	TWPT_17-3 SENIOR ABS_17-3-A4 144A 2.88		09/01/2020	Paydown.....		235,218	235,232	231,703	232,566		2,652		2,652		235,218			0	4,451	07/25/2057	1FM.....
89172R AA 3	TPMT_15-6 RMBS 156-A1 144A 3.500% 04/2		09/01/2020	Paydown.....		70,186	75,727	77,111			(6,925)		(6,925)		70,186			0	1,131	04/26/2055	1FM.....
89172R AR 6	TPMT_15-6 ABS -6-A1B 144A 2.750% 04/25		09/01/2020	Paydown.....		71,619	77,273	77,997			(6,378)		(6,378)		71,619			0	906	04/25/2055	1FM.....
89173F AA 8	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1-A		09/01/2020	Paydown.....		44,231	44,231	45,060			(829)		(829)		44,231			0	509	10/25/2056	1FM.....
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A 2.750% 06/25		09/01/2020	Paydown.....		262,394	262,394	255,517	255,817		6,577		6,577		262,394			0	4,867	06/25/2057	1FM.....
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT ABS18-314		09/01/2020	Paydown.....		492,917	492,917	493,096	492,890		27		27		492,917			0	12,333	05/25/2058	1FM.....
89177E AA 7	TOWDPOINTMORTGAGETRUSTTPMT ABS HY1-A1 14		09/25/2020	Paydown.....		86,326	86,326	86,292			34		34		86,326			0	87	10/25/2048	1FM.....
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A		09/25/2020	Paydown.....		495,910	495,910	497,493			(1,582)		(1,582)		495,910			0	2,906	05/25/2058	1FM.....
89177X AA 5	TOWD POINT MORTGAGE TRUST TPMT ABS Y3-A1		09/25/2020	Paydown.....		98,077	98,077	98,196	98,120		(43)		(43)		98,077			0	1,257	10/25/2059	1FM.....
89178B AA 2	TOWD POINT MORTGAGE TRUST TPMT WHOLECMO1		09/01/2020	Paydown.....		87,198	87,198	88,043	87,992		(795)		(795)		87,198			0	1,684	10/25/2059	1FM.....
893647 AX 5	TRANSDIGM INC SENIOR SUB CORP BND 6.50		07/17/2020	Various.....		1,064,225	1,082,000	1,103,640	1,091,681		(3,261)		(3,261)		1,088,420		(24,195)	(24,195)	70,018	07/15/2024	4FE.....
90171V AA 3	TWIN RIVER WORLDWIDE HOLDINGS SENIOR COR		07/22/2020	Various.....		763,562	800,000	800,000	800,000				0		800,000		(36,438)	(36,438)	34,931	06/01/2027	5FE.....
90270Y AG 4	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB_13-		08/01/2020	Paydown.....									0					0	330	03/10/2046	1FM.....
90363@ AA 8	USTA NATIONAL TENNIS CENTER IN SENIOR CO		07/08/2020	Redemption 100.0000.....		50,188	50,188	50,188	50,188				0		50,188			0	1,561	09/08/2024	1FE.....
90363@ AB 6	USTA NATIONAL TENNIS CENTER IN SENIOR CO		07/08/2020	Various.....		148,800	148,800	148,800	148,800				0		148,800			0	6,071	09/08/2039	1FE.....
90370* AA 1	ONE TOWN CENTER LLC SECURED CORP BND 4		09/15/2020	Redemption 100.0000.....		10,273	10,273	10,273	10,273				0		10,273			0	284	03/15/2035	1PL.....
90783S AA 0	UNION PAC RAILROAD CO 2003-1 CORP BND		07/02/2020	Redemption 100.0000.....		452,902	452,902	451,489	452,565		337		337		452,902			0	55,449	01/02/2024	1FE.....
909287 AA 2	UAL PASS THROUGH TRUST SERIES SENIOR COR		07/02/2020	Various.....		137,789	137,789	119,876	132,100		5,689		5,689		137,789			0	9,144	07/02/2022	3FE.....
90932M AA 3	UNITED AIRLINES 2019-2 CLASS A SECURED C		09/23/2020	BARCLAYS CAPITAL.....		5,040,000	6,000,000	6,000,000	6,000,000				0		6,000,000		(960,000)	(960,000)	179,800	05/01/2028	2FE.....

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

QE05.56

1	2	3	4	5	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
911365 BD 5	UNITED RENTALS NORTH AMERICA I SENIOR CO		08/28/2020	Call 102.7500.....		719,250	700,000	700,000	700,000				0		700,000		0	0	62,349	07/15/2025	3FE.....
911365 BN 3	UNITED RENTALS NORTH AMERICA I SENIOR CO		07/02/2020	DEUTSCHE BANK AG.....		985,000	1,000,000	1,000,000					0		1,000,000		(15,000)	(15,000)	14,667	07/15/2030	3FE.....
91324P CM 2	UNITEDHEALTH GROUP INC SENIOR CORP BND		07/15/2020	Maturity.....		1,750,000	1,750,000	1,748,950	1,749,879		121		121		1,750,000		0	0	47,250	07/15/2020	1FE.....
914906 AR 3	UNIVISION COMMUNICATIONS INC SECURED COR		07/18/2020	Call 100.8540.....		973,241	965,000	921,575	927,372		5,556		5,556		932,929		32,071	32,071	41,624	05/15/2023	4FE.....
91529Y AH 9	UNUM GROUP CORP BND 5.625% 09/15/20		09/15/2020	Maturity.....		5,000,000	5,000,000	4,993,950	4,999,457		543		543		5,000,000		0	0	281,250	09/15/2020	2FE.....
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO SENIORWHO		09/01/2020	Paydown.....		300,563	300,563	300,461	300,461		102		102		300,563		0	0	4,365	04/25/2048	1FE.....
92257C AA 8	VCC_19-1 SENIOR CMBS 9-1-A 144A 3.760%		09/01/2020	Paydown.....		46,643	46,643	47,925			(1,283)		(1,283)		46,643		0	0	764	03/25/2049	1FE.....
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		08/01/2020	Paydown.....		253,425	253,425	253,416			9		9		253,425		0	0	6,735	10/25/2049	1FE.....
92257H AB 5	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS		09/01/2020	Paydown.....		25,288	25,288	25,280	25,280		8		8		25,288		0	0	582	10/01/2049	1FE.....
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO VCC_19-2		09/01/2020	Paydown.....		387,752	387,752	387,715	387,715		37		37		387,752		0	0	8,062	07/25/2049	1FE.....
92258N AD 7	VCC_16-1 VCC_16-1 5.497% 04/25/46.....		09/01/2020	Paydown.....		318,402	318,402	318,402	318,402				0		318,402		0	0	11,914	04/25/2046	1FE.....
92258T AC 6	VELOCITY COMMERCIAL CAPITAL LO VCC_16-2		09/01/2020	Paydown.....		831,936	831,936	820,617	822,971		8,965		8,965		831,936		0	0	20,035	10/25/2046	1FE.....
92258V AA 5	VCC_17-2-AFL VCC_17-2 1.048% 11/25/47		09/25/2020	Paydown.....		39,779	39,779	39,828	39,826		(48)		(48)		39,779		0	0	463	11/25/2047	1FE.....
92259B AA 8	VELOCITY COMMERCIAL CAPITAL VCC_18-2 4		09/01/2020	Paydown.....		372,267	372,267	372,301	372,294		(27)		(27)		372,267		0	0	10,281	10/26/2048	1FE.....
92259B AD 2	VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1		09/01/2020	Paydown.....		8,117	8,117	8,115	8,115		2		2		8,117		0	0	259	10/26/2048	1FE.....
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		09/01/2020	Paydown.....		259,879	259,879	259,877			2		2		259,879		0	0	4,046	02/25/2050	1FE.....
92536P AA 2	VERUS SECURITIZATION TRUST VER RMBS 20-1		09/01/2020	Paydown.....		177,075	177,075	177,074			1		1		177,075		0	0	2,464	01/25/2060	1FE.....
92537H AA 9	VERUS SECURITIZATION TRUST VER RMBS INV2		09/01/2020	Paydown.....		146,275	146,275	146,272	146,272		3		3		146,275		0	0	2,760	07/25/2059	1FE.....
92537M AA 8	VERUS_19-INV3 RMBS INV3-A1 144A 2.692%		09/01/2020	Paydown.....		293,593	293,593	293,591	293,591		2		2		293,593		0	0	5,337	11/25/2059	1FE.....
92537T AA 3	VERUSSECURITIZATIONTRUSTVER RMBS INV1-A1		09/01/2020	Paydown.....		229,815	229,815	229,815			1		1		229,815		0	0	1,492	03/25/2060	1FE.....
92537U AA 0	VERUSSECURITIZATIONTRUSTVER RMBS 20-2-A1		09/01/2020	Paydown.....		513,799	513,799	513,791			8		8		513,799		0	0	2,940	05/25/2060	1FE.....
929227 4D 5	WAMU_03-AR6 CMO-03-AR6-A1 3.108% 06/25		09/01/2020	Paydown.....		8,534	8,534	8,579	8,639		(105)		(105)		8,534		0	0	240	06/25/2033	1FM.....

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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
92935V AG 3	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CM	..	09/01/2020	Paydown.....		1,172,912	1,172,912	1,167,688	1,170,582		2,331		2,331		1,172,912			0	37,731	03/15/2044	1FM.....
92938C AJ 6	WFRBS_13-C15 CMBS_13C15 C 4.643% 08/15	..	08/18/2020	BROWNSTONE INVESTMENT GROUP LL		827,640	1,089,000	1,108,015	1,097,983		(4,209)		(4,209)		1,093,774		(266,134)	(266,134)	35,850	08/15/2046	4FM.....
92977B A* 2	HOME DEPOT INC CORP BND 6.000% 01/15/	..	09/15/2020	Redemption 100.0000.....		163,237	163,237	162,955	163,140		98		98		163,237			0	6,532	01/15/2025	1.....
92977Y BW 0	WMLT CMO_05-B 2A4 3.540% 10/20/35..	..	09/01/2020	Paydown.....		136,466	136,466	121,825	128,976		7,490		7,490		136,466			0	4,081	10/20/2035	1FM.....
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L WMLT_06-A	..	09/25/2020	Paydown.....		158,699	158,699	87,980	74,705		83,993		83,993		158,699			0	1,359	08/25/2036	1FM.....
93041# AA 0	WALGREEN CO LEASE PASS THROUGH CORP BND	..	09/15/2020	Redemption 100.0000.....		11,628	11,628	11,628	11,628				0		11,628			0	413	02/15/2034	2.....
931427 AC 2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP	..	09/16/2020	Various.....		15,047,186	13,550,000	13,668,609	13,668,001		(1,594)		(1,594)		13,666,407		1,380,778	1,380,778	542,000	11/18/2044	2FE.....
931427 AH 1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP	..	09/23/2020	HSBC SECURITIES INC.....		5,509,800	5,000,000	5,031,400	5,026,922		(4,014)		(4,014)		5,022,908		486,892	486,892	162,028	11/18/2024	2FE.....
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO	..	09/01/2020	Paydown.....		761,474	774,319	638,600	659,318		102,155		102,155		761,474			0	14,323	07/25/2046	1FM.....
93364E AE 4	WAMU ASSET-BACKED CERTIFICATES WMABC_07-	..	09/25/2020	Paydown.....		226,735	226,735	137,298	142,529		84,207		84,207		226,735			0	1,795	05/25/2037	1FM.....
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H	..	09/25/2020	Paydown.....		430,146	430,146	262,823	269,429		160,717		160,717		430,146			0	3,289	05/25/2037	1FM.....
93935W AF 1	WMALT_06-9 WMALT_06-9 4.590% 10/25/36	..	09/01/2020	Paydown.....		88,380	88,380	39,582	(32,269)		120,649		120,649		88,380			0	2,273	10/25/2036	1FM.....
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS WMALT_07-	..	09/01/2020	Paydown.....		270,915	280,987	230,660	215,125		55,791		55,791		270,915			0	11,021	06/25/2037	1FM.....
942682 B* 5	WATSON LAND CO SENIOR CORP BND 4.400%	..	09/29/2020	Various.....		96,279	96,279	96,279	96,279				0		96,279			0	2,825	12/29/2040	2.....
94974B GM 6	WELLS FARGO & COMPANY SENIOR CORP BND MT	..	07/22/2020	Maturity.....		2,000,000	2,000,000	2,022,120	2,002,716		(2,716)		(2,716)		2,000,000			0	52,000	07/22/2020	1FE.....
94978# CQ 8	CVS PASSTHROUGH TRUST CORP BND 5.610%	..	09/10/2020	Redemption 100.0000.....		87,102	87,102	84,209	85,898		1,204		1,204		87,102			0	3,259	08/10/2027	2.....
94978# DC 8	FIRST UNION RAIL CORP CORP BND 5.480%	..	09/02/2020	Redemption 100.0000.....		2,695	2,695	2,695	2,695				0		2,695			0	148	01/02/2025	1.....
94980G BF 7	WFHE_04-2 WFHE_04-2 1.148% 10/25/34	..	09/25/2020	Paydown.....		559,804	559,804	541,610	537,077		22,727		22,727		559,804			0	9,807	10/25/2034	1FM.....
94987G AA 2	WELLS FARGO REREMIC TRUST WRF WRF_11-R	..	09/01/2020	Paydown.....		31,157,164	31,157,164	32,403,071	31,833,511		(676,347)		(676,347)		31,157,164			0	994,356	09/17/2047	1FE.....
94989Q AV 2	WFCM_15-SG1 CMBS_15-SG1 A4 3.789% 09/1	..	08/01/2020	Paydown.....		111,043	111,043	114,373	112,907		(1,864)		(1,864)		111,043			0	2,805	09/15/2048	1FM.....
95002F AA 2	WELLS FARGO MORTGAGE BACKED SE RMBS BS_1	..	09/01/2020	Paydown.....		149,200	149,200	151,858	151,803		(2,602)		(2,602)		149,200			0	3,906	09/25/2049	1FM.....
955385 AA 7	WEST POINT MILITARY HOUSING WEST PT HSG	..	07/01/2020	Call 100.0000.....		715,000	715,000	589,369	600,989		2,167		2,167		603,156		111,844	111,844	25,001	07/01/2042	1FE.....

QE05.57

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

QE05.58

1	2	3	4	5	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
96188# AA 6	WETT HOLDINGS LLC SECURED CORP BND 4.3		09/30/2020	Redemption 100.0000		31,111	31,111	31,111	31,111				0		31,111		0	0	1,006	12/18/2024	2PL
96928* BK 2	WALGREEN CO LEASE PASS THROUGH CORP BND		09/15/2020	Redemption 100.0000		17,678	17,678	18,559	18,288		(610)		(610)		17,678		0	0	680	10/15/2032	2
96950G AB 8	WILLIAMS SCOTSMAN INTERNATIONAL SECURED C		08/26/2020	Call 103.3943		1,180,763	1,142,000	1,144,855	1,144,482		(573)		(573)		1,143,909		(1,909)	(1,909)	119,348	08/15/2023	4FE
97806* AG 7	WOLVERINE POWER SUPPLY SENIOR CORP BND		09/10/2020	Redemption 100.0000		50,000	50,000	50,000	50,000				0		50,000		0	0	1,915	09/10/2045	1
98212B AD 5	WPX ENERGY INC CORP BND 6.000% 01/15/2		07/02/2020	Various		3,105,750	3,030,000	3,013,980	3,026,087		923		923		3,027,010		2,990	2,990	250,985	01/15/2022	4FE
98212B AE 3	WPX ENERGY INC SENIOR CORP BND 5.250%		07/02/2020	Various		179,255	177,700	173,052	114,181		188		188		174,198		3,502	3,502	7,365	09/15/2024	4FE
98310W AN 8	WYNDHAM WORLDWIDE CORP SENIORCORPBND 5		07/01/2020	GOLDMAN SACHS & CO		86,625	90,000	91,125	91,050		(64)		(64)		90,985		(4,360)	(4,360)	3,953	04/01/2027	3FE
98310W AQ 1	WYNDHAM WORLDWIDE CORP SECURED CORP BND		07/22/2020	J.P. MORGAN SECURITIES INC		1,850,000	2,000,000	2,000,000	2,000,000				0		2,000,000		(150,000)	(150,000)	56,785	03/01/2030	3FE
98877D AC 9	ZF NORTH AMERICA CAPITAL INC SENIOR CORP		07/01/2020	CITIGROUP GLOBAL MKT INC		998,750	1,000,000	920,000	934,195		2,496		2,496		936,691		62,059	62,059	32,590	04/29/2025	3FE
000000 00 0	LV STADIUM EVENTS CO LLC SECURED CORP BN		08/31/2020	Tax Free Exchange		15,000,000	15,000,000	15,000,000					0		15,000,000		0	0		06/30/2045	2FE
G6363# AL 1	NORDIC AVIATION CAPITAL DAC CORP BND		08/25/2020	Taxable Exchange		2,561,649	3,000,000	3,000,000					0		3,000,000		(438,351)	(438,351)	4,125	02/27/2028	2PL
U7445H AC 1	PSMC2018-1A RMBS -1A-A3 144A 3.500% 02		09/01/2020	Paydown		279,516	279,516	282,049			(2,533)		(2,533)		279,516		0	0	1,313	02/25/2048	1FM
000000 00 0	SUMMARY ADJUSTMENT		09/30/2020	Various		117,710							0		117,716	117,712		117,712		09/30/2020	2Z
097751 BF 7	BOMBARDIER INC SENIOR CORP BND 144A 6.	A	07/20/2020	J.P. MORGAN SECURITIES INC		549,675	698,000	692,765	693,673		733		733		694,406		(144,731)	(144,731)	43,584	01/15/2023	5FE
097751 BR 1	BOMBARDIER INC SENIOR CORP BND 144A 7.	A	09/16/2020	UBS WARBURG LLC		323,808	401,000	408,606	407,671		(1,087)		(1,087)		406,584		(82,777)	(82,777)	23,976	12/01/2024	5FE
097751 BT 7	BOMBARDIER INC SENIOR CORP BND 144A 7.	A	07/20/2020	GOLDMAN SACHS & CO		1,378,403	1,938,000	1,923,387	1,924,822		760		760		1,925,583		(547,180)	(547,180)	117,431	04/15/2027	5FE
18914L AA 8	CLOVER LIMITED PARTNERSHIP CLOVER LIMITE		09/30/2020	Redemption 100.0000		363,450	363,450	373,345	374,381				0	(1,036)	363,450	(9,894)		(9,894)	14,852	03/31/2034	2FE
30575F AA 6	FAIRSTONE FINANCIAL INC SENIOR CORP BND	A	07/01/2020	CITIGROUP GLOBAL MKT INC		1,069,625	1,075,000	1,069,453	1,069,960		491		491		1,070,450		(825)	(825)	85,597	07/15/2024	4FE
35952S AA 0	FTG FRASER TRANSPORTATION GROU FRASER TR		09/30/2020	Various		495,351	495,351	509,836	510,248				0	(413)	495,351	(14,485)		(14,485)	17,173	12/30/2033	1FE
496676 AC 1	KINGSTON SOLAR LP SECURED CORP BND 3.5		07/31/2020	Redemption 100.0000		196,303	196,303	198,692	202,775				0	(4,083)	196,303	(2,388)		(2,388)	7,074	07/31/2035	2FE
66980C AA 6	NOUVELLE AUTOROUTE 30 FINANCEM GLOBAL CO		07/01/2020	Redemption 100.0000		(5)	(5)	(5)	217				0	(222)	(5)			0	91	12/31/2041	2FE
66980C AB 4	NOUVELLE AUTOROUTE 30 FINANCEM SENIORCOR		09/30/2020	Redemption 100.0000		1,460	1,460	1,504	1,504				0		1,460	(44)		(44)	58	03/31/2042	2FE

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

QE05.59

1	2	3	4	5	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		
67077M AT 5	NUTRIEN LTD SENIOR CORP BND 4.200% 04/	A	07/01/2020	BBR4_PB.....								0			0000210,000	04/01/2029	2FE.....
68245X AC 3	BURGER KING NEWCO SECURED CORP BND 144A	A	07/17/2020	J.P. MORGAN SECURITIES INC....		2,531,250	2,500,000	2,483,500	2,485,850		1,660		1,660		2,487,510		43,740	43,740		108,021	05/15/2024	3FE.....	
72908L AB 1	PLENARY PROPERTIES NDC GP PLEINARY PROPER	..	09/07/2020	Various.....		146,796	146,796	165,669	141,495		11,489		11,489	28,231	146,796	(34,420)		(34,420)		5,020	02/07/2040	2FE.....	
74022D AJ 9	PRECISION DRILLING CORPORATION SENIOR CO	A	07/23/2020	CANTOR FITZGERALD SECURITIES		1,053,750	1,500,000	1,520,199	1,507,577		(1,741)		(1,741)		1,505,836		(452,086)	(452,086)		55,125	11/15/2024	4FE.....	
811427 AA 1	SEA TO SKY HIGHWAY INVESTMENT SEA TO SKY	..	08/31/2020	Various.....		1,749,253	1,749,253	1,796,404	1,757,425		196		196	38,855	1,749,253	(47,223)		(47,223)		46,075	10/31/2030	1FE.....	
87277* AA 1	TM1505 LLC CORP BND 5.350% 04/05/23	..	09/05/2020	Various.....		447,870	447,870	449,296	448,251		(380)		(380)		447,870					15,980	04/05/2023	1.....	
97181# HF 3	CPR LOCOMOTIVE FINANCE TRUST CORP BND	A	07/15/2020	Redemption 100.0000.....		4,908,497	4,908,497	4,944,842	4,910,921		(2,424)		(2,424)		4,908,497					367,646	01/15/2021	1.....	
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO PLEINARY H	..	09/13/2020	Various.....		50,175	50,175	57,139	55,197		(3,771)		(3,771)	1,390	50,175	(2,641)		(2,641)		1,741	03/13/2040	2FE.....	
00900L AG 9	AIMCOAIMCO_15-AA ABS 5-AA-AR 144A 1.12	D	07/15/2020	Paydown.....		334,070	334,070	321,250			12,820		12,820		334,070					4,011	01/15/2028	1FE.....	
013822 AA 9	ALCOA NEDERLAND HOLDING BV SENIOR CORP B	D	07/01/2020	STATE STREET.....		103,846	101,000	101,000	101,000				0		101,000		2,846	2,846		5,227	09/30/2024	3FE.....	
013822 AB 7	ALCOA NEDERLAND HOLDING BV SENIOR CORP B	D	07/01/2020	STATE STREET.....		104,799	101,000	101,000	101,000				0		101,000		3,799	3,799		5,420	09/30/2026	3FE.....	
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P SECURED C	D	09/30/2020	Redemption 100.0000.....		33,320	33,320	33,320	33,320				0		33,320					1,687	06/30/2035	2FE.....	
05363L AU 7	AVERYPOINTCLOLTD AVERY_15-6 ABS 5-6A-AR 1	D	08/05/2020	Paydown.....		698	698	677			21		21		698					8	08/05/2027	1FE.....	
05401A AJ 0	AVOLON HOLDINGS FUNDING LTD SENIOR CORP	D	07/27/2020	MORGAN STANLEY & CO. INC....		5,025,000	6,000,000	5,993,460			572		572		5,994,032		(969,032)	(969,032)		105,625	02/15/2027	2FE.....	
05409A AA 1	AVON INTERNATIONAL CAPITAL PLC SENIOR CO	D	07/01/2020	UBS WARBURG LLC.....		977,500	1,000,000	1,000,000	1,000,000				0		1,000,000		(22,500)	(22,500)		57,958	08/15/2022	3FE.....	
05965X AP 4	BANCO SANTANDER CHILE BANCO SANTANDER CH	B	09/22/2020	Maturity.....		625,638	625,638	968,894	641,967		2,409		2,409	349,361	625,638	(368,099)		(368,099)		38,789	09/22/2020	1FE.....	
10554T AB 1	BRASKEM NETHERLANDS FINANCE BV SENIORCOR	D	07/24/2020	BARCLAYS CAPITAL.....		1,840,000	2,000,000	1,877,500	1,894,495		6,158		6,158		1,900,653		(60,653)	(60,653)		94,500	01/10/2028	2FE.....	
13323A AB 6	CAMELOT FINANCE SA SECURED CORP BND 144A	D	07/01/2020	CITIGROUP GLOBAL MKT INC....		1,300,740	1,304,000	1,298,460	750,000		244		244		1,298,704		2,036	2,036		40,098	11/01/2026	4FE.....	
156830 AA 9	CERRO DEL AGUILA SA SENIOR CORP BND 144A	D	08/03/2020	BANC OF AMERICA SECURITIES LLC		1,023,750	1,000,000	938,000	943,726		3,661		3,661		947,387		76,363	76,363		39,990	08/16/2027	2FE.....	
22112E AC 2	COSAN LUXEMBOURG SA SENIOR CORP BND 144A	D	07/24/2020	MORGAN STANLEY & CO. INC....		1,611,750	1,500,000	1,501,005	1,495,369		(1,530)		(1,530)		1,493,839		117,911	117,911		107,333	01/20/2027	3FE.....	
26876H AA 6	ENA SUR TRUST ENA SUR TRUST 5.750% 05/	D	08/04/2020	AMHERST PIERPONT SECUI.....		2,536,082	2,554,603	2,554,602	2,554,471		(1)		(1)		2,554,471		(18,388)	(18,388)		100,089	05/25/2025	4FE.....	
31572U AE 6	FIBRIA OVERSEAS FINANCE LTD SENIOR CORP	D	07/21/2020	CITIGROUP GLOBAL MKT INC....		4,831,875	4,500,000	4,404,375	4,448,526		5,927		5,927		4,454,453		377,422	377,422		164,719	05/12/2024	2FE.....	

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

QE05.60

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
36166L AA 5	GEMS MENASA CAYMAN LTD SECURED CORP BND	D	09/18/2020	Various.....		1,736,260	1,760,000	1,791,900	1,790,343		(4,141)		(4,141)		1,786,202		(49,942)	(49,942)	137,784	07/31/2026	4FE.....
37960J AA 6	GLOBAL AIRCRAFT LEASING CO LTD SENIOR CO	D	09/15/2020	MORGAN STANLEY & CO. INC.....		2,633,100	4,440,000	4,477,056	4,376,147		(4,770)		(4,770)		4,470,726		(1,837,626)	(1,837,626)	318,602	09/15/2024	3FE.....
44963B AD 0	SCHAEFFLER VERWALTUNG ZWEI GMB SECURED C	D	07/01/2020	Susquehanna International Ser.....		860,625	850,000	850,000	850,000				0		850,000		10,625	10,625	34,770	05/15/2029	3FE.....
466112 AP 4	JBS USA LUX SA SENIOR CORP BND 144A 5.	D	08/10/2020	Call 101.9580.....		1,351,963	1,326,000	1,306,110			1,612		1,612		1,307,722		18,278	18,278	70,324	07/15/2024	3FE.....
50201P AA 4	LLPL CAPITAL PTE LTD SECURED CORP BND 14	D	08/04/2020	Redemption 100.0000.....		62,440	62,440	62,440	62,440				0		62,440			0	4,293	02/04/2039	2FE.....
532522 AA 7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	07/05/2020	Various.....		48,811	48,811	48,811	48,811				0		48,811			0	2,151	07/05/2034	2FE.....
53947N AA 2	LLOYDS BANK PLC CORP BND 144A 6.500% 0	D	09/14/2020	Maturity.....		10,000,000	10,000,000	10,429,160	10,177,230		(177,230)		(177,230)		10,000,000			0	650,000	09/14/2020	2FE.....
629571 AB 6	NABORS INDUSTRIES LTD SENIOR CORP BND 14	D	07/23/2020	CITIGROUP GLOBAL MKT INC.....		1,830,990	3,000,000	3,000,000					0		3,000,000		(1,169,010)	(1,169,010)	123,125	01/15/2028	4FE.....
67052N AA 3	NUFARM AUSTRALIA LTD / NUFARM SENIORCORP	D	07/01/2020	CITIGROUP GLOBAL MKT INC.....		300,700	310,000	311,178	310,818		(116)		(116)		310,702		(10,002)	(10,002)	12,180	04/30/2026	4FE.....
67777L AC 7	OI EUROPEAN GROUP BV SENIOR CORP BND 144	D	07/31/2020	Various.....		2,015,203	2,000,000	1,940,625	504,043		6,019		6,019		1,946,312		68,891	68,891	40,889	03/15/2023	4FE.....
71337H AB 3	PEPPER RESIDENTIAL SECURITIES PEPR_17	D	09/10/2020	Paydown.....		951,691	951,691	951,691	945,535		6,156		6,156		951,691			0	15,593	03/10/2058	1FE.....
76119H AA 8	RESL_18-1A ABS18-1A144A 0.951% 11/10/4	D	09/10/2020	Paydown.....		175,032	175,032	175,032	175,032				0		175,032			0	2,035	11/10/2049	1FE.....
76120L AA 6	RESIMACPREMIERSERIESRESL_19 RMBS -2A-A1	D	09/10/2020	Paydown.....		854,443	854,443	854,443	854,443				0		854,443			0	10,829	02/10/2051	1FE.....
78319M AA 1	RUTAS 2 AND 7 FINANCE LTD SECURED CORP B	D	08/03/2020	HSBC SECURITIES INC.....		889,330	1,300,000	823,485	831,991		24,774		24,774		856,765		32,565	32,565		09/30/2036	3FE.....
80627D AC 0	SCHAEFFLER VERWALTUNG ZWEI GMB SECURED C	D	07/30/2020	Susquehanna International Ser.....		117,013	115,000	115,000	115,000				0		115,000		2,013	2,013	3,915	09/15/2026	3FE.....
81725W AJ 2	SENSATA TECHNOLOGIES FINANCE C SENIOR CO	D	07/23/2020	Various.....		1,085,000	1,000,000	1,000,000	1,000,000				0		1,000,000		85,000	85,000	41,111	10/01/2025	3FE.....
87927Y AA 0	TELECOM ITALIA SPA SENIOR CORP BND 144A	D	07/22/2020	BANC OF AMERICA SECURITIES LLC		3,247,500	3,000,000	3,000,000	3,000,000				0		3,000,000		247,500	247,500	103,409	05/30/2024	3FE.....
87936V AB 3	TELFON CELULAR DEL PARAGUAY SA SENIOR CO	D	08/03/2020	HSBC SECURITIES INC.....		2,115,000	2,000,000	2,000,000	2,000,000				0		2,000,000		115,000	115,000	94,653	04/15/2027	3FE.....
893800 AA 0	TRANSOCEAN GUARDIAN LTD SECUREDCORPBND14	D	07/24/2020	MORGAN STANLEY & CO. INC.....		686,400	780,000	772,200	774,006		370		370		774,376		(87,976)	(87,976)	47,480	01/15/2024	4FE.....
893800 AA 0	TRANSOCEAN GUARDIAN LTD SECUREDCORPBND14	D	07/15/2020	Redemption 100.0000.....		55,000	55,000	54,450	54,577		423		423		55,000			0	3,231	01/15/2024	4FE.....
900111 AB 1	TURKCELL ILETISIM HIZMET AS SENIORCORPBN	D	09/15/2020	BARCLAYS CAPITAL.....		1,346,760	1,350,000	1,320,017	1,323,994		1,758		1,758		1,325,752		21,008	21,008	73,080	04/11/2028	3FE.....
90351D AC 1	UBS GROUP FUNDING SWITZERLAND UBS GROUP	D	09/24/2020	Maturity.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	295,888	09/24/2020	1FE.....

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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
91832V AA 2	VOC ESCROW LTD SECURED CORP BND 144A 5.00	D	07/23/2020	Various.....		2,407,500	3,000,000	3,000,000	3,000,000				0		3,000,000		(592,500)	(592,500)	141,667	02/15/2028	4FE.....
92769V AJ 8	VIRGIN MEDIA FINANCE PLC SENIOR CORP BND	D	07/22/2020	J.P. MORGAN SECURITIES INC....		2,463,000	2,400,000	2,400,000					0		2,400,000		63,000	63,000	14,333	07/15/2030	4FE.....
92927K B# 8	WABCO HLDG SENIOR CORP BND 1.360% 11/1	..	08/03/2020	Call 94.8884.....		3,341,400	3,521,400	3,218,550	3,367,500				0	(148,950)	3,521,400	302,850		302,850	(129,872)	11/15/2028	2.....
000000 00 0	ERGON PERU SAC CORP BND 4.870% 06/30/3	D	07/01/2020	Redemption 100.0000.....		166,356	166,356	166,356	24,762				0		166,356			0	603	06/30/2034	2FE.....
000000 00 0	MTN (MAURITIUS) INVESTMENTS LT SENIOR CO	D	09/24/2020	CERDIT SUISSE FINANCIAL PRODUC		6,659,730	6,510,000	6,639,655	6,633,499		(17,202)		(17,202)		6,616,297		43,433	43,433	272,576	11/11/2024	3FE.....
000000 00 0	SOCIETA DI PROGETTO AUTOSTRADA SECURED C	B	07/01/2020	Redemption 100.0000.....					(49)				0	49				0	1,418	12/31/2038	3FE.....
F2R907 AA 4	CROWN EURO SENIOR CORP BND 144A 3.375%	B	07/31/2020	Various.....		2,512,813	2,365,000	2,077,626	2,175,778		6,752		6,752	(52,044)	2,299,365	168,879	213,448	382,327	54,028	05/15/2025	3FE.....
F8493@ AE 9	SODEXO SA SENIOR CORP BND 4.850% 03/29	D	07/08/2020	Call 103.0339.....		21,276,499	20,650,000	22,493,471	21,133,195		(198,907)		(198,907)		20,934,288		(284,288)	(284,288)	1,402,681	03/29/2021	1.....
F85783 AF 9	SPCM SA SENIOR CORP BND 2.875% 06/15/2	B	07/23/2020	BNP PARIBAS.....		2,320,391	2,319,000	2,200,104	2,204,419		6,458		6,458	34,269	2,283,651	38,504	36,741	75,245	40,193	06/15/2023	3FE.....
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP	B	09/30/2020	Redemption 100.0000.....		105,022	105,022	108,903	92,165				0	1,569	105,022	(3,881)		(3,881)	2,375	11/30/2027	2.....
G0566* AB 5	ARQIVA PP FINANCING PLC CORP BND 4.10	B	07/31/2020	Redemption 100.0000.....		3,386,250	3,386,250	3,925,746	3,417,855				0	507,891	3,386,250	(539,496)		(539,496)	82,023	06/30/2025	2FE.....
G0566* AC 3	ARQIVA PP FINANCING PLC SECURED CORP BND	B	08/17/2020	Call 100.0000.....		2,334,242	2,334,242	3,024,594	2,360,705				0	663,889	2,334,242	(690,352)		(690,352)	43,441	06/29/2029	2FE.....
G2956# AB 5	DYSON JAMES CORP BND 4.680% 08/26/20	D	08/26/2020	Maturity.....		30,000,000	30,000,000	30,000,000	30,000,000				0		30,000,000			0	1,404,000	08/26/2020	1.....
G3424# AF 8	G4S PLC CORP BND 6.880% 07/15/20...	D	07/15/2020	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	688,000	07/15/2020	2.....
G4445* AG 3	HIGH SPEED RAIL FINANCE PLC SENIOR CORP	B	09/30/2020	Redemption 100.0000.....		186,360	186,360	183,116	190,965				0	(7,849)	186,360	3,243		3,243	4,199	03/31/2039	1PL.....
G47661 AA 4	INDUSTRIAL SENIOR TRUST SENIOR CORP BND	D	08/03/2020	SMBC NIKKO CAP MARKETS LTD		925,875	900,000	943,650	943,059		(8,621)		(8,621)		934,437		(8,562)	(8,562)	37,675	11/01/2022	3FE.....
G6363# AG 2	NAC AVIATION 29 DAC SENIOR CORP BND 5.	D	07/22/2020	Taxable Exchange.....		15,167,906	15,000,000	15,000,000	15,000,000				0		15,000,000		167,906	167,906	716,100	03/14/2024	4PL.....
G8124# AJ 2	SIG PLC CORP BND 3.710% 10/31/20...	B	07/13/2020	Taxable Exchange.....		4,598,251	4,547,400	5,509,414	4,490,000				0	1,019,414	4,547,400	(962,014)	50,851	(911,163)	300,667	10/31/2020	3.....
G8124# AL 7	SIG PLC CORP BND 4.230% 10/31/23...	B	07/17/2020	Call 100.0000.....		1,185,944	1,185,944	1,430,104	1,165,490				0	264,614	1,185,944	(244,159)		(244,159)	36,693	10/31/2023	3.....
G8124# AN 3	SIG PLC SENIOR CORP BND 2.830% 08/12/2	B	07/17/2020	Call 100.0000.....		2,371,888	2,371,888	2,321,427	2,330,979				0	(9,552)	2,371,888	50,461		50,461	64,737	08/12/2026	3.....
G8124# AR 4	SIG PLC SENIOR CORP BND 5.710% 05/31/2	B	07/17/2020	Call 100.0000.....		1,185,944	1,185,944	1,193,589			(37)		(37)		1,199,168	5,617	(13,224)	(7,607)	11,321	05/31/2023	3Z.....
G8408# AA 8	ST JAMES'S ONCOLOGY FINANCING SECURED CO	B	09/30/2020	Various.....		212,536	212,536	205,574	217,789				0	(12,215)	212,536	6,962		6,962	5,838	03/31/2037	1FE.....
G9605# AB 5	WHITBREAD GROUP CORP BND 5.230% 08/13	D	08/13/2020	Various.....		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	156,900	08/13/2020	2.....

SCHEDULE D - PART 4

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

QE05.62

1	2	3	4	5	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
K7017# AA 8	MERIDIAN SPIRIT APS CORP BND 4.110% 0	D	09/30/2020	Various.....		71,547	71,547	71,547	71,547				0		71,547			0	2,205	08/01/2030	2FE.....
L4678S AB 4	HANESBRANDS FINANCE LUXEMBOURG SENIOR CO	B	07/22/2020	BNP PARIBAS.....		3,470,473	3,448,918	3,367,097	3,347,701		(1,033)		(1,033)	13,259	3,456,388	96,461	14,085	110,546	71,775	06/15/2024	3FE.....
L8038* AA 4	SBM BALEIA AZUL SARL CORP BND 5.500%	D	09/15/2020	Redemption 100.0000.....		54,000	54,000	54,000	54,000				0		54,000			0	2,228	09/15/2027	3.....
P3753# AA 0	ERGON PERU SAC SECURED CORP BND 4.870%	D	07/01/2020	Tax Free Exchange.....		4,828,297	4,828,297	4,828,297	4,347,270				0		4,828,297			0	588	06/30/2034	2PL.....
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE SECUREDCOR	C	09/20/2020	Redemption 100.0000.....		24,083	24,083	24,083	24,083				0		24,083			0	1,080	12/20/2044	2PL.....
P7003* AA 3	LA BUFA WIND SECURED CORP BND 5.770% 0	D	09/30/2020	Redemption 100.0000.....		73,497	73,497	73,497	73,497				0		73,497			0	3,334	09/30/2037	2PL.....
P7077@ AF 1	NASSAU AIR DEV CORP BND 7.000% 11/30/	D	09/30/2020	Redemption 100.0000.....		475,000	475,000	475,000	475,000				0		475,000			0	24,938	11/30/2033	3PL.....
P7077@ AH 7	NASSAU AIR DEV CORP BND 6.340% 03/31/	D	09/30/2020	Redemption 100.0000.....		85,000	85,000	85,000	85,000				0		85,000			0	4,042	03/31/2035	3PL.....
P7077@ AK 0	NASSAU AIR DEV CORP BND 6.440% 06/30/	D	09/30/2020	Redemption 100.0000.....		95,000	95,000	95,000	95,000				0		95,000			0	4,589	06/30/2035	3PL.....
Q0458* AF 6	AQUASURE FINANCE PTY LTD SECURED CORP BN	D	07/12/2020	Redemption 100.0000.....		59,289	59,289	59,289	59,289				0		59,289			0	2,561	01/12/2034	1FE.....
Q3915# AE 6	FLETCHER BUILDING INTERNATIONA CORP BND	D	07/29/2020	Call 106.5157.....		5,325,783	5,000,000	5,000,000	5,000,000				0		5,000,000			0	610,426	01/10/2022	2.....
Q3915# AG 1	FLETCHER BUILDING INTERNATIONA CORP BND	D	07/29/2020	Various.....		24,921,933	21,500,000	21,500,000	21,500,000				0		21,500,000			0	4,691,167	01/10/2024	2.....
Y51478 AA 6	LLPL CAPITAL PTE LTD SECURED CORP BND	D	08/04/2020	Redemption 100.0000.....		140,713	140,713	164,458			(23,745)		(23,745)		140,713			0	9,674	02/04/2039	2FE.....
Y806M# AA 3	ADANI TRANSMISSION LTD CORP BND 5.200	D	09/11/2020	Redemption 100.0000.....		110,625	110,625	110,625					0		110,625			0	2,876	03/11/2050	2FE.....
Y806M# AB 1	ADANI TRANSMISSION LTD CORP BND 5.200%	D	09/11/2020	Redemption 100.0000.....		73,750	73,750	73,750					0		73,750			0	1,779	03/11/2050	2FE.....
668138 AC 4	NORTHWESTERN MUTUAL LIFE INSUR SUB CORP	..	07/01/2020	Reclass to BA.....		13,926,790	14,000,000	13,926,500					0		13,926,790			0		09/30/2059	1.....
000000 00 0	DULLESDISCOVERYI SECURED CORP BND	..	07/01/2020	Reclass to B.....		10,800,000	10,800,000	10,800,000					0		10,800,000			0		06/05/2037	2IF.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					1,130,186,688	1,132,863,338	1,112,732,480	979,023,043	1,129	13,765,892	1,717,842	12,049,179	3,869,922	1,118,490,919	(3,015,400)	4,651,605	1,636,205	47,252,566	XXX	XXX
Bonds - Hybrid Securities																					
05971P AA 6	BANCO MERCANTIL DEL NORTE SA (CAPSEC CO	D	08/13/2020	J.P. MORGAN SECURITIES INC.....		2,443,750	2,500,000	2,500,000	2,500,000				0		2,500,000		(56,250)	(56,250)	107,813	01/01/9999	3FE.....
4899999	Total - Bonds - Hybrid Securities.....					2,443,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(56,250)	(56,250)	107,813	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00100U AG 7	ADS WASTE HOLDINGS INC SECURED TERM LOAN	..	09/30/2020	Redemption 99.9099.....		74,087	74,154	72,438			1,649		1,649		74,087			0	514	11/10/2023	3FE.....

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

QE05.63

1	2	3	4	5	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
00164D AQ 6	AMC ENTERTAINMENT INC. SECURED TERM LOAN		09/30/2020	Redemption	100.0000	2,383	2,383	2,381	2,378		5		5		2,383		0	0	131	04/22/2026	5FE
00186X AB 9	API GROUP DE INC SECURED TERM LOAN 2.6		09/30/2020	Redemption	100.0000	5,800	5,800	5,771	5,772		28		28		5,800		0	0	145	10/01/2026	3FE
00216E AB 5	ASP TPI HOLDINGS INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	1,276	1,276	1,059			217		217		1,276		0	0	26	10/17/2024	4FE
00488P AL 9	ACRISURE LLC SECURED TERM LOAN 3.720%		09/30/2020	Redemption	100.0000	3,311	3,311	3,073			238		238		3,311		0	0	63	02/12/2027	4FE
00769Q AG 8	ADVANCED DRAINAGE SYSTEMS INC SECURED TE		09/01/2020	Redemption	99.9746	587,654	587,803	578,963	75,314		8,843		8,843		587,654		0	0	3,626	07/31/2026	3FE
01860Y AJ 1	ALLIANCE IMAGING INC. SENIOR SECURED TER		09/30/2020	Redemption	100.0000	6,000	6,000	5,670	5,687		312		312		6,000		0	0	305	10/24/2023	5FE
01881U AE 5	ALLIANT HOLDINGS INTERMEDIATE SECURED TE		09/30/2020	Redemption	100.0000	2,786	2,786	2,720			66		66		2,786		0	0	34	05/09/2025	4FE
01973K AE 6	ALLISON TRANSMISSION INC SECURED TERM LO		09/30/2020	Redemption	100.0000	2,625	2,625	2,619			6		6		2,625		0	0	35	03/29/2026	2FE
02034D AC 1	ALMONDE INC SECURED TERM LOAN 4.500% 0		08/31/2020	Redemption	100.0000	1,406	1,406	1,381	1,383		23		23		1,406		0	0	55	06/13/2024	4FE
02208H AB 4	ALTRA INDUSTRIAL MOTION CORP SECUREDTERM		09/30/2020	Redemption	100.0000	33,103	33,103	29,793			3,310		3,310		33,103		0	0	392	10/01/2025	3FE
02376C BA 2	AMERICAN AIRLINES INC. AMERICANAIRLINESI		07/01/2020	BARCLAYS CAPITAL		(143)							0				(143)	(143)	2,387	12/14/2023	3FE
02474R AH 6	AMERICAN BUILDERS & CONTRACTOR SECURED T		09/30/2020	Redemption	100.0000	5,627	5,627	5,377			250		250		5,627		0	0	47	01/15/2027	4FE
03234T AR 9	AMWINS GROUP INC SECUREDTERMLOAN 3.750		09/30/2020	Redemption	99.4388	5,090	5,119	5,058	1,281		36		36		5,090		0	0	66	01/25/2024	4FE
03765V AJ 9	PRIME SECURITY SERVICES BORROW SECURED T		09/30/2020	Redemption	99.8953	4,799	4,804	4,702			111		111		4,799		0	0	103	09/23/2026	3FE
03827F AX 9	APPLIED SYSTEMS INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	1,473	1,473	1,377			96		96		1,473		0	0	28	09/19/2024	4FE
03852J AR 2	ARAMARK SERVICES INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	1,412	1,412	1,245			167		167		1,412		0	0	16	01/15/2027	3FE
04350T AB 0	ASCEND PERFORMANCE MATERIALS L SECURED T		09/30/2020	Redemption	100.0000	676	676	629			47		47		676		0	0	22	08/27/2026	4FE
04621H AN 3	ASSUREDPARTNERS INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	3,008	3,008	2,916			92		92		3,008		0	0	43	02/13/2027	4FE
04626L AB 5	ASTORIA ENERGY LLC SECURED TERM LOAN 5		07/31/2020	Redemption	100.0000	15,357	15,357	15,003	4,467		356		356		15,357		0	0	177	12/24/2021	4FE
04649V AU 4	ASURION LLC SECURED TERM LOAN 6.647% 0		07/10/2020	Redemption	100.0000	42,424	42,424	43,005	42,982		(558)		(558)		42,424		0	0	1,635	08/04/2025	4FE
04649V AW 0	ASURION LLC SECURED TERM LOAN 3.147% 1		09/30/2020	Redemption	100.0000	1,768	1,768	1,770	1,770		(2)		(2)		1,768		0	0	51	11/03/2024	4FE
04822D AJ 8	ATLANTIC AVIATION FBO INC SECURED TERM L		07/28/2020	J.P. MORGAN SECURITIES INC...		2,202,559	2,324,600	2,301,354	2,304,224		1,889		1,889		2,306,113		(103,554)	(103,554)	57,041	12/06/2025	4FE

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

QE05.64

1	2	3	4	5	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
04822D AJ 8	ATLANTIC AVIATION FBO INC SECURED TERM L		09/30/2020	Redemption 100.0000		1,950	1,950	1,873	1,336		.78		.78		1,950		.0	.0	.58	12/06/2025	4FE
05350N AC 8	AVANTOR INC SECURED TERM LOAN 3.250% 1		09/30/2020	Redemption 100.0000		331,504	331,504	297,076			34,428		34,428		331,504		.0	.0	5,208	11/21/2024	3FE
05377J AR 3	AVIS BUDGET CAR RENTAL LLC SECURED TERM		07/09/2020	J.P. MORGAN SECURITIES INC...		885,275	995,000	989,974			223		223		990,197		(104,922)	(104,922)	8,197	08/06/2027	3FE
05377J AR 3	AVIS BUDGET CAR RENTAL LLC SECURED TERM		09/30/2020	Redemption 100.0000		1,795	1,795	1,791			.4		.4		1,795		.0	.0	.38	08/06/2027	3FE
05400K AE 0	AVOLON TLB BORROWER 1 (US) LLC SECUREDTE		07/29/2020	CITIGROUP GLOBAL MKT INC...		2,641,134	2,772,844	2,769,378	2,769,762		328		328		2,770,090		(128,956)	(128,956)	43,193	01/15/2025	2FE
05508T AU 6	B&G FOODS INC SECURED TERM LOAN 2.647%		08/20/2020	Redemption 100.0000		166,667	166,667	165,833	165,860		807		807		166,667		.0	.0	3,470	10/10/2026	3FE
05554J AH 0	FIRST EAGLE HOLDINGS INC SECURED TERM LO		07/10/2020	MORGAN STANLEY & CO. INC...		1,648,257	1,712,475	1,713,189			(41)		(41)		1,713,148		(64,891)	(64,891)	29,338	02/01/2027	3FE
05554J AH 0	FIRST EAGLE HOLDINGS INC SECURED TERM LO		09/30/2020	Redemption 100.0000		6,785	6,785	6,788			(3)		(3)		6,785		.0	.0	.188	02/01/2027	3FE
05988H AB 3	BMC SOFTWARE FINANCE INC SECUREDTERMLOAN		09/30/2020	Redemption 98.7895		2,820	2,854	2,754	1,244		.63		.63		2,820		.0	.0	.52	10/02/2025	4FE
07014Q AK 7	BASS PRO GROUP LLC SENIOR SECURED TERM L		08/25/2020	BANC OF AMERICA SECURITIES LLC		1,966,129	2,000,000	1,967,500	1,970,611		3,557		3,557		1,974,168		(8,039)	(8,039)	64,593	09/25/2024	4FE
07014Q AK 7	BASS PRO GROUP LLC SENIOR SECURED TERM L		09/30/2020	Redemption 100.0000		10,154	10,154	9,838	8,525		296		296		10,154		.0	.0	.496	09/25/2024	4FE
08078U AD 5	BELRON FINANCE US LLC SECURED TERM LOAN		09/30/2020	Redemption 100.0000		6,893	6,893	6,642	2,264		251		251		6,893		.0	.0	.93	11/13/2025	3FE
08078U AE 3	BELRONFINANCE2019LLC SECURED TERM LOAN		09/30/2020	Redemption 100.0000		.627	.627	.608			.19		.19		.627		.0	.0	.6	10/30/2026	3FE
08579J BE 1	BERRY GLOBAL INC SECURED TERM LOAN 2.2		09/30/2020	Redemption 100.0000		.695	.695	.664			.31		.31		.695		.0	.0	.7	01/19/2024	3FE
08579J BF 8	BERRY GLOBAL INC SECURED TERM LOAN 2.1		09/30/2020	Redemption 99.5173		21,794	21,900	21,071			723		723		21,794		.0	.0	.261	07/01/2026	3FE
10330J AU 2	BOYD GAMING CORPORATION SENIOR SECURED T		09/24/2020	Redemption 98.2404		6,031	6,139	5,989	2,455		.82		.82		6,031		.0	.0	.70	09/15/2023	3FE
10801X AG 2	THE BRICKMAN GROUP LTD LLC SECUREDTERMLO		09/30/2020	Redemption 100.0000		1,307	1,307	1,157			150		150		1,307		.0	.0	.18	08/15/2025	4FE
10919R AK 5	BRIGHT HORIZONS FAMILY SOLUTIO SECURED T		07/14/2020	J.P. MORGAN SECURITIES INC...		483,751	497,431	417,842			5,282		5,282		423,246		60,505	60,505	3,419	11/07/2023	4FE
10919R AK 5	BRIGHT HORIZONS FAMILY SOLUTIO SECURED T		07/01/2020	Redemption 100.0000		.2	.2	.2			123		123		.2		.0	.0	.5	11/07/2023	4FE
11132V AP 4	BROADSTREET PARTNERS INC SECURED TERM LO		09/30/2020	Redemption 100.0000		1,050	1,050	.998			.52		.52		1,050		.0	.0	.23	01/27/2027	4FE
11823L AH 8	BUCKEYE PARTNERS LP SECURED TERM LOAN		09/30/2020	Redemption 100.0000		6,000	6,000	5,762	1,244		238		238		6,000		.0	.0	.75	11/01/2026	3FE
12512Y AF 8	CDW CORPORATION SECURED TERM LOAN 1.90		09/30/2020	Redemption 98.6135		3,863	3,918	3,696			386		386		3,863		.0	.0	.35	10/13/2026	2FE

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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	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
12685L AC 4	CABLE ONE INC CABLE ONE INC 1.900% 05/		09/30/2020	Redemption 100.0000.....		2,751	2,751	2,692			59		59		2,751			0	18	05/01/2024	3FE.....
12709Q AG 6	CABOT MICROELECTRONICS CORP TERM NOTES		09/30/2020	Redemption 100.0000.....		10,350	10,350	10,028	7,517		323		323		10,350			0	192	11/14/2025	3FE.....
12769L AB 5	CAESARS RESORT COLLECTION LLC SENIOR SEC		08/04/2020	CITIGROUP GLOBAL MKT INC.....		2,898,774	3,208,861	3,196,828	3,197,861		1,248		1,248		3,199,109		(300,335)	(300,335)	62,448	12/23/2024	4FE.....
12769L AB 5	CAESARS RESORT COLLECTION LLC SENIOR SEC		09/30/2020	Redemption 100.0000.....		3,832	3,832	3,807	3,808		24		24		3,832			0	103	12/23/2024	4FE.....
13119D AF 9	CALLAWAY GOLF COMPANY SECURED TERM LOAN		09/30/2020	Redemption 99.8592.....		3,915	3,920	3,849	1,561		66		66		3,915			0	94	01/04/2026	4FE.....
13134M BQ 5	CALPINE CORP SECURED TERM LOAN 2.400%		07/08/2020	MORGAN STANLEY & CO. INC.....		962,644	990,000	990,890	990,881		(77)		(77)		990,805		(28,161)	(28,161)	15,305	04/06/2026	3FE.....
13134M BQ 5	CALPINE CORP SECURED TERM LOAN 2.400%		09/30/2020	Redemption 100.0000.....		4,410	4,410	4,295	1,750		119		119		4,410			0	80	04/06/2026	3FE.....
13134M BS 1	CALPINE CORP SECURED TERM LOAN 2.147%		09/30/2020	Redemption 100.0000.....		2,570	2,570	2,246			324		324		2,570			0	28	08/12/2026	3FE.....
13134N AG 6	CALPINE CONSTRUCTION FINANCE C TERM LOAN		08/04/2020	CREDIT SUISSE FIRST BOSTON COR		533,973	550,000	545,323	545,728		493		493		546,221		(12,248)	(12,248)	8,003	01/15/2025	3FE.....
13134N AG 6	CALPINE CONSTRUCTION FINANCE C TERM LOAN		09/30/2020	Redemption 100.0000.....		9,585	9,585	9,477	9,486		99		99		9,585			0	178	01/15/2025	3FE.....
14314V AB 9	HAMILTONPROJECTSACQUIRORLLC SECURED TERM		09/30/2020	Redemption 100.0000.....		5,000	5,000	4,850			150		150		5,000			0	82	06/17/2027	3FE.....
14880B AG 6	CATALENT PHARMA SOLUTIONS INC TERM LOAN		09/30/2020	Redemption 100.0000.....		10,850	10,850	10,590	7,483		258		258		10,850			0	257	05/18/2026	3FE.....
15643Y AC 0	LOTUS MIDSTREAM LLC SECURED TERM LOAN		09/30/2020	Redemption 100.0000.....		879	879	883	880		(1)		(1)		879			0	27	09/26/2025	3FE.....
15669G AH 7	CENTURYLINK INC SECURED TERM LOAN 2.39		09/30/2020	Redemption 100.0000.....		4,736	4,736	4,614			122		122		4,736			0	57	03/15/2027	3FE.....
15911A AC 7	CHANGE HEALTHCARE HOLDINGS LLC SENIOR SE		09/30/2020	Redemption 100.0000.....		15,189	15,189	14,937	6,218		251		251		15,189			0	134	03/01/2024	4FE.....
16117L BX 6	CHARTER COMMUNICATION OPER LLC SECURED T		09/30/2020	Redemption 100.0000.....		7,433	7,433	6,866	2,615		567		567		7,433			0	91	02/01/2027	2FE.....
16384Y AF 4	CHEMOURS COMPANY LLC SECURED TERM LOAN 1		07/30/2020	J.P. MORGAN SECURITIES INC.....		2,387,500	2,500,000	2,493,750	2,495,142		558		558		2,495,700		(108,200)	(108,200)	40,119	04/03/2025	3FE.....
16384Y AF 4	CHEMOURS COMPANY LLC SECURED TERM LOAN 1		09/30/2020	Redemption 100.0000.....		7,977	7,977	7,894	7,905		72		72		7,977			0	177	04/03/2025	3FE.....
18143E AE 9	CLARK EQUIP CO SECURED TERM LOAN 1.970		09/30/2020	Redemption 100.0000.....		3,199	3,199	2,862			337		337		3,199			0	41	05/18/2024	3FE.....
18449E AE 0	CLEAN HARBORS INC. SECURED TERM LOAN 1		08/12/2020	MORGAN STANLEY & CO. INC.....		2,833,589	2,863,481	2,868,850	2,863,498		(22)		(22)		2,863,476		(29,887)	(29,887)	41,250	06/28/2024	3FE.....
18452R AD 7	CLEAR CHANNEL OUTDOOR HOLDINGS SECURED T		09/30/2020	Redemption 100.0000.....		2,625	2,625	2,612	2,613		12		12		2,625			0	73	08/21/2026	4FE.....
18538Y AD 0	CLEARWATER PAPER CORP SECURED TERM LOAN		09/17/2020	Redemption 99.8952.....		195,378	195,583	193,358	45,664		4,527		4,527		195,378			0	3,831	07/24/2026	3FE.....

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

QE05.66

1	2	3	4	5	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
19239P AB 3	COGECO COMMUNICATIONS (USA) II SECURED T		09/01/2020	Redemption	99.8479	5,331	5,339	5,138			200		200		5,331			0	39	01/03/2025	4FE
20337E AQ 4	COMMSCOPE INC. SECURED TERM LOAN 3.397		09/30/2020	Redemption	100.0000	3,064	3,064	3,009	1,748		55		55		3,064			0	67	04/04/2026	4FE
20451V AD 5	COMPASS POWER GENERATION LLC TERM LOAN		08/04/2020	MORGAN STANLEY & CO. INC.		2,220,515	2,311,770	2,335,955	2,311,819		(18)		(18)		2,311,801		(91,286)	(91,286)	56,583	12/20/2024	3FE
20902C AU 4	CONSOLIDATED CONTAINER CO LLC SECURED TE		09/30/2020	Redemption	100.0000	2,173	2,173	2,124			93		93		2,173			0	40	06/14/2026	4FE
21652E AB 2	OUTCOMES GROUP HOLDINGS INC SECURED TERM		07/17/2020	CREDIT SUISSE FIRST BOSTON COR		470,659	519,724	517,950	518,037		141		141		518,178		(47,519)	(47,519)	7,112	10/24/2025	4FE
22207E BG 8	COTY INC SECUREDTERMLOAN 2.470% 04/07/		07/30/2020	BARCLAYS CAPITAL		3,470,000	4,000,000	3,990,000	3,992,200		887		887		3,993,087		(523,087)	(523,087)	78,139	04/07/2025	4FE
22207E BG 8	COTY INC SECUREDTERMLOAN 2.470% 04/07/		09/29/2020	Redemption	100.0000	12,826	12,826	12,788	12,795		32		32		12,826			0	319	04/07/2025	4FE
22634G AM 4	CRESTWOOD HOLDINGS LLC TERM LOAN 7.734		08/20/2020	Redemption	100.0000	16,033	16,033	15,817	15,868		164		164		16,033			0	918	03/03/2023	5FE
22834K AB 7	CROWN FINANCE US INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	1,527	1,527	1,522	756		5		5		1,527			0	33	02/28/2025	5FE
23341M AC 5	DUNN PAPER SENIOR SECURED TERM NOTE 5.		08/07/2020	Various		2,215,725	2,396,990	2,373,020	1,514,168		872,510		872,510		2,386,677		(170,952)	(170,952)	73,832	08/26/2022	4FE
23752R AH 5	DASEKE INC SECUREDTERMLOAN 6.000% 02/2		09/30/2020	Redemption	100.0000	8,584	8,584	8,462	8,476		108		108		8,584			0	407	02/27/2024	4FE
23918V AY 0	DAVITA HEALTHCARE PARTNERS INC SECURED T		07/13/2020	BARCLAYS CAPITAL		1,935,000	2,000,000	2,004,688			(281)		(281)		2,004,407		(69,407)	(69,407)	20,276	08/12/2026	3FE
23918V AY 0	DAVITA HEALTHCARE PARTNERS INC SECURED T		09/30/2020	Redemption	100.0000	16,218	16,218	16,103			115		115		16,218			0	220	08/12/2026	3FE
24664G AE 1	DELEK US HOLDINGS INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	3,750	3,750	3,488			263		263		3,750			0	81	03/31/2025	4FE
24702N BE 9	DELL INTERNATIONAL LLC SECURED TERM LOAN		08/01/2020	Redemption	96.0714	4,626	4,815	4,657	525		200		200		4,626			0	32	09/19/2025	2FE
24736C BM 5	DELTA AIR LINES INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	6,250	6,250	6,063			188		188		6,250			0	141	04/29/2023	2FE
25213Y AK 1	DEXKO GLOBAL INC SECURED TERM LOAN 4.5		09/30/2020	Redemption	100.0000	532	532	530	530		2		2		532			0	19	07/24/2024	4FE
25277B AB 4	DIAMOND SPORTS GROUP LLC SECURED TERM LO		08/05/2020	J.P. MORGAN SECURITIES INC.		430,000	500,000	497,500	497,597		202		202		497,799		(67,799)	(67,799)	13,768	08/24/2026	3FE
25277B AB 4	DIAMOND SPORTS GROUP LLC SECURED TERM LO		09/30/2020	Redemption	100.0000	6,455	6,455	6,432	3,938		27		27		6,455			0	173	08/24/2026	3FE
26483N AN 0	DUN & BRADSTREET CORPORATION (SECURED T		09/28/2020	Redemption	100.0000	5,000	5,000	4,900	4,910		90		90		5,000			0	132	02/06/2026	4FE
26844H AE 7	EFS COGEN HOLDINGS I LLC SECURED TERM LO		09/30/2020	Redemption	99.3552	69,949	70,403	67,291			2,851		2,851		69,949			0	955	06/28/2023	3FE

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

QE05.67

1	2	3	4	5	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
26908B AK 9	ESH HOSPITALITY INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	1,117	1,117	1,092			25		25		1,117			0	11	09/18/2026	3FE
26928B AJ 8	EW SCRIPPS CO SENIOR SENIOR TERM LOAN		09/30/2020	Redemption	100.0000	4,533	4,533	4,398	2,525		107		107		4,533			0	67	10/02/2024	3FE
26928B AL 3	EW SCRIPPS CO SECURED TERM LOAN 2.647%		09/30/2020	Redemption	100.0000	6,721	6,721	6,723			(2)		(2)		6,721			0	152	05/01/2026	3FE
27943U AJ 5	EDELMAN FINANCIAL CENTER LLC SECURED TER		09/30/2020	Redemption	100.0000	1,759	1,759	1,765	1,765		(6)		(6)		1,759			0	53	07/21/2025	4FE
28031F AD 2	EDGEWATER GENERATION LLC SECURED TERM LO		09/30/2020	Redemption	100.0000	13,677	13,677	13,322	8,234		353		353		13,677			0	350	12/13/2025	3FE
28253P AC 3	8TH AVENUE FOOD & PROVISIONS I SECURED T		09/30/2020	Redemption	100.0000	879	879	883	883		(3)		(3)		879			0	26	10/01/2025	4FE
28414B AF 3	ELANCO ANIMAL HEALTH INC SECURED TERM LO		09/25/2020	Redemption	100.0000	159,977	159,977	154,652			5,324		5,324		159,977			0	110	08/01/2027	2FE
28470Y AB 3	ELDORADO RESORTS INC SECURED TERM LOAN		07/20/2020	Redemption	100.0000	253,538	253,538	253,441	253,446		92		92		253,538			0	5,126	04/17/2024	3FE
29362L AH 7	ENTEGRIS INC SECURED TERM LOAN 2.147%		08/28/2020	Redemption	100.0000	2,312,500	2,312,500	2,303,461	2,303,256		9,244		9,244		2,312,500			0	46,984	11/06/2025	2FE
30204K AB 2	EXGEN RENEWABLES IV LLC SECUREDTERMLOAN		08/28/2020	Redemption	100.0000	105,075	105,075	102,953			2,122		2,122		105,075			0	708	11/28/2024	3FE
30204K AB 2	EXGEN RENEWABLES IV LLC SECUREDTERMLOAN		07/01/2020	Redemption	0.0000		507	494					0					0		11/28/2024	4FE
30233F AF 9	EYEMART EXPRESS SECURED TERM LOAN 4.00		09/30/2020	Redemption	95.6173	2,744	2,870	2,595			149		149		2,744			0	17	08/04/2024	4FE
30259H AE 7	FRANKLIN SQUARE HOLDINGS LP SECURED TERM		09/30/2020	Redemption	100.0000	1,646	1,646	1,353			292		292		1,646			0	21	08/01/2025	3FE
31740M AC 5	REFINITIV US HOLDINGS INC SECUREDTERMLOA		09/30/2020	Redemption	100.0000	13,665	13,665	13,106			560		560		13,665			0	179	10/01/2025	4FE
31935H AB 3	TRICO GROUP LLC SECURED TERM LOAN 8.50		09/30/2020	Redemption	100.0000	23,284	23,284	21,887			1,397		1,397		23,284			0	145	02/02/2024	4FE
36173D AB 2	GIP III STETSON I LP SECUREDTERMLOAN 4		08/14/2020	Redemption	100.0000	15,891	15,891	15,843	15,810		82		82		15,891			0	553	07/18/2025	4FE
36249V AG 1	GYP HOLDINGS III CORP SECURED TERM LOAN		07/31/2020	Redemption	100.0000	853	853	854			(2)		(2)		853			0	11	06/01/2025	4FE
365556 AU 3	INGERSOLL RAND SERVICES CO SECURED TERM		09/30/2020	Redemption	100.0000	5,375	5,375	5,123			252		252		5,375			0	46	02/28/2027	3FE
36740U AP 7	GATES GLOBAL LLC SECURED TERM LOAN 3.7		09/30/2020	Redemption	100.0000	563	563	564			(1)		(1)		563			0	13	04/01/2024	4FE
38017B AN 6	GO DADDY OPERATING CO LLC SECURED TERM L		09/30/2020	Redemption	99.4419	12,227	12,296	11,739	3,269		489		489		12,227			0	93	02/15/2024	3FE
38431E AB 4	GRAFTECH FINANCE INC SECUREDTERMLOAN 4		09/30/2020	Redemption	100.0000	73,950	73,950	67,865	39,317		6,049		6,049		73,950			0	1,992	02/12/2025	4FE
38740T AB 7	GRANITE US HOLDINGS CORP SECURED TERM LO		09/30/2020	Redemption	100.0000	2,506	2,506	2,506					0		2,506			0	107	09/30/2026	5FE

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

QE05.68

1	2	3	4	5	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
38750B AB 3	GRANITE GENERATION LLC SECURED TERM LOAN		09/14/2020	Redemption 100.0000.....		39,018	39,018	37,788			1,230		1,230		39,018		0	0	758	11/09/2026	3FE.....
389376 AY 0	GRAY TELEVISION INC SECURED TERM LOAN		07/29/2020	WELLS FARGO SECURITIES.....		980,000	1,000,000	997,500	997,805		204		204		998,009		(18,009)	(18,009)	18,040	01/02/2026	3FE.....
39843P AG 8	GRIFOLS WORLDWIDE OPERATIONS U SECURED T		09/30/2020	Redemption 99.2777.....		7,991	8,050	7,699	2,385		294		294		7,991		0	0	70	11/15/2027	3FE.....
40227U AB 2	GULF FINANCE LLC SENIOR SECURED TERM NOT		09/30/2020	Various.....		11,408	11,408	10,780	10,940		467		467		11,408		0	0	574	08/25/2023	5FE.....
40409V AR 5	HB FULLER CO SECURED TERM LOAN 2.156% 10		09/01/2020	Redemption 99.6439.....		230,871	231,696	223,703	85,741		8,788		8,788		230,871		0	0	2,542	10/20/2024	3FE.....
404122 BA 0	HCA INC SECURED TERM LOAN 1.897% 03/13		09/30/2020	Redemption 100.0000.....		722	722	722	722				0		722		0	0	14	03/13/2025	2FE.....
40416V AB 1	CORE&MAINLP SENIOR TERM LOAN 3.750% 08		07/31/2020	Redemption 100.0000.....		2,021	2,021	1,968			52		52		2,021		0	0	12	08/01/2024	4FE.....
40739E AB 9	HAMILTONHOLDCOLLC SECURED TERM LOAN 2		09/30/2020	Redemption 100.0000.....		3,958	3,958	3,621			337		337		3,958		0	0	38	01/02/2027	3FE.....
41151P AM 7	HARBOR FREIGHT TOOLS USA INC T SENIOR SE		08/12/2020	Redemption 99.3378.....		3,219	3,241	3,027	2,193		189		189		3,219		0	0	52	08/18/2023	3FE.....
42206J AT 9	HD SUPPLY INC SECURED TERM LOAN 1.970%		09/30/2020	Redemption 100.0000.....		1,256	1,256	1,138			118		118		1,256		0	0	13	10/17/2023	3FE.....
42330E AB 8	HELIX GEN FUNDING LLC SENIOR SECURED TER		07/23/2020	Various.....		1,880,897	1,948,881	1,943,034	1,944,005		573		573		1,944,578		(63,681)	(63,681)	44,127	06/03/2024	3FE.....
43289D AH 6	HILTON WORLDWIDE FINANCE LLC SECURED TER		07/31/2020	Various.....		3,859,804	4,000,000	3,997,500	3,997,701		759		759		3,998,461		(138,657)	(138,657)	69,811	06/22/2026	2FE.....
43455J AT 5	HOFFMASTER GROUP INC SECURED TERM LOAN		09/30/2020	Redemption 100.0000.....		1,022	1,022	1,021	1,020		2		2		1,022		0	0	47	11/21/2023	5FE.....
44108H AJ 0	HOSTESS BRANDS LLC SECURED TERM LOAN 3		09/30/2020	Redemption 100.0000.....		3,689	3,689	3,494			195		195		3,689		0	0	33	08/03/2025	4FE.....
44332E AP 1	HUB INTERNATIONAL LIMITED SECURED TERM L		09/30/2020	Redemption 94.5068.....		5,304	5,613	5,030			791		791		5,304		0	0	21	04/25/2025	4FE.....
44908X AT 5	HYLAND SOFTWARE SECURED TERM LOAN 4.00		09/30/2020	Redemption 100.0000.....		(1,773)	(1,773)	(1,543)			164		164		(1,773)		0	0	25	07/01/2024	4FE.....
44969C BH 2	IMS HEALTH INCORPORATED SECURED TERM LOA		09/30/2020	Redemption 100.0000.....		5,493	5,493	5,301	4,214		192		192		5,493		0	0	97	01/17/2025	3FE.....
44969C BJ 8	IMS HEALTH INCORPORATED SECURED TERM LOA		09/30/2020	Redemption 98.8748.....		3,195	3,232	3,148			48		48		3,195		0	0	6	06/11/2025	3FE.....
44988L AF 4	IRB HOLDING CORP SECURED TERM LOAN 3.7		09/28/2020	Redemption 100.0000.....		1,772	1,772	1,774			(2)		(2)		1,772		0	0	47	02/05/2025	4FE.....
45173J AK 0	IIVI INCORPORATED SECURED TERM LOAN 3		07/09/2020	Redemption 100.0000.....		178,227	178,227	177,493	177,515		712		712		178,227		0	0	3,757	09/24/2026	4FE.....
45174U AF 5	CLEAR CHANNEL COMMUN INC. SECURED TERM L		09/30/2020	Redemption 100.0000.....		3,451	3,451	3,329			123		123		3,451		0	0	68	05/01/2026	4FE.....
45672J AK 6	INEOS US FINANCE LLC SECURED TERM LOAN 2		08/10/2020	BARCLAYS BANK PLC.....		1,923,741	2,000,000	1,941,890	1,950,017		7,028		7,028		1,957,045		(33,303)	(33,303)	37,485	04/01/2024	3FE.....

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

QE05.69

1	2	3	4	5	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
45672J AK 6	INEOS US FINANCE LLC SECURED TERM LOAN 2	..	09/30/2020	Redemption	100.0000	6,730	6,730	6,609	6,624		106		106		6,730			0	141	04/01/2024	3FE
46123U AG 3	INVENERGY THERMAL OPERATING I SECURED TE	..	09/30/2020	Redemption	100.0000	43,775	43,775	43,713	36,341		104		104		43,775			0	1,147	08/28/2025	3FE
46269K AJ 3	IRIDIUM SATELLITE LLC SECURED TERM LOAN	..	09/30/2020	Redemption	100.0000	3,955	3,955	3,921			34		34		3,955			0	72	11/04/2026	4FE
47009Y AK 3	JAGUAR HOLDING COMPANY II SECURED TERM LOA	..	08/04/2020	Various		279,821	279,934	250,541			3,834		3,834		254,372		25,449	25,449	6,684	08/18/2022	4FE
47009Y AK 3	JAGUAR HOLDING COMPANY II SECURED TERM LOA	..	09/30/2020	Redemption	100.0000	(1,596)	(1,596)	(1,424)			276		276		(1,596)			0	35	08/18/2022	4FE
47579S AT 7	JELD-WEN INC SECURED TERM LOAN 2.220%	..	09/30/2020	Redemption	100.0000	454	454	455			(1)		(1)		454			0	8	12/14/2024	3FE
48562R AL 3	KAR AUCTION SERVICES INC SECURED TERM LO	..	09/30/2020	Redemption	100.0000	2,475	2,475	2,499	2,487		(12)		(12)		2,475			0	59	09/19/2026	4FE
50105J AM 9	KRONOS INCORPORATED SECURED TERM LOAN	..	07/01/2020	Redemption	100.0000	1,219,337	1,219,337	1,094,211			125,126		125,126		1,219,337			0	7,885	11/01/2023	4FE
50168E AB 8	MULTI-COLOR CORP SECURED TERM LOAN 4.7	..	09/30/2020	Redemption	100.0000	5,000	5,000	4,950	4,953		47		47		5,000			0	201	07/01/2026	4FE
50179U AJ 2	US LBM HOLDINGS LLC SECURED TERM LOAN	..	09/30/2020	Redemption	100.0000	7,820	7,820	7,307	2,522		495		495		7,820			0	202	08/20/2022	4FE
50212X AX 4	LPL HOLDINGS INC TL SECURED TERM LOAN	..	09/30/2020	Redemption	100.0000	3,872	3,872	3,714	635		158		158		3,872			0	46	11/12/2026	3FE
51508P AG 9	GOLDEN NUGGET INC SENIOR SECURED TERM NO	..	09/30/2020	Redemption	94.1670	1,226	1,302	1,121			105		105		1,226			0	4	10/04/2023	4FE
53226G AH 4	LIGHTSTONE HOLDCO LLC SENIOR SECURED TER	..	08/04/2020	CREDIT SUISSE FIRST BOSTON COR		139,605	160,170	160,945	160,742		(86)		(86)		160,657		(21,052)	(21,052)	6,458	01/30/2024	4FE
53803H AM 2	LIVE NATION ENTERTAINMENT INC SECURED TE	..	09/30/2020	Redemption	100.0000	2,753	2,753	2,420			333		333		2,753			0	26	10/19/2026	4FE
55316H AB 1	GENESEE & WYOMING INC. SECURED TERM LOAN	..	09/30/2020	Redemption	100.0000	8,138	8,138	7,884			253		253		8,138			0	101	12/30/2026	3FE
55377V AK 6	MTS SYST CORP SECURED TERM LOAN 4.000%	..	09/15/2020	Redemption	100.0000	5,393	5,393	5,310	1,736		84		84		5,393			0	82	07/05/2023	3FE
57163K AH 1	MARRIOTT OWNERSHIP RESORTS INC SECURED T	..	09/30/2020	Redemption	100.0000	873	873	874	874		(1)		(1)		873			0	17	08/29/2025	3FE
58943P AQ 5	MEREDITH CORP SECURED TERM LOAN 2.647%	..	08/11/2020	RBC DOMINION SECURITIES INC.		3,376,827	3,595,646	3,580,259			1,388		1,388		3,581,647		(204,820)	(204,820)	23,570	01/31/2025	3FE
591611 AK 4	METRO-GOLDWYN-MAYER INC TERM LOAN 2.68	..	07/13/2020	J.P. MORGAN SECURITIES INC...		1,143,952	1,186,980	1,181,045	1,182,117		476		476		1,182,593		(38,641)	(38,641)	22,636	07/03/2025	3FE
594088 AQ 9	MICHAELS STORES INC SECURED TERM LOAN 3.	..	07/30/2020	Redemption	100.0000	1,185	1,185	1,146	875		37		37		1,185			0	15	01/30/2023	4FE
59501N AJ 8	MICROCHIP TECHNOLOGY INCORPORATED SECURED TE	..	07/29/2020	J.P. MORGAN SECURITIES INC...		3,955,000	4,000,000	4,001,422	4,000,014		(9)		(9)		4,000,005		(45,005)	(45,005)	62,779	05/29/2025	2FE

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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	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
59501N AJ 8	MICROCHIP TECHNOLOGY INCORPORATED SECURED		07/01/2020	Redemption	0.0000		46	46			101		101					0	18	05/29/2025	2FE
59565T AH 2	MIDCONTINENT COMMUNICATIONS SECURED TERM		09/30/2020	Redemption	100.0000	3,512	3,512	3,367			145		145		3,512			0	27	08/15/2026	3FE
605024 AQ 1	MISSION BROADCASTING INC. SECURED TERM LOAN		09/03/2020	Redemption	100.0000	1,473,825	1,473,825	1,473,825	1,473,825				0		1,473,825			0	36,045	01/17/2024	3FE
60749K AB 1	MODA MIDSTREAM LLC SECURED TERM LOAN 3.3		09/30/2020	Redemption	100.0000	1,546	1,546	1,507	881		40		40		1,546			0	30	09/25/2025	3FE
60749K AB 1	MODA MIDSTREAM LLC SECURED TERM LOAN 3.3		07/07/2020	Redemption	93.9999	627	667	648	344		(20)		(20)		627			0	7	09/25/2025	4FE
608330 AQ 9	MOHEGAN TRIBAL GAMING SENIOR SECURED TERM		08/07/2020	CITIZEN BANK		2,422,438	3,000,000	2,947,407	2,962,405		5,532		5,532		2,967,937		(545,500)	(545,500)	71,073	10/13/2023	5FE
608330 AQ 9	MOHEGAN TRIBAL GAMING SENIOR SECURED TERM		09/30/2020	Redemption	100.0000	2,150	2,150	2,069	2,090		60		60		2,150			0	177	10/13/2023	5FE
63229B AD 0	NATEL ENGINEERING COMPANY INC SECURED TERM		08/19/2020	Redemption	100.0000	36,458	36,458	36,094	36,121		338		338		36,458			0	1,373	04/30/2026	5FE
63232E AB 3	NATGASOLINE LLC SECURED TERM LOAN 3.81		09/30/2020	Redemption	100.0000	1,474	1,474	1,459	879		15		15		1,474			0	38	11/14/2025	4FE
64072U AE 2	CSC HOLDINGS LLC SENIOR SECURED TERM LOAN		07/15/2020	Redemption	100.0000	6,998	6,998	6,588	1,341		410		410		6,998			0	73	07/17/2025	3FE
64072U AH 5	CSC HOLDINGS LLC SECURED TERM LOAN 2.4		07/15/2020	Redemption	100.0000	1,604	1,604	1,571			33		33		1,604			0	15	01/15/2026	3FE
64072U AK 8	CSC HOLDINGS LLC SECURED TERM LOAN 2.6		07/15/2020	Redemption	100.0000	20,780	20,780	20,790	20,785		(5)		(5)		20,780			0	427	04/15/2027	3FE
65409Y BE 4	NIELSEN FINANCE LLC SECURED TERM LOAN		07/28/2020	Redemption	99.1672	716	722	711			4		4		716			0		10/04/2023	3FE
65409Y BK 0	NIELSEN FINANCE LLC SECURED TERM LOAN		07/09/2020	Redemption	100.0000	3,733	3,733	3,724			9		9		3,733			0	8	06/04/2025	3FE
68218E AH 7	ON SEMICONDUCTOR CORP SECURED TERM LOAN		09/30/2020	Redemption	100.0000	2,217	2,217	2,149			68		68		2,217			0	26	09/19/2026	3FE
69322H AE 8	PAE HOLDING CORP SENIOR SECURED TERM LOAN		09/30/2020	Redemption	100.0000	57,719	57,719	56,633	57,113		606		606		57,719			0	2,983	10/20/2022	4FE
69353F BA 1	PQ CORP SECURED TERM LOAN 4.000% 02/07		09/30/2020	Redemption	100.0000	2,500	2,500	2,463			38		38		2,500			0		02/07/2027	4FE
70454B AT 6	PEABODY ENERGY CORPORATION TERM LOAN 2.		09/30/2020	Redemption	100.0000	4,850	4,850	4,835	4,817		33		33		4,850			0	131	03/31/2025	5FE
70455D AG 9	PCI GAMING AUTHORITY TERM LOAN 2.741%		08/10/2020	GOLDMAN SACHS & CO		1,905,538	2,000,000	1,990,000	1,990,713		844		844		1,991,557		(86,019)	(86,019)	48,840	05/29/2026	3FE
70757D AV 1	PENN NTL GAMING INC SECURED TERM LOAN 3.		09/30/2020	Redemption	100.0000	2,323	2,323	2,184	883		140		140		2,323			0	35	10/15/2025	4FE
72431H AB 6	PISCES MIDCO INC SECURED TERM LOAN 3.970		09/30/2020	Redemption	100.0000	10,031	10,031	9,915	9,930		102		102		10,031			0	353	04/12/2025	4FE
72584D AE 4	KFC HOLDING CO SECURED TERM LOAN 2.049		09/30/2020	Redemption	100.0000	3,428	3,428	3,196			232		232		3,428			0	23	04/03/2025	3FE

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QE05.71

1	2	3	4	5	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
74101Y AD 0	PRESIDIO HOLDINGS INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	2,150	2,150	2,090			.60		.60		2,150			.0	.24	01/22/2027	4FE
74112C AT 0	PRESTIGE BRANDS INC SENIOR SECURED TERM		09/30/2020	Redemption	99.5914	160,119	160,775	147,229			12,889		12,889		160,119			.0	.625	01/26/2024	3FE
74530D AC 9	PUG LLC SECURED TERM LOAN 3.656% 02/13		09/30/2020	Redemption	100.0000	.500	.500	.498			.3		.3		.500			.0	.13	02/13/2027	4FE
74839X AF 6	QUIKRETE HOLDINGS INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	3,732	3,732	3,606	.436		127		127		3,732			.0	.52	11/15/2023	4FE
74966F AJ 2	RP CROWN PARENT LLC SECURED TERM LOAN		07/31/2020	Redemption	100.0000	371,134	371,134	298,146			72,988		72,988		371,134			.0	6.096	10/12/2023	4FE
74966F AJ 2	RP CROWN PARENT LLC SECURED TERM LOAN		07/31/2020	Taxable Exchange		370,938	375,000	301,252			5,783		5,783		307,035		63,903	63,903	5.368	10/12/2023	4FE
74966F AL 7	RP CROWN PARENT LLC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	1,868	1,868	1,853			15		15		1,868			.0	.11	01/31/2026	4FE
74969A AC 5	RPI 2019 INTERMEDIATE FINANCE SECURED TE		09/02/2020	Redemption	99.9997	17,006,803	17,006,855	16,818,654			188,149		188,149		17,006,803			.0	173,210	02/11/2027	2FE
75025K AB 4	RADIATE HOLDCO LLC SECURED TERM LOAN 3		09/25/2020	Tax Free Exchange		1,773,082	1,785,919	1,712,862			5,882		5,882		1,718,744		54,338	54,338	37,127	02/01/2024	4FE
75049E AK 0	RADNET MANAGEMENT INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	20,908	20,908	20,084	5,067		826		826		20,908			.0	.300	06/30/2023	4FE
75703U AH 8	RED VENTURES LLC SECURED TERM LOAN 2.7		09/30/2020	Redemption	100.0000	1,763	1,763	1,765			(2)		(2)		1,763			.0	.38	11/08/2024	4FE
76090L AD 6	RESIDEO FUNDING INC SECURED TERM LOAN 2.		09/30/2020	Redemption	100.0000	4,010	4,010	3,858			153		153		4,010			.0	.55	10/24/2025	3FE
76171J AB 7	REYNOLDS CONSUMER PRODUCTS LLC SECURED T		09/30/2020	Redemption	100.0000	206,332	206,332	201,758			4,797		4,797		206,332			.0	1,540	02/04/2027	3FE
78404X AH 8	SBA SENIOR FINANCE II LLC SECURED TERM L		09/30/2020	Redemption	99.4591	12,317	12,384	11,845			472		472		12,317			.0	.71	04/11/2025	3FE
78466D BD 5	SS&C TECHNOLOGIES INC TERM LOAN 1.996%		09/30/2020	Redemption	98.5336	20,642	20,949	20,602	8,678		43		43		20,642			.0	.146	04/16/2025	3FE
78466D BF 0	SS&C TECHNOLOGIES INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	9,942	9,942	9,516	2,710		429		429		9,942			.0	.102	04/16/2025	3FE
78489J AB 0	SIWF HOLDINGS INC SECURED TERM LOAN 4.		09/30/2020	Redemption	100.0000	.884	.884	.881	.878		.6		.6		.884			.0	.37	06/15/2025	4FE
80643U AB 4	POLAR US BORROWER LLC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	.879	.879	.858	.859		.20		.20		.879			.0	.49	10/15/2025	4FE
80862Q AD 3	SCIENCE APPLICATIONS INTERNATIONAL SECURED T		07/31/2020	Redemption	100.0000	.570	.570	.550			.19		.19		.570			.0	.3	10/31/2025	3FE
80862Q AG 6	SCIENCE APPLICATIONS INTERNATIONAL SECURED T		09/30/2020	Redemption	100.0000	239,875	239,875	227,439			12,436		12,436		239,875			.0	2,981	03/13/2027	3FE
81683U AN 7	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED		09/30/2020	Redemption	100.0000	242,547	242,547	241,811	241,902		645		645		242,547			.0	4,724	07/08/2024	2FE
81760H AG 7	SERVICEMASTER CO LLC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	82,998	82,998	81,136			1,862		1,862		82,998			.0	1,039	11/05/2026	3FE

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

QE05.72

1	2	3	4	5	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
82925B AE 5	SINCLAIR TELEVISION GROUP INC SECURED TE		09/30/2020	Redemption	100.0000	3,191	3,191	3,043	1,753		156		156		3,191			0	67	09/30/2026	3FE
83420L AK 7	SOLENIS INTERNATIONAL LP SECURED TERM LO		09/30/2020	Redemption	100.0000	1,900	1,900	1,810			90		90		1,900			0	19	06/26/2025	4FE
86333D AB 4	STRIKE LLC SENIOR SECURED TERM LOAN 10.		09/30/2020	Various		82,655	82,655	82,435	82,165		491		491		82,655			0	7,330	11/30/2022	4
86614D AH 1	SUMMIT MATERIALS LLC SUMMIT MATERIALS LL		09/28/2020	Redemption	100.0000	17,026	17,026	16,779	16,815		211		211		17,026			0	359	11/21/2024	3FE
87104N AG 6	SWITCH LTD TERM LOAN 2.397% 06/27/24		09/17/2020	Redemption	100.0000	186,667	186,667	169,867			16,800		16,800		186,667			0	2,031	06/27/2024	3FE
87264N AB 3	TPF II POWER LLC SENIOR SECURED TERM NOT		08/05/2020	GOLDMAN SACHS & CO		1,943,603	1,975,373	1,990,639	1,986,457		107		107		1,986,564		(42,961)	(42,961)	46,626	10/02/2025	3FE
87264N AB 3	TPF II POWER LLC SENIOR SECURED TERM NOT		09/30/2020	Redemption	100.0000	272,632	272,632	272,676	272,631		1		1		272,632			0	7,571	10/02/2025	3FE
88145L AB 0	TERRIER MEDIA BUYER INC SECURED TERM LOA		09/30/2020	Redemption	99.9488	4,915	4,917	4,673	1,242		242		242		4,915			0	112	12/17/2026	4FE
88233F AK 6	VISTRA OPERATIONS COMPANY LLC SECUREDTER		09/30/2020	Redemption	100.0000	44,783	44,783	43,289	18,371		1,492		1,492		44,783			0	668	12/31/2025	2FE
88632N AP 5	TIBCO SOFTWARE INC SECURED TERM LOAN 3		08/28/2020	Redemption	100.0000	3,707	3,707	3,537			170		170		3,707			0	45	06/30/2026	4FE
89334G AX 2	TRANS UNION LLC SECURED TERM LOAN 1.97		09/30/2020	Redemption	100.0000	5,286	5,286	4,927	1,310		359		359		5,286			0	72	11/16/2026	3FE
89364M BS 2	TRANSDIGM INC SECURED TERM LOAN 2.397%		09/30/2020	Redemption	100.0000	1,250	1,250	1,144			106		106		1,250			0	13	08/22/2024	4FE
89609U AE 1	TRICO GROUP LLC SECURED TERM LOAN 8.00		09/21/2020	Tax Free Exchange		3,147,561	3,225,512	3,187,129	3,192,104		5,215		5,215		3,197,318		(49,757)	(49,757)	196,264	02/02/2024	4FE
89705D AD 4	TRONOX FINANCE LLC SECURED TERM LOAN 2		08/06/2020	Various		1,203,193	1,241,107	1,246,027	1,240,277		76		76		1,240,353		(37,160)	(37,160)	27,151	09/22/2024	4FE
90171X AB 7	TWIN RIVER WORLDWIDE HOLDINGS SECURED TE		09/30/2020	Redemption	100.0000	5,000	5,000	4,988	4,988		12		12		5,000			0	135	05/11/2026	3FE
90171X AD 3	TWIN RIVER WORLDWIDE HOLDINGS SECURED TE		09/30/2020	Redemption	100.0000	1,250	1,250	1,213			38		38		1,250			0	43	05/11/2026	3FE
90349Y AF 3	US ECOLOGY INC SECURED TERM LOAN 2.746		09/30/2020	Redemption	100.0000	3,750	3,750	3,736	3,736		14		14		3,750			0	94	11/01/2026	3FE
90351H AB 4	US FOODS INC SECURED TERM LOAN 1.897%		09/30/2020	Redemption	100.0000	6,617	6,617	6,097			520		520		6,617			0	76	06/27/2023	4FE
90932R AE 4	UNITED AIRLINES INC TERM LOAN 1.970% 0		09/22/2020	Various		3,756,359	4,144,444	4,138,977	4,139,459		(4,103)		(4,103)		4,135,356		(378,997)	(378,997)	59,110	04/01/2024	3FE
91136E AJ 4	UNITED RENTALS INC. SECUREDTERMLOAN 1.		09/30/2020	Redemption	100.0000	22,645	22,645	22,548	19,924		85		85		22,645			0	409	10/31/2025	2FE
91335P AH 2	UNIVAR USA INC SECURED TERM LOAN 2.220		09/30/2020	Redemption	98.4996	2,126	2,159	2,094			32		32		2,126			0	5	07/01/2026	3FE

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

QE05.73

1	2	3	4	5	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
91359H AP 3	UNIVERSAL HEALTH SERVICES INC SECURED TER		09/30/2020	Redemption	100.0000	12,500	12,500	12,463	12,467		33		33		12,500		0	0	241	10/31/2025	2FE
91820U AQ 3	VFH PARENT LLC SECURED TERM LOAN 3.246		08/13/2020	Redemption	100.0000	433,199	433,199	428,732	376,921		8,798		8,798		433,199		0	0	11,388	03/01/2026	3FE
92345M AQ 5	VERINT SYSTEMS INC. TERM LOAN 2.234%		08/03/2020	Redemption	100.0000	5,133	5,133	4,995			138		138		5,133		0	0	29	06/28/2024	3FE
92531H AB 3	VERSCEND HOLDING CORP SECURED TERM LOAN		09/30/2020	Redemption	100.0000	1,763	1,763	1,772	1,763				0		1,763		0	0	71	08/27/2025	4FE
92565E AB 9	VICI PROPERTIES 1 LLC SENIOR SECURED TER		07/29/2020	UBS WARBURG LLC		2,868,750	3,000,000	3,007,505	2,998,170		220		220		2,998,390		(129,640)	(129,640)	46,943	12/20/2024	2FE
92645D AG 4	VICTORY CAPITAL HOLDINGS INC SECURED TER		09/30/2020	Redemption	100.0000	76,520	76,520	76,587			(67)		(67)		76,520		0	0	1,446	07/01/2026	3FE
92929L AT 5	WMG ACQUISITION CORP SECURED TERM LOAN		08/12/2020	Redemption	100.0000	786,451	786,451	718,301			68,150		68,150		786,451		0	0	4,345	11/01/2023	3FE
92940J AB 4	W R GRACE & CO - CONN SECURED TERM LOAN		09/30/2020	Redemption	100.0000	1,820	1,820	1,803			17		17		1,820		0	0	11	04/03/2025	2FE
92940J AD 0	W R GRACE & CO - CONN SECURED TERM LOAN		09/30/2020	Redemption	100.0000	3,119	3,119	3,089			30		30		3,119		0	0	18	04/03/2025	3FE
92966# AA 3	WESTERN GENERATION PARTNERS S SENIOR SECU		07/28/2020	Redemption	100.0000	1,191	1,191	1,190	1,190		1		1		1,191		0	0	31	11/14/2023	4FE
93369P AF 1	WAND NEWCO 3 INC SECURED TERM LOAN 3.147		09/30/2020	Redemption	100.0000	2,250	2,250	2,089			161		161		2,250		0	0	43	02/05/2026	4FE
94120X AB 1	WATERBRIDGE OPERATING LLC SECURED TERM L		09/30/2020	Redemption	100.0000	625	625	609	610		15		15		625		0	0	34	06/22/2026	4FE
948627 AW 4	WEIGHT WATCHERS INTL INC SECURED TERM LO		09/30/2020	Redemption	100.0000	90,281	90,281	86,505	52,340		3,739		3,739		90,281		0	0	3,073	11/29/2024	3FE
95810D AR 2	WESTERN DIGITAL CORP SECURED TERM LOAN 1		07/31/2020	Redemption	100.0000	88,580	88,580	76,603			11,977		11,977		88,580		0	0	680	04/29/2023	2FE
96244U AD 9	WHATABRANDS LLC SECURED TERM LOAN 2.90		09/30/2020	Redemption	100.0000	873	873	871			2		2		873		0	0	18	07/31/2026	4FE
97417A AB 6	WINK HOLDCO INC SECURED TERM LOAN 4.00		09/30/2020	Redemption	100.0000	1,798	1,798	1,545			254		254		1,798		0	0	37	12/02/2024	4FE
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU		07/13/2020	WELLS FARGO SECURITIES		1,889,535	1,994,924	1,987,527	1,988,535		633		633		1,989,168		(99,633)	(99,633)	31,801	05/30/2025	3FE
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU		09/30/2020	Redemption	100.0000	11,765	11,765	11,390	10,393		362		362		11,765		0	0	234	05/30/2025	3FE
98919X AB 7	FRONT RANGE BIDCO INC SECURED TERM LOAN		09/30/2020	Redemption	100.0000	1,000	1,000	998			3		3		1,000		0	0	19	03/09/2027	4FE
98931Y AC 7	ZEKELMAN INDUSTRIES INC SECURED TERM LOA		09/30/2020	Redemption	99.1018	2,453	2,475	2,445			8		8		2,453		0	0	17	01/24/2027	3FE
98975V AK 2	ZODIAC POOL SOLUTIONS LLC SECURED TERM L		09/30/2020	Redemption	100.0000	9,542	9,542	9,542					0		9,542		0	0	170	07/02/2025	3FE
000000 00 0	HARRIS CORPORATION TERM LOAN 6.250% 0		09/30/2020	Redemption	100.0000	4,993	4,993	4,787	4,811		182		182		4,993		0	0	220	04/29/2024	4FE

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

QE05.74

1	2	3	4	5	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
000000 00 0	LIGHTSTONE HOLDCO LLC SENIOR SECURED TER		08/04/2020	CREDIT SUISSE FIRST BOSTON COR		2,475,208	2,839,829	2,853,684	2,850,128		(1,351)		(1,351)		2,848,777		(373,569)	(373,569)	114,507	01/30/2024	4FE
000000 00 0	SABERT CORP TERM LOAN 5.500% 12/10/26		07/01/2020	Redemption 100.0000		2,340	2,340	2,161			179		179		2,340			0	18	12/10/2026	4Z
000000 00 0	PORTS AMERICA HOLDINGS INC TERM LOAN 5		09/30/2020	Various		35,000	35,000	35,000	35,000				0		35,000			0	1,211	04/26/2025	3
000000 00 0	STADCO LA LLC SECUREDREVELOAN 2.000		07/31/2020	Various		11,414	11,414	11,414	9,117				0		11,414			0	138	05/01/2023	2
000000 00 0	STADCO LA LLC SECUREDREVELOAN 2.000		08/31/2020	Various		12,298	12,298	12,298	9,537				0		12,298			0	164	05/01/2023	2Z
000000 00 0	DIMORA BRANDS INC SECURED TERM LOAN 4		09/30/2020	Redemption 100.0000		9,998	9,998	9,898	9,926		72		72		9,998			0	364	08/24/2024	4FE
000000 00 0	REGIONALCARE HOSPITAL PARTNERS SECURED T		08/07/2020	GOLDMAN SACHS & CO		128,548	131,972	130,652	130,808		103		103		130,910		(2,362)	(2,362)	4,734	11/16/2025	4FE
000000 00 0	BOJANGLES RESTAURANTS INC SECURED TERM L		09/30/2020	Redemption 100.0000		7,500	7,500	7,350	7,366		134		134		7,500			0	316	01/28/2026	4FE
000000 00 0	ULTIMATE SOFTWARE GRP INC. SECURED TERM		09/30/2020	Redemption 99.3587		4,239	4,266	4,201	2,163		48		48		4,239			0	85	05/03/2026	4FE
000000 00 0	NASCAR HOLDINGS INC SECURED TERM LOAN		07/29/2020	CITIGROUP GLOBAL MKT INC		916,413	941,117	936,411	936,530		342		342		936,871		(20,459)	(20,459)	19,379	10/19/2026	3FE
000000 00 0	PLAYTIKA HOLDING CORP SECURED TERM LOAN		09/30/2020	Redemption 100.0000		5,975	5,975	5,960			15		15		5,975			0	143	12/10/2024	4FE
000000 00 0	T-MOBILE USA INC SECURED TERM LOAN 3.1		09/30/2020	Redemption 100.0000		14,455	14,455	14,260			195		195		14,455			0	180	04/01/2027	2FE
C3301D AD 0	ATLANTIC POWER SECURED TERM LOAN 3.500		09/30/2020	Redemption 100.0000		339,358	339,358	339,490			(132)		(132)		339,358			0	8,442	04/19/2025	3FE
C8000C AB 9	PANTHER BF AGGREGATOR 2 LP SECURED TERM		07/30/2020	J.P. MORGAN SECURITIES INC		3,890,000	4,000,000	3,960,300	3,963,427		3,136		3,136		3,966,563		(76,563)	(76,563)	105,675	04/30/2026	4FE
C8000C AB 9	PANTHER BF AGGREGATOR 2 LP SECURED TERM		09/30/2020	Redemption 100.0000		6,174	6,174	6,174	6,174				0		6,174			0	202	04/30/2026	4FE
G9341J AG 5	VERITAS US INC / VERITAS BERMU SECURED T		08/01/2020	Redemption 100.0000		(9)	(9)	(9)	(62)		53		53		(9)			0	28	01/27/2023	4FE
G9341J AG 5	VERITAS US INC / VERITAS BERMU SECURED T		08/20/2020	Taxable Exchange		340,736	346,419	323,902	326,023		3,771		3,771		329,794		10,942	10,942	13,361	01/27/2023	4FE
G9341J AL 4	VERITAS US INC SECURED TERM LOAN 6.500		08/20/2020	Redemption 100.0000		59,280	59,280	58,308			972		972		59,280			0		09/01/2025	4FE
N4776# AB 1	AXALTA COATING SYSTEMS US HOLD SENIOR SE		09/30/2020	Redemption 100.0000		2,444	2,444	2,441	2,442		2		2		2,444			0	56	06/01/2024	3FE
35100D AR 7	FOUR SEASONS HOLDINGS INC TERM LOAN 2	A	09/30/2020	Redemption 0.0000							(3)		(3)					0	9	11/30/2023	3FE
68371Y AJ 2	OPEN TEXT CORP SECUREDTERMLOAN 1.984%	A	08/03/2020	BARCLAYS CAPITAL		3,404,541	3,500,000	3,501,419	3,500,006		(4)		(4)		3,500,002		(95,461)	(95,461)	59,075	05/30/2025	2FE
68371Y AJ 2	OPEN TEXT CORP SECUREDTERMLOAN 1.984%	A	09/30/2020	Redemption 100.0000		25,221	25,221	25,087	21,208		159		159		25,221			0	434	05/30/2025	2FE

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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	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
000000 00 0	AIR CANADA SECURED TERM LOAN 1.970% 10	A	07/07/2020	J.P. MORGAN SECURITIES INC.....		474,549	498,299	500,168	500,115		(243)		(243)		499,872		(25,322)	(25,322)	7,267	10/06/2023	3FE.....
000000 00 0	AIR CANADA SECURED TERM LOAN 1.970% 10	A	09/30/2020	Redemption 100.0000.....		13,299	13,299	13,349	13,348		(48)		(48)		13,299				263	10/06/2023	3FE.....
000000 00 0	GRIZZLY ACQUISITIONS INC SECURED TERM LOAN	A	09/30/2020	Redemption 100.0000.....		1,231	1,231	1,239	1,238		(7)		(7)		1,231				33	10/01/2025	3FE.....
C2918P AC 2	DHX MEDIA LTD SECURED TERM LOAN 5.250%	A	08/10/2020	RBC DOMINION SECURITIES INC.....		2,444,051	2,577,298	2,515,130	2,524,011		7,276		7,276		2,531,287		(87,236)	(87,236)	78,752	12/29/2023	4FE.....
C3604M AM 4	GATEWAY CASINOS AND ENTERTAINM SENIOR SE	A	09/22/2020	BANK OF MONTREAL.....		1,489,872	1,894,035	1,884,608	1,878,111		1,183		1,183		1,887,948		(398,076)	(398,076)	69,279	12/01/2023	4FE.....
C4927U AB 8	KESTREL BIDCO INC SECURED TERM LOAN 4.	A	08/04/2020	RBC DOMINION SECURITIES INC.....		818,419	1,023,574	1,011,633	1,011,664		908		908		1,012,572		(194,153)	(194,153)	17,851	12/11/2026	4FE.....
C4927U AB 8	KESTREL BIDCO INC SECURED TERM LOAN 4.	A	09/30/2020	Redemption 100.0000.....		5,575	5,575	5,518	4,843		57		57		5,575				176	12/11/2026	4FE.....
C6901L AH 0	BURGER KING NEWCO SECURED TERM LOAN 1.	A	09/30/2020	Redemption 100.0000.....		8,890	8,890	8,366			524		524		8,890				92	11/19/2026	3FE.....
C9413P AZ 6	BAUSCH HEALTH COMPANIES INC SECURED TERML	A	07/29/2020	BARCLAYS CAPITAL.....		2,656,125	2,700,000	2,688,424	2,687,651		1,258		1,258		2,688,909		(32,784)	(32,784)	63,207	06/02/2025	3FE.....
C9413P AZ 6	BAUSCH HEALTH COMPANIES INC SECURED TERML	A	07/16/2020	Redemption 98.9998.....		761	769	760			2		2		761					06/02/2025	3FE.....
00135B AC 7	AI CONVOY LUXEMBOURG SA RL SECURED TERM	D	07/29/2020	CREDIT SUISSE FIRST BOSTON COR		972,563	997,500	992,513			148		148		992,660		(20,098)	(20,098)	15	01/18/2027	4FE.....
46611V AU 9	JBS USA LUX SA SECURED TERM LOAN 2.147	D	09/30/2020	Redemption 100.0000.....		8,198	8,198	7,866	2,193		339		339		8,198				129	05/01/2026	3FE.....
78466D BE 3	SS&C TECHNOLOGIES HOLDINGS EUR SECUREDTE	D	09/30/2020	Redemption 98.2236.....		19,059	19,404	19,022	6,096		39		39		19,059				103	04/16/2025	3FE.....
000000 00 0	GVC HOLDINGS PLC SECURED TERMLOAN 3.500	D	07/01/2020	Redemption 100.0000.....		11,250	11,250	11,222	11,229		21		21		11,250				330	03/29/2024	3FE.....
G4770Q AJ 4	INEOS ENTERPRISES HOLDINGS II SECURED TE	D	08/31/2020	BARCLAYS CAPITAL.....		1,585,818	1,631,247	1,615,914			1,014		1,014		1,616,927		(31,110)	(31,110)	20,888	08/28/2026	4FE.....
L1957L AB 7	CONSOLIDATED ENERGY FINANCE SA SECURED T	D	09/30/2020	Redemption 100.0000.....		1,768	1,768	1,706	1,709		59		59		1,768				47	05/07/2025	3FE.....
L5582B AT 4	ION TRADING TECHNOLOGIES SARL SECURED TE	D	09/30/2020	Redemption 100.0000.....		1,089	1,089	1,057	1,059		31		31		1,089				45	11/21/2024	4FE.....
L8908Y AB 4	SUNSHINE LUXEMBOURG VII SARL SECURED TER	D	08/20/2020	MORGAN STANLEY & CO. INC.....		2,938,265	2,985,000	2,964,613	2,965,214		1,562		1,562		2,966,776		(28,512)	(28,512)	46,841	09/25/2026	4FE.....
N0805E AL 5	AVAST SOFTWARE BV SENIOR SEC TERM LOAN	D	07/29/2020	CREDIT SUISSE FIRST BOSTON COR		1,815,844	1,836,664	1,837,242	1,851,291		(4,962)		(4,962)		1,846,329		(30,486)	(30,486)	35,499	09/29/2023	3FE.....
N1603L AD 9	BRIGHT BIDCO BV TERM LOAN 4.500% 06/30	D	09/30/2020	Various.....		4,993	4,993	2,746	5,038		2,245	2,289	(44)		4,993				184	06/30/2024	5FE.....
N8232N AB 3	STARFRUIT FINCO BV SECURED TERMLOAN 3.1	D	09/30/2020	Redemption 100.0000.....		3,015	3,015	2,900	852		145		145		3,015				45	10/01/2025	4FE.....

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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
N8233B AC 6	STARS GROUP HOLDINGS BV SECURED TERM LOAN	D	09/30/2020	Redemption 100.0000		12,577	12,577	12,550	12,554		23		23		12,577			0	547	07/10/2025	2FE
8299999	Total - Bonds - Unaffiliated Bank Loans					124,861,762	130,469,900	129,120,022	92,184,317	0	1,585,497	2,289	1,583,208	0	129,855,033	0	(4,993,276)	(4,993,276)	2,532,724	XXX	XXX
8399997	Total - Bonds - Part 4					1,636,424,211	1,650,320,857	1,627,823,482	1,434,023,312	1,129	9,658,121	4,334,968	5,324,282	4,134,833	1,627,673,129	(3,183,436)	1,706,913	(1,476,523)	61,262,942	XXX	XXX
8399999	Total - Bonds					1,636,424,211	1,650,320,857	1,627,823,482	1,434,023,312	1,129	9,658,121	4,334,968	5,324,282	4,134,833	1,627,673,129	(3,183,436)	1,706,913	(1,476,523)	61,262,942	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
74460W 10 7	PUBLIC STORAGE PUBLIC STORAGE		09/30/2020	Call 25.0000	200,000.000	5,000,000		4,544,000	4,544,000				0		4,544,000		456,000	456,000	195,000	XXX	2FE
74460W 80 0	PUBLIC STORAGE PUBLIC STORAGE		07/10/2020	Call 25.0000	320,000.000	8,000,000		7,363,200	7,363,200				0		7,363,200		636,800	636,800	215,000	XXX	2FE
74460W 87 5	PUBLIC STORAGE PUBLIC STORAGE		09/30/2020	Call 25.0000	160,000.000	4,000,000		3,600,000	3,600,000				0		3,600,000		400,000	400,000	156,000	XXX	2FE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					17,000,000	XXX	15,507,200	15,507,200	0	0	0	0	0	15,507,200	0	1,492,800	1,492,800	566,000	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					17,000,000	XXX	15,507,200	15,507,200	0	0	0	0	0	15,507,200	0	1,492,800	1,492,800	566,000	XXX	XXX
8999999	Total - Preferred Stocks					17,000,000	XXX	15,507,200	15,507,200	0	0	0	0	0	15,507,200	0	1,492,800	1,492,800	566,000	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
03272L 10 8	ANAPLAN INC		09/01/2020	DIRECT	4,441.000	276,232	XXX	258,244					0		258,244		17,988	17,988		XXX	
18915M 10 7	CLOUDFLARE INC		09/29/2020	DIRECT	41,314.000	1,648,499	XXX	1,655,039					0		1,655,039		(6,540)	(6,540)		XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS INC		07/13/2020	DIRECT	9,511.000	1,070,699	XXX	1,020,245					0		1,020,245		50,455	50,455		XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS INC		08/26/2020	DIRECT	6,288.000	728,336	XXX	674,514					0		674,514		53,822	53,822		XXX	
55087P 10 4	LYFT INC		09/08/2020	DIRECT	4,300.000	125,564	XXX	122,593					0		122,593		2,971	2,971		XXX	
59045L 10 6	MERSANATHERAPEUTICS INC		09/16/2020	DIRECT	5,838.010	145,794	XXX	141,105					0		141,105		4,689	4,689		XXX	
60937P 10 6	MONGODB INC		07/01/2020	DIRECT		(1)	XXX						0				(1)	(1)		XXX	
70614W 10 0	PELTONINTERACTIVE INC		09/04/2020	DIRECT	12,120.000	976,729	XXX	997,234					0		997,234		(20,504)	(20,504)		XXX	
83088V 10 2	SLACKTECHNOLOGIES INC		09/09/2020	DIRECT	54,478.000	1,821,714	XXX	1,863,959					0		1,863,959		(42,245)	(42,245)		XXX	
852234 10 3	SQUARE INC		07/01/2020	DIRECT		12	XXX						0				12	12		XXX	
88025T 10 2	TENABLE HOLDINGS INC TENABLE HOLDINGS IN		07/08/2020	DIRECT	21,618.000	650,258	XXX	633,889					0		633,889		16,369	16,369		XXX	
88339P 10 1	REALREAL INC		08/18/2020	DIRECT	34,330.000	578,648	XXX	566,788					0		566,788		11,860	11,860		XXX	
88339P 10 1	REALREAL INC		09/15/2020	DIRECT	5,444.000	92,508	XXX	96,195					0		96,195		(3,687)	(3,687)		XXX	
922042 84 1	VANGUARD EMR MRKTS STK INX CL OPEN_END F		07/23/2020	WELLS FARGO SECURITIES	1,379.880	49,800	XXX	49,524	50,987	(1,463)			(1,463)		49,524		276	276	253	XXX	
957663 67 7	WESTERN ASSET CORE BOND CL IS OPEN_END F		07/23/2020	WELLS FARGO SECURITIES	4,028.990	55,600	XXX	50,926	52,498	(1,571)			(1,571)		50,926		4,674	4,674	550	XXX	
72352L 10 6	PINTEREST INC CLASS A		09/01/2020	DIRECT	4,717.000	171,780	XXX	170,189					0		170,189		1,591	1,591		XXX	
31810T 10 1	FINVOLUTION GROUP ADR #US31810T1016	D	07/21/2020	DIRECT	62,762.000	128,751	XXX	132,428					0		132,428		(3,677)	(3,677)		XXX	
G59669 10 4	MEITUAN DIANPING	B	08/07/2020	DIRECT	42,022.990	1,125,748	XXX	1,021,295					0		1,021,530	235	104,218	104,453		XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					9,646,671	XXX	9,454,167	103,485	(3,034)	0	0	(3,034)	0	9,454,402	235	192,271	192,506	803	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
15850@ 10 7	CHAMPION OPCO LLC CHAMPION OPCO LLC		09/10/2020	DIRECT	237,986.080		XXX	2,618	2	2,615			2,615		2,618		(2,618)	(2,618)		XXX	
70583# 11 2	PELICAN PRODUCTS INC PELICAN PRODUCTS IN		07/01/2020	DIRECT	575,714.000		XXX	309	725,758	(725,449)			(725,449)		309		(309)	(309)		XXX	
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					0	XXX	2,927	725,760	(722,834)	0	0	(722,834)	0	2,927	0	(2,927)	(2,927)	0	XXX	XXX

QE05.76

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
9799997	Total - Common Stocks - Part 4.....					9,646,671	XXX	9,457,094	829,245	(725,868)	0	0	(725,868)	0	9,457,329	235	189,344	189,579	803	XXX	XXX
9799999	Total - Common Stocks.....					9,646,671	XXX	9,457,094	829,245	(725,868)	0	0	(725,868)	0	9,457,329	235	189,344	189,579	803	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					26,646,671	XXX	24,964,294	16,336,445	(725,868)	0	0	(725,868)	0	24,964,529	235	1,682,144	1,682,379	566,803	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					1,663,070,882	XXX	1,652,787,776	1,450,359,757	(724,739)	9,658,121	4,334,968	4,598,414	4,134,833	1,652,637,658	(3,183,201)	3,389,057	205,856	61,829,745	XXX	XXX

QE05.77

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)	
Purchased Options - Hedging Other - Call Options and Warrants																							
QE06	MAR19TSLAUSC@380 SEP24SPXC@4808 BHF1N6GS7 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97.	06/27/2019....	09/30/2024....	..205,903	..989,979,508	4808.....	.....55,000	-	-	.....10,402,615	.....10,402,615	.....6,209,701	-	-	-	-	-	-
	MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PSX41	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02...	07/30/2019....	07/30/2021....	-	.....1,000,000,000	0.02132.....	.....43,600,000	-	-	.....198,316,930	.....198,316,930	.....146,565,197	-	-	-	-	-	-
	MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PT078	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02...	07/30/2019....	07/30/2021....	-	.....500,000,000	0.02129.....	.....43,700,000	-	-	.....98,895,908	.....98,895,908	.....69,239,600	-	-	-	-	-	-
	MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PVFX0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27..	07/31/2019....	07/30/2021....	-	.....1,000,000,000	0.01456.....	.....21,337,500	-	-	.....90,271,068	.....90,271,068	.....74,106,370	-	-	-	-	-	-
	MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PXA9	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02...	08/01/2019....	08/02/2021....	-	.....750,000,000	0.02044.....	.....32,000,000	-	-	.....137,302,600	.....137,302,600	.....103,531,822	-	-	-	-	-	-
	MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PZEX2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX57XV54....	08/02/2019....	08/02/2021....	-	.....1,500,000,000	0.01398.....	.....28,200,000	-	-	.....123,904,818	.....123,904,812	.....103,064,198	-	-	-	-	-	-
	MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1Q1A77	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02...	08/05/2019....	08/05/2021....	-	.....250,000,000	0.02045.....	.....17,400,000	-	-	.....45,786,660	.....45,786,660	.....34,495,055	-	-	-	-	-	-
	MAR19TSLAUSC@380 OCT20MXEAC@2261 BHF1RWDJ9	Variable Annuities.....	Exh 5.....	Equity/Index	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27..	09/19/2019....	10/16/2020....	..55,117	..124,619,537	2261.....	.....279,443	-	-	.....55	.....55	.....(489,743)	-	-	-	-	-	-
	MAR19TSLAUSC@380 NOV20MXEAC@1897 BHF1TZJM7	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFQFN3BB653...	11/05/2019....	11/20/2020....	..42,180	..80,015,460	1897.....	.....6,055,487	-	-	.....1,715,130	.....1,715,130	.....(5,700,472)	-	-	-	-	-	-
	MAR19TSLAUSC@380 NOV20RXYC@1512 BHF1TZJN5	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97.	11/05/2019....	11/20/2020....	..52,914	..80,005,968	1512.....	.....9,399,294	-	-	.....3,725,508	.....3,725,508	.....(7,862,392)	-	-	-	-	-	-
	MAR19TSLAUSC@380 NOV20SPXC@2970 BHF1TZJS4	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS.....	R0MUWSPF8MPRO8K5P83	11/05/2019....	11/20/2020....	..60,601	..179,984,970	2970.....	.....16,256,218	-	-	.....25,625,062	.....25,625,062	.....3,408,791	-	-	-	-	-	-
	MAR19TSLAUSC@380 DEC20MXEAC@1964 BHF1VCC18	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP57OUK5573....	12/06/2019....	12/18/2020....	..8,700	..17,086,800	1964.....	.....986,157	-	-	.....232,553	.....232,553	.....(944,624)	-	-	-	-	-	-
	MAR19TSLAUSC@380 DEC20SPXC@3269 BHF1VCC59	Variable Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868....	12/06/2019....	12/18/2020....	..64,200	..209,869,800	3269.....	.....8,565,564	-	-	.....14,232,136	.....14,232,136	.....3,235,252	-	-	-	-	-	-
	MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF1WJUY0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX57XV54....	01/03/2020....	06/11/2021....	-	.....1,000,000,000	0.0145.....	.....19,800,000	-	-	.....87,541,593	.....87,541,593	.....67,741,593	-	-	-	-	-	-
	MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF1WRX03	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30...	01/09/2020....	06/21/2021....	-	.....250,000,000	0.0145.....	.....4,600,000	-	-	.....21,993,140	.....21,993,140	.....17,393,140	-	-	-	-	-	-

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)
MIZUHO CAPITAL MARKETS LLC BHF1WU8E4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30...	01/10/2020...	06/21/2021.....	-	.400,000,000	0.0145.....	-	8,000,000	-	35,189,024		35,189,024	27,189,024	-	-	-	-	-	-
MAR19TSLAUSC@380 18Mx20SWAPTIONSYNTH BHF1WU9L7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	01/10/2020...	07/30/2021.....	-	.500,000,000	0.0145.....	-	10,575,000	-	44,708,427		44,708,427	34,133,427	-	-	-	-	-	-
MAR19TSLAUSC@380 18Mx20SWAPTIONSYNTH BHF1XECV6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	01/16/2020...	07/30/2021.....	-	.350,000,000	0.0145.....	-	7,224,000	-	31,295,899		31,295,899	24,071,899	-	-	-	-	-	-
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1XH3R8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30...	01/17/2020...	01/19/2021.....	-	.500,000,000	0.0145.....	-	6,589,750	-	40,502,529		40,502,529	33,912,779	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB21RTYC@1824 BHF1XQMC0	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	01/22/2020...	02/19/2021.....	26,183	47,757,792	1824.....	-	1,409,007	-	259,747		259,747	(1,149,260)	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF1XQMW6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	01/21/2020...	04/22/2021.....	-	.500,000,000	0.0145.....	-	-	-	42,751,966		42,751,966	42,751,966	-	-	-	-	-	-
MAR19TSLAUSC@380 1.58x20SWAPTIONSYNTH BHF1XQSR1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	01/21/2020...	08/02/2021.....	-	.285,000,000	0.0145.....	-	5,985,000	-	25,526,417		25,526,417	19,541,417	-	-	-	-	-	-
MAR19TSLAUSC@380 11Mx20SWAPTIONSYNTH BHF1XVNK0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	01/23/2020...	12/23/2020.....	-	.600,000,000	0.0145.....	-	10,410,000	-	47,515,741		47,612,630	37,105,741	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF1Y1UW1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	01/27/2020...	04/12/2021.....	-	.300,000,000	0.0145.....	-	8,362,500	-	25,542,036		25,542,036	17,179,536	-	-	-	-	-	-
MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF1Z29T9	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	02/14/2020...	07/30/2021.....	-	.500,000,000	0.0145.....	-	16,625,000	-	44,708,427		44,708,427	28,083,427	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR21SPXC@3338 BHF1ZTEM9	Variable Annuities.....	Exh 5.....	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	03/02/2020...	03/19/2021.....	51,661	172,444,418	3338.....	-	3,862,693	-	12,327,304		12,327,304	8,464,611	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR21MXEAC@2003 BHF1ZTER8	Variable Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868...	03/02/2020...	03/19/2021.....	12,734	25,506,202	2003.....	-	437,668	-	503,040		503,040	65,372	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF20U5S9	Fixed Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/19/2020...	02/16/2026.....	59	99,474	1686.....	-	2,726	-	7,217		7,217	4,492	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF20U5U4	Fixed Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/19/2020...	02/20/2026.....	40	132,480	3312.....	-	6,889	-	14,318		14,318	7,429	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF20U609	Fixed Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/19/2020...	02/25/2026.....	162	495,072	3056.....	-	34,358	-	65,045		65,045	30,687	-	-	-	-	-	-

QE06.1

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)
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF20U617	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/19/2020....	02/18/2026....	22	37,048	1684.....	-	1,867	-	3,125		3,125	1,258	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF20U641	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/19/2020....	02/24/2026....	111	343,989	3099.....	-	31,578	-	54,937		54,937	23,359	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB26RTYC@1688 BHF20VR46	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/26/2020....	02/16/2026....	17	28,696	1688.....	-	1,156	-	3,447		3,447	2,291	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB26SPXC@3358 BHF20VR53	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/26/2020....	02/11/2026....	2	6,716	3358.....	-	444	-	1,139		1,139	695	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB26SPXC@3116 BHF20VRB0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/26/2020....	02/26/2026....	2	6,232	3116.....	-	604	-	1,375		1,375	771	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|G| BHF21RPY0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/03/2026....	7	10,402	1486.....	-	626	-	1,100		1,100	474	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF21RQ37	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/09/2026....	36	49,536	1376.....	-	4,468	-	7,554		7,554	3,086	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF21RQ60	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/02/2026....	240	364,320	1518.....	-	30,785	-	48,352		48,352	17,567	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF21RQE3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/23/2020....	03/06/2026....	650	1,889,550	2907.....	-	227,502	-	362,517		362,517	135,015	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF21RQG8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/16/2020....	03/06/2026....	690	1,978,230	2867.....	-	275,567	-	443,986		443,986	168,418	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0| BHF21RQM5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/06/2026....	424	1,252,920	2955.....	-	108,879	-	169,672		169,672	60,793	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25|D10|GF| BHF21RQR4	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/03/2026....	166	498,498	3003.....	-	43,270	-	68,527		68,527	25,257	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26RTYC@1518 BHF21RSK7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27....	05/06/2020....	03/02/2026....	12	18,216	1518.....	-	2,374	-	3,296		3,296	921	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26RTYC@1474 BHF21RSL5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27....	05/06/2020....	03/04/2026....	9	13,266	1474.....	-	1,917	-	2,660		2,660	743	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2920 BHF21RSM3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSPRFMYCMCUXFT09....	05/06/2020....	03/09/2026....	107	312,440	2920.....	-	53,735	-	84,795		84,795	31,060	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A C PS 1Y U7 D10 GF0 BHF21RW55	Fixed Annuities.....	Exh 5.....	Equity/ ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/19/2026....	23	23,000	1000.....	-	2,155	-	2,884		2,884	729	-	-	-	-	-	-

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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 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF21RWH9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/20/2026....	194	210,296	1084.....	-	20,252	-	28,308		28,308	8,056	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF21RZA1	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/17/2026....	91	219,401	2411.....	-	21,984	-	30,292		30,292	8,308	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF21RZC7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/20/2026....	787	1,861,255	2365.....	-	205,296	-	275,813		275,813	70,516	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25|D10|GF BHF21RZD5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/21/2026....	362	880,746	2433.....	-	98,996	-	133,518		133,518	34,522	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF21RZE3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/19/2026....	42	43,092	1026.....	-	5,990	-	10,355		10,355	4,365	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF21RF0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/25/2026....	110	121,220	1102.....	-	19,213	-	32,934		32,934	13,721	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF21RZG8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	04/16/2020....	03/17/2026....	89	213,778	2402.....	-	31,938	-	51,692		51,692	19,754	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF21RZH6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	04/23/2020....	03/20/2026....	854	2,035,936	2384.....	-	427,343	-	650,507		650,507	223,164	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0 BHF21RZJ2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	04/16/2020....	03/20/2026....	631	1,504,935	2385.....	-	344,931	-	536,063		536,063	191,132	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26RTYC@1049 BHF21RZL7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	05/06/2020....	03/18/2026....	26	27,274	1049.....	-	10,469	-	14,155		14,155	3,685	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26RTYC@1055 BHF21RZM5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	05/06/2020....	03/20/2026....	163	171,965	1055.....	-	65,136	-	88,077		88,077	22,941	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2400 BHF21RZN3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/06/2020....	03/23/2026....	5	12,000	2400.....	-	3,787	-	5,542		5,542	1,754	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2375 BHF21RZP8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/06/2020....	03/20/2026....	204	484,500	2375.....	-	157,374	-	229,421		229,421	72,047	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2508 BHF21RZQ6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/06/2020....	03/25/2026....	138	346,104	2508.....	-	96,825	-	143,339		143,339	46,514	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF21TQW9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	02/27/2026....	303	915,969	3023.....	-	75,659	-	121,529		121,529	45,870	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF21TQZ2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	02/24/2026....	10	16,280	1628.....	-	707	-	1,065		1,065	358	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U50 D10 GF0 BHF21TR08	Fixed Annuities.....	Exh 5.....	Equity/ ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	04/16/2020....	02/24/2026....	10	32,260	3226.....	-	1,987	-	3,429		3,429	1,442	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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MAR19TSLAUSC@380 CLIQUET A P PS 1Y U60 D10 GF0 BHF21TR32	Fixed Annuities.....	Exh 5.....	Equity/ ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/16/2020....	02/27/2026....	337	1,016,392	3016.....	-	106,924	-	175,517		175,517	68,593	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB26RTYC@1553 BHF21TR40	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/20/2020....	02/26/2026....	9	13,977	1553.....	-	1,123	-	2,328		2,328	1,205	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB26SPXC@3116 BHF21TR65	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	04/20/2020....	02/26/2026....	10	31,160	3116.....	-	4,171	-	6,875		6,875	2,703	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB26SPXC@2979 BHF21TR73	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	04/20/2020....	02/27/2026....	32	95,328	2979.....	-	15,106	-	24,294		24,294	9,188	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF226YA7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/21/2020....	02/20/2026....	94	308,790	3285.....	-	16,428	-	31,022		31,022	14,594	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF22PRZ8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/06/2020....	03/30/2026....	147	168,168	1144.....	-	17,809	-	22,104		22,104	4,295	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF22PS12	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	03/27/2026....	51	133,008	2608.....	-	14,112	-	17,839		17,839	3,727	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF22PS46	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	03/27/2026....	222	573,426	2583.....	-	64,510	-	82,488		82,488	17,978	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF22PS53	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/11/2020....	03/27/2026....	52	59,592	1146.....	-	8,248	-	10,901		10,901	2,653	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF22PSB0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/11/2020....	03/27/2026....	106	119,674	1129.....	-	23,432	-	30,683		30,683	7,251	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF22PSE4	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/12/2020....	03/31/2026....	43	111,800	2600.....	-	14,724	-	22,137		22,137	7,413	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF22PSM6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/12/2020....	03/27/2026....	358	904,666	2527.....	-	173,334	-	250,968		250,968	77,634	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0 BHF22PSN4	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/12/2020....	03/30/2026....	190	499,130	2627.....	-	97,480	-	141,073		141,073	43,593	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2539 BHF22PW74	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSRPFMYMUFXT09.	05/06/2020....	03/25/2026....	25	63,475	2539.....	-	17,091	-	25,476		25,476	8,385	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2537 BHF22PW90	Fixed Annuities.....	Exh 5.....	Equity/| ndex	WELLS FARGO BANK NA KB1H1DSRPFMYMUFXT09.	05/06/2020....	03/27/2026....	127	322,199	2537.....	-	87,202	-	129,594		129,594	42,392	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A C PS 1Y U7 D10 GF0 BHF22PWE9	Fixed Annuities.....	Exh 5.....	Equity/ ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/06/2020....	04/17/2026....	74	88,208	1192.....	-	8,371	-	10,240		10,240	1,869	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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MAR19TSLAUSC@380 CLIQUET A C PS 1Y U7.5 D10 GF0 BHF22PYT4	Fixed Annuities.....	Exh 5.....	Equity/ ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/06/2020....	04/17/2026....	167	199,231	1193.....	-	20,421	-	25,366		25,366	4,945	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF22PYW7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	04/17/2026....	236	659,384	2794.....	-	63,499	-	84,627		84,627	21,129	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF22PZ06	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	04/16/2026....	1,441	3,969,955	2755.....	-	419,624	-	548,644		548,644	129,020	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25|D10|GF BHF22PZ22	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	04/10/2026....	230	624,450	2715.....	-	69,626	-	90,132		90,132	20,506	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF22PZ55	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/11/2020....	04/16/2026....	178	213,956	1202.....	-	26,038	-	34,586		34,586	8,547	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF22PZ89	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	05/11/2020....	04/22/2026....	517	634,876	1228.....	-	99,993	-	132,234		132,234	32,241	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF22PZC0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	05/12/2020....	04/17/2026....	736	2,074,784	2819.....	-	216,192	-	329,042		329,042	112,850	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF22PZE6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	05/12/2020....	04/17/2026....	4,700	13,145,900	2797.....	-	1,904,841	-	2,811,634		2,811,634	906,793	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0 BHF22PZF3	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	05/12/2020....	04/16/2026....	2,711	7,460,672	2752.....	-	1,286,220	-	1,870,498		1,870,498	584,278	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26RTYC@1217 BHF22PZU0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	05/07/2020....	04/21/2026....	26	31,642	1217.....	-	7,556	-	11,376		11,376	3,820	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26RTYC@1228 BHF22PZW6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	05/07/2020....	04/17/2026....	108	132,624	1228.....	-	30,774	-	46,528		46,528	15,754	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26SPXC@2811 BHF22PYZ2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/07/2020....	04/21/2026....	80	224,880	2811.....	-	44,213	-	68,606		68,606	24,393	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26SPXC@2795 BHF22PZZ9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/07/2020....	04/17/2026....	1,037	2,898,415	2795.....	-	580,160	-	898,406		898,406	318,246	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26SPXC@2694 BHF22Q028	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/07/2020....	04/10/2026....	454	1,223,076	2694.....	-	275,442	-	419,716		419,716	144,274	-	-	-	-	-	-
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF240NW2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/01/2020....	07/30/2021....	-	500,000,000	0.0046.....	-	10,400,000	-	5,583,981		5,583,981	(4,816,019)	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF240NY8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/01/2020....	07/30/2021....	-	300,000,000	0.0046.....	-	6,300,000	-	3,350,389		3,350,389	(2,949,611)	-	-	-	-	-	-

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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 15Mx20SWAPTIONSYNTH BHF241G73	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/02/2020....	07/30/2021....	-	350,000,000	0.00432.....	-	7,385,000	-	3,638,930		3,638,930	(3,746,070)	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF241JY1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/02/2020....	07/30/2021....	-	500,000,000	0.0043.....	-	10,261,711	-	5,164,499		5,164,499	(5,097,212)	-	-	-	-	-	-
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF243P53	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/03/2020....	07/30/2021....	-	500,000,000	0.0042.....	-	8,500,000	-	5,030,368		5,030,368	(3,469,632)	-	-	-	-	-	-
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF243PA2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/03/2020....	07/30/2021....	-	500,000,000	0.0042.....	-	9,058,368	-	5,030,368		5,030,368	(4,028,000)	-	-	-	-	-	-
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF243PB0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYCUFXT09.	06/03/2020....	08/02/2021....	-	500,000,000	0.0044.....	-	8,916,000	-	5,365,499		5,365,499	(3,550,501)	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF244NZ7	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	05/22/2026....	77	103,873	1349.....	-	8,092	-	9,310		9,310	1,218	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|C|PS|1Y|U7|D10|GF0 BHF244P69	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	05/14/2026....	28	37,016	1322.....	-	3,380	-	3,976		3,976	596	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF244P85	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	05/08/2026....	241	311,372	1292.....	-	31,542	-	37,532		37,532	5,990	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF244PB8	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/22/2026....	21	62,748	2988.....	-	5,723	-	6,662		6,662	939	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF244PD4	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/19/2026....	397	1,175,517	2961.....	-	119,433	-	137,893		137,893	18,460	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF244PH5	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/15/2026....	460	1,344,580	2923.....	-	144,811	-	166,181		166,181	21,370	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF244PJ1	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/12/2026....	2,079	6,037,416	2904.....	-	713,019	-	801,166		801,166	88,148	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25|D10|GF BHF244PN2	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	05/12/2026....	509	1,486,789	2921.....	-	181,834	-	202,534		202,534	20,700	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF244PS1	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/22/2026....	29	39,904	1376.....	-	3,252	-	2,925		2,925	(327)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U45 D10 GF0 BHF244PT9	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/15/2026....	406	537,138	1323.....	-	73,212	-	67,158		67,158	(6,054)	-	-	-	-	-	-

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MAR19TSLAUSC@380 CLIQUET A P PS 1Y U55 D10 GF0 BHF244PU6	Fixed Annuities.....	Exh 5.....	Equity/ ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/14/2026....	3,490	4,533,510	1299.....	-	882,221	-	818,432		818,432	(63,790)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF244PV4	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	05/12/2026....	1,489	1,898,475	1275.....	-	439,687	-	410,058		410,058	(29,629)	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|P|PS|1Y|U40|D10|GF0| BHF244PW2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/21/2026....	172	510,668	2969.....	-	43,305	-	48,915		48,915	5,611	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|P|PS|1Y|U50|D10|GF0| BHF244PX0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/15/2026....	2,175	6,364,050	2926.....	-	799,961	-	913,904		913,904	113,943	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF244PY8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/22/2026....	136	401,880	2955.....	-	56,946	-	65,397		65,397	8,451	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF244Q01	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/08/2026....	4,478	12,936,942	2889.....	-	2,498,124	-	2,871,432		2,871,432	373,309	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF244Q50	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/11/2020....	04/30/2026....	24	31,464	1311.....	-	3,150	-	3,769		3,769	620	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF244Q68	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/08/2020....	04/30/2026....	44	57,684	1311.....	-	10,925	-	10,160		10,160	(766)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF244Q76	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	04/30/2026....	17	49,504	2912.....	-	5,361	-	6,177		6,177	816	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0| BHF244Q84	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/09/2020....	04/30/2026....	146	425,152	2912.....	-	50,168	-	56,688		56,688	6,520	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|P|PS|1Y|U50|D10|GF0| BHF244QA9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/21/2026....	35	99,050	2830.....	-	15,551	-	15,555		15,555	4	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF244QB7	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/24/2026....	983	2,815,312	2864.....	-	493,524	-	565,780		565,780	72,255	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF244QE1	Fixed Annuities.....	Exh 5.....	Equity/| ndex	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/28/2026....	349	999,187	2863.....	-	197,539	-	226,695		226,695	29,155	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26RTYC@1282 BHF245P66	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653....	06/09/2020....	04/27/2026....	11	14,102	1282.....	-	4,685	-	4,397		4,397	(288)	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26SPXC@2848 BHF245P82	Fixed Annuities.....	Exh 5.....	Equity/ ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	06/08/2020....	04/24/2026....	78	222,144	2848.....	-	56,226	-	65,281		65,281	9,055	-	-	-	-	-	-

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MAR19TSLAUSC@380 MAY26RTYC@1299 BHF245PM1	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	06/09/2020...	05/13/2026.....	48	62,352	1299.....	-	19,959	-	18,755		18,755	(1,204)	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26RTYC@1302 BHF245PQ2	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	06/09/2020...	05/11/2026.....	237	308,574	1302.....	-	98,550	-	92,180		92,180	(6,370)	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26RTYC@1347 BHF245PS8	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	06/09/2020...	05/20/2026.....	47	63,309	1347.....	-	19,066	-	17,126		17,126	(1,940)	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26SPXC@2939 BHF245PT6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020...	05/20/2026.....	46	135,194	2939.....	-	31,192	-	36,301		36,301	5,109	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26SPXC@2904 BHF245PV1	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020...	05/12/2026.....	90	261,360	2904.....	-	62,555	-	72,675		72,675	10,120	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26SPXC@2970 BHF245PW9	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020...	05/22/2026.....	187	555,390	2970.....	-	128,498	-	144,478		144,478	15,980	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26SPXC@2902 BHF245PY5	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020...	05/13/2026.....	1,189	3,450,478	2902.....	-	827,366	-	961,539		961,539	134,173	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26SPXC@2881 BHF245Q24	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020...	05/08/2026.....	482	1,388,642	2881.....	-	340,253	-	395,154		395,154	54,900	-	-	-	-	-	-
WELBK_CSA CLIQUET|A|P|PS|1Y|U6|D10|GF0| BHF24EB54	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020...	05/13/2026.....	12,977	37,750,093	2909.....	-	6,357,116	-	7,298,994		7,298,994	941,879	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.25|D10|GF0| BHF25T7Z9	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFP8MPRO8K5P83	07/13/2020...	05/26/2026.....	40	55,720	1393.....	-	4,023	-	4,844		4,844	822	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7|D10|GF0| BHF25T8Q8	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFP8MPRO8K5P83	07/13/2020...	05/26/2026.....	11	15,323	1393.....	-	1,296	-	1,569		1,569	272	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0| BHF25T8R6	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFP8MPRO8K5P83	07/13/2020...	05/28/2026.....	29	40,629	1401.....	-	3,738	-	4,537		4,537	799	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF0| BHF25T8W5	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020...	05/26/2026.....	31	92,752	2992.....	-	7,949	-	9,810		9,810	1,861	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|GF0| BHF25T9N4	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020...	05/27/2026.....	91	274,729	3019.....	-	25,550	-	31,677		31,677	6,128	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A C PS 1Y U7.5 D10 GF0 BHF25T9V6	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020...	05/26/2026.....	202	606,202	3001.....	-	59,287	-	73,084		73,084	13,798	-	-	-	-	-	-

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MAR19TSLAUSC@380 CLIQUET A C PS 1Y U8 D10 GF0 BHF25TA10	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	05/20/2026....	117	347,373	2969.....	-	37,169	-	45,314		45,314	8,145	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF25TA93	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020....	05/27/2026....	235	329,000	1400.....	-	32,143	-	35,328		35,328	3,185	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF25TB35	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020....	05/26/2026....	241	335,954	1394.....	-	45,522	-	50,641		50,641	5,119	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF25TBD3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	07/14/2020....	05/26/2026....	28	83,776	2992.....	-	6,409	-	7,847		7,847	1,439	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF25TBS0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	07/14/2020....	05/27/2026....	974	2,927,844	3006.....	-	325,283	-	391,209		391,209	65,926	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF25TCD2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	07/14/2020....	05/26/2026....	88	263,296	2992.....	-	34,781	-	41,420		41,420	6,638	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF25TCH3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	07/14/2020....	05/22/2026....	1,275	3,798,225	2979.....	-	586,066	-	691,114		691,114	105,048	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0 BHF25TCL4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	07/14/2020....	05/01/2026....	371	1,050,301	2831.....	-	211,951	-	245,341		245,341	33,391	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.75|D10|GF BHF25TDR0	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	07/13/2020....	06/19/2026....	53	75,472	1424.....	-	4,657	-	5,625		5,625	968	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF25TE65	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	07/13/2020....	06/12/2026....	200	289,600	1448.....	-	19,635	-	23,901		23,901	4,267	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.5|D10|GF0 BHF25TE81	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	07/13/2020....	06/29/2026....	53	75,313	1421.....	-	5,543	-	6,830		6,830	1,287	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF25TE99	Fixed Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	07/13/2020....	06/02/2026....	37	52,466	1418.....	-	4,748	-	5,766		5,766	1,017	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF25TEG3	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	06/15/2026....	125	385,875	3087.....	-	31,873	-	39,515		39,515	7,642	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF25TER9	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	06/12/2026....	967	3,004,469	3107.....	-	269,501	-	337,289		337,289	67,788	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A C PS 1Y U7.5 D10 GF0 BHF25TEW8	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2020....	06/12/2026....	115	354,315	3081.....	-	33,554	-	41,719		41,719	8,165	-	-	-	-	-	-

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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 CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF25TF23	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGFU57RNE97.	07/09/2020.....	06/08/2026.....	275	853,875	3105.....	-	86,583	-	106,398		106,398	19,815	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF25TFJ6	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020.....	06/19/2026.....	49	70,560	1440.....	-	4,191	-	4,558		4,558	367	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF25TFR8	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020.....	06/12/2026.....	760	1,104,280	1453.....	-	96,735	-	107,622		107,622	10,887	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF25TG06	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020.....	06/26/2026.....	316	442,084	1399.....	-	51,503	-	56,539		56,539	5,036	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF25TG22	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020.....	06/12/2026.....	184	266,432	1448.....	-	32,585	-	36,433		36,433	3,849	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF25TG48	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2020.....	06/05/2026.....	166	250,162	1507.....	-	31,370	-	35,286		35,286	3,916	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF25TGG1	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020.....	06/12/2026.....	566	1,771,014	3129.....	-	117,950	-	146,548		146,548	28,599	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF25TGU0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020.....	06/12/2026.....	5,190	16,161,660	3114.....	-	1,617,782	-	1,965,438		1,965,438	347,656	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF25TH13	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020.....	06/19/2026.....	1,150	3,543,150	3081.....	-	431,910	-	530,258		530,258	98,348	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0 BHF25TH88	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020.....	06/10/2026.....	2,358	7,314,516	3102.....	-	1,008,672	-	1,201,316		1,201,316	192,645	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0 BHF25THA3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2020.....	06/12/2026.....	1,001	3,138,135	3135.....	-	479,193	-	567,324		567,324	88,131	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26RTYC@1401 BHF25WPK5	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/16/2020.....	05/28/2026.....	11	15,411	1401.....	-	3,658	-	3,699		3,699	41	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26SPXC@3025 BHF25WPL3	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020.....	05/27/2026.....	14	42,350	3025.....	-	9,216	-	10,414		10,414	1,198	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26SPXC@2967 BHF25WPN9	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020.....	05/22/2026.....	130	385,710	2967.....	-	89,115	-	100,649		100,649	11,534	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26SPXC@3011 BHF25WQ57	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020.....	05/26/2026.....	138	415,518	3011.....	-	91,736	-	103,660		103,660	11,924	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN26RTYC@1472 BHF25WRN7	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/16/2020.....	06/05/2026.....	18	26,496	1472.....	-	5,384	-	5,425		5,425	41	-	-	-	-	-	-

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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 JUN26RTYC@1462 BHF25WSV8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/16/2020...	06/16/2026.....	159	232,458	1462.....	-	48,384	-	48,778		48,778	394	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN26RTYC@1404 BHF25WT13	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/16/2020...	06/22/2026.....	125	175,500	1404.....	-	41,563	-	41,996		41,996	434	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN26SPXC@3085 BHF25WT39	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020...	06/12/2026.....	60	185,100	3085.....	-	38,102	-	42,893		42,893	4,791	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN26SPXC@3076 BHF25WTG0	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020...	06/03/2026.....	14	43,064	3076.....	-	8,890	-	10,059		10,059	1,169	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN26SPXC@3092 BHF25WTM7	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020...	06/12/2026.....	994	3,073,448	3092.....	-	624,987	-	707,093		707,093	82,105	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN26SPXC@3069 BHF25WTQ8	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020...	06/12/2026.....	141	432,729	3069.....	-	90,168	-	101,942		101,942	11,774	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN26SPXC@3115 BHF25WTR6	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	07/16/2020...	06/18/2026.....	89	277,235	3115.....	-	55,038	-	62,344		62,344	7,305	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF27ZKW5	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/25/2020...	07/15/2026.....	43	62,737	1459.....	-	3,733	-	4,273		4,273	540	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.75|D10|GF BHF27ZXK3	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/25/2020...	07/13/2026.....	20	28,580	1429.....	-	1,886	-	2,143		2,143	256	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5|D10|GF0 BHF27ZKZ8	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/25/2020...	07/23/2026.....	11	16,390	1490.....	-	836	-	916		916	80	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF27ZL04	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/25/2020...	06/30/2026.....	13	18,733	1441.....	-	1,377	-	1,573		1,573	197	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF27ZL12	Fixed Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/25/2020...	07/17/2026.....	193	283,131	1467.....	-	20,244	-	23,244		23,244	3,000	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U30|D10|GF0 BHF27ZMT0	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/21/2020...	07/16/2026.....	61	88,511	1451.....	-	3,983	-	4,245		4,245	262	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF27ZMU7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/21/2020...	06/23/2026.....	14	20,048	1432.....	-	1,301	-	1,313		1,313	12	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF27ZMW3	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/21/2020...	07/15/2026.....	72	103,824	1442.....	-	6,624	-	6,686		6,686	62	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF27ZMX1	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/21/2020...	07/13/2026.....	93	133,548	1436.....	-	11,338	-	10,985		10,985	(353)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U45 D10 GF0 BHF27ZN02	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/21/2020...	07/13/2026.....	455	656,565	1443.....	-	69,268	-	64,998		64,998	(4,270)	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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MAR19TSLAUSC@380 CLIQUET A P PS 1Y U5 D10 GF0 BHF27ZN28	Fixed Annuities.....	Exh 5.....	Equity/ ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27...	08/21/2020...	06/05/2026.....	67	101,974	1522.....	-	13,542	-	12,155		12,155	(1,387)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF27ZN44	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	07/24/2026.....	44	142,516	3239.....	-	8,964	-	10,255		10,255	1,291	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF27ZN85	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	06/19/2026.....	42	129,024	3072.....	-	11,909	-	13,827		13,827	1,918	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF27ZNM4	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	07/14/2026.....	142	456,388	3214.....	-	40,117	-	44,867		44,867	4,750	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF27ZNN2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	07/22/2026.....	420	1,352,400	3220.....	-	98,725	-	111,741		111,741	13,015	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF27ZNQ5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	06/30/2026.....	202	623,574	3087.....	-	63,605	-	70,742		70,742	7,137	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF27ZNS1	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	07/15/2026.....	561	1,795,200	3200.....	-	176,468	-	194,582		194,582	18,114	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25|D10|GF BHF27ZNT9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	08/24/2020...	06/29/2026.....	52	158,756	3053.....	-	19,670	-	20,765		20,765	1,095	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0 BHF27ZNU6	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/17/2026.....	204	654,024	3206.....	-	39,111	-	40,078		40,078	967	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF27ZNV4	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	06/26/2026.....	83	255,806	3082.....	-	21,795	-	22,111		22,111	317	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0 BHF27ZNW2	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/13/2026.....	182	583,128	3204.....	-	44,084	-	44,991		44,991	907	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0 BHF27ZNX0	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/17/2026.....	1,196	3,837,964	3209.....	-	354,628	-	360,586		360,586	5,959	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF27ZNY8	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	06/26/2026.....	325	1,001,650	3082.....	-	124,605	-	125,189		125,189	584	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF27ZNZ5	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/13/2026.....	3,461	11,040,590	3190.....	-	1,242,066	-	1,254,117		1,254,117	12,051	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U55 D10 GF0 BHF27ZP00	Fixed Annuities.....	Exh 5.....	Equity/ ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	06/26/2026.....	358	1,114,454	3113.....	-	157,361	-	157,839		157,839	478	-	-	-	-	-	-

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

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MAR19TSLAUSC@380 CLIQUET A P PS 1Y U55 D10 GFO BHF27ZP18	Fixed Annuities.....	Exh 5.....	Equity/ ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	07/16/2026.....	693	2,223,837	3209.....	-	288,876	-	290,048		290,048	1,171	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GFO BHF27ZP34	Fixed Annuities.....	Exh 5.....	Equity/| ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/20/2020...	06/22/2026.....	104	321,360	3090.....	-	60,512	-	60,331		60,331	(182)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN26RTYC@1441 BHF281S19	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/20/2020...	06/30/2026.....	15	21,615	1441.....	-	5,500	-	4,766		4,766	(734)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL26RTYC@1453 BHF281S27	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/20/2020...	07/16/2026.....	118	171,454	1453.....	-	42,695	-	36,897		36,897	(5,798)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL26RTYC@1485 BHF281S43	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/20/2020...	07/27/2026.....	115	170,775	1485.....	-	39,819	-	34,260		34,260	(5,559)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL26SPXC@3216 BHF281S50	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	08/21/2020...	07/14/2026.....	28	90,048	3216.....	-	18,607	-	18,318		18,318	(290)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL26SPXC@3222 BHF281S68	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	08/21/2020...	07/17/2026.....	374	1,205,028	3222.....	-	247,778	-	243,743		243,743	(4,035)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN26SPXC@3055 BHF281S76	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	08/21/2020...	06/29/2026.....	207	632,385	3055.....	-	153,981	-	151,508		151,508	(2,472)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL26SPXC@3239 BHF281S92	Fixed Annuities.....	Exh 5.....	Equity/| ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	08/21/2020...	07/27/2026.....	59	191,101	3239.....	-	38,710	-	38,049		38,049	(660)	-	-	-	-	-	-
MAR19TSLAUSC@380 7Mx20SWAPTIONSYNTH BHF28TS00	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	09/02/2020...	04/12/2021.....	-	200,000,000	0.00795.....	-	5,185,000	-	3,676,904		3,676,904	(1,508,096)	-	-	-	-	-	-
MAR19TSLAUSC@380 7Mx20SWAPTIONSYNTH BHF28VHT4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/03/2020...	04/15/2021.....	-	300,000,000	0.00755.....	-	8,890,000	-	4,974,580		4,974,580	(3,915,420)	-	-	-	-	-	-
MAR19TSLAUSC@380 SEP21SPXC@3907 BHF29CUZ6	Variable Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	09/11/2020...	09/17/2021.....	15,035	58,741,745	3907.....	-	970,209	-	1,133,109		1,133,109	162,900	-	-	-	-	-	-
MAR19TSLAUSC@380 SEP21SPXC@3737 BHF29CV02	Variable Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	09/11/2020...	09/17/2021.....	188,672	705,067,264	3737.....	-	19,970,931	-	22,450,160		22,450,160	2,479,228	-	-	-	-	-	-
MAR19TSLAUSC@380 SEP21RTYC@1708 BHF29CV10	Variable Annuities.....	Exh 5.....	Equity/| ndex	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	09/11/2020...	09/17/2021.....	148,370	253,415,960	1708.....	-	9,166,299	-	9,429,127		9,429,127	262,829	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GFO| BHF29CV04	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020...	06/02/2026.....	10	14,180	1418.....	-	990	-	956		956	(34)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GFO| BHF29CVF9	Fixed Annuities.....	Exh 5.....	Equity/| ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020...	07/24/2026.....	100	147,100	1471.....	-	12,327	-	11,204		11,204	(1,123)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U30 D10 GFO BHF29CVG7	Fixed Annuities.....	Exh 5.....	Equity/ ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020...	08/14/2026.....	48	74,784	1558.....	-	2,872	-	2,761		2,761	(111)	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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MAR19TSLAUSC@380 CLIQUET A P PS 1Y U40 D10 GF0 BHF29CVH5	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020...	08/13/2026.....	136	214,880	1580.....	-	14,870	-	12,935		12,935	(1,935)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0| BHF29CVJ1	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/16/2020...	08/21/2026.....	350	550,200	1572.....	-	49,133	-	41,651		41,651	(7,482)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.25|D10|GF| BHF29CVM4	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	07/24/2026.....	30	44,040	1468.....	-	2,590	-	2,727		2,727	137	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.75|D10|GF| BHF29CVR3	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	07/31/2026.....	63	93,240	1480.....	-	6,601	-	6,587		6,587	(15)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5|D10|GF0| BHF29CVT9	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	08/07/2026.....	25	38,725	1549.....	-	2,099	-	1,996		1,996	(103)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0| BHF29CVW2	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	08/14/2026.....	159	249,153	1567.....	-	15,323	-	14,511		14,511	(812)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.75|D10|GF| BHF29CW27	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	09/16/2020...	08/31/2026.....	160	249,920	1562.....	-	16,270	-	15,763		15,763	(507)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF29CW76	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	06/23/2026.....	71	219,319	3089.....	-	38,271	-	36,368		36,368	(1,904)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF29CW78	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	06/18/2026.....	161	501,515	3115.....	-	97,896	-	85,708		85,708	(12,188)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45|D10|GF0| BHF29CWV3	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	07/24/2026.....	95	305,520	3216.....	-	28,230	-	28,442		28,442	212	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0| BHF29CX26	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	07/29/2026.....	463	1,512,158	3266.....	-	164,976	-	160,579		160,579	(4,397)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65|D10|GF0| BHF29CX83	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	07/09/2026.....	232	731,264	3152.....	-	139,671	-	130,030		130,030	(9,642)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U35|D10|GF0| BHF29CXF7	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/14/2026.....	247	832,637	3371.....	-	39,550	-	43,185		43,185	3,635	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U40|D10|GF0| BHF29CXG5	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/03/2026.....	38	125,210	3295.....	-	8,489	-	8,830		8,830	341	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A P PS 1Y U45 D10 GF0 BHF29CXH3	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/15/2020...	08/14/2026.....	1,345	4,539,375	3375.....	-	369,505	-	363,632		363,632	(5,873)	-	-	-	-	-	-

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MAR19TSLAUSC@380 CLIQUET A P PS 1Y U50 D10 GF0 BHF29CXK6	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27...	09/15/2020...	08/13/2026.....	794	2,674,192	3368.....	-	270,361	-	258,264		258,264	(12,097)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0 BHF29CX9	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27...	09/15/2020...	08/03/2026.....	152	500,840	3295.....	-	64,108	-	60,334		60,334	(3,774)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF29CXU4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	07/28/2026.....	12	38,616	3218.....	-	2,336	-	2,796		2,796	460	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF29CX6	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	07/31/2026.....	62	202,802	3271.....	-	16,508	-	19,281		19,281	2,773	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U5.5|D10|GF0 BHF29CY90	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	08/14/2026.....	142	477,688	3364.....	-	26,989	-	31,723		31,723	4,734	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6|D10|GF0 BHF29CYC3	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	08/12/2026.....	808	2,718,920	3365.....	-	176,186	-	206,375		206,375	30,189	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.25|D10|GF BHF29CY4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	08/18/2026.....	146	499,758	3423.....	-	33,434	-	38,896		38,896	5,462	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|GF BHF29CY8	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	08/03/2026.....	20	65,900	3295.....	-	5,298	-	6,192		6,192	894	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|GF BHF29CYN9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/17/2020...	08/04/2026.....	159	525,177	3303.....	-	46,793	-	53,634		53,634	6,841	-	-	-	-	-	-
MAR19TSLAUSC@380 AUG26RTYC@1581 BHF29CZB4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	09/14/2020...	08/11/2026.....	39	61,659	1581.....	-	11,127	-	9,969		9,969	(1,158)	-	-	-	-	-	-
MAR19TSLAUSC@380 AUG26SPXC@3391 BHF29CZC2	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27...	09/14/2020...	08/14/2026.....	456	1,546,296	3391.....	-	280,350	-	263,758		263,758	(16,592)	-	-	-	-	-	-
MAR19TSLAUSC@380 10Mx20SWAPTIONSYNTH BHF2ABEF8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27...	09/29/2020...	07/30/2021....	-	500,000,000	0.00754.....	-	12,775,000	-	11,527,687		11,527,687	(1,247,313)	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB23 SPX C @ 1508.46 BME0LWK75	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/05/2013...	02/06/2023....	26,219	39,550,312	1508.46.....	8,562,643	-	-	47,153,006		47,153,006	3,693,624	-	-	-	-	-	-
MAR19TSLAUSC@380 30Y RTR 2.191250 08-AUG-2022 BME29FFG8	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	08/08/2017...	08/08/2022....	-	445,000,000	0.02191.....	35,555,500	-	-	127,251,389		127,251,389	88,416,620	-	-	-	-	-	-
MAR19TSLAUSC@380 30Y RTR 2.122500 10-AUG-2021 BME29M665	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	08/10/2017...	08/10/2021....	-	200,000,000	0.02123.....	14,400,000	-	-	53,705,197		53,705,197	40,187,351	-	-	-	-	-	-

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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)
MAR19TSLAUSC@380 30Y RTR 2.140000 16-AUG-2021 BME29PAA4 Premium at Maturity 2021-08-18	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	08/15/2017....	08/16/2021....	- .....	..150,000,000	0.0214.....	- .....	- .....	- .....	.....29,440,388		.....29,440,388	.....30,194,624	-	-	-	-		
MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2022 BME2A19S8 Premium at Maturity 2022-08-25	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	08/23/2017....	08/23/2022....	- .....	..155,000,000	0.0205.....	- .....	- .....	- .....	.....25,485,498		.....25,485,498	.....27,658,376	-	-	-	-		
MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2021 BME2A19U3 Premium at Maturity 2021-08-23	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	08/23/2017....	08/23/2021....	- .....	..250,000,000	0.02036.....	- .....	- .....	- .....	.....42,532,483		.....42,532,483	.....46,728,151	-	-	-	-		
MAR19TSLAUSC@380 FEB23 SPX C @ 1508.46 BR3K3VKR3	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	02/05/2013....	02/06/2023....	....48,692	..73,449,932	1508.46.....	....15,901,911	- .....	- .....	.....87,569,098		.....87,569,098	.....6,859,527	-	-	-	-		
MAR19TSLAUSC@380 FEB23 SPX C @ 1520.27 BR3K3VKW2	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	02/12/2013....	02/13/2023....	....16,444	..24,999,320	1520.27.....	....5,227,383	- .....	- .....	.....29,401,551		.....29,401,551	.....2,316,200	-	-	-	-		
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										..307,482,100	..256,711,077	.....0	.....1,781,774,922	XXX	1,781,871,805	1,107,027,417	.....0	.....0	.....0	.....0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
PUT OPTION MAR21MXEAP@1519.99 BHF1HSHQ9	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97....	03/18/2019....	03/19/2021....	..263,160	..400,000,733	1519.99.....	....13,273,796	- .....	- .....	.....8,180,219		.....8,180,219	.....3,710,813	-	-	-	-		
PUT OPTION MAR21 SPX P @ 2212.99 BHF1HX5B4	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/20/2019....	03/19/2021....	..100,000	..221,298,999	2212.99.....	....7,949,862	- .....	- .....	.....2,638,241		.....2,638,241	.....(117,785)	-	-	-	-		
PUT OPTION MAR21MXEAP@1473.275 BHF1JUCU3	Variable Annuities.....	Exh 5.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	04/02/2019....	03/19/2021....	..263,191	..387,752,727	1473.28.....	....11,757,663	- .....	- .....	.....6,794,586		.....6,794,586	.....3,145,020	-	-	-	-		
PUT OPTION MAR21MXEAP@1471.73 BHF1JJDQ1	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97....	04/02/2019....	03/19/2021....	..263,296	..387,501,309	1471.73.....	....11,750,921	- .....	- .....	.....6,756,752		.....6,756,752	.....3,130,457	-	-	-	-		
PUT OPTION MAR21MXEAP@1452.22 BHF1JU6Q4	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	04/10/2019....	03/19/2021....	..263,191	..382,211,226	1452.22.....	....9,353,808	- .....	- .....	.....6,260,793		.....6,260,793	.....2,935,880	-	-	-	-		
PUT OPTION MAR21MXEAP@1413.21 BHF1LJ21	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97....	05/15/2019....	03/19/2021....	..263,191	..371,944,143	1413.21.....	....9,445,925	- .....	- .....	.....5,371,194		.....5,371,194	.....2,572,398	-	-	-	-		
PUT OPTION 2x20SWAPTIONSYNTH BHF204QA3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97....	03/04/2020....	07/30/2021....	- .....	..800,000,000	0.02944.....	- .....	.....1,412,000	- .....	.....1,010,240		.....1,010,240	.....(401,760)	-	-	-	-		
MAR19TSLAUSC@380 CLIQUET[A][C][PS]1Y[U7.0]D10.0[G] BHF21RPC8	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	04/15/2020....	03/02/2026....	.....16	.....24,288	1518.....	- .....	.....1,292	- .....	.....2,242		.....2,242	......949	-	-	-	-		
PUT OPTION CLIQUET[A][P][PS]1Y[U50]D10[G]F0 BHF2299R2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528....	04/23/2020....	03/06/2026....36105,444	2929.....	-8,931	-14,939	14,9396,008	-	-	-	-		

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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)
PUT OPTION 16Mx20SWAPTIONSYNTH BHF22Q5K3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	05/06/2020.....	08/02/2021.....	-	500,000,000	0.0171.....	-	6,995,000	-	6,780,918		6,780,918	(214,082)	-	-	-	-	-	-
PUT OPTION JUN21SPXP@2850 BHF25A3T8	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/01/2020.....	06/15/2021.....	26,612	75,844,200	2850.....	-	5,784,650	-	3,589,265		3,589,265	(2,195,386)	-	-	-	-	-	-
PUT OPTION JAN22SPXP@2950 BHF25A3U5	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/08/2020.....	01/24/2022.....	42,850	126,407,500	2950.....	-	12,924,417	-	9,987,654		9,987,654	(2,936,763)	-	-	-	-	-	-
PUT OPTION JUN21SPXP@2850 BHF25J1Q7	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/01/2020.....	06/15/2021.....	21,354	60,858,900	2850.....	-	4,679,516	-	2,880,098		2,880,098	(1,799,418)	-	-	-	-	-	-
PUT OPTION JUN21SPXP@2850 BHF25J1R5	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF5U7RNE97..	07/01/2020.....	06/15/2021.....	5,382	15,338,700	2850.....	-	1,175,752	-	725,891		725,891	(449,860)	-	-	-	-	-	-
PUT OPTION JUN21SPXP@2850 BHF25K6C0	Variable Annuities.....	Exh 5.....	Equity/Index	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.....	07/02/2020.....	06/15/2021.....	5,286	15,065,100	2850.....	-	1,063,895	-	712,944		712,944	(350,951)	-	-	-	-	-	-
PUT OPTION AUG21SPXP@3000 BHF25T9B0	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/07/2020.....	08/12/2021.....	4,910	14,730,000	3000.....	-	1,290,692	-	951,349		951,349	(339,342)	-	-	-	-	-	-
PUT OPTION JUN21SPXP@2850 BHF25TCE0	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/07/2020.....	06/15/2021.....	2,666	7,598,100	2850.....	-	542,196	-	359,574		359,574	(182,623)	-	-	-	-	-	-
PUT OPTION OCT21SPXP@2850 BHF25XR47	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/08/2020.....	10/25/2021.....	54,419	155,094,150	2850.....	-	13,254,836	-	9,774,202		9,774,202	(3,480,633)	-	-	-	-	-	-
PUT OPTION OCT21SPXP@2850 BHF25XSD6	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS.... R0MUWSPU8MPRO8K5P83	07/08/2020.....	10/25/2021.....	11,581	33,005,850	2850.....	-	2,848,579	-	2,080,065		2,080,065	(768,514)	-	-	-	-	-	-
PUT OPTION AUG21SPXP@3000 BHF26H4M6	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/07/2020.....	08/12/2021.....	9,790	29,370,000	3000.....	-	2,603,588	-	1,896,886		1,896,886	(706,702)	-	-	-	-	-	-
PUT OPTION SEP21SPXP@3397 BHF29CV28	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	09/11/2020.....	09/17/2021.....	41,431	140,741,107	3397.....	-	15,114,857	-	14,357,942		14,357,942	(756,916)	-	-	-	-	-	-
PUT OPTION SEP21SPXP@3057 BHF29CV44	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	09/11/2020.....	09/17/2021.....	78,233	239,158,281	3057.....	-	18,672,652	-	17,503,872		17,503,872	(1,168,780)	-	-	-	-	-	-
PUT OPTION SEP21RTYP@1397 BHF29CV51	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	09/11/2020.....	09/17/2021.....	87,211	121,833,767	1397.....	-	11,071,436	-	10,171,355		10,171,355	(900,081)	-	-	-	-	-	-
PUT OPTION JUL21 SPX P @ 1336.7 BME0LWJW2	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/01/2011.....	07/01/2021.....	37,406	49,999,997	1336.7.....	-	10,750,000	-	114,947		114,947	58,502	-	-	-	-	-	-
PUT OPTION OCT21 SPX P @ 1226.88 BME0LWJY8	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	-	118,590		118,590	67,475	-	-	-	-	-	-
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	-	264,934		264,934	128,211	-	-	-	-	-	-

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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 APR22 SPX P @ 1387.85 BME0LWK59	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/13/2012...	04/13/2022.....	43,232	60,000,002	1387.85.....	17,309,797	-	-	555,775		555,775	211,566	-	-	-	-	-	-	-
PUT OPTION MAY22 SPX P @ 1370.37 BME0LWK67	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/04/2012.....	05/04/2022.....	72,973	100,000,010	1370.37.....	29,924,768	-	-	927,485		927,485	343,068	-	-	-	-	-	-	-
PUT OPTION DEC24 SX5E P @ 3029 BME0UFF52 Premium at Maturity 2024-12-27	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	10/24/2014.....	12/20/2024.....	66,029	253,372,332	3029.....	-	-	-	(29,908,662)		(29,908,662)	7,997,653	-	-	-	-	-	-	-
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.....	-	-	-	(13,903,380)		(13,903,380)	221,498	-	-	-	-	-	-	-
PUT OPTION JUN22 SPX P @ 2103.75 BME18WAP9 Premium at Maturity 2022-06-28	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	06/26/2015.....	06/24/2022.....	11,883	24,998,861	2103.75.....	-	-	-	(4,941,156)		(4,941,156)	78,030	-	-	-	-	-	-	-
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	-	-	6,892,598		6,892,598	3,178,644	-	-	-	-	-	-	-
PUT OPTION JAN23 SPX P @ 1898.62 BME1LUZ4 Premium at Maturity 2023-01-25	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017.....	01/23/2023.....	34,235	64,999,996	1898.62.....	(5,975,376)	-	-	(14,614,208)		(14,614,208)	312,574	-	-	-	-	-	-	-
PUT OPTION APR21 SPX P @ 2059.19 BME1QMA97 Premium at Maturity 2021-04-14	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/12/2016.....	04/12/2021.....	29,139	60,003,374	2059.19.....	-	-	-	(11,782,157)		(11,782,157)	(186,441)	-	-	-	-	-	-	-
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 4PQUHN3JPFQFN3BB653...	04/13/2016.....	04/13/2023.....	88,841	99,999,427	1125.6.....	-	-	-	(20,308,315)		(20,308,315)	2,740,451	-	-	-	-	-	-	-
PUT OPTION APR21 SPX P @ 2096.85 BME1QSEW9 Premium at Maturity 2021-04-21	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/19/2016.....	04/19/2021.....	23,845	49,999,894	2096.85.....	-	-	-	(9,618,012)		(9,618,012)	(147,308)	-	-	-	-	-	-	-
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.....	-	-	-	(9,645,823)		(9,645,823)	(144,913)	-	-	-	-	-	-	-
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.....	-	-	-	(15,067,832)		(15,067,832)	908,654	-	-	-	-	-	-	-
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. 1E8VN30JCEQV1H4R804.....	07/08/2016.....	07/08/2021.....	23,541	49,999,906	2123.95.....	-	-	-	(9,973,910)		(9,973,910)	(38,200)	-	-	-	-	-	-	-
PUT OPTION JUL21 SPX P @ 2164.25 BME1SXGV6 Premium at Maturity 2021-07-16	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	07/14/2016.....	07/14/2021.....	46,205	99,999,994	2164.25.....	-	-	-	(19,216,794)		(19,216,794)	(58,177)	-	-	-	-	-	-	-
PUT OPTION AUG21 SPX P @ 2192.05 BME1UA776 Premium at Maturity 2021-08-25	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97..	08/23/2016.....	08/23/2021.....	45,619	100,000,008	2192.05.....	-	-	-	(18,458,852)		(18,458,852)	30,277	-	-	-	-	-	-	-

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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 OCT21 SPX P @ 2147.4 BME1VH7U9 Premium at Maturity 2021-10-12	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	10/07/2016...	10/07/2021.....	23,284	49,999,995	2147.4.....	-	-	-	(8,830,037)		(8,830,037)	63,648	-	-	-	-	-	-	-
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.....	-	-	-	(7,007,587)		(7,007,587)	1,111,040	-	-	-	-	-	-	-
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. 7H6GLXDRUGQFU57RNE97.	10/11/2016...	10/11/2021.....	24,486	30,000,001	1225.2.....	-	-	-	(5,016,893)		(5,016,893)	612,437	-	-	-	-	-	-	-
PUT OPTION OCT20 SPX P @ 2135.4 BME1W5AH9 Premium at Maturity 2020-10-23	Variable Annuities.....	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	10/21/2016...	10/21/2020.....	46,830	99,999,987	2135.4.....	-	-	-	(17,182,264)		(17,182,264)	(755,323)	-	-	-	-	-	-	-
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.....	-	-	-	(17,073,842)		(17,073,842)	(779,583)	-	-	-	-	-	-	-
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.....	-	-	-	(5,391,847)		(5,391,847)	46,033	-	-	-	-	-	-	-
PUT OPTION NOV20 MSCI US P @ 1649 BME1XLT17 Premium at Maturity 2020-11-10	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/07/2016...	11/06/2020.....	30,321	50,000,005	1649.....	-	-	-	(8,685,031)		(8,685,031)	(365,090)	-	-	-	-	-	-	-
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 4PQUHN3JPFQFN3BB653...	12/06/2016...	12/06/2021.....	27,159	60,003,739	2209.35.....	-	-	-	(9,552,076)		(9,552,076)	169,510	-	-	-	-	-	-	-
PUT OPTION JAN21 SPX P @ 2292.05 BME21DLM1 Premium at Maturity 2021-01-27	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	01/25/2017...	01/25/2021.....	21,814	49,998,780	2292.05.....	-	-	-	(7,497,134)		(7,497,134)	(382,263)	-	-	-	-	-	-	-
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. 1IE8VN30JCEQV1H4R804....	01/25/2017...	01/25/2021.....	21,816	49,999,002	2291.85.....	-	-	-	(7,497,302)		(7,497,302)	(382,131)	-	-	-	-	-	-	-
PUT OPTION FEB22 SPX P @ 2279.72 BME21P526 Premium at Maturity 2022-02-04	Variable Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	02/02/2017...	02/02/2022.....	27,196	61,999,994	2279.72.....	-	-	-	(8,986,931)		(8,986,931)	261,669	-	-	-	-	-	-	-
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 4PQUHN3JPFQFN3BB653...	02/01/2017...	09/22/2021.....	27,593	59,998,217	2174.4.....	(2,600,000)	-	-	(10,840,333)		(10,840,333)	58,731	-	-	-	-	-	-	-
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.....	-	-	-	(9,524,409)		(9,524,409)	3,714,574	-	-	-	-	-	-	-
PUT OPTION MAR22 SPX P @ 2378.75 BME23SD45	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/20/2017...	03/21/2022.....	21,020	50,001,325	2378.75.....	7,692,204	-	-	2,413,707		2,413,707	585,001	-	-	-	-	-	-	-
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.....	-	-	-	(14,514,331)		(14,514,331)	5,523,381	-	-	-	-	-	-	-

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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 MAR22 SPX P @ 2368.9 BME249HZ3 Premium at Maturity 2022-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/30/2017....	03/30/2022....	42,214	100,000,006	2368.9.....	-	-	-	(12,588,941)		(12,588,941)	599,218	-	-	-	-	-	-
PUT OPTION APR22 RTY P @ 1388.55 BME24DLY2 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	04/03/2017....	04/01/2022....	36,009	50,000,007	1388.55.....	-	-	-	(4,695,834)		(4,695,834)	1,872,100	-	-	-	-	-	-
PUT OPTION APR22 SPX P @ 2369.1 BME24DM21 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.... R0MUWSFP8MPRO8K5P83	04/03/2017....	04/01/2022....	21,105	49,999,858	2369.1.....	-	-	-	(6,315,825)		(6,315,825)	300,187	-	-	-	-	-	-
PUT OPTION SEP22 SPX P @ 1469.75 BME2T9CD0	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	09/10/2018....	09/16/2022....	51,000	74,957,250	1469.75.....	1,892,100	-	-	1,317,209		1,317,209	447,765	-	-	-	-	-	-
PUT OPTION MAR23 RTY P @ 930.07 BRSK3V6M0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/06/2013....	03/06/2023....	107,519	100,000,197	930.07.....	30,824,622	-	-	6,115,083		6,115,083	3,125,796	-	-	-	-	-	-
PUT OPTION NOV20 SPX P @ 1199.25 BRSK3VFD0 Premium at Maturity 2020-11-18	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	11/18/2010....	11/18/2020....	83,385	99,999,461	1199.25.....	24,400,935	-	-	(2,710,234)		(2,710,234)	(49,925)	-	-	-	-	-	-
PUT OPTION DEC20 SPX P @ 1221.6 BRSK3VFE8 Premium at Maturity 2020-12-02	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	12/02/2010....	12/02/2020....	40,930	50,000,087	1221.6.....	12,172,500	-	-	(1,351,539)		(1,351,539)	(27,354)	-	-	-	-	-	-
PUT OPTION APR21 SPX P @ 1335.5 BRSK3VFQ1 Periodical 2020-04-21	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	04/21/2011....	04/21/2021....	37,439	49,999,998	1335.5.....	9,600,000	1,200,000	-	(1,135,262)		(1,135,262)	(8,684)	-	-	-	-	-	-
PUT OPTION APR21 SPX P @ 1335.66 BRSK3VFR9	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/21/2011....	04/21/2021....	37,435	50,000,006	1335.66.....	10,375,022	-	-	63,208		63,208	23,507	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1282.9 BRSK3VGL1	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/27/2011....	06/25/2021....	19,487	25,000,001	1282.9.....	5,825,000	-	-	41,606		41,606	22,244	-	-	-	-	-	-
PUT OPTION JUL21 SPX P @ 1336.7 BRSK3VGN7	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	07/01/2011....	07/01/2021....	37,406	49,999,997	1336.7.....	10,750,000	-	-	114,947		114,947	58,502	-	-	-	-	-	-
PUT OPTION AUG21 SPX P @ 1184.48 BRSK3VGQ0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	08/12/2011....	08/12/2021....	42,213	50,000,003	1184.48.....	13,500,018	-	-	63,736		63,736	37,619	-	-	-	-	-	-
PUT OPTION OCT21 SPX P @ 1211.41 BRSK3VGU1	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	10/12/2011....	10/12/2021....	82,548	100,000,009	1211.41.....	26,900,060	-	-	209,163		209,163	120,727	-	-	-	-	-	-
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	-	-	118,590		118,590	67,475	-	-	-	-	-	-
PUT OPTION OCT21 SPX P @ 1252.43 BRSK3VGX5	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	10/24/2011....	10/25/2021....	39,922	50,000,001	1252.43.....	13,300,144	-	-	137,646		137,646	76,583	-	-	-	-	-	-

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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 NOV21 SPX P @ 1226.2 BRSK3VH48	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/17/2011....	11/17/2021....	81,553	100,000,285	1226.2.....	30,250,087	-	-	268,173		268,173	152,166	-	-	-	-	-	-	-
PUT OPTION NOV21 SPX P @ 1245.55 BRSK3VH71	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/30/2011....	11/30/2021....	80,286	100,000,007	1245.55.....	30,450,003	-	-	312,716		312,716	174,288	-	-	-	-	-	-	-
PUT OPTION JAN22 SPX P @ 1315.79 BRSK3VHC0	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/23/2012....	01/24/2022....	76,000	100,000,043	1315.79.....	30,000,240	-	-	537,541		537,541	259,344	-	-	-	-	-	-	-
PUT OPTION JAN22 SPX P @ 1312.35 BRSK3VHD8	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/24/2012....	01/24/2022....	38,100	50,000,534	1312.35.....	15,025,116	-	-	264,934		264,934	128,211	-	-	-	-	-	-	-
PUT OPTION JAN22 SPX P @ 1319.05 BRSK3VHE6	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017....	01/27/2022....	75,812	100,000,007	1319.05.....	7,251,061	-	-	551,075		551,075	263,383	-	-	-	-	-	-	-
PUT OPTION MAR22 SPX P @ 1393.3 BRSK3VHF3	Variable Annuities.....	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/22/2012....	03/22/2022....	14,354	20,000,000	1393.3.....	5,730,000	-	-	176,510		176,510	70,113	-	-	-	-	-	-	-
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	-	-	194,228		194,228	74,623	-	-	-	-	-	-	-
PUT OPTION APR22 SPX P @ 1359.3 BRSK3VHJ5	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/10/2012....	04/11/2022....	73,567	100,000,007	1359.3.....	29,499,744	-	-	830,823		830,823	326,148	-	-	-	-	-	-	-
PUT OPTION APR22 SPX P @ 1387.85 BRSK3VHK2	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017....	04/13/2022....	28,822	40,000,001	1387.85.....	3,312,952	-	-	370,517		370,517	141,044	-	-	-	-	-	-	-
PUT OPTION MAY22 SPX P @ 1370.37 BRSK3VHL0	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/04/2012....	05/04/2022....	72,973	100,000,010	1370.37.....	29,924,768	-	-	927,485		927,485	343,068	-	-	-	-	-	-	-
PUT OPTION OCT22 SPX P @ 1431.8 BRSK3VJL8	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/10/2012....	10/10/2022....	69,842	100,000,008	1431.8.....	29,850,001	-	-	1,654,877		1,654,877	593,562	-	-	-	-	-	-	-
PUT OPTION NOV22 SPX P @ 1380.35 BRSK3VJN4	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	-	-	2,322,158		2,322,158	898,048	-	-	-	-	-	-	-
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. 7H6GLXDRUGQUF57RNE97.	12/03/2012....	12/03/2020....	106,443	149,999,992	1409.2.....	-	-	-	(45,029,429)		(45,029,429)	(795,953)	-	-	-	-	-	-	-
PUT OPTION DEC20 SPX P @ 1411.9 BRSK3VJU8 Premium at Maturity 2020-12-07	Variable Annuities.....	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	12/03/2012....	12/03/2020....	70,827	100,000,643	1411.9.....	-	-	-	(29,979,910)		(29,979,910)	(530,916)	-	-	-	-	-	-	-
PUT OPTION DEC22 SPX P @ 1428 BRSK3VJY0 Premium at Maturity 2022-12-20	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	12/17/2012....	12/16/2022....	35,014	50,000,006	1428.....	-	-	-	(16,182,155)		(16,182,155)	(392,783)	-	-	-	-	-	-	-
PUT OPTION DEC20 SPX P @ 1436.7 BRSK3VJZ7 Premium at Maturity 2020-12-23	Variable Annuities.....	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	12/18/2012....	12/18/2020....	69,604	100,000,063	1436.7.....	-	-	-	(29,711,316)		(29,711,316)	(550,413)	-	-	-	-	-	-	-

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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 DEC22 SPX P @ 1439.65 BR3K3VK02	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	12/18/2012...	12/19/2022.....	138,923	199,999,996	1439.65.....	56,599,866	-	-	3,880,063		3,880,063	1,461,315	-	-	-	-	-	-
PUT OPTION DEC22 SPX P @ 1436.7 BR3K3VK10	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017...	12/19/2022.....	69,604	99,999,992	1436.7.....	10,158,811	-	-	1,924,406		1,924,406	726,500	-	-	-	-	-	-
PUT OPTION JAN23 SPX P @ 1487.75 BR3K3VK93	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/22/2013...	01/23/2023.....	67,216	99,999,994	1487.75.....	28,499,410	-	-	2,384,292		2,384,292	909,675	-	-	-	-	-	-
PUT OPTION JAN21 SPX P @ 1507.05 BR3K3VKL6 Premium at Maturity 2021-02-02	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	01/29/2013...	01/29/2021.....	33,177	49,999,399	1507.05.....	-	-	-		(14,585,837)	(14,585,837)	(289,552)	-	-	-	-	-	-
PUT OPTION JAN23 SPX P @ 1504.5 BR3K3VKN2	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/01/2017...	01/30/2023.....	66,467	99,999,993	1504.5.....	11,018,337	-	-	2,522,947		2,522,947	959,125	-	-	-	-	-	-
PUT OPTION FEB21 SPX P @ 1511.75 BR3K3VKQ5 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.....	-	-	-		(29,062,368)	(29,062,368)	(576,452)	-	-	-	-	-	-
PUT OPTION MAY23 SPX P @ 1595.03 BR3K3VN09	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	-	-	3,674,005		3,674,005	1,445,736	-	-	-	-	-	-
PUT OPTION NOV20 UKX P @ 5874.13 BR3K3VPE7 Premium at Maturity 2020-11-09	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/09/2010...	11/09/2020.....	17,024	150,347,302	5874.13.....	35,781,903	-	-	553,099		553,099	2,550,413	-	-	-	-	-	-
PUT OPTION DEC23 SX5E P @ 2593 BR3K3VJ39 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.....	-	-	-		(49,858,422)	(49,858,434)	5,835,103	-	-	-	-	-	-
PUT OPTION JUN23 SPX P @ 1628.45 BR3K3VSB1	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/11/2013...	06/12/2023.....	91,307	148,688,880	1628.45.....	38,361,723	-	-	6,251,385		6,251,385	2,547,678	-	-	-	-	-	-
PUT OPTION MAY21 SPX P @ 1354.37 BR3K3BWE57	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	-	-	246,591		246,591	151,626	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1321.25 BR3K3BWE81	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/01/2011...	06/01/2021.....	151,372	199,999,991	1321.25.....	20,250,000	-	-	311,150		311,150	134,871	-	-	-	-	-	-
PUT OPTION JUL23 SPX P @ 1692.6 BR3K3JE89	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/18/2013...	07/18/2023.....	29,540	49,999,996	1692.6.....	11,549,981	-	-	2,431,178		2,431,178	1,031,899	-	-	-	-	-	-
PUT OPTION DEC20 SPX P @ 1774.5 BR3LN6500 Premium at Maturity 2020-12-16	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6FNF3BB653....	12/13/2013...	12/14/2020.....	56,355	99,999,127	1774.45.....	-	-	-		(22,664,863)	(22,664,863)	(558,129)	-	-	-	-	-	-
PUT OPTION DEC20 RTY P @ 1108.22 BR3LN6690 Premium at Maturity 2020-12-16	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6FNF3BB653....	12/13/2013...	12/14/2020.....	45,117	49,999,560	1108.22.....	-	-	-		(13,315,212)	(13,315,212)	(346,716)	-	-	-	-	-	-
PUT OPTION FEB21 RTY P @ 1116.38 BR3M8KVW5 Premium at Maturity 2021-02-10	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6FNF3BB653....	02/10/2014...	02/10/2021.....	44,788	50,000,428	1116.38.....	-	-	-		(12,599,993)	(12,599,993)	(48,313)	-	-	-	-	-	-

QE06.22

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 MAR24 RTY P @ 1194.2 BRSMKCE65 Premium at Maturity 2024-03-13	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/10/2014....	03/11/2024....	25,121	29,999,999	1194.2.....	-	-	-	(5,518,063)		(5,518,063)	1,014,753	-	-	-	-	-	-	-
PUT OPTION MAR24 RTY P @ 1195.01 BRSMKCEH1 Premium at Maturity 2024-03-13	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/10/2014....	03/11/2024....	16,736	19,999,998	1195.01.....	-	-	-	(3,685,962)		(3,685,962)	676,619	-	-	-	-	-	-	-
0169999999. Total-Purchased Options-Hedging Other-Put Options.....										.847,874,420	.100,644,289	0	(445,169,685)	XXX	(445,169,697)	49,360,971	0	0	0	0	XXX	XXX	

Purchased Options - Hedging Other - Caps

Interest Rate Swap With GSCMW RCV 3MLBR PAY 2.60 11/15/2020 BME1E4S83	Liability Portfolio.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XJUN7C6T14HNAYLU02...	09/18/2015....	11/15/2020....	-	750,000,000	0.026.....	10,650,000	-	-	-		-	(2)	-	-	-	-	-	-	-
Interest Rate Swap With MS RCV 3MLBR PAY 2.32 03/01/2021 BME1M1VM5	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX57XV54.....	01/26/2016....	03/01/2021....	-	800,000,000	0.02316.....	10,000,000	-	-	-		-	(30,040)	-	-	-	-	-	-	-
0179999999. Total-Purchased Options-Hedging Other-Caps.....										.20,650,000	.0	0	0	XXX	0	(30,042)	0	0	0	0	XXX	XXX	

Purchased Options - Hedging Other - Collars

QE06.23

PUT OPTION SEP24 SPX P @ 2622.6 09/30/2024 2622.6 PUT BHF1S7818; PUT OPTION SEP24 SPX P @ 2039.8 09/30/2024 2039.8 PUT BHF1S7724 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	09/30/2019....	09/30/2024....	228,781	533,334,284	2622.6 / 2039.8	50,000	-	-	(7,781,684)		(7,781,684)	1,567,678	-	-	-	-	5,335,168	-	-
PUT OPTION NOV20SPXP@3120 11/20/2020 3120. PUT BHF1US645; PUT OPTION NOV20SPXP@2964 11/20/2020 2964. PUT BHF1US611	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	11/21/2019....	11/20/2020....	427,294	1,299,828,348	3120 / 2964	22,219,288	-	-	11,216,977		11,216,977	(5,752,631)	-	-	-	-	2,429,376	-	-
PUT OPTION NOV20MXEAP@1977 11/20/2020 1977. PUT BHF1US6G8; PUT OPTION NOV20MXEAP@1878 11/20/2020 1878. PUT BHF1US6F0	Variable Annuities.....	Exh 5.....	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	11/22/2019....	11/20/2020....	84,306	162,499,815	1977 / 1878	3,305,638	-	-	5,198,318		5,198,318	2,709,751	-	-	-	-	303,712	-	-
MAR19TSLAUSC@380 JAN21MXEAC@2167 01/15/2021 2167. CALL BHF1VXVK9; MAR19TSLAUSC@380 JAN21MXEAC@2265 01/15/2021 2265. CALL BHF1VXVW3	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	01/02/2020....	01/15/2021....	88,843	196,876,088	2167 / 2265	-	2,260,166	-	205,347		205,347	(2,054,819)	-	-	-	-	532,977	-	-
MAR19TSLAUSC@380 JAN21SPXC@3117 01/15/2021 3117. CALL BHF1VXW51; MAR19TSLAUSC@380 JAN21SPXC@3585 01/15/2021 3585. CALL BHF1VXWF9	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	12/23/2019....	01/15/2021....	61,247	205,238,697	3117 / 3585	14,217,879	-	-	16,602,727		16,602,727	2,438,565	-	-	-	-	555,616	-	-

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 JAN21 SPX C @ 3429 BHF1VXWN2; MAR19TSLAUSC@380 JAN21 SPX C @ 3741 BHF1VXWP7	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	12/26/2019.....	01/15/2021.....	64,155	229,995,675	3429 / 3741.....	5,084,284	-	-	6,995,844		6,995,844	2,000,306	-	-	-	622,637		
MAR19TSLAUSC@380 NOV20 SPLVP5UP C @ 247 BHF1WH1F7; MAR19TSLAUSC@380 NOV20 SPLVP5UP C @ 259 BHF1WH1G5	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	01/09/2020.....	11/20/2020.....	460,321	116,461,213	247 / 259.....	-	2,481,130	-	634,101		634,101	(1,847,029)	-	-	-	217,666		
MAR19TSLAUSC@380 NOV20 SPLVP5UP C @ 247 BHF1WH1H3; MAR19TSLAUSC@380 NOV20 SPLVP5UP C @ 271 BHF1WH1J9	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	01/09/2020.....	11/20/2020.....	221,091	57,262,569	247 / 271.....	-	1,518,895	-	305,020		305,020	(1,213,875)	-	-	-	107,024		
PUT OPTION NOV20 SPLVP5UP P @ 242 BHF1WH1K6; PUT OPTION NOV20 SPLVP5UP P @ 222 BHF1WH1L4	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	01/09/2020.....	11/20/2020.....	306,061	71,006,152	242 / 222.....	-	612,122	-	177,561		177,561	(434,561)	-	-	-	132,710		
MAR19TSLAUSC@380 DEC20MXEAC@2036 12/18/2020 2036. CALL BHF1XGCF6; MAR19TSLAUSC@380 DEC20MXEAC@2127 12/18/2020 2127. CALL BHF1XGCG4	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/24/2020.....	12/18/2020.....	422	878,393	2036 / 2127.....	-	16,817	-	3,087		3,087	(13,730)	-	-	-	2,043		
MAR19TSLAUSC@380 DEC20RTYC@1658 12/18/2020 1658. CALL BHF1XGCM1; MAR19TSLAUSC@380 DEC20RTYC@1713 12/18/2020 1713. CALL BHF1XGCN9	Liability Portfolio.....	N/A.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	01/22/2020.....	12/18/2020.....	548	923,654	1658 / 1713.....	-	17,730	-	6,142		6,142	(11,588)	-	-	-	2,149		
MAR19TSLAUSC@380 DEC20SPXC@3237 12/18/2020 3237. CALL BHF1XGCR0; MAR19TSLAUSC@380 DEC20 SPX C @ 3342 12/18/2020 3342. CALL BHF1XGCT6	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	01/22/2020.....	12/18/2020.....	7,087	23,312,687	3237 / 3342.....	-	483,900	-	485,053		485,053	1,153	-	-	-	54,229		
MAR19TSLAUSC@380 FEB21SPXC@3237 02/19/2021 3237. CALL BHF1XQMA4; MAR19TSLAUSC@380 FEB21SPXC@3561 02/19/2021 3561. CALL BHF1XQM48	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	01/22/2020.....	02/19/2021.....	105,365	358,135,635	3237 / 3561.....	-	18,852,959	-	18,981,634		18,981,634	128,675	-	-	-	1,116,903		
MAR19TSLAUSC@380 FEB21MXEAC@2036 02/19/2021 2036. CALL BHF1XQMD8; MAR19TSLAUSC@380 FEB21 MXEA C @ 2240 02/19/2021 2240. CALL BHF1XQME6	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	01/23/2020.....	02/19/2021.....	23,193	49,586,634	2036 / 2240.....	-	1,804,415	-	506,021		506,021	(1,298,394)	-	-	-	154,644		

QE06.24

SCHEDULE DB - PART A - SECTION 1

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

QE06.25

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 DEC20SPLVP5UPP@254 12/18/2020 254. PUT BHF1Y2US8; PUT OPTION DEC20SPLVP5UPP@249 12/18/2020 249. PUT BHF1Y2UT6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/29/2020....	12/18/2020....	..697,213	..175,349,070	254 / 249.....	- .....	.....1,234,904	- .....	.....2,920,565	.....	.....2,920,565	.....1,685,662	- .....	- .....	- .....	.....407,888		
MAR19TSLAUSC@380 JAN21MXEAC@2039 01/15/2021 2039. CALL BHF1ZC7T9; MAR19TSLAUSC@380 JAN21MXEAC@2144 01/15/2021 2144. CALL BHF1ZC7U6	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/24/2020....	01/15/2021....	.....8,369	....17,503,764	2039 / 2144....	- .....	.....207,216	- .....	.....95,830	.....	.....95,830	.....(111,386)	- .....	- .....	- .....	.....47,386		
MAR19TSLAUSC@380 JAN21SPXC@3277 01/15/2021 3277. CALL BHF1ZC7W2; MAR19TSLAUSC@380 JAN21SPXC@3437 01/15/2021 3437. CALL BHF1ZC868	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/21/2020....	01/15/2021....	.....11,402	....38,276,514	3277 / 3437....	- .....	.....1,117,669	- .....	.....1,078,697	.....	.....1,078,697	.....(38,972)	- .....	- .....	- .....	.....103,621		
MAR19TSLAUSC@380 JAN21SPLVP5UPC@252 01/15/2021 252. CALL BHF1ZCBM9; MAR19TSLAUSC@380 JAN21SPLVP5UPC@268 01/15/2021 268. CALL BHF1ZCBP2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/25/2020....	01/15/2021....	..603,626	..156,942,760	252 / 268.....	- .....	.....2,867,223	- .....	.....339,776	.....	.....339,776	.....(2,527,448)	- .....	- .....	- .....	.....424,871		
MAR19TSLAUSC@380 FEB21MXEAC@2006 02/19/2021 2006. CALL BHF202P67; MAR19TSLAUSC@380 FEB21MXEAC@2106 02/19/2021 2106. CALL BHF202PA8	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFUXT09.	03/04/2020....	02/19/2021....	.....5,712	....11,743,872	2006 / 2106....	- .....	.....143,657	- .....	.....116,364	.....	.....116,364	.....(27,293)	- .....	- .....	- .....	.....36,625		
MAR19TSLAUSC@380 FEB21SPXC@3311 02/19/2021 3311. CALL BHF202PJ9; MAR19TSLAUSC@380 FEB21SPXC@3472 02/19/2021 3472. CALL BHF202PP5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/04/2020....	02/19/2021....	.....8,029	....27,230,354	3311 / 3472....	- .....	.....449,945	- .....	.....733,865	.....	.....733,865	.....283,920	- .....	- .....	- .....	.....84,922		
MAR19TSLAUSC@380 FEB21SPLVP5UPC@257 02/19/2021 257. CALL BHF202PQ3; MAR19TSLAUSC@380 FEB21SPLVP5UPC@273 02/19/2021 273. CALL BHF202PT7	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFUXT09.	03/04/2020....	02/19/2021....	..498,639	..132,139,335	257 / 273.....	- .....	.....827,741	- .....	.....92,482	.....	.....92,482	.....(735,259)	- .....	- .....	- .....	.....412,097		

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 FEB21MXEAC@2017 02/19/2021 2017. CALL BHF204RA2; MAR19TSLAUSC@380 FEB21MXEAC@2239 02/19/2021 2239. CALL BHF204RB0	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/05/2020...	02/19/2021....	.....9	.....19,152	2017 / 2239....	- .....	.....270	- .....	.....241		.....241	.....(29)	- .....	- .....	- .....	.....60		
MAR19TSLAUSC@380 FEB21RTYC@1655 02/19/2021 1655. CALL BHF204RC8; MAR19TSLAUSC@380 FEB21RTYC@1812 02/19/2021 1812. CALL BHF204RD6	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/05/2020...	02/19/2021....	.....21	.....36,404	1655 / 1812....	- .....	.....701	- .....	.....662		.....662	.....(40)	- .....	- .....	- .....	.....114		
MAR19TSLAUSC@380 FEB21SPXC@3243 02/19/2021 3243. CALL BHF204RF1; MAR19TSLAUSC@380 FEB21SPXC@3567 02/19/2021 3567. CALL BHF204RG9	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/05/2020...	02/19/2021....	.....946	.....3,221,130	3243 / 3567....	- .....	.....91,005	- .....	.....168,851		.....168,851	.....77,846	- .....	- .....	- .....	.....10,046		
MAR19TSLAUSC@380 OCT20MXEAC@1909 10/16/2020 1909. CALL BHF20EX05; MAR19TSLAUSC@380 OCT20MXEAC@2001 10/16/2020 2001. CALL BHF20EX13	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	03/24/2020...	10/16/2020....	.....11,332	.....22,154,060	1909 / 2001....	- .....	.....36,829	- .....	.....112,875		.....112,875	.....76,046	- .....	- .....	- .....	.....23,192		
MAR19TSLAUSC@380 OCT20SPXC@2980 10/16/2020 2980. CALL BHF20EX21; MAR19TSLAUSC@380 OCT20SPXC@3115 10/16/2020 3115. CALL BHF20EX39	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/20/2020...	10/16/2020....	.....16,833	.....51,298,568	2980 / 3115....	- .....	.....301,289	- .....	.....2,155,831		.....2,155,831	.....1,854,542	- .....	- .....	- .....	.....53,702		
MAR19TSLAUSC@380 OCT20SPLVP5UPC@246 10/16/2020 246. CALL BHF20EX47; MAR19TSLAUSC@380 OCT20SPLVP5UPC@262 10/16/2020 262. CALL BHF20EX54	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020...	10/16/2020....	.....831,670	.....211,244,180	246 / 262.....	- .....	.....1,191,154	- .....	.....1,091,067		.....1,091,067	.....(100,088)	- .....	- .....	- .....	.....221,149		
MAR19TSLAUSC@380 NOV20MXEAC@1975 11/20/2020 1975. CALL BHF20EX62; MAR19TSLAUSC@380 NOV20MXEAC@2074 11/20/2020 2074. CALL BHF20EX70	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	03/24/2020...	11/20/2020....	.....9,849	.....19,939,301	1975 / 2074....	- .....	.....33,979	- .....	.....112,092		.....112,092	.....78,113	- .....	- .....	- .....	.....37,266		
MAR19TSLAUSC@380 NOV20SPXC@3105 11/20/2020 3105. CALL BHF20EX88; MAR19TSLAUSC@380 NOV20SPXC@3255 11/20/2020 3255. CALL BHF20EX96	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/20/2020...	11/20/2020....14,46445,995,520	3105 / 3255....	-173,828	-1,631,053	1,631,0531,457,224	-	-	-85,965		

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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)
MAR19TSLAUSC@380 NOV20SPLVP5UPC@246 11/20/2020 246. CALL BHF20EXA3; MAR19TSLAUSC@380 NOV20SPLVP5UPC@261 11/20/2020 261. CALL BHF20EXB1	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/25/2020....	11/20/2020....	..744,709	..188,783,732	246 / 261.....	- .....	.....1,011,315	- .....	.....1,418,487		.....1,418,487	.....407,172	- .....	- .....	- .....	.....352,836		
MAR19TSLAUSC@380 DEC20MXEAC@1999 12/18/2020 1999. CALL BHF20EXC9; MAR19TSLAUSC@380 DEC20MXEAC@2102 12/18/2020 2102. CALL BHF20EXD7	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	03/24/2020....	12/18/2020....	....10,091	....20,691,596	1999 / 2102....	- .....	.....37,841	- .....	.....134,327		.....134,327	.....96,486	- .....	- .....	- .....	.....48,132		
MAR19TSLAUSC@380 DEC20SPXC@3164 12/18/2020 3164. CALL BHF20EXE5; MAR19TSLAUSC@380 DEC20SPXC@3318 12/18/2020 3318. CALL BHF20EXF2	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	03/19/2020....	12/18/2020....	....14,068	....45,594,388	3164 / 3318....	- .....	.....248,863	- .....	.....1,483,471		.....1,483,471	.....1,234,608	- .....	- .....	- .....	.....106,059		
MAR19TSLAUSC@380 DEC20SPLVP5UPC@247 12/18/2020 247. CALL BHF20EXG0; MAR19TSLAUSC@380 DEC20SPLVP5UPC@262 12/18/2020 262. CALL BHF20EXH8	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/24/2020....	12/18/2020....	..763,181	..194,229,565	247 / 262.....	- .....	.....1,292,142	- .....	.....1,282,567		.....1,282,567	.....(9,575)	- .....	- .....	- .....	.....451,806		
MAR19TSLAUSC@380 MAR21MXEAC@1326 03/19/2021 1326. CALL BHF21TR81; MAR19TSLAUSC@380 MAR21MXEAC@1971 03/19/2021 1971. CALL BHF21TR99	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	04/20/2020....	03/19/2021....	.....1,103	.....1,818,296	1326 / 1971....	- .....	.....362,225	- .....	.....535,053		.....535,053	.....172,828	- .....	- .....	- .....	.....6,205		
MAR19TSLAUSC@380 MAR21SPXC@2267 03/19/2021 2267. CALL BHF21TRA6; MAR19TSLAUSC@380 MAR21SPXC@3227 03/19/2021 3227. CALL BHF21TRB4	Fixed Annuities.....	Exh 5.....	Equity/I ndex	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	04/20/2020....	03/19/2021....	.....1,807	.....4,963,829	2267 / 3227....	- .....	.....1,054,095	- .....	.....1,438,809		.....1,438,809	.....384,714	- .....	- .....	- .....	.....16,938		
MAR19TSLAUSC@380 MAR21SPLVP5UPC@242 03/19/2021 242. CALL BHF21TRC2; MAR19TSLAUSC@380 MAR21SPLVP5UPC@261 03/19/2021 261. CALL BHF21TRD0	Fixed Annuities.....	Exh 5.....	Equity/I ndex	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/21/2020....	03/19/2021....	..590,243	..148,446,115	242 / 261.....	-2,774,142	-3,057,424	3,057,424283,282	-	-	-506,544		

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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 MAR21RTYC@918 03/19/2021 918. CALL BHF21TRE8; MAR19TSLAUSC@380 MAR21RTYC@1641 03/19/2021 1641. CALL BHF21TRF5	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	04/20/2020....	03/19/2021....	15	19,193	918 / 1641.....	5,057	-	8,066		8,066	3,009	-	-	-	-	65		
MAR19TSLAUSC@380 MAR21SPXC@2357 03/19/2021 2357. CALL BHF21TRG3; MAR19TSLAUSC@380 MAR21SPXC@3121 03/19/2021 3121. CALL BHF21TRH1	Liability Portfolio.....	N/A.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	04/20/2020....	03/19/2021....	479	1,311,981	2357 / 3121....	225,173	-	305,836		305,836	80,663	-	-	-	-	4,477		
MAR19TSLAUSC@380 MAR21MXEAC@1368 03/19/2021 1368. CALL BHF21TRJ7; MAR19TSLAUSC@380 MAR21MXEAC@2009 03/19/2021 2009. CALL BHF21TRK4	Liability Portfolio.....	N/A.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	04/20/2020....	03/19/2021....	21	35,459	1368 / 2009....	6,270	-	9,639		9,639	3,369	-	-	-	-	121		
MAR19TSLAUSC@380 APR21MXEAC@1551 04/16/2021 1551. CALL BHF22X1M8; MAR19TSLAUSC@380 APR21MXEAC@1711 04/16/2021 1711. CALL BHF22X1R7	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/12/2020....	04/16/2021....	5,159	8,414,329	1551 / 1711....	484,002	-	657,733		657,733	173,732	-	-	-	-	30,987		
MAR19TSLAUSC@380 APR21SPXC@2653 04/16/2021 2653. CALL BHF22X1U0; MAR19TSLAUSC@380 APR21SPXC@3016 04/16/2021 3016. CALL BHF22X1V8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/11/2020....	04/16/2021....	5,253	14,889,629	2653 / 3016....	1,218,210	-	1,530,094		1,530,094	311,884	-	-	-	-	54,833		
MAR19TSLAUSC@380 APR21SPLVP5UPC@242 04/16/2021 242. CALL BHF22X1X4; MAR19TSLAUSC@380 APR21SPLVP5UPC@259 04/16/2021 259. CALL BHF22X1Y2	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	05/11/2020....	04/16/2021....	610,230	152,862,615	242 / 259.....	2,797,817	-	3,144,172		3,144,172	346,355	-	-	-	-	562,934		
MAR19TSLAUSC@380 APR21MXEAC@1831 04/16/2021 1831. CALL BHF234U80; MAR19TSLAUSC@380 APR21MXEAC@1915 04/16/2021 1915. CALL BHF234W39	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGFU57RNE97.	05/15/2020....	04/16/2021....	279,448	523,406,104	1831 / 1915....	4,980,853	-	12,629,328		12,629,328	7,648,475	-	-	-	-	1,927,503		
MAR19TSLAUSC@380 APR21MXEAC@1598 04/16/2021 1598. CALL BHF2351H9; MAR19TSLAUSC@380 APR21MXEAC@1784 04/16/2021 1784. CALL BHF2351Q9	Liability Portfolio.....	N/A.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGFU57RNE97.	05/15/2020....	04/16/2021....	47	79,477	1598 / 1784....	3,771	-	6,536		6,536	2,765	-	-	-	-	293		

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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 APR21RTYC@1186 04/16/2021 1186. CALL BHF2351X4; MAR19TSLAUSC@380 APR21RTYC@1381 04/16/2021 1381. CALL BHF235239	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/14/2020....	04/16/2021....	55	70,593	1186 / 1381....	5,597	-	8,277		8,277	2,681	-	-	-	-	260		
MAR19TSLAUSC@380 APR21SPXC@2673 04/16/2021 2673. CALL BHF235296; MAR19TSLAUSC@380 APR21SPXC@3135 04/16/2021 3135. CALL BHF2352A3	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/14/2020....	04/16/2021....	471	1,367,784	2673 / 3135....	120,929	-	170,117		170,117	49,188	-	-	-	-	5,037		
MAR19TSLAUSC@380 MAY21SPXC@2851 05/21/2021 2851. CALL BHF245S30; MAR19TSLAUSC@380 MAY21SPXC@3102 05/21/2021 3102. CALL BHF245S48	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/08/2020....	05/21/2021....	7,538	22,436,857	2851 / 3102....	1,353,523	-	1,417,697		1,417,697	64,174	-	-	-	-	89,632		
MAR19TSLAUSC@380 MAY21SPLVP5UPC@242 05/21/2021 242. CALL BHF245S55; MAR19TSLAUSC@380 MAY21SPLVP5UPC@259 05/21/2021 259. CALL BHF245S63	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/09/2020....	05/21/2021....	594,703	148,973,102	242 / 259.....	3,076,042	-	3,083,058		3,083,058	7,017	-	-	-	-	595,127		
MAR19TSLAUSC@380 MAY21MXEAC@1675 05/21/2021 1675. CALL BHF24HM89; MAR19TSLAUSC@380 MAY21MXEAC@1879 05/21/2021 1879. CALL BHF24HPN3	Liability Portfolio.....	N/A.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUFU57RNE97.	06/23/2020....	05/21/2021....	16	28,432	1675 / 1879....	2,012	-	2,105		2,105	93	-	-	-	-	114		
MAR19TSLAUSC@380 MAY21RTYC@1327 05/21/2021 1327. CALL BHF24HPU7; MAR19TSLAUSC@380 MAY21RTYC@1548 05/21/2021 1548. CALL BHF24HPZ6	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/23/2020....	05/21/2021....	30	43,125	1327 / 1548....	3,872	-	4,149		4,149	277	-	-	-	-	172		
MAR19TSLAUSC@380 MAY21SPXC@2890 05/21/2021 2890. CALL BHF24HQ69; MAR19TSLAUSC@380 MAY21SPXC@3251 05/21/2021 3251. CALL BHF24HQ8	Liability Portfolio.....	N/A.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	06/23/2020....	05/21/2021....	473	1,452,347	2890 / 3251....	109,000	-	122,653		122,653	13,652	-	-	-	-	5,802		
MAR19TSLAUSC@380 JUN21MXEAC@1783 06/18/2021 1783. CALL BHF25XPD9; MAR19TSLAUSC@380 JUN21MXEAC@1909 06/18/2021 1909. CALL BHF25XPJ6	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7WJP57OUK5573.....	07/17/2020....	06/18/2021....	6,457	11,919,622	1783 / 1909....	462,127	-	452,259		452,259	(9,869)	-	-	-	-	50,397		

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SCHEDULE DB - PART A - SECTION 1

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MAR19TSLAUSC@380 JUN21SPXC@3052 06/18/2021 3052. CALL BHF25XPL1; MAR19TSLAUSC@380 JUN21SPXC@3287 06/18/2021 3287. CALL BHF25XPM9	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020....	06/18/2021....	7,204	22,833,078	3052 / 3287....	-	1,052,072	-	1,151,852		1,151,852	99,780	-	-	-	96,540		
MAR19TSLAUSC@380 JUN21SPLVP5UPC@243 06/18/2021 243. CALL BHF25XPQ0; MAR19TSLAUSC@380 JUN21SPLVP5UPC@260 06/18/2021 260. CALL BHF25XPS6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	07/21/2020....	06/18/2021....	614,485	154,542,978	243 / 260.....	-	3,346,240	-	2,873,352		2,873,352	(472,888)	-	-	-	653,421		
MAR19TSLAUSC@380 JUN21MXEAC@1788 06/18/2021 1788. CALL BHF264L38; MAR19TSLAUSC@380 JUN21MXEAC@1990 06/18/2021 1990. CALL BHF264LJ3	Liability Portfolio.....	N/A.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/17/2020....	06/18/2021....	25	47,225	1788 / 1990....	-	2,589	-	2,513		2,513	(76)	-	-	-	200		
MAR19TSLAUSC@380 JUN21RTYC@1369 06/18/2021 1369. CALL BHF264LS3; MAR19TSLAUSC@380 JUN21RTYC@1540 06/18/2021 1540. CALL BHF264LV6	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	07/16/2020....	06/18/2021....	35	50,908	1369 / 1540....	-	3,518	-	3,632		3,632	113	-	-	-	215		
MAR19TSLAUSC@380 JUN21SPXC@3047 06/18/2021 3047. CALL BHF264LY0; MAR19TSLAUSC@380 JUN21SPXC@3383 06/18/2021 3383. CALL BHF264M11	Liability Portfolio.....	N/A.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/16/2020....	06/18/2021....	1,243	3,996,245	3047 / 3383....	-	249,843	-	275,413		275,413	25,570	-	-	-	16,896		
MAR19TSLAUSC@380 JUL21MXEAC@1818 07/16/2021 1818. CALL BHF27UMS3; MAR19TSLAUSC@380 JUL21MXEAC@1951 07/16/2021 1951. CALL BHF27UMZ7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	08/18/2020....	07/16/2021....	5,108	9,626,026	1818 / 1951....	-	387,340	-	343,048		343,048	(44,292)	-	-	-	42,827		
MAR19TSLAUSC@380 JUL21SPXC@3165 07/16/2021 3165. CALL BHF27UN52; MAR19TSLAUSC@380 JUL21SPXC@3375 07/16/2021 3375. CALL BHF27UN60	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	08/17/2020....	07/16/2021....	8,191	26,784,570	3165 / 3375....	-	1,147,150	-	1,085,496		1,085,496	(61,654)	-	-	-	119,167		
MAR19TSLAUSC@380 JUL21SPLVP5UPC@245 07/16/2021 245. CALL BHF27UND5; MAR19TSLAUSC@380 JUL21SPLVP5UPC@261 07/16/2021 261. CALL BHF27UNE3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	08/17/2020....	07/16/2021....	660,262	167,046,286	245 / 261.....	-	3,490,343	-	2,381,552		2,381,552	(1,108,791)	-	-	-	743,206		

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MAR19TSLAUSC@380 JUL21MXEAC@1854 07/16/2021 1854. CALL BHF27ZPM2; MAR19TSLAUSC@380 JUL21MXEAC@2061 07/16/2021 2061. CALL BHF27ZPP5	Liability Portfolio.....	N/A.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	08/21/2020....	07/16/2021....113221,198	1854 / 2061....	-10,528	-9,4609,460(1,068)	-	-	-984
MAR19TSLAUSC@380 JUL21RTYC@1464 07/16/2021 1464. CALL BHF27ZPR1; MAR19TSLAUSC@380 JUL21RTYC@1605 07/16/2021 1605. CALL BHF27ZPS9	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	08/20/2020....	07/16/2021....97148,847	1464 / 1605....	-8,191	-7,0557,055(1,136)	-	-	-662
MAR19TSLAUSC@380 JUL21SPXC@3200 07/16/2021 3200. CALL BHF27ZPT7; MAR19TSLAUSC@380 JUL21SPXC@3506 07/16/2021 3506. CALL BHF27ZPU4	Liability Portfolio.....	N/A.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	08/21/2020....	07/16/2021....1,4374,818,261	3200 / 3506....	-289,643	-259,290259,290(30,353)	-	-	-21,437
MAR19TSLAUSC@380 AUG21MXEAC@1899 08/20/2021 1899. CALL BHF295V31; MAR19TSLAUSC@380 AUG21MXEAC@2113 08/20/2021 2113. CALL BHF295V49	Liability Portfolio.....	N/A.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	09/10/2020....	08/20/2021....77154,462	1899 / 2113....	-6,631	-5,6715,671(960)	-	-	-728
MAR19TSLAUSC@380 AUG21RTYC@1560 08/20/2021 1560. CALL BHF295V56; MAR19TSLAUSC@380 AUG21RTYC@1704 08/20/2021 1704. CALL BHF295V64	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/09/2020....	08/20/2021....87141,984	1560 / 1704....	-5,736	-4,9454,945(791)	-	-	-669
MAR19TSLAUSC@380 AUG21SPXC@3379 08/20/2021 3379. CALL BHF295V72; MAR19TSLAUSC@380 AUG21SPXC@3720 08/20/2021 3720. CALL BHF295V80	Liability Portfolio.....	N/A.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/09/2020....	08/20/2021....9333,311,684	3379 / 3720....	-162,575	-149,802149,802(12,773)	-	-	-15,601
MAR19TSLAUSC@380 JUL21MXEAC@1877 07/16/2021 1877. CALL BHF29AM97; MAR19TSLAUSC@380 JUL21MXEAC@1996 07/16/2021 1996. CALL BHF29AMK2	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	09/11/2020....	07/16/2021....6,42812,447,822	1877 / 1996....	-384,459	-332,651332,651(51,808)	-	-	-55,382
MAR19TSLAUSC@380 JUL21SPXC@3334 07/16/2021 3334. CALL BHF29AMN6; MAR19TSLAUSC@380 JUL21SPXC@3577 07/16/2021 3577. CALL BHF29AMR7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/14/2020....	07/16/2021....8,00327,654,367	3334 / 3577....	-1,114,463	-1,033,3131,033,313(81,149)	-	-	-123,037

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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 JUL21SPLVP5UPC@247 07/16/2021 247. CALL BHF29AMU0; MAR19TSLAUSC@380 JUL21SPLVP5UPC@263 07/16/2021 263. CALL BHF29AMW6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	09/11/2020....	07/16/2021....	..812,133	..207,093,915	247 / 263.....	- .....	.....3,232,289	- .....	.....2,267,784		.....2,267,784	.....(964,505)	- .....	- .....	- .....	.....921,382		
MAR19TSLAUSC@380 MAY21 SPX C @ 2069.55 05/17/2021 2069.55 CALL BME1RDNX9; PUT OPTION MAY21 SPX P @ 2069.55 05/17/2021 2069.55 PUT BME1RDP17 Premium at Maturity 2021-05-19	Variable Annuities.....	Exh 5.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	05/16/2016....	05/17/2021....	....24,160	....24,999,999	2069.55 / 2069.55	- .....	- .....	- .....	.....6,549,273		.....6,549,273	.....1,535,311	- .....	- .....	- .....	.....99,011		
PUT OPTION MAY21 SPX P @ 2066.99 05/17/2021 2066.99 PUT BME1RDP25; MAR19TSLAUSC@380 MAY21 SPX C @ 2066.99 05/17/2021 2066.99 CALL BME1RDP33	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	05/16/2016....	05/17/2021....	....15,000	....31,004,850	2066.99 / 2066.99	....10,623,750	- .....	- .....	.....19,898,840		.....19,898,840	.....2,166,162	- .....	- .....	- .....	.....122,792		
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 2022-08-29	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... ROMUWSFPU8MPRO8K5P83	08/29/2017....	08/29/2022....	..102,082	..218,749,994	2449 / 1836.75	- .....	- .....	- .....	.....(13,784,094)		.....(13,784,094)	.....962,771	- .....	- .....	- .....	.....1,512,513		
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 2021-09-01	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWW2FF32TWEFA76..	09/01/2017....	09/01/2022....	....20,192	....41,249,999	2352.39 / 1733.34	.....1,599,800	.....799,900	- .....	.....124,109		.....124,109	.....316,362	- .....	- .....	- .....	.....285,829		
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 2021-09-01	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWW2FF32TWEFA76..	09/01/2017....	09/01/2022....	....20,192	....46,250,000	2352.39 / 2228.58	.....405,200	.....202,600	- .....	.....38,950		.....38,950	.....51,963	- .....	- .....	- .....	.....320,475		
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 2021-09-07	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGUFU57RNE97.	09/05/2017....	09/06/2022....61,212	..127,500,311	2327.98 / 1837.884,173,0002,086,500	-151,239	151,239746,471	-	-	-886,619		

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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)
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/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/19/2018....	12/17/2021....	..276,970	..425,000,762	1714.99 / 1353.94	....27,100,005	- .....	- .....	.....21,850,483	.....	.....21,850,483	.....8,944,611	- .....	- .....	- .....	.....2,341,074	.....	.....
PUT OPTION DEC23 SPX P @ 2555.03 12/15/2023 2555.03 PUT BME2YWC76; PUT OPTION DEC23 SPX P @ 2017.13 12/15/2023 2017.13 PUT BME2YWCJ0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	11/19/2018....	12/15/2023....	..185,908	..425,000,678	2555.03 / 2017.13	....27,299,999	- .....	- .....	.....22,293,386	.....	.....22,293,386	.....2,721,869	- .....	- .....	- .....	.....3,806,200	.....	.....
PUT OPTION DEC21 SPX P @ 1713.47 12/17/2021 1713.47 PUT BME2YWFB4; PUT OPTION DEC21 SPX P @ 1352.74 12/17/2021 1352.74 PUT BME2YWFC2	Variable Annuities.....	Exh 5.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCCEMIK50....	11/19/2018....	12/17/2021....	..277,216	..425,001,230	1713.47 / 1352.74	....26,550,030	- .....	- .....	.....21,772,668	.....	.....21,772,668	.....8,921,698	- .....	- .....	- .....	.....2,341,077	.....	.....
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/ Index	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	11/19/2018....	12/15/2023....	..184,980	..425,000,004	2567.85 / 2027.25	....27,650,758	- .....	- .....	.....22,496,335	.....	.....22,496,335	.....2,702,579	- .....	- .....	- .....	.....3,806,194	.....	.....
MAR19TSLAUSC@380 DEC20SPLVP5UPC@254 12/18/2020 254. CALL BHF1Y2UN9; MAR19TSLAUSC@380 DEC20SPLVP5UPC@259 12/18/2020 259. CALL BHF1Y2UP4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/29/2020....	12/18/2020....	..634,825	..162,832,613	254 / 259.....	- .....	.....1,540,339	- .....	.....91,485	.....	.....91,485	.....(1,448,854)	- .....	- .....	- .....	.....378,773	.....	.....
MAR19TSLAUSC@380 DEC20SPLVP5UPC@254 12/18/2020 254. CALL BHF1Y2UQ2; MAR19TSLAUSC@380 DEC20SPLVP5UPC@264 12/18/2020 264. CALL BHF1Y2UR0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	01/29/2020....	12/18/2020....	1,334,884	..345,734,956	254 / 264.....	- .....	.....5,684,470	- .....	.....210,711	.....	.....210,711	.....(5,473,759)	- .....	- .....	- .....	.....804,230	.....	.....
MAR19TSLAUSC@380 JAN21SPXC@3273 01/15/2021 3273. CALL BHF1Z80V0; MAR19TSLAUSC@380 JAN21SPXC@3601 01/15/2021 3601. CALL BHF1Z80X6	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/19/2020....	01/15/2021....	.....809	.....2,780,533	3273 / 3601....	- .....	.....151,528	- .....	.....135,196	.....	.....135,196	.....(16,331)	- .....	- .....	- .....	.....7,527	.....	.....
MAR19TSLAUSC@380 MAY21MXEAC@1620 05/21/2021 1620. CALL BHF245S14; MAR19TSLAUSC@380 MAY21MXEAC@1741 05/21/2021 1741. CALL BHF245S22	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653....	06/10/2020....	05/21/2021....7,90213,279,311	1620 / 1741....	-704,234	-710,930710,9306,695	-	-	-53,049

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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)	
0199999999	Total-Purchased Options-Hedging Other-Collars									170,279,631	84,423,603	0	211,814,596	XXX	211,814,596	28,890,086	0	0	0	37,909,748	XXX	XXX	
0219999999	Total-Purchased Options-Hedging Other									1,346,286,151	441,778,969	0	1,548,419,833	XXX	1,548,516,704	1,185,248,432	0	0	0	37,909,748	XXX	XXX	
Total Purchased Options																							
0439999999	Total-Purchased Options-Call Options and Warrants									307,482,100	256,711,077	0	1,781,774,922	XXX	1,781,871,805	1,107,027,417	0	0	0	0	0	XXX	XXX
0449999999	Total-Purchased Options-Put Options									847,874,420	100,644,289	0	(445,169,685)	XXX	(445,169,697)	49,360,971	0	0	0	0	0	XXX	XXX
0459999999	Total-Purchased Options-Caps									20,650,000	0	0	0	XXX	0	(30,042)	0	0	0	0	0	XXX	XXX
0479999999	Total-Purchased Options-Collars									170,279,631	84,423,603	0	211,814,596	XXX	211,814,596	28,890,086	0	0	0	0	37,909,748	XXX	XXX
0499999999	Total-Purchased Options									1,346,286,151	441,778,969	0	1,548,419,833	XXX	1,548,516,704	1,185,248,432	0	0	0	0	37,909,748	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																							
MAR19TSLAUSC@380 OCT20RTYC@1852 BHF1RWE66	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A.																			
MAR19TSLAUSC@380 SEP24 SPX C @ 2914 BHF1S78F7 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A.																			
MAR19TSLAUSC@380 OCT20MXEAC@2261 BHF1VG7Y3	Variable Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC																			
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1ZMUY0	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA																			
MAR19TSLAUSC@380 MAR21SPXC@4005 BHF1ZTEN7	Variable Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA																			
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF219UD0	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA																			
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF21ALK1	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA																			
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF21BXD2	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA																			
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF21V3S8	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA																			
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF21Y2R5	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA																			
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF22FP09	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA																			
MAR19TSLAUSC@380 13Mx20SWAPTIONSYNTH BHF231KH7	Macro Interest Rate Hedge	Exh 5	Interest Rate	DEUTSCHE BANK AG																			

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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)	
MAR19TSLAUSC@380 7Mx20SWAPTIONSYNTH BHF23BV59	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	05/14/2020.....	12/23/2020.....	-	100,000,000	0.0145.....	-	(13,230,000)	-	(7,919,290)		(7,919,290)	5,310,710	-	-	-	-	-	-	-
MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF240NX0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/01/2020.....	07/30/2021.....	-	250,000,000	0.0145.....	-	(27,800,000)	-	(22,354,213)		(22,354,213)	5,445,787	-	-	-	-	-	-	-
MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF241JZ8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/02/2020.....	07/30/2021.....	-	150,000,000	0.0145.....	-	(16,716,711)	-	(13,412,528)		(13,412,528)	3,304,183	-	-	-	-	-	-	-
MAR19TSLAUSC@380 18Mx20SWAPTIONSYNTH BHF243P95	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/03/2020.....	07/30/2021.....	-	135,000,000	0.0145.....	-	(12,975,000)	-	(12,071,275)		(12,071,275)	903,725	-	-	-	-	-	-	-
MAR19TSLAUSC@380 1.58x20SWAPTIONSYNTH BHF243PC8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09.	06/03/2020.....	08/02/2021.....	-	150,000,000	0.0145.....	-	(14,500,000)	-	(13,434,956)		(13,434,956)	1,065,044	-	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U50]D10[G]F0 BHF29CW68	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/14/2020.....	06/19/2026.....	85	264,435	3111.....	-	(31,812)	-	(33,216)		(33,216)	(1,405)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET[A]P[PS]1Y[U50]D10[G]F0 BHF29CW9	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/14/2020.....	07/09/2026.....	232	731,264	3152.....	-	(84,900)	-	(85,947)		(85,947)	(1,047)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET[A]C[PS]1Y[U7.25]D10[G]F0 BHF29CY09	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	09/14/2020.....	07/17/2026.....	33	106,425	3225.....	-	(8,131)	-	(11,417)		(11,417)	(3,286)	-	-	-	-	-	-	-
MAR19TSLAUSC@380 JUN26SPXC@3115 BHF29CYU3	Fixed Annuities.....	Exh 5.....	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	09/14/2020.....	06/18/2026.....	88	274,120	3115.....	-	(63,593)	-	(61,643)		(61,643)	1,950	-	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL26RTYC@1470 BHF29CZ40	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	09/14/2020.....	07/28/2026.....	14	20,580	1470.....	-	(4,282)	-	(4,271)		(4,271)	10	-	-	-	-	-	-	-
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants.....										(7,197,588)	(248,251,209)	0	(228,494,375)	XXX	(228,494,375)	69,254,015	0	0	0	0	XXX	XXX	

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Written Options - Hedging Other - Put Options

PUT OPTION 2x20SWAPTIONSYNTH BHF1PVEV5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/31/2019.....	07/30/2021.....	-	800,000,000	0.02944.....	(9,840,000)	-	-	(1,010,240)		(1,010,240)	5,339,523	-	-	-	-	-	-	-
PUT OPTION DEC20SPXP@3113 BHF1VCC75	Variable Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	12/06/2019.....	12/18/2020.....	71,900	223,824,700	3113.....	(13,836,436)	-	-	(6,686,103)		(6,686,103)	4,528,954	-	-	-	-	-	-	-
PUT OPTION MAR21SPXP@2212.99 BHF1W2H14	Variable Annuities.....	Exh 5.....	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09.	12/19/2019.....	03/19/2021.....	100,000	221,298,999	2212.99.....	(2,891,000)	-	-	(2,638,241)		(2,638,241)	117,785	-	-	-	-	-	-	-
PUT OPTION NOV20UKXP@5874.13 BHF1XE8M1 Premium at Maturity 2020-11-11	Variable Annuities.....	Exh 5.....	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	01/16/2020.....	11/09/2020.....	17,024	130,659,939	5874.13.....	-	-	-	(3,018,049)		(3,018,049)	(3,018,049)	-	-	-	-	-	-	-

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)
PUT OPTION OCT20SPXP@2135.4 BHF1XE8Q2 Premium at Maturity 2020-10-23	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	01/16/2020....	10/21/2020....	46,830	99,999,987	2135.4.....	-	(339,515)	-	(15,220)		(15,220)	324,294	-	-	-	-	-	-
PUT OPTION OCT20SPXP@2145 BHF1XEA14 Premium at Maturity 2020-10-28	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	01/16/2020....	10/26/2020....	46,620	100,000,007	2145.....	-	(362,238)	-	(23,113)		(23,113)	339,124	-	-	-	-	-	-
PUT OPTION FEB21SPXP@3237 BHF1XQM55	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	01/22/2020....	02/19/2021....	67,343	217,989,291	3237.....	-	(11,215,977)	-	(11,891,779)		(11,891,779)	(675,803)	-	-	-	-	-	-
PUT OPTION MAR21MXEAP@1473.275 BHF1XVNT1	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	01/23/2020....	03/19/2021....	263,191	387,752,727	1473.28.....	-	(3,660,987)	-	(6,794,586)		(6,794,586)	(3,133,599)	-	-	-	-	-	-
PUT OPTION MAR21MXEAP@1452.22 BHF1XX6Z2	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	01/24/2020....	03/19/2021....	263,191	382,211,226	1452.22.....	-	(2,941,449)	-	(6,260,793)		(6,260,793)	(3,319,344)	-	-	-	-	-	-
PUT OPTION MAR21MXEAP@1519.99 BHF1Y1V59	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	01/27/2020....	03/19/2021....	263,160	400,000,733	1519.99.....	-	(4,626,355)	-	(8,180,219)		(8,180,219)	(3,553,864)	-	-	-	-	-	-
PUT OPTION MAR21MXEAP@1471.73 BHF1Y67P1	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	01/30/2020....	03/19/2021....	263,296	387,501,309	1471.73.....	-	(3,738,810)	-	(6,756,752)		(6,756,752)	(3,017,942)	-	-	-	-	-	-
PUT OPTION JAN21 SPX P @ 2291.85 BHF1YG3Q1 Premium at Maturity 2021-01-27	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	02/04/2020....	01/25/2021....	21,816	49,999,002	2291.85.....	-	(417,776)	-	(371,379)		(371,379)	46,398	-	-	-	-	-	-
PUT OPTION JAN21SPXP@2292.05 BHF1YG3T5 Premium at Maturity 2021-01-27	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	02/04/2020....	01/25/2021....	21,814	49,998,780	2292.05.....	-	(417,956)	-	(371,512)		(371,512)	46,445	-	-	-	-	-	-
PUT OPTION DEC20 RTY P @ 1108.22 BHF1YG7J3 Premium at Maturity 2020-12-16	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/04/2020....	12/14/2020....	45,117	49,999,560	1108.22.....	-	(330,978)	-	(377,866)		(377,866)	(46,888)	-	-	-	-	-	-
PUT OPTION MAR22 SPX P @ 2368.9 BHF1YXS0 Premium at Maturity 2022-04-01	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/12/2020....	03/30/2022....	42,214	100,000,006	2368.9.....	-	(2,507,599)	-	(4,844,090)		(4,844,090)	(2,336,491)	-	-	-	-	-	-
PUT OPTION APR22 SPX P @ 2369.1 BHF1Z08J6 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/13/2020....	04/01/2022....	21,105	49,999,858	2369.1.....	-	(1,272,368)	-	(2,430,411)		(2,430,411)	(1,158,044)	-	-	-	-	-	-
PUT OPTION MAR22 SPX P @ 2378.75 BHF1Z08K3	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/13/2020....	03/21/2022....	21,020	50,001,325	2378.75.....	-	(1,265,141)	-	(2,413,707)		(2,413,707)	(1,148,566)	-	-	-	-	-	-
PUT OPTION MAR21MXEAP@1413.21 BHF1ZA4V1	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/19/2020....	03/19/2021....	263,191	371,944,143	1413.21.....	-	(2,337,136)	-	(5,371,194)		(5,371,194)	(3,034,058)	-	-	-	-	-	-
PUT OPTION MAY21SX5EP@2954.63 BHF1ZA4W9 Premium at Maturity 2021-05-17	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/19/2020....	05/13/2021....	21,999	70,151,246	2954.63.....	-	(1,426,469)	-	(4,015,550)		(4,015,550)	(2,589,081)	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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PUT OPTION MAR22RTYP@1388.65 BHF1ZA4X7 Premium at Maturity 2022-03-23	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/19/2020....	03/21/2022....	72,012	100,000,007	1388.65.....	-	(4,710,330)	-	(10,162,349)		(10,162,349)	(5,452,018)	-	-	-	-	-	-
PUT OPTION APR22RTYP@1388.55 BHF1ZA4Y5 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	02/19/2020....	04/01/2022....	36,009	50,000,007	1388.55.....	-	(2,395,665)	-	(5,131,806)		(5,131,806)	(2,736,141)	-	-	-	-	-	-
PUT OPTION 16Mx20SWAPPTIONSYNTH BHF21RZ4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/09/2020....	08/02/2021....	-	500,000,000	0.0171.....	-	(10,237,500)	-	(6,780,918)		(6,780,918)	3,456,582	-	-	-	-	-	-
PUT OPTION DEC23SX5EP@2593 BHF22AHP4 Premium at Maturity 2023-12-19	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/23/2020....	12/15/2023....	77,131	216,560,740	2593.....	-	(35,469,860)	-	(25,272,578)		(25,272,578)	10,197,281	-	-	-	-	-	-
PUT OPTION DEC24SX5EP@3029 BHF22AHQ2 Premium at Maturity 2024-12-27	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/23/2020....	12/20/2024....	66,029	216,561,993	3029.....	-	(54,616,663)	-	(41,928,146)		(42,025,031)	12,688,517	-	-	-	-	-	-
PUT OPTION JUN21SPXP@1321.25 BHF22FP17	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	04/28/2020....	06/01/2021....	151,372	199,999,991	1321.25.....	-	(2,417,408)	-	(311,150)		(311,150)	2,106,258	-	-	-	-	-	-
PUT OPTION JUN21SPXP@1282.9 BHF25TDQ2	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/07/2020....	06/25/2021....	19,487	25,000,001	1282.9.....	-	(208,987)	-	(41,606)		(41,606)	167,382	-	-	-	-	-	-
PUT OPTION AUG21SPXP@1184.48 BHF25TDX7	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/07/2020....	08/12/2021....	42,213	50,000,003	1184.48.....	-	(422,481)	-	(63,736)		(63,736)	358,745	-	-	-	-	-	-
PUT OPTION OCT21SPXP@1211.41 BHF25XPU1	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/08/2020....	10/12/2021....	82,548	100,000,009	1211.41.....	-	(990,581)	-	(209,163)		(209,163)	781,418	-	-	-	-	-	-
PUT OPTION OCT21SPXP@1226.88 BHF25XPZ0	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/08/2020....	10/21/2021....	40,754	49,999,998	1226.88.....	-	(517,573)	-	(118,590)		(118,590)	398,983	-	-	-	-	-	-
PUT OPTION OCT21SPXP@1226.88 BHF25XQ14	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/08/2020....	10/21/2021....	40,754	49,999,998	1226.88.....	-	(517,573)	-	(118,590)		(118,590)	398,983	-	-	-	-	-	-
PUT OPTION OCT21SPXP@1252.43 BHF25XQB2	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/08/2020....	10/25/2021....	39,922	50,000,001	1252.43.....	-	(540,948)	-	(137,646)		(137,646)	403,303	-	-	-	-	-	-
PUT OPTION NOV21SPXP@1226.2 BHF25XQD8	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/08/2020....	11/17/2021....	81,553	100,000,285	1226.2.....	-	(1,109,121)	-	(268,173)		(268,173)	840,948	-	-	-	-	-	-
PUT OPTION NOV21SPXP@1245.55 BHF25XQS5	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	07/08/2020....	11/30/2021....	80,286	100,000,007	1245.55.....	-	(1,172,173)	-	(312,716)		(312,716)	859,457	-	-	-	-	-	-

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SCHEDULE DB - PART A - SECTION 1

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PUT OPTION JAN22SPXP@1315.79 BHF25XQT3	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	07/08/2020...	01/24/2022.....	76,000	100,000,043	1315.79.....	-	(1,450,840)	-	(537,541)		(537,541)	913,299	-	-	-	-	-	-	-
PUT OPTION JAN22SPXP@1312.35 BHF25XQW6	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	07/08/2020...	01/24/2022.....	38,100	50,000,534	1312.35.....	-	(719,709)	-	(264,934)		(264,934)	454,775	-	-	-	-	-	-	-
PUT OPTION JAN22SPXP@1312.35 BHF25XQY2	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	07/08/2020...	01/24/2022.....	38,100	50,000,534	1312.35.....	-	(719,709)	-	(264,934)		(264,934)	454,775	-	-	-	-	-	-	-
PUT OPTION JAN22SPXP@1319.05 BHF25XR05	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	07/08/2020...	01/27/2022.....	75,812	100,000,007	1319.05.....	-	(1,462,416)	-	(551,075)		(551,075)	911,342	-	-	-	-	-	-	-
PUT OPTION MAY21 SPX P @ 1354.37 BME0HY4T6	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/08/2012...	05/03/2021.....	73,835	100,000,003	1354.37.....	(43,500,000)	-	-	(246,591)		(246,591)	(151,626)	-	-	-	-	-	-	-
0659999999. Total-Written Options-Hedging Other-Put Options.....										(70,067,436)	(156,540,291)	0	(166,193,046)	XXX	(166,289,931)	10,763,057	0	0	0	0	XXX	XXX	

Written Options - Hedging Other - Collars

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MAR19TSLAUSC@380 NOV20SPXC@3120 11/20/2020 3120. CALL BHF1US694; MAR19TSLAUSC@380 NOV20SPXC@3276 11/20/2020 3276. CALL BHF1US6D5	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	11/21/2019...	11/20/2020.....	427,294	1,366,486,212	3120 / 3276.....	(37,281,401)	-	-	(49,300,338)		(49,300,338)	(6,542,129)	-	-	-	-	-	-	2,553,959
MAR19TSLAUSC@380 NOV20MXEAC@1977 11/20/2020 1977. CALL BHF1US6H6; MAR19TSLAUSC@380 NOV20MXEAC@2076 11/20/2020 2076. CALL BHF1US6J2	Variable Annuities.....	Exh 5.....	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	11/22/2019...	11/20/2020.....	84,306	170,846,109	1977 / 2076.....	(3,647,078)	-	-	(928,349)		(928,349)	3,632,401	-	-	-	-	-	-	319,311
MAR19TSLAUSC@380 JAN21MXEAC@2265 01/15/2021 2265. CALL BHF1VXVX1; MAR19TSLAUSC@380 JAN21MXEAC@2364 01/15/2021 2364. CALL BHF1VXW44	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	01/02/2020...	01/15/2021.....	12,692	29,375,634	2265 / 2364.....	(153,700)	-	-	(6,488)		(6,488)	147,212	-	-	-	-	-	-	79,525
PUT OPTION DEC20MXEAP@2036 12/18/2020 2036. PUT BHF1XGCH2; PUT OPTION DEC20MXEAP@1916 12/18/2020 1916. PUT BHF1XGCK5	Liability Portfolio.....	N/A.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/24/2020...	12/18/2020.....	205	405,080	2036 / 1916.....	(8,961)	-	-	(17,401)		(17,401)	(8,440)	-	-	-	-	-	-	942
PUT OPTION DEC20RTYP@1658 12/18/2020 1658. PUT BHF1XGCP4; PUT OPTION DEC20RTYP@1564 12/18/2020 1564. PUT BHF1XGQQ2	Liability Portfolio.....	N/A.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	01/22/2020...	12/18/2020.....	166	267,426	1658 / 1564.....	(4,737)	-	-	(9,964)		(9,964)	(5,227)	-	-	-	-	-	-	622

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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PUT OPTION DEC20SPXP@3237 12/18/2020 3237. PUT BHF1XGCW9; PUT OPTION DEC20SPXP@3038 12/18/2020 3038. PUT BHF1XGCX7	Liability Portfolio.....	N/A.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	01/22/2020...	12/18/2020....2,9149,142,675	3237 / 3038....	-(146,662)	-(148,594)	(148,594)(1,932)	-	-	-21,267		
PUT OPTION DEC20SPLVP5UPP@249 12/18/2020 249. PUT BHF1Y2UU3; PUT OPTION DEC20SPLVP5UPP@244 12/18/2020 244. PUT BHF1Y2UV1	Fixed Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/29/2020...	12/18/2020....	1,272,496	..313,670,264	249 / 244.....	-(1,446,064)	-(3,127,738)	(3,127,738)(1,681,674)	-	-	-729,643		
PUT OPTION AUG22 SPX P @ 2449 08/29/2022 2449. PUT BHF1Z08G2; PUT OPTION AUG22 SPX P @ 1836.75 08/29/2022 1836.75 PUT BHF1Z08H0 Premium at Maturity 2022-08-29	Variable Annuities.....	Exh 5.....	Equity/I ndex	BARCLAYS BANK PLC G5GSEF7VJJP57OUK5573.....	02/13/2020....	08/29/2022....	..102,082	..218,749,994	2449 / 1836.75	-(6,299,510)	-(9,616,355)	(9,616,355)(3,316,845)	-	-	-1,512,514		
MAR19TSLAUSC@380 NOV20SPLVP5UPC@247 11/20/2020 247. CALL BHF21S017; MAR19TSLAUSC@380 NOV20SPLVP5UPC@271 11/20/2020 271. CALL BHF21S025	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	11/20/2020....	..221,09157,262,569	247 / 271.....	-(265,309)	-(305,020)	(305,020)(39,711)	-	-	-107,024		
MAR19TSLAUSC@380 NOV20SPLVP5UPC@247 11/20/2020 247. CALL BHF21S157; MAR19TSLAUSC@380 NOV20SPLVP5UPC@259 11/20/2020 259. CALL BHF21S0W9	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	11/20/2020....	..460,321	..116,461,213	247 / 259.....	-(538,576)	-(634,101)	(634,101)(95,526)	-	-	-217,666		
PUT OPTION NOV20SPLVP5UPP@242 11/20/2020 242. PUT BHF21S1A6; PUT OPTION NOV20SPLVP5UPP@222 11/20/2020 222. PUT BHF21S1B4	Fixed Annuities.....	Exh 5.....	Equity/I ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	11/20/2020....	..306,06171,006,152	242 / 222.....	-(654,971)	-(177,561)	(177,561)477,409	-	-	-132,710		
0689999999. Total-Written Options-Hedging Other.....									(40,928,479)(9,518,490)0(64,271,909)	XXX(64,271,909)(7,434,462)0005,675,183	XXX	XXX
0709999999. Total-Written Options-Hedging Other.....									(118,193,503)(414,309,990)0(458,959,330)	XXX(459,056,215)72,582,6100005,675,183	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants.....									(7,197,588)(248,251,209)0(228,494,375)	XXX(228,494,375)69,254,0150000	XXX	XXX
0939999999. Total-Written Options-Put Options.....									(70,067,436)(156,540,291)0(166,193,046)	XXX(166,289,931)10,763,0570000	XXX	XXX
0969999999. Total-Written Options-Collars.....									(40,928,479)(9,518,490)0(64,271,909)	XXX(64,271,909)(7,434,462)0005,675,183	XXX	XXX
0989999999. Total-Written Options.....									(118,193,503)(414,309,990)0(458,959,330)	XXX(459,056,215)72,582,6100005,675,183	XXX	XXX

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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)
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
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.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	02/06/2019...	05/07/2039....	-	2,636,250	4.573%[4.72%]	-	-	6,566	(12,210)		57,785	-	(51,060)	-	-	56,864		
Currency Swap With BARCLAYS BANK PLC RCV 4.29 PAY 4.31 09/18/2034 BHF1HH5A1	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%]	-	-	9,814	(47,575)		89,653	-	(75,900)	-	-	72,848		
Currency Swap With BARCLAYS BANK PLC RCV 4.21 PAY 4.19 09/18/2032 BHF1HH5E3	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%]	-	-	5,398	(24,220)		40,827	-	(38,640)	-	-	34,330		
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..... E57ODZWWZ7FF32TWEFA76..	03/20/2019....	09/18/2039....	-	14,190,000	4.4745%[4.52%]	-	-	42,191	(160,000)		467,987	-	(276,000)	-	-	309,085		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVRX4	BME371422 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019....	07/30/2049....	-	1,580,040	4.277%[2.22%]	-	-	22,484	(62,440)		48,723	-	(70,210)	-	-	42,433		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.28 PAY 2.22 07/30/2049 BHF1JVS39	BME371422 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019....	07/30/2049....	-	1,580,040	4.277%[2.22%]	-	-	22,484	(62,440)		48,856	-	(70,210)	-	-	42,433		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVS60	BME3715N5 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019....	07/30/2049....	-	8,803,080	4.4%[2.37%]...	-	-	28,900	(347,880)		205,384	-	(391,170)	-	-	236,414		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVS7	BME3715N5 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019....	07/30/2049....	-	8,803,080	4.4%[2.37%]...	-	-	28,900	(347,880)		197,349	-	(391,170)	-	-	236,414		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVS7	BME3715P0 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019....	07/30/2049....	-	6,094,440	4.5175%[2.5%]	-	-	-	(240,840)		567,777	-	(270,810)	-	-	163,671		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVSZ8	BME3715P0 STADIUM FINANCE COMPANY SARL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/26/2019....	07/30/2049....	-	6,094,440	4.5175%[2.5%]	-	-	-	(240,840)		567,777	-	(270,810)	-	-	163,671		
Currency Swap With CITIBANK NA RCV 4.12 PAY 4.21 07/17/2034 BHF1JVY7	BME37WC09 AUSTRALIAN LABORATORY SERVICES PTY	D 1.....	Currency	CITIBANK NA..... E57ODZWWZ7FF32TWEFA76..	04/11/2019....	07/17/2034....	-	14,036,250	4.115%[4.21%]	-	-	841	(55,160)		281,692	-	(271,860)	-	-	260,738		
Currency Swap With WELLS FARGO BANK NA RCV 3.95 PAY 2.73 05/20/2034 BHF1L56P8	BME3AXG58 REALTY INCOME CORPORATION	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/08/2019....	05/20/2034....	-	20,913,900	3.949%[2.73%]	-	-	208,593	112,700		1,755,181	-	514,395	-	-	386,254		
Currency Swap With CITIBANK NA RCV 4.09 PAY 3.77 06/25/2026 BHF1LG6W9	BME3BA211 BAPCOR LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWWZ7FF32TWEFA76..	05/15/2019....	06/25/2026....	-	16,674,790	4.085%[3.77%]	-	-	36,161	(568,760)		(335,679)	-	(332,580)	-	-	199,697		

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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 BARCLAYS BANK PLC RCV 4.07 PAY 1.74 05/31/2031 BHF1LG773	BME3BAFM1 GENUINE PARTS COMPANY	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	05/15/2019....	05/31/2031....	-	3,250,900	4.065%[1.74%]	-	-	56,043	(150,800)		158,069	-	(145,435)	-	-	53,098		
Currency Swap With WELLS FARGO BANK NA RCV 4.16 PAY 1.95 05/31/2034 BHF1LG955	BME3BAFN9 GENUINE PARTS COMPANY	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	05/15/2019....	05/31/2034....	-	6,053,400	4.162%[1.95%]	-	-	99,082	(280,800)		290,790	-	(270,810)	-	-	111,922		
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 KB1H1DSPRFMYMUCUFXT09.	05/16/2019....	06/06/2027....	-	6,144,000	3.62%[2.46%]	-	-	53,583	(65,520)		255,809	-	153,360	-	-	79,427		
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 G5GSEF7VJP517OUK5573.....	05/16/2019....	06/06/2027....	-	7,944,900	3.652%[1.18%]	-	-	144,833	(388,725)		283,456	-	(356,065)	-	-	102,709		
Currency Swap With WELLS FARGO BANK NA RCV 4.12 PAY 2.14 02/20/2040 BHF1LQUU0	BME3BR420 BRUSSELS AIRPORT COMPANY NV	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	05/22/2019....	02/20/2040....	-	6,584,400	4.118%[2.14%]	-	-	73,632	(337,775)		84,501	-	(295,885)	-	-	145,017		
Currency Swap With BARCLAYS BANK PLC RCV 4.41 PAY 2.42 02/20/2050 BHF1LUQY2	BME3BR4F1 BRUSSELS AIRPORT COMPANY NV	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	05/22/2019....	02/20/2050....	-	16,737,000	4.413%[2.42%]	-	-	186,672	(858,750)		(447,005)	-	(752,250)	-	-	453,839		
Currency Swap With CITIBANK NA RCV 4.83 PAY 4.56 06/12/2029 BHF1LWBH1	BME3BT3M3 CAPITAL POWER CORP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/23/2019....	06/12/2029....	-	6,940,836	4.827%[4.56%]	-	-	15,338	(58,977)		224,166	-	210,521	-	-	102,387		
Currency Swap With WELLS FARGO BANK NA RCV 4.08 PAY 0.99 09/25/2031 BHF1M5SV0	BME3C4JA6 DENTSPLY SIRONA INC	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	05/30/2019....	09/25/2031....	-	4,875,319	4.075%[0.99%]	-	-	111,868	(198,966)		654,785	-	(146,905)	-	-	80,818		
Currency Swap With BARCLAYS BANK PLC RCV 4.85 PAY 2.46 07/25/2027 BHF1N6EJ9	BME3DENQ3 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/26/2019....	07/25/2027....	-	6,473,490	4.847%[2.46%]	-	-	114,592	(199,500)		274,745	-	(285,855)	-	-	84,523		
Currency Swap With BARCLAYS BANK PLC RCV 5.04 PAY 2.67 07/25/2029 BHF1N6EN0	BME3DEP08 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	06/26/2019....	07/25/2029....	-	6,473,490	5.04%[2.67%]	-	-	113,656	(199,500)		331,134	-	(285,855)	-	-	96,137		
Currency Swap With CITIBANK NA RCV 3.39 PAY 3.37 06/30/2042 BHF1NRE79	66509CAC4 NORTHERN COURIER PIPELINE LP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/10/2019....	06/30/2042....	-	3,630,627	3.394%[3.365%]	-	-	6,848	64,542		176,134	-	108,197	-	-	84,683		
Currency Swap With BARCLAYS BANK PLC RCV 4.17 PAY 1.76 12/31/2031 BHF1PZKH0	BME3FEBK7 SCANDLINES APS...	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	08/02/2019....	12/31/2031....	-	2,219,000	4.1715%[1.76%]	-	-	39,228	(124,900)		84,986	-	(100,300)	-	-	37,226		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.13 PAY 2.88 07/15/2029 BHF1SKGW2	BHF1NMMN6 OTP BANK NYRT....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	10/02/2019....	07/15/2029....	-	1,873,647	5.1325%[2.875%]	-	-	29,193	(133,551)		(19,569)	-	(85,757)	-	-	27,782		
Currency Swap With WELLS FARGO BANK NA RCV 3.45 PAY 1.38 09/30/2031 BHF1SKH19	BME3J28M9 ALPHA TRAINS FINANCE SA	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	10/02/2019....	09/30/2031....	-	10,944,000	3.448%[1.38%]	-	-	165,058	(781,000)		(33,476)	-	(501,500)	-	-	181,531		
Currency Swap With BARCLAYS BANK PLC RCV 5.66 PAY 3.38 12/31/2038 BHF1T5G20	BRTXVSE22 SOCIETA DI PROGETTO BREBEMI SPA	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	10/10/2019....	12/31/2038....	-	21,616,889	5.655%[3.375%]	-	-	351,665	(1,391,478)		(49,021)	-	(972,708)	-	-	461,902		

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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 CITIBANK NA RCV 3.16 PAY 3.23 06/16/2040 BHF120930	BME3QX959 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1.....	Currency	CITIBANK NA..... E57ODZ7Z7FF32TWEFA76..	02/12/2020...	06/16/2040....	-	13,492,000	3.164%[3.23%]	-	-	(10,439)	(844,000)		(570,457)	-	(844,000)	-	-	299,596		
Currency Swap With BARCLAYS BANK PLC RCV 4.32 PAY 3.25 05/15/2025 BHF23LRV5	BRSSGKCT1 SCHAEFFLER FINANCE BV	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/20/2020....	05/15/2025....	-	1,099,400	4.3165%[3.25%]	-	-	5,674	(73,400)		(84,889)	-	(73,400)	-	-	11,821		
Currency Swap With BARCLAYS CAPITAL INC RCV 4.78 PAY 1.33 08/02/2048 BHF25BLA7	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%]	-	-	110,504	(414,022)		3,747,430	-	(414,022)	-	-	263,901		
Currency Swap With BARCLAYS CAPITAL INC RCV 4.60 PAY 1.21 08/02/2043 BHF25BLQ2	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%]	-	-	49,524	(188,192)		1,417,247	-	(188,192)	-	-	108,645		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 06/30/2034 BHF25BM24	218493AB0 CORDELIO AMALCO GP I	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/29/2018....	06/30/2034....	-	16,184,414	4.43%[4.087%]	-	-	35,441	85,568		799,236	-	85,568	-	-	300,134		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 09/30/2034 BHF25BMH1	218493AA2 CORDELIO AMALCO GP I	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/29/2018....	09/30/2034....	-	15,203,886	4.43%[4.087%]	-	-	19,560	116,304		752,933	-	116,304	-	-	284,522		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.30 PAY 2.69 04/16/2028 BHF25BMQ1	BME2RVRK1 PORTERBROOK RAIL FINANCE LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	08/07/2018....	04/16/2028....	-	3,261,888	4.3025%[2.69%]	-	-	16,944	20,708		167,759	-	20,708	-	-	44,808		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.36 PAY 2.77 04/16/2028 BHF25BP05	BME2RVRP0 PORTERBROOK RAIL FINANCE LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	08/07/2018....	04/16/2028....	-	4,310,352	4.3625%[2.77%]	-	-	22,087	27,364		218,348	-	27,364	-	-	59,210		
Currency Swap With HSBC SECURIT USA RCV 4.45 PAY 4.12 06/30/2042 BHF25BP96	66980CAA6 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	06/05/2018....	06/30/2042....	-	6,597,180	4.445%[4.115%]	-	-	8,396	173,111		903,701	-	173,111	-	-	153,877		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.11 01/03/2034 BHF25FEK4	BME2T6K88 AURORA SOLAR.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	09/07/2018....	01/03/2034....	-	10,572,072	4.43%[4.113%]	-	-	20,041	150,567		587,212	-	150,567	-	-	192,549		
Currency Swap With CITIBANK NA RCV 4.62 PAY 4.22 06/30/2034 BHF25FEP3	18914LAB6 CLOVER LIMITED PARTNERSHIP	D 1.....	Currency	CITIBANK NA..... E57ODZ7Z7FF32TWEFA76..	10/17/2018....	06/30/2034....	-	9,143,356	4.624%[4.216%]	-	-	33,304	245,763		643,077	-	245,763	-	-	169,560		
Currency Swap With CITIBANK NA RCV 4.63 PAY 4.22 03/31/2034 BHF25FET5	18914LAA8 CLOVER LIMITED PARTNERSHIP	D 1.....	Currency	CITIBANK NA..... E57ODZ7Z7FF32TWEFA76..	10/17/2018....	03/31/2034....	-	9,949,156	4.629%[4.216%]	-	-	26,729	285,842		714,647	-	285,842	-	-	182,824		
Currency Swap With CITIBANK NA RCV 2.58 PAY 2.92 11/25/2030 BHF27A8U8	BHF27A8U8 CSWAP: USD/CAD 11/25/2030	D 1.....	Currency	CITIBANK NA..... E57ODZ7Z7FF32TWEFA76..	08/04/2020....	11/25/2030....	-	3,726,615	2.577%[2.92%]	-	-	-	(3,360)		(40,750)	-	(3,360)	-	-	59,389		

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Currency Swap With CITIBANK NA RCV 2.58 PAY 2.92 11/25/2030 BHF27A8Y0	BHF27A8Y0 CSWAP: USD/CAD 11/25/2030	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/04/2020...	11/25/2030....	-	3,726,615	2.577%[2.92%]	-	-	-	(3,360)		(40,750)	-	(3,360)	-	-	59,389		
Currency Swap With CITIBANK NA RCV 3.72 PAY 3.30 04/30/2037 BHF27GAT5	BHF27GAT5 CSWAP: USD/GBP 4/30/2037	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/06/2020....	04/30/2037....	-	10,245,300	3.721%[3.3%]	-	-	-	167,700		(98,224)	-	167,700	-	-	208,661		
Currency Swap With BARCLAYS BANK PLC RCV 3.39 PAY 2.12 06/30/2038 BHF27NPK3	BHF27NPK3 CSWAP: USD/EUR 6/30/2038	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	08/11/2020....	06/30/2038....	-	8,235,500	3.3925%[2.12%]	-	-	-	27,300		(65,835)	-	27,300	-	-	173,527		
Currency Swap With BARCLAYS BANK PLC RCV 3.39 PAY 2.12 06/30/2038 BHF27ZPD2	BHF27ZPD2 CSWAP: USD/EUR 6/30/2038	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	08/11/2020....	06/30/2038....	-	7,059,000	3.3925%[2.12%]	-	-	-	23,400		(56,430)	-	23,400	-	-	148,738		
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%]	-	-	32,906	843,150		1,075,343	-	67,095	-	-	52,889		
Currency Swap With BNP PARIBAS SA RCV 5.08 PAY BLB6 06/29/2029 BME0MB6J0	BME0NMK42 ARQIVA PP FINANCING PLC	D 1.....	Currency	BNP PARIBAS..... R0MUWSFP8MPRO8K5P83	06/27/2014....	06/29/2029....	-	2,807,145	5.076% / (GBP6MLIB+2 10BP)	-	-	96,410	674,025		1,175,521	-	52,717	-	-	41,520		
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..... R0MUWSFP8MPRO8K5P83	06/27/2014....	06/29/2029....	-	2,582,573	5.076% / (GBP6MLIB+2 10BP)	-	-	102,813	1,348,050		1,046,550	-	105,435	-	-	38,198		
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%]	-	-	262,117	2,546,050		3,253,324	-	(651,950)	-	-	173,713		
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 1VUV7VQFKUQJSJ21A208..	07/16/2014....	09/16/2044....	-	3,428,000	4.65%[4.38%]	-	-	37,830	842,400		1,078,820	-	63,900	-	-	83,930		
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%]	-	-	120,650	1,028,700		1,582,810	-	(300,900)	-	-	150,001		
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUJ3	BME0PPGA4 ELENIA FINANCE OYJ	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/25/2014....	07/30/2034....	-	4,032,300	5.1%[3.601%]	-	-	60,325	511,950		791,405	-	(150,450)	-	-	75,001		
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%]	-	-	180,975	1,539,450		2,374,215	-	(451,350)	-	-	225,002		
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%]...	-	-	189,973	1,233,500		1,962,610	-	(501,500)	-	-	160,314		
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA630	BME0S5M42 NUFFIELD HEALTH..	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/26/2014....	10/07/2024....	-	813,000	5.599%[5.26%]	-	-	9,392	166,600		203,804	-	15,975	-	-	8,152		
Currency Swap With CITIBANK NA RCV 5.60 PAY 5.26 10/07/2024 BME0TA663	BME0S5M42 NUFFIELD HEALTH..	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/26/2014....	10/07/2024....	-	6,504,000	5.599%[5.26%]	-	-	75,133	1,332,800		1,630,600	-	127,800	-	-	65,218		

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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 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%]	-	-	.....75,133	.....1,326,400		.....1,630,600	-	.....127,800	-	-	.....65,218		
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%]	-	-	.....30,648	.....499,800		.....671,417	-	.....47,925	-	-	.....29,926		
Currency Swap With CITIGROUP INC - LT GTD RCV 5.96 PAY 5.55 10/07/2026 BME0TA7R6	BME0TCCV7 NUFFIELD-HEALTH.	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/26/2014...	10/07/2026....	-	.....3,252,000	5.958%[5.55%]	-	-	.....40,865	.....666,400		.....895,223	-	.....63,900	-	-	.....39,901		
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%]	-	-	.....40,874	.....666,400		.....895,223	-	.....63,900	-	-	.....39,901		
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%]	-	-	.....271,072	.....1,513,153		.....1,782,674	-	.....(752,451)	-	-	.....109,901		
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%]	-	-	.....109,678	.....386,700		.....647,281	-	.....(300,900)	-	-	.....67,879		
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%]	-	-	.....320,817	.....1,179,435		.....2,270,430	-	.....(917,745)	-	-	.....285,195		
Currency Swap With WELLS FARGO & COMPANY RCV 3.72 PAY 1.47 06/17/2030 BME1049F3	BME104BN3 METTLER-TOLEDO INTERNATIONAL INC	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	03/11/2015...	06/17/2030....	-	.....21,587,280	3.718%[1.47%]	-	-	.....343,940	.....(2,334,780)		.....(772,186)	-	.....(1,023,060)	-	-	.....336,474		
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 KB1H1DSPRFMYMUCUFXT09.	03/30/2015...	05/11/2025....	-	.....11,987,934	5.6%[3.38%]...	-	-	.....188,316	.....(991,529)		.....(515,400)	-	.....(554,659)	-	-	.....128,748		
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%]	-	-	.....55,563	.....768,180		.....1,135,999	-	.....134,190	-	-	.....120,220		
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	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/24/2015...	05/27/2027....	-	.....2,648,100	3.3575%[2.83%]	-	-	.....20,785	.....385,700		.....484,495	-	.....55,913	-	-	.....34,163		
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%]	-	-	.....73,304	.....1,178,212		.....1,633,983	-	.....168,504	-	-	.....124,057		
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%]	-	-	.....78,332	.....(310,166)		.....(195,295)	-	.....(332,984)	-	-	.....75,962		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.44 PAY 2.64 07/23/2027 BME19C9R0	BME19BB81 ALIAXIS FINANCE SA	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	07/01/2015...	07/23/2027....	-2,000,000	4.4375%[2.64%]	-	-25,694(112,726)	(59,347)	-(90,523)	-	-26,103		

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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 3.84 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%]	-	-	83,261	(505,500)		(324,380)	-	(300,900)	-	-	103,297		
Currency Swap With CITIBANK NA RCV 4.40 PAY 2.69 08/26/2035 BME1AUBC8	BME1AUBB0 JP MORGAN EUROPEAN INVESTMENT TRUS	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	07/29/2015...	08/26/2035...	-	9,358,500	4.404%[2.69%]	-	-	112,438	(609,025)		(557,870)	-	(426,275)	-	-	180,696		
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%]	-	-	118,591	1,935,000		2,372,205	-	239,625	-	-	123,046		
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%]	-	-	23,876	(63,975)		(31,146)	-	(75,225)	-	-	12,389		
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%]	-	-	280,986	4,804,925		6,822,097	-	567,113	-	-	440,898		
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%]	-	-	8,433	126,967		1,133,282	-	346,740	-	-	292,629		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.50 PAY 1.85 11/07/2022 BME1EU713	BME1EU747 SENSIENT TECHNOLOGIES CORPORATION	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/06/2015...	11/07/2022...	-	10,000,000	3.501%[1.848%]	-	-	123,646	(413,175)		(314,302)	-	(447,049)	-	-	72,528		
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...	-	17,743,945	3.565%[3.577%]	-	-	39,672	527,213		971,445	-	454,876	-	-	323,036		
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 G5GSEF7VJP57OUK5573.....	11/13/2015...	12/15/2060...	-	6,388,200	4.17%[3.37%]	-	-	65,081	950,670		1,204,356	-	134,190	-	-	202,607		
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%]	-	-	119,429	(837,675)		(548,590)	-	(426,275)	-	-	105,756		
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%]	-	-	20,452	357,300		500,738	-	47,925	-	-	36,976		
Currency Swap With CITIBANK NA RCV 4.20 PAY 2.25 08/15/2026 BME1JCY94	BME1J83M5 DENTSPLY INTERNATIONAL (SERIES J)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/24/2015...	08/15/2026...	-	3,401,600	4.2005%[2.25%]	-	-	45,116	(348,780)		(242,991)	-	(160,480)	-	-	41,231		
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%]	-	-	155,186	(751,485)		322,215	-	(398,619)	-	-	115,617		
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%]	-	-	100,380	(477,763)		(28,415)	-	(250,879)	-	-	53,480		

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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 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 %]	-	-	284,858	(1,358,969)		260,072	(713,612)	-	-	-	176,145		
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 %]	-	-	19,004	253,140		405,354	38,340	-	-	-	45,322		
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%]	-	-	19,390	253,140		375,180	38,340	-	-	-	53,544		
Currency Swap With CITIBANK NA RCV 3.93 PAY 3.37 03/05/2028 BME1K9RF0	BME1KW7Y0 PORTMAN ESTATE FUND 22	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/10/2015...	03/05/2028....	-	1,813,216	3.9275%[3.37 %]	-	-	14,108	267,589		350,149	38,244	-	-	-	24,717		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.45 PAY 1.84 03/30/2026 BME1LAX77	BME1LBHP3 CHANEL SAS.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	01/15/2016...	03/30/2026....	-	9,849,600	3.45%[1.839%]	-	-	112,950	(697,050)		(505,711)	(451,350)	-	-	-	115,482		
Currency Swap With CITIGROUP INC - LT GTD RCV 4.22 PAY 2.56 02/08/2031 BME1M6NW1	BME1M6K61 TRANSMISSION FINANCE DAC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	01/29/2016...	02/08/2031....	-	2,274,300	4.2225%[2.56 3%]	-	-	25,409	(189,690)		(176,934)	(105,315)	-	-	-	36,609		
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 %]	-	-	85,816	(659,195)		(812,988)	(366,095)	-	-	-	154,959		
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 %]	-	-	143,928	(1,088,100)		(1,658,747)	(601,800)	-	-	-	292,969		
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..... R0MUWSFPU8MPRO8K5P83	01/29/2016...	02/08/2038....	-	12,981,600	4.543%[2.9%]	-	-	141,006	(1,088,100)		(1,478,799)	(601,800)	-	-	-	270,518		
Currency Swap With UBS WARBURG RCV 2.76 PAY 2.38 01/18/2022 BME1MFLA1	BRSYJ3HW1 SVENSKA HANDELSBANKEN AB	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/10/2016...	01/18/2022....	-	4,345,500	2.76%[2.375%]	-	-	22,078	467,100		490,832	95,850	-	-	-	24,786		
Currency Swap With UBS WARBURG RCV 2.77 PAY 2.38 06/02/2022 BME1MFLD5	BRSTL1HZ6 NORDEA BANK ABP.	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCCEMIK50....	02/10/2016...	06/02/2022....	-	1,991,688	2.765%[2.375 %]	-	-	11,322	210,444		228,025	43,931	-	-	-	12,874		
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%]	-	-	100,470	(438,900)		(263,248)	(300,900)	-	-	-	51,565		
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 %]	-	-	152,775	1,946,070		2,556,454	424,935	-	-	-	224,081		
Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.76 PAY 3.16 06/01/2031 BME1QJU24	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%]	-	-	68,897	824,600		1,145,044	223,650	-	-	-	161,266		

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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.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	04/08/2016...	06/01/2028...	-	3,525,750	3.333%[2.8%]	-	-	21,932	294,500		388,120	-	79,875	-	-	48,835		
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%]	-	-	167,096	(513,880)		(254,873)	-	(581,740)	-	-	258,198		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.66 PAY 1.93 05/04/2029 BME1QMNC6	BME1QMD37 TRANSMISSION FINANCE DAC SER 10	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/13/2016...	05/04/2029...	-	3,268,300	3.658%[1.93%]	-	-	42,113	(128,470)		(28,500)	-	(145,435)	-	-	47,915		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 1.25 03/17/2022 BME1QVYY6	BRSS509E4 YORKSHIRE BUILDING SOCIETY	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQOJSJ21A208..	04/22/2016...	03/17/2022...	-	3,928,750	3.225%[1.25%]	-	-	57,760	(175,525)		(115,372)	-	(175,525)	-	-	23,738		
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...	03/13/2040...	-	7,274,241	5.105%[5.182%]	-	-	15,449	387,486		732,699	-	186,913	-	-	160,459		
Currency Swap With BNP PARIBAS SA RCV 4.77 PAY 2.83 08/12/2026 BME1RC9C3	BME1R7R91 SIG PLC.....	D 1.....	Currency	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	05/13/2016...	08/12/2026...	-	6,706,478	4.771%[2.83%]	-	-	101,497	(253,522)		2,933	-	(312,322)	-	-	81,232		
Currency Swap With CITIBANK NA RCV 3.85 PAY 3.01 07/20/2051 BME1RPP51	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%]	-	-	80,521	1,015,580		1,412,185	-	185,310	-	-	236,236		
Currency Swap With CITIBANK NA RCV 3.75 PAY 2.97 07/20/2046 BME1RPQ19	BME1RSY30 THE UNIVERSITY COURT OF THE UNIVER	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/26/2016...	07/20/2046...	-	3,228,060	3.751%[2.97%]	-	-	28,983	385,220		517,182	-	70,290	-	-	82,013		
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%]	-	-	25,890	(90,640)		(42,632)	-	(80,240)	-	-	14,778		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.27 PAY 1.43 06/27/2026 BME1RUC47	BME1RUV99 CRODA INTERNATIONAL PLC B	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/02/2016...	06/27/2026...	-	1,339,200	3.271%[1.43%]	-	-	18,137	(67,980)		(17,212)	-	(60,180)	-	-	16,046		
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..... E57ODZWZ7FF32TWEFA76..	06/02/2016...	06/27/2023...	-	3,032,400	3.063%[2.54%]	-	-	19,524	318,885		363,460	-	67,095	-	-	25,096		
Currency Swap With WELLS FARGO BANK NA RCV 3.97 PAY 2.02 06/28/2023 BME1RV9W7	BME1RQLN4 TAYLOR WIMPEY PLC	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/03/2016...	06/28/2023...	-	5,882,760	3.966%[2.02%]	-	-	85,006	(215,020)		(63,018)	-	(260,780)	-	-	48,710		
Currency Swap With CITIBANK NA RCV 3.34 PAY 2.78 09/01/2031 BME1RVBS3	BME1RVN50 SOUTHERN WATER SERVICES FINANCE LT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/03/2016...	09/01/2031...	-	5,802,000	3.3425%[2.78%]	-	-	36,648	635,800		822,345	-	127,800	-	-	95,891		
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.68 06/16/2036 BME1RXRQ6	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%]	-	-	80,569	976,800		1,523,759	-	191,700	-	-	173,199		

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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 WELLS FARGO BANK NA RCV 3.75 PAY 2.88 08/01/2046 BME1RYQX0	BME1RSJN3 WADHAM COLLEGE	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	06/08/2016...	08/01/2046....	-	17,896,500	3.747%[2.88%]	-	-	158,587	1,997,760		2,984,756	-	392,985	-	-	454,973		
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.... R0MUWSFP8MPRO8K5P83	06/09/2016....	08/31/2030....	-	45,679,516	2.69375%[2.629%]	-	-	66,994	1,880,789		3,045,271	-	976,418	-	-	719,481		
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..... E57ODZWZ7FF32WEFA76..	07/21/2016....	09/14/2036....	-	5,604,050	3.795%[2.74%]	-	-	49,528	109,650		452,756	-	135,788	-	-	111,966		
Currency Swap With CITIBANK NA RCV 3.46 PAY 2.54 09/14/2031 BME1T4PV9	BME1TFPS1 HOWARD DE WALDEN ESTATES SERIES A	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	07/21/2016....	09/14/2031....	-	2,966,850	3.4625%[2.54%]	-	-	23,282	58,050		197,832	-	71,888	-	-	49,114		
Currency Swap With CITIBANK NA RCV 3.70 PAY 1.75 11/17/2026 BME1TH4V3	BME1TG924 SONIC HEALTHCARE LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	07/28/2016....	11/17/2026....	-	20,941,200	3.697%[1.75%]	-	-	301,073	(1,221,885)		(328,751)	-	(947,835)	-	-	259,330		
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 G5GSEF7VJP57OUK5573....	08/12/2016....	11/14/2026....	-	8,164,800	3.3925%[2.28%]	-	-	73,786	3,150		410,659	-	201,285	-	-	101,043		
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%]	-	-	101,739	4,200		667,716	-	268,380	-	-	155,191		
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.... R0MUWSFP8MPRO8K5P83	09/13/2016....	03/31/2051....	-	9,043,531	3.88%[3.974%]	-	-	11,777	131,622		550,850	-	268,025	-	-	249,796		
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.35 PAY 1.57 09/23/2031 BME1UUUQ4	BME1UUSX2 WOODWARD INTERNATIONAL BV	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	09/14/2016....	09/23/2031....	-	3,829,760	3.35%[1.57%]	-	-	51,087	(157,250)		2,502	-	(170,510)	-	-	63,470		
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.... R0MUWSFP8MPRO8K5P83	09/19/2016....	09/29/2031....	-	5,615,800	4.741%[3.67%]	-	-	52,551	56,760		389,027	-	137,385	-	-	93,139		
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.... R0MUWSFP8MPRO8K5P83	09/19/2016....	09/29/2036....	-	3,395,600	5.114%[3.9%]	-	-	35,699	34,320		294,186	-	83,070	-	-	67,929		
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..... E57ODZWZ7FF32WEFA76..	10/05/2016....	10/27/2031....	-	2,573,010	3.444%[1.65%]	-	-	34,305	(124,085)		(19,264)	-	(115,345)	-	-	42,822		
Currency Swap With BANK OF AMERICA NA RCV 3.62 PAY 3.57 07/31/2035 BME1VFT9	496676AC1 KINGSTON SOLAR LP	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/06/2016....	07/31/2035....	-	6,389,416	3.618%[3.571%]	-	-	6,128	37,855		222,499	-	172,673	-	-	123,073		
Currency Swap With BARCLAYSCAPITALINC RCV 3.54 PAY 2.62 01/06/2027 BME1VH7K1	BME1VGW25 FORTH PORTS LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	10/07/2016....	01/06/2027....	-	5,220,600	3.536%[2.62%]	-	-	34,370	(196,980)		(54,579)	-	134,190	-	-	65,368		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 2.05 01/11/2031 BME1VLX56	BME1VMTY6 HAMMERSON PLC..	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	10/13/2016....	01/11/2031....	-	4,745,050	3.84%[2.05%]	-	-	61,324	(299,280)		(149,585)	-	(215,645)	-	-	76,097		

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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 3.76 PAY 2.81 12/31/2039 BME1VSF02	BME1VSDU8 HIGH SPEED RAIL FINANCE PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573.....	10/14/2016...	12/31/2039....	-	8,780,400	3.755%[2.81%]	-	-	58,956	(527,760)		(534,147)	-	230,040	-	-	192,684		
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....	-	6,715,240	3.09%[2.3%]...	-	-	39,157	(385,187)		(331,128)	-	211,890	-	-	144,454		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 3.47 PAY 2.70 11/23/2031 BME1VV2R0	BME1VXSX9 AMETEK INC.....	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/14/2016....	11/23/2031....	-	5,846,400	3.4725%[2.7%]	-	-	31,726	(359,040)		(304,535)	-	153,360	-	-	97,625		
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..... R0MUWSFPU8MPRO8K5P83	10/19/2016....	01/19/2035....	-	10,023,000	3.913%[5.173%]	-	-	(55,445)	705,250		(190,858)	-	(179,400)	-	-	189,593		
Currency Swap With BNP PARIBAS SA RCV 3.75 PAY 5.00 12/20/2031 BME1VXR66	BME1VXMZ6 TRANSURBAN QUEENSLAND FINANCE I	D 1.....	Currency	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	10/19/2016....	12/20/2031....	-	3,392,400	3.747%[4.995%]	-	-	(19,456)	230,560		(14,169)	-	(60,720)	-	-	56,835		
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.73 PAY 2.91 11/10/2031 BME1VY690	BME1VXGB6 BROOKFIELD UTILITIES UK SER B	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208...	10/19/2016....	11/10/2031....	-	15,500,520	3.7275%[2.91%]	-	-	89,681	(788,760)		(549,549)	-	402,570	-	-	258,420		
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.16 PAY 3.19 04/21/2037 BME1W5AQ9	BME1WEEH6 EVERSOLT FUNDING PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208...	10/21/2016....	04/21/2037....	-	16,084,200	4.1625%[3.19%]	-	-	109,887	(980,760)		(830,118)	-	421,740	-	-	327,335		
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 1VUV7VQFKUQJSJ21A208...	11/01/2016....	05/18/2029....	-	5,622,120	3.8425%[3.1%]	-	-	29,546	(324,760)		(264,277)	-	146,970	-	-	82,607		
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 G5GSEF7VJP517OUK5573.....	11/02/2016....	11/16/2024....	-	19,974,600	3.325%[1.35%]	-	-	293,944	(1,095,300)		(395,125)	-	(902,700)	-	-	203,003		
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.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/02/2016....	01/31/2040....	-	9,887,900	4.614%[2.73%]	-	-	130,335	(548,685)		(236,844)	-	(446,335)	-	-	217,466		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.55 PAY 2.50 12/14/2033 BME1YJUL6	BME1YJNY6 ELENA FINANCE OYJ	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208...	11/22/2016....	12/14/2033....	-	7,301,580	4.54625%[2.5%]	-	-	100,739	(789,705)		(511,203)	-	(346,035)	-	-	132,709		
Currency Swap With CITIGROUP INC - LT GTD RCV 4.36 PAY 3.15 01/05/2037 BME1YXGL1	BME1YJ930 LOWLAND INVESTMENT COMPANY PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/01/2016....	01/05/2037....	-	7,053,200	4.355%[3.15%]	-	-	64,674	(186,480)		252,426	-	178,920	-	-	142,279		
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%]	-	-	72,117	(479,280)		(248,155)	-	(240,720)	-	-	86,995		

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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 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%]	-	-	82,435	(231,920)		585,233	-	166,140	-	-	132,148		
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%]	-	-	70,485	(200,100)		460,960	-	146,970	-	-	109,771		
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...	-	8,314,146	4.165%[2.804%]	-	-	88,743	(262,511)		282,310	-	219,316	-	-	168,910		
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%]	-	-	70,389	(226,460)		241,051	-	166,140	-	-	89,192		
Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.11 PAY 2.05 12/07/2029 BME24JAM7	BME24GQE4 UMICORE SA.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	04/05/2017...	12/07/2029...	-	7,561,500	4.1075%[2.05%]	-	-	107,062	(764,315)		(418,169)	-	(356,065)	-	-	114,625		
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 G5GSEF7VJP57OUK5573.....	04/21/2017...	05/24/2037...	-	4,350,640	4.146%[2.74%]	-	-	48,535	(44,880)		406,383	-	108,630	-	-	88,783		
Currency Swap With CITIBANK NA RCV 4.08 PAY 2.77 08/22/2027 BME26AWL2	BME26B4X5 BARRATT DEVELOPMENTS PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/23/2017...	08/22/2027...	-	14,391,150	4.075%[2.77%]	-	-	142,004	57,720		967,349	-	354,645	-	-	188,956		
Currency Swap With CITIBANK NA RCV 3.65 PAY 4.47 08/23/2029 BME26E7Z1	BME26E294 WSO FINANCE PTY LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/25/2017...	08/23/2029...	-	3,951,150	3.65%[4.47%]	-	-	(13,768)	157,675		(10,565)	-	(73,140)	-	-	58,942		
Currency Swap With CITIBANK NA RCV 3.79 PAY 4.65 08/23/2032 BME26E880	BME26E2K9 WSO FINANCE PTY LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/25/2017...	08/23/2032...	-	3,951,150	3.7875%[4.65%]	-	-	(14,602)	157,675		(42,095)	-	(73,140)	-	-	68,162		
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%]	-	-	127,129	(348,000)		70,459	-	(376,125)	-	-	109,643		
Currency Swap With CITIGROUP INC - LT GTD RCV 5.48 PAY 3.94 06/18/2047 BME27GBA5	BME27FYR5 ROCK RAIL SOUTH WESTERN PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/19/2017...	06/18/2047...	-	18,595,331	5.475%[3.938%]	-	-	162,525	(22,283)		1,783,636	-	38,922	-	-	480,713		
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%]	-	-	44,700	(45,300)		347,620	-	95,850	-	-	103,096		
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%]	-	-	43,445	(45,300)		314,049	-	95,850	-	-	93,808		

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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 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%]	-	-	131,726	75,900		953,192	-	351,450	-	-	247,330		
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%]	-	-	538,810	(707,550)		276,841	-	(892,670)	-	-	284,804		
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 1VUV7VQFKUOQSJ21A208...	07/13/2017...	08/16/2025....	-	3,230,500	4.2775%[3.07%]	-	-	29,006	1,375		142,700	-	79,875	-	-	35,680		
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%]	-	-	(19,914)	991,250		434,182	-	(172,500)	-	-	186,399		
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%]	-	-	(7,029)	498,170		271,449	-	(85,560)	-	-	85,674		
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 B4TYDEB6GKMZO031MB27..	08/03/2017...	11/02/2047....	-	8,418,520	4.046%[5.17%]	-	-	(20,528)	832,630		(94,931)	-	(146,280)	-	-	219,152		
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%]	-	-	61,501	80,585		310,356	-	(178,033)	-	-	57,690		
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%]	-	-	168,375	29,750		537,174	-	(426,275)	-	-	101,708		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.03 PAY 2.77 01/12/2048 BME2BTPM1	BME2BT3A1 THE UNIVERSITY OF BATH	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/05/2017...	01/12/2048....	-	18,644,600	4.033%[2.77%]	-	-	190,439	300,330		1,918,832	-	453,690	-	-	487,097		
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%]	-	-	100,150	35,500		342,980	-	(250,750)	-	-	60,214		
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%]	-	-	(19,726)	676,770		473,710	-	(140,760)	-	-	107,322		
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%]	-	-	(6,029)	172,510		104,632	-	(35,880)	-	-	30,924		
Currency Swap With CREDIT AGRICOLE NY RCV 3.90 PAY 1.81 10/30/2027 BME2CA6C4	BME2CA8L2 GENUINE PARTS COMPANY	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/18/2017...	10/30/2027....	-	3,472,740	3.9%[1.81%]...	-	-	56,236	14,750		240,449	-	(147,943)	-	-	46,218		
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%]	-	-	52,137	15,250		214,894	-	(152,958)	-	-	62,422		

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Items(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 4.00 PAY 2.02 10/30/2029 BME2CA7Z2	BME2CA8R9 GENUINE PARTS COMPANY	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/18/2017...	10/30/2029...	-	3,590,460	4%[2.02%].....	-	-	55,396	15,250		243,018	(152,958)	-	-	-	54,119		
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%].....	-	-	(1,180)	95,000		53,569	(26,220)	-	-	-	19,837		
Currency Swap With CITIGROUP INC - LT GTD RCV 4.19 PAY 2.03 12/15/2027 BME2D5E27	BME2D5BL8 VTT1 BV.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/02/2017...	12/15/2027...	-	8,941,372	4.186%[2.03%].....	-	-	146,353	(40,671)		553,002	(384,835)	-	-	-	120,052		
Currency Swap With CITIBANK NA RCV 4.28 PAY 2.85 01/19/2043 BME2DEZN9	BME2DEYF7 CANAL AND RIVER TRUST	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/08/2017...	01/19/2043...	-	3,663,800	4.28%[2.85%].....	-	-	42,538	48,300		485,991	89,460	-	-	-	86,542		
Currency Swap With CITIBANK NA RCV 4.29 PAY 2.83 01/19/2048 BME2DEZY5	BME2DEYW0 CANAL AND RIVER TRUST	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/08/2017...	01/19/2048...	-	9,286,800	4.292%[2.83%].....	-	-	109,923	122,475		1,332,485	226,845	-	-	-	242,706		
Currency Swap With BARCLAYS BANK PLC RCV 3.94 PAY 2.52 01/31/2048 BME2DFG9	BME2DETF3 HERTFORD COLLEGE	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/08/2017...	01/31/2048...	-	11,244,500	3.939%[2.52%].....	-	-	120,057	148,350		1,553,312	274,770	-	-	-	294,046		
Currency Swap With J.P. MORGAN SECURITIES INC. RCV 3.71 PAY 4.52 11/30/2029 BME2DJ196	BME2DJ2B0 DEXUS FUNDS MANAGEMENT LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	11/09/2017...	11/30/2029...	-	5,748,750	3.707%[4.52%].....	-	-	(13,819)	368,250		187,693	(103,500)	-	-	-	87,054		
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. 7H6GLXDRUGQFU57RNE97..	11/09/2017...	11/30/2032...	-	11,650,800	3.866%[4.76%].....	-	-	(32,799)	751,260		270,953	(209,760)	-	-	-	203,267		
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...	-	6,788,602	4.512%[3.263%].....	-	-	72,076	154,062		454,831	139,850	-	-	-	120,839		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.34 PAY 2.93 01/09/2048 BME2DL8U7	BME2DMN20 JPMORGAN GLOBAL GROWTH & INCOME PL	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/10/2017...	01/09/2048...	-	12,538,100	4.34125%[2.93%].....	-	-	144,760	277,875		1,808,703	303,525	-	-	-	327,513		
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.63 PAY 4.36 02/14/2030 BME2DTKR3	BME2DVXL7 NETWORK FINANCE COMPANY PTY LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	11/16/2017...	02/14/2030...	-	7,594,000	3.6324%[4.36%].....	-	-	(3,775)	427,000		210,827	(138,000)	-	-	-	116,295		
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY 4.54 02/14/2033 BME2DTKX0	BME2DVYT9 NETWORK FINANCE COMPANY PTY LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	11/16/2017...	02/14/2033...	-	4,556,400	3.7385%[4.54%].....	-	-	(3,857)	256,200		89,418	(82,800)	-	-	-	80,171		
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 ES7IP3U3RHIGC71XBU11....	11/16/2017...	12/31/2041...	-	9,268,822	4.1375%[4.136%].....	-	-	17,205	417,977		770,141	239,103	-	-	-	213,715		
Currency Swap With CITICORP SECURITIES MARKETS RCV 3.67 PAY 1.65 02/15/2030 BME2E0ZS7	BME2EAE66 DIMENSIONAL FUND ADVISORS LP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/21/2017...	02/15/2030...	-	8,097,150	3.669%[1.65%].....	-	-	124,958	(690)		567,317	(346,035)	-	-	-	124,018		

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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 BARG RCV 5.45 PAY 3.48 11/29/2052 BME2E86V5	BME2E7V80 ALBEA SAS.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/27/2017....	11/29/2052....	-	14,762,200	5.447%[3.477 %]	-	-	234,554	238,700		711,596	-	(621,860)	-	-	418,752		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.89 PAY 4.71 12/13/2042 BME2E9PW0	BME2E9YZ3 MONASH UNIVERSITY	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	11/28/2017....	12/13/2042....	-	5,772,200	3.89%[4.71%]	-	-	(18,694)	327,560		(40,588)	-	(104,880)	-	-	136,034		
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....	-	19,914,324	4.435%[3.15%]	-	-	157,259	120,947		2,158,516	-	163,624	-	-	266,619		
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%]	-	-	(28,564)	646,170		371,559	-	(249,780)	-	-	207,696		
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 %]	-	-	(45,913)	853,230		385,469	-	(329,820)	-	-	315,427		
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....	-	18,732,000	5.105%[3.663 %]	-	-	214,781	14,994		2,913,395	-	142,323	-	-	489,846		
Currency Swap With CREDIT AGRICOLE NY RCV 6.44 PAY 3.83 12/21/2025 BME2F88J9	BME2F7LF4 ESVAGT A/S.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	12/13/2017....	12/21/2025....	-	3,762,240	6.4425%[3.83 %]	-	-	129,802	9,920		307,044	-	(160,480)	-	-	43,009		
Currency Swap With CREDIT AGRICOLE NY RCV 6.87 PAY 4.31 12/21/2027 BME2F88N0	BME2F7M48 ESVAGT A/S.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	12/13/2017....	12/21/2027....	-	3,762,240	6.87%[4.31%]	-	-	128,203	9,920		359,303	-	(160,480)	-	-	50,572		
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 %]	-	-	(3,192)	542,820		426,094	-	(150,420)	-	-	113,417		
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 1VUV7VQFKUOQSJ21A208...	01/23/2018....	04/23/2032....	-	7,073,386	3.7275%[3.68 %]	-	-	22,966	488,740		862,160	-	198,137	-	-	120,299		
Currency Swap With UBS RCV 4.31 PAY 2.90 03/14/2030 BME2GZSB3	BME2H1H37 SGN MIDCO LTD.....	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/25/2018....	03/14/2030....	-	857,400	4.3125%[2.9%]	-	-	11,484	82,470		176,348	-	19,170	-	-	13,184		
Currency Swap With CREDIT AGRICOLE NY RCV 4.02 PAY 2.62 03/14/2027 BME2GZUC8	BME2H15P1 BUUK INFRASTRUCTURE ISSUER PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	01/25/2018....	03/14/2027....	-	2,783,235	4.015%[2.62%]	-	-	36,222	268,028		490,763	-	62,303	-	-	35,356		
Currency Swap With UBS RCV 4.46 PAY 3.02 03/14/2033 BME2GX92	BME2H1HG8 SGN MIDCO LTD.....	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/25/2018....	03/14/2033....	-	4,144,100	4.461%[3.02%]	-	-	56,561	398,605		948,955	-	92,655	-	-	73,142		
Currency Swap With PARSW RCV 4.46 PAY 2.97 03/14/2038 BME2H01R3	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%]	-	-	68,269	467,330		1,245,711	-	108,630	-	-	101,397		
Currency Swap With UBS RCV 4.38 PAY 1.30 04/25/2033 BME2HTEH8	BME2HT3T4 FRANKE FINANCE INTERNATIONAL LTD	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50....	02/09/2018....	04/25/2033....	-	10,657,572	4.3825%[1.3%]	-	-	245,945	(248,884)		1,707,148	-	(557,509)	-	-	188,968		

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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 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 %]	- .....	- .....	.....71,190	.....422,940		.....1,102,642	- .....	.....121,410	- .....	- .....	.....94,958		
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 %]	- .....	- .....	.....23,638	.....144,690		.....337,975	- .....	.....41,535	- .....	- .....	.....28,382		
Currency Swap With ROYAL BANK OF CANADA RCV 4.40 PAY 2.88 06/17/2033 BME2JBG26	BME2JDLP5 BRITVIC PLC.....	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XB11.....	02/22/2018...	06/17/2033....	- .....	.....3,062,400	4.3975%[2.88 %]	- .....	- .....	.....40,876	.....222,530		.....633,089	- .....	.....70,290	- .....	- .....	.....54,612		
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....	- .....	.....4,180,719	4.595%[4.19%]	- .....	- .....	.....24,827	.....208,556		.....337,988	- .....	.....108,764	- .....	- .....	.....49,212		
Currency Swap With MSCSW RCV 4.60 PAY 4.19 04/15/2026 BME2JBQX7	BME2JDRV6 AIR CANADA.....	D 1.....	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	02/22/2018...	04/15/2026....	- .....	.....1,695,024	4.6%[4.19%]...	- .....	- .....	.....10,130	.....84,557		.....138,117	- .....	.....44,097	- .....	- .....	.....19,952		
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	- .....	.....168,891	.....508,175		.....1,378,913	- .....	.....(376,125)	- .....	- .....	.....183,039		
Currency Swap With DIR RCV 4.48 PAY 2.92 05/24/2048 BME2K31H5	BME2K3MX7 FOREIGN & COLONIAL INVESTMENT TRUS	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50....	03/08/2018...	05/24/2048....	- .....	.....16,728,250	4.475%[2.92%]	- .....	- .....	.....233,038	.....1,090,815		.....4,245,497	- .....	.....386,595	- .....	- .....	.....439,938		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.08 PAY 2.62 03/29/2029 BME2KKYS7	BME2KKVY7 WAREHOUSES DE PAUW COMM VA	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	03/19/2018...	03/29/2029....	- .....	.....19,699,200	5.07625%[2.62 %]	- .....	- .....	.....389,666	.....965,600		.....3,117,618	- .....	.....(802,400)	- .....	- .....	.....287,140		
Currency Swap With BANK OF AMERICA NA RCV 5.09 PAY 5.62 06/12/2035 BME2KTDG7	BME2KTZG3 TABCORP FINANCE PTY LTD	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	03/22/2018...	06/12/2035....	- .....	.....14,468,033	5.091%[5.62%]	- .....	- .....	.....896	.....989,106		.....1,202,508	- .....	.....(259,499)	- .....	- .....	.....277,421		
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 B4TYDEB6GKMZO031MB27..	03/22/2018...	06/12/2036....	- .....	.....14,468,033	5.152%[5.7%]	- .....	- .....	.....(332)	.....989,106		.....1,195,663	- .....	.....(259,499)	- .....	- .....	.....286,723		
Currency Swap With HSBC BANK USA NA RCV 4.07 PAY 2.64 07/11/2033 BME2LM0K6	BME2LM0N0 RICH PRODUCTS CORPORATION	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XB11.....	04/11/2018...	07/11/2033....	- .....	.....8,579,064	4.0705%[2.64 %]	- .....	- .....	.....112,301	.....753,237		.....1,561,466	- .....	.....158,967	- .....	- .....	.....153,385		
Currency Swap With CITIBANK NA RCV 4.36 PAY 4.87 05/22/2033 BME2LYWW9	BME2M6KS1 DEXUS WHOLESALE PROPERTY FUND	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/18/2018...	05/22/2033....	- .....	.....13,835,940	4.363%[4.87%]	- .....	- .....	.....13,421	.....1,108,940		.....1,232,479	- .....	.....(245,640)	- .....	- .....	.....246,044		
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%]	- .....	- .....	.....336,750	.....1,502,505		.....6,480,533	- .....	.....552,735	- .....	- .....	.....626,546		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.59 PAY 2.13 05/02/2030 BME2ME6J0	BHF0X8721 STATE GRID OVERSEAS INVESTMENT (20	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	04/27/2018...	05/02/2030....	-9,686,400	4.59%[2.125%]	-	-189,299300,000	1,435,373	-(401,200)	-	-149,997		

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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 BARCLAYSCAPITALINC RCV 5.23 PAY 3.49 06/28/2053 BME2MJTY1	BME2MLA18 CAIRN HOUSING ASSOCIATION LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	05/02/2018...	06/28/2053....	-	25,049,760	5.226%[3.49%]	-	-	374,806	555,588		6,975,811	-	264,546	-	-	716,926		
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 G5GSEF7VJP517OUK5573....	05/22/2018...	06/20/2030....	-	6,031,417	4.824%[3.26%]	-	-	80,563	220,908		906,457	-	143,456	-	-	94,050		
Currency Swap With BARCLAYSCAPITALINC RCV 4.48 PAY 2.84 06/28/2048 BME2NQH4	BME2NQHY7 THE BRUNNER INVESTMENT TRUST PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	05/30/2018...	06/28/2048....	-	8,633,300	4.48%[2.84%]	-	-	116,775	224,900		1,829,271	-	207,675	-	-	227,441		
Currency Swap With BARCLAYSCAPITALINC RCV 4.67 PAY 1.86 07/11/2025 BME2NXM00	BME2NYHB0 APPLUS SERVICES SA	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/04/2018...	07/11/2025....	-	21,659,800	4.671%[1.86%]	-	-	463,893	(55,500)		1,811,554	-	(927,775)	-	-	236,797		
Currency Swap With HSBC SECURIT USA RCV 4.44 PAY 4.11 03/31/2042 BME2NYZ38	66980CAB4 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	06/05/2018...	03/31/2042....	-	9,828,607	4.443%[4.11%]	-	-	46,440	258,141		1,330,403	-	288,004	-	-	227,932		
Currency Swap With BARCLAYS PLC RCV 5.03 PAY 2.59 09/05/2030 BME2P6KE9	BME2P6C99 GRAFTON GROUP PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/08/2018...	09/05/2030....	-	11,162,500	5.031%[2.59%]	-	-	206,554	37,525		1,227,447	-	(476,425)	-	-	175,938		
Currency Swap With BRKLN RCV 4.93 PAY 2.38 09/05/2028 BME2P8U04	BME2P6BW9 GRAFTON GROUP PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/08/2018...	09/05/2028....	-	11,162,500	4.926%[2.38%]	-	-	212,003	37,525		1,169,922	-	(476,425)	-	-	157,239		
Currency Swap With BARCLAYS PLC RCV 5.14 PAY 3.40 06/28/2048 BME2PDHG3	BME2PDAK1 KINGDOM HOUSING ASSOCIATION	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/13/2018...	06/28/2048....	-	6,947,720	5.138%[3.4%]	-	-	102,322	228,280		1,649,412	-	166,140	-	-	183,035		
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%]	-	-	182,510	403,880		2,988,739	-	293,940	-	-	329,612		
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%]	-	-	(12,988)	409,340		220,415	-	132,405	-	-	94,788		
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.29 PAY 5.06 06/21/2030 BME2PDJCO	BME2PDF83 PORTS OF AUCKLAND LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/12/2018...	06/21/2030....	-	6,537,900	4.294%[5.06%]	-	-	(18,678)	392,460		107,203	-	126,945	-	-	101,962		
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.36 PAY 5.32 06/21/2033 BME2PDJ5	BME2PDFD2 PORTS OF AUCKLAND LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/12/2018...	06/21/2033....	-	6,537,900	4.364%[5.32%]	-	-	(27,025)	392,460		(65,319)	-	126,945	-	-	116,640		
Currency Swap With BARCLAYSCAPITALINC RCV 4.61 PAY 3.06 10/15/2028 BME2PSQR6	BME2PU5D5 SSP FINANCING LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/21/2018...	10/15/2028....	-	9,264,500	4.605%[3.06%]	-	-	118,340	230,650		1,089,055	-	223,650	-	-	131,401		
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%]	-	-	20,029	321,000		446,345	-	(207,000)	-	-	199,435		
Currency Swap With BARCLAYSCAPITALINC RCV 4.16 PAY 2.66 08/28/2048 BME2Q3KL9	BME2Q38N9 UNIVERSITY OF DURHAM	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/28/2018...	08/28/2048....	-	6,281,760	4.156%[2.66%]	-	-	71,815	79,200		982,580	-	153,360	-	-	165,988		

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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 BARCLAYSCAPITALINC RCV 4.08 PAY 2.67 10/03/2048 BME2Q9N09	BME2Q9EJ8 THE RHODES TRUST	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	07/03/2018....	10/03/2048....	-	10,799,400	4.075%[2.67%]	-	-	126,370	202,540		1,384,594	-	261,990	-	-	285,865		
Currency Swap With BARCLAYSCAPITALINC RCV 4.92 PAY 3.46 03/19/2038 BME2QKFK9	BME2N38X0 HEATHROW FUNDING LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	07/10/2018....	03/19/2038....	-	28,913,340	4.922%[3.46%]	-	-	237,698	734,660		4,447,076	-	696,510	-	-	604,363		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.33 PAY 2.92 06/30/2028 BME2QPVG9	BME2QM4V4 NORLAND ESTATES LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	07/11/2018....	06/30/2028....	-	27,551,680	4.325%[2.92%]	-	-	321,205	665,600		2,900,901	-	664,560	-	-	383,588		
Currency Swap With BARCLAYSCAPITALINC RCV 4.55 PAY 2.37 10/12/2033 BME2QR4H3	BME2QRFC2 SEGRO PLC.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	07/12/2018....	10/12/2033....	-	18,321,900	4.554%[2.37%]	-	-	307,996	(65,940)		1,671,113	-	(787,355)	-	-	330,824		
Currency Swap With CITIBANK NA RCV 4.16 PAY NZD3M 09/20/2030 BME2RFHW1	BME2REKV2 ORION NEW ZEALAND LIMITED	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWFA76..	07/26/2018....	09/20/2030....	-	9,229,368	4.164% / (3M NZDBBRFRA +161BP)	-	-	140,072	248,200		2,166,452	-	185,640	-	-	145,769		
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 G5GSEF7VJP517OUK5573....	08/02/2018....	08/14/2048....	-	9,121,000	4.525%[2.9%]	-	-	112,051	72,800		1,427,722	-	223,650	-	-	240,846		
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. 7H6GLXDRUGUFU57RNE97.	08/08/2018....	10/25/2038....	-	3,034,820	4.085%[4.39%]	-	-	2,896	103,935		154,678	-	(56,580)	-	-	64,520		
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 G5GSEF7VJP517OUK5573....	08/09/2018....	08/16/2030....	-	6,823,750	5.244%[3.7%]	-	-	83,865	(31,535)		645,353	-	169,335	-	-	107,256		
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....	-	9,832,900	6.4575%[4.83%]	-	-	130,723	(23,639)		867,868	-	80,421	-	-	154,489		
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%]	-	-	333,482	(577,570)		2,433,717	-	712,485	-	-	507,733		
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%]	-	-	18,932	(33,670)		116,084	-	41,535	-	-	25,933		
Currency Swap With CITIGROUP INC - LT GTD RCV 4.08 PAY NZD3M 12/13/2025 BME2SB9M0	BME2SBDZ6 POWERCO LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWFA76..	08/16/2018....	12/13/2025....	-	3,819,880	4.083% / (3M NZDBBRFRA +158BP)	-	-	52,613	(6,670)		439,552	-	79,170	-	-	43,576		
Currency Swap With CITIBANK NA RCV 4.27 PAY NZD3M 12/13/2030 BME2SBAV8	BME2SBE93 POWERCO HOLDINGS LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWFA76..	08/16/2018....	12/13/2030....	-	1,975,500	4.273% / (3M NZDBBRFRA +181BP)	-	-	26,890	(3,450)		386,025	-	40,950	-	-	31,559		
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 1VUV7VQFKUOQSJ21A208..	12/10/2015....	03/05/2033....	-	7,422,520	4.135%[3.49%]	-	-	63,797	1,087,800		1,550,032	-	1,233,085	-	-	130,875		

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SCHEDULE DB - PART A - SECTION 1

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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...	12/10/2015...	03/05/2033...	-	1,060,360	4.135%[3.49%]	-	-	9,114	155,400		221,433	-	176,155	-	-	18,696		
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME2T6QT6	BME1VG4T7 DENTSPLY SIRONA INC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	10/05/2016...	10/27/2031...	-	894,960	3.444%[1.65%]	-	-	11,932	(43,160)		(6,700)	-	(71,840)	-	-	14,895		
Currency Swap With CITIBANK NA RCV 3.93 PAY 3.37 03/05/2028 BME2T6QW9	BME1KW7Z7 PORTMAN ESTATE FUND 26	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	12/10/2015...	03/05/2028...	-	307,504	3.9275%[3.37%]	-	-	2,402	45,066		59,382	-	51,085	-	-	4,192		
Currency Swap With CREDIT AGRICOLE CIB RCV 4.64 PAY 4.85 02/05/2044 BME2ULQC8	BME2ULLW9 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/02/2018...	02/05/2044...	-	8,598,000	4.635%[4.85%]	-	-	(6,354)	39,600		180,494	-	(165,600)	-	-	207,800		
Currency Swap With CREDIT AGRICOLE CIB RCV 4.55 PAY 4.76 02/05/2039 BME2ULQR5	BME2ULLU3 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	10/02/2018...	02/05/2039...	-	5,445,400	4.545%[4.76%]	-	-	(4,144)	25,080		103,715	-	(104,880)	-	-	116,669		
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%]	-	-	38,928	(31,635)		207,421	-	(95,285)	-	-	39,817		
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 G5GSEF7VJP517OUK5573.....	10/24/2018...	01/24/2049...	-	18,083,800	5.013%[3.21%]	-	-	249,525	(22,400)		3,217,836	-	447,300	-	-	481,323		
Currency Swap With HSBC BANK USA NA RCV 4.87 PAY 3.20 03/31/2036 BME2YRZ72	BME2YRM01 GIP III JUPITER LIMITED	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11.....	11/15/2018...	03/31/2036...	-	16,370,823	4.873%[3.20%]	-	-	213,762	(176,550)		1,296,804	-	419,892	-	-	322,360		
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 G5GSEF7VJP517OUK5573.....	11/16/2018...	01/09/2044...	-	6,544,320	4.83%[3.2%]...	-	-	82,599	(45,900)		911,031	-	162,945	-	-	157,915		
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%]	-	-	112,761	(61,200)		1,330,823	-	217,260	-	-	232,133		
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%]	-	-	334,086	(285,000)		3,657,227	-	607,050	-	-	700,604		
Currency Swap With CREDIT AGRICOLE CIB RCV 5.02 PAY 3.52 03/21/2030 BME2ZHRH0	BME2ZH2T1 LONDONMETRIC PROPERTY PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	12/04/2018...	03/21/2030...	-	10,204,000	5.0175%[3.52%]	-	-	131,582	(160,000)		773,779	-	255,600	-	-	157,061		
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%]	-	-	201,482	(240,000)		1,437,866	-	383,400	-	-	280,975		
Currency Swap With BNP PARIBAS SA RCV 5.88 PAY 5.50 10/06/2026 BRSK9SLB8	BRS2SGFC8 BOUYGUES.....	D 1.....	Currency	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/25/2013...	10/06/2026...	-	3,857,750	5.88%[5.5%]...	-	-	37,452	625,750		833,968	-	79,875	-	-	47,323		

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SCHEDULE DB - PART A - SECTION 1

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Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRSK9TD74	BRSJYU0N5 ENECO HOLDING NV	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/20/2007....	03/28/2027....	-	3,940,500	5.94%[5.041%]	-	-	46,099	422,550		494,993	-	(150,450)	-	-	50,205		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRSK9TD85	BRSJYU0N5 ENECO HOLDING NV	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/20/2007....	03/28/2027....	-	3,940,500	5.94%[5.041%]	-	-	46,099	422,550		494,993	-	(150,450)	-	-	50,205		
Currency Swap With CITIBANK NA RCV 5.96 PAY 5.84 07/30/2022 BRSK9TPD8	B0A05S316 ANGLIAN WATER SERVICES FINANCING P	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/04/2010....	07/30/2022....	-	2,049,710	5.96%[5.837%]	-	-	18,299	369,070		404,774	-	41,535	-	-	13,865		
Currency Swap With DEUTSCHE BANK AG RCV 5.47 PAY 4.66 01/31/2021 BRSK9TPX4	BRSJUA2U5 JOHNSON MATTHEY PLC	D 1.....	Current	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	02/24/2010....	01/31/2021....	-	27,140,000	5.47%[4.66%]	-	-	299,705	3,687,000		3,747,438	-	(1,003,000)	-	-	78,775		
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.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/21/2011....	03/29/2041....	-	1,598,000	6.24%[6.01%]	-	-	18,931	306,300		414,204	-	31,950	-	-	36,182		
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.....	Current	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	03/22/2011....	07/14/2026....	-	30,000,000	5.62%[8.25%]	-	-	(9,121)	8,741,967		8,258,309	-	(409,293)	-	-	360,906		
Currency Swap With HSBC BANK USA NA RCV 6.31 PAY 7.96 07/07/2041 BRSK9U224	BRSJYTY76 WESTRAC PTY LTD..	D 1.....	Current	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	03/29/2011....	07/07/2041....	-	5,000,000	6.31%[7.96%]	-	-	34,790	1,500,244		2,167,456	-	(67,383)	-	-	113,965		
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.40 PAY 8.26 07/12/2041 BRSK9U2V0	BRSJYU732 ENVESTRA VICTORIA PTY LTD	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/01/2011....	07/12/2041....	-	3,097,500	6.4%[8.26%]...	-	-	19,639	959,550		1,316,087	-	(41,400)	-	-	70,625		
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. 7H6GLXDRUGQFU57RNE97.	05/12/2011....	05/20/2036....	-	50,415,300	6.475%[6.5%]	-	-	551,155	10,338,500		13,572,955	-	990,450	-	-	997,108		
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.48 PAY 6.50 05/20/2036 BRSK9U3S6	BRSK9QDF2 PORTERBROOK RAIL FINANCE LTD	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/12/2011....	05/20/2036....	-	47,162,700	6.475%[6.5%]	-	-	515,597	9,673,500		12,698,507	-	926,550	-	-	932,778		
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8K8	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1.....	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	03/16/2012....	04/25/2033....	-	10,302,500	6.301% / (GBP6MLIB+3 28.1BP)	-	-	243,857	1,895,400		4,908,420	-	207,675	-	-	182,672		
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8U6	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1.....	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	03/16/2012....	04/25/2033....	-	20,605,000	6.301% / (GBP6MLIB+3 28.1BP)	-	-	487,714	3,796,500		9,810,678	-	415,350	-	-	365,344		
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8X0	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1.....	Current	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	03/16/2012....	04/25/2033....	-	40,417,500	6.301% / (GBP6MLIB+3 28.1BP)	-	-	956,670	7,451,100		19,936,795	-	814,725	-	-	716,637		
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.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/20/2012....	03/30/2036....	-	15,371,000	4.745%[4.72%]	-	-	126,987	3,089,400		3,596,342	-	303,525	-	-	302,645		

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Currency Swap With HSBC BANK USA NA RCV 4.57 PAY 3.79 04/15/2023 BRKS9UHL6	BRSJU9JW6 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11.....	03/19/2013....	04/15/2023....	-	4,531,800	4.57%[3.79%]	-	-	42,564	427,525		460,032	-	(175,525)	-	-	36,111		
Currency Swap With CITIBANK NA RCV 5.99 PAY 5.53 07/01/2023 BRKS9UN47	BRSKGGCY6 WORKSPACE GROUP PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/06/2013....	07/01/2023....	-	3,877,500	5.985%[5.53%]	-	-	43,105	649,000		765,842	-	79,875	-	-	32,155		
Currency Swap With CITIBANK NA RCV 5.99 PAY 5.53 07/01/2023 BRKS9UN70	BRSKGGCY6 WORKSPACE GROUP PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/06/2013....	07/01/2023....	-	8,142,750	5.985%[5.53%]	-	-	90,520	1,362,900		1,608,267	-	167,738	-	-	67,525		
Currency Swap With CITIBANK NA RCV 4.45 PAY 3.71 05/31/2023 BRSLOEBQ4	BRSL4EFH6 SIG PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/22/2013....	05/31/2023....	-	4,078,560	4.452%[3.71%]	-	-	50,206	605,520		651,670	-	(412,880)	-	-	33,296		
Currency Swap With CITIBANK NA RCV 5.12 PAY 4.23 10/31/2023 BRSLOEGY2	BRSL4EFJ2 SIG PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/22/2013....	10/31/2023....	-	4,078,560	5.122%[4.23%]	-	-	63,854	605,520		680,043	-	(412,880)	-	-	35,818		
Currency Swap With BANK OF AMERICA NA RCV 5.32 PAY 4.05 04/02/2024 BRSMDBUF7	BRSMV8P60 FRITZ DRAXLMAIER GMBH & CO	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/21/2014....	04/02/2024....	-	3,292,800	5.316%[4.05%]	-	-	48,787	482,690		591,639	-	(120,360)	-	-	30,831		
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%]	-	-	27,603	570,300		761,912	-	47,925	-	-	37,036		
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMY2NP7	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%]	-	-	27,603	570,300		761,912	-	47,925	-	-	37,036		
Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRSNBNB88	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%]	-	-	(1,357)	488,840		447,630	-	(30,360)	-	-	30,764		
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..... R0MUWSFPU8MPRO8K5P83	06/25/2014....	07/24/2026....	-	8,302,497	4.74%[3.26%]	-	-	125,459	1,161,363		1,596,893	-	(305,414)	-	-	100,117		
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										3,050	0	25,444,894	95,535,905	XXX	268,632,373	0	(10,603,010)	0	0	44,504,124	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										3,050	0	25,444,894	95,535,905	XXX	268,632,373	0	(10,603,010)	0	0	44,504,124	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Interest Rate Swap With BARCLAYS BANK PLC RCV FEDL PAY 2.88 10/24/2024 BHF1TGC12	52206AAD2 LEASEPLAN CORPORATION NV	D 1.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	10/21/2019....	10/24/2024....	-	10,000,000	2.875% / (FEDL01+150.4BP)	-	-	(74,004)	(539,362)		(539,362)	-	(617,073)	-	-	100,853		
Basis Swap With MS RCV 3.31 PAY 1.85 02/15/2045 BME1QBAV9	912810RL4 TREASURY (CPI) NOTE	D 1.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/27/2015....	02/15/2045....	-	55,005,920	USCPIU / (3.31%)	-	-	675,760	(23,501,867)		(23,501,867)	-	(29,439,216)	-	-	1,358,393		
Basis Swap With MSCSW RCV 3.62 PAY ULB3 06/21/2026 BME1S90T1	Macro Interest Rate Hedge.....	Exh 5....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCKQKX5T7XV54....	06/17/2011....	06/21/2026....	-	500,000,000	3.615% / (US3MLIB)	-	-	9,357,860	91,349,541		91,349,541	-	34,979,220	-	-	5,982,280		
Interest Rate Swap With CREDIT SUISSE INTERNATIONAL RCV 0.00 PAY ULB3 09/30/2038 BME288ZA6	Liability Portfolio.....	N/A.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868....	06/21/2010....	09/30/2038....	-	19,200,000	(US3MLIB).....	-	-	(119,980)	31,959,097		31,959,097	-	9,289,237	-	-	407,417		

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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)
Interest Rate Swap With JPMORGAN CHASE BANK NA RCV 0.00 PAY ULB3 03/31/2038 BME289053	Liability Portfolio.....	N/A.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF57RNE97.	08/27/2010....	03/31/2038....	- .....	...21,653,290	(US3MLIB)....	- .....	- .....	.....(218,810)	.....25,527,289		.....25,527,289	.....8,404,330	- .....	- .....	- .....	.....453,035		
Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 09/30/2040 BME2894L4	Liability Portfolio.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/25/2010....	09/30/2040....	- .....	...17,345,000	(US3MLIB)....	- .....	- .....	.....(108,388)	.....19,628,177		.....19,628,177	.....7,216,063	- .....	- .....	- .....	.....387,979		
Interest Rate Swap With BARCLAYS BANK PLC RCV 0.00 PAY ULB3 03/31/2040 BME289533	Liability Portfolio.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/25/2010....	03/31/2040....	- .....	...19,785,000	(US3MLIB)....	- .....	- .....	.....(199,946)	.....22,421,513		.....22,421,513	.....8,096,200	- .....	- .....	- .....	.....436,979		
Basis Swap With CREDIT AGRICOLE CORPORATE AND RCV 2.33 PAY ULB3 10/13/2021 BRK35F88	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208...	10/11/2011....	10/13/2021....	- .....	...50,000,000	2.33% / (US3MLIB)	- .....	- .....	.....405,133	.....1,090,698		.....1,090,698	.....539,975	- .....	- .....	- .....	.....254,413		
Basis Swap With MSCSW RCV 3.13 PAY ULB3 06/21/2026 BRK35QJ2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	11/21/2011....	06/21/2026....	- .....	...330,000,000	3.127% / (US3MLIB)	- .....	- .....	.....4,972,696	.....51,152,464		.....51,152,464	.....23,775,851	- .....	- .....	- .....	.....3,948,305		
Basis Swap With MSCSW RCV 3.18 PAY ULB3 10/11/2031 BRK35QW3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/06/2011....	10/11/2031....	- .....	...100,000,000	3.18% / (US3MLIB)	- .....	- .....	.....1,446,005	.....25,844,838		.....25,844,838	.....12,653,365	- .....	- .....	- .....	.....1,660,995		
Basis Swap With MSCSW RCV 3.31 PAY ULB3 12/02/2026 BRK35S76	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	11/30/2011....	12/02/2026....	- .....	...100,000,000	3.31% / (US3MLIB)	- .....	- .....	.....1,634,266	.....17,590,634		.....17,590,634	.....7,676,825	- .....	- .....	- .....	.....1,242,512		
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% / (US3MLIB)	- .....	- .....	.....545,401	.....14,545,573		.....14,545,573	.....6,537,581	- .....	- .....	- .....	.....657,539		
Basis Swap With MSCSW RCV 4.10 PAY ULB3 10/13/2040 BRK35YM6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/07/2010....	10/13/2040....	- .....	...50,000,000	4.1% / (US3MLIB)	- .....	- .....	- .....	.....28,109,683		.....28,109,683	.....11,625,541	- .....	- .....	- .....	.....1,119,412		
Basis Swap With MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRK35YQ7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/08/2010....	10/13/2040....	- .....	...50,000,000	4.13% / (US3MLIB)	- .....	- .....	- .....	.....28,385,649		.....28,385,649	.....11,657,936	- .....	- .....	- .....	.....1,119,412		
Basis Swap With MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRK35YX2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/08/2010....	10/13/2040....	- .....	...50,000,000	4.13% / (US3MLIB)	- .....	- .....	- .....	.....28,385,649		.....28,385,649	.....11,657,936	- .....	- .....	- .....	.....1,119,412		
Basis Swap With MSCSW RCV 4.21 PAY ULB3 10/13/2030 BRK36090	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/07/2010....	10/13/2030....	-50,000,000	4.21% / (US3MLIB)	-	-	-17,064,391	17,064,3916,768,930	-	-	-792,192		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Basis Swap With MSCSW RCV 4.30 PAY ULB3 10/15/2040 BRSK36116	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	10/13/2010....	10/15/2040....	-	50,000,000	4.3% / (US3MLIB)	-	-	-	29,938,009		29,938,009	11,836,901	-	-	-	1,119,564		
Basis Swap With MSCSW RCV 5.09 PAY ULB3 12/15/2024 BRSK364Y1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	12/10/2009....	12/15/2024....	-	100,000,000	5.0925% / (US3MLIB)	-	-	3,127,762	20,088,025		20,088,025	4,112,250	-	-	-	1,026,031		
Basis Swap With MSCSW RCV 5.13 PAY ULB3 12/15/2024 BRSK365U8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	12/11/2009....	12/15/2024....	-	50,000,000	5.13% / (US3MLIB)	-	-	1,577,892	10,122,505		10,122,505	2,045,820	-	-	-	513,016		
Basis Swap With MSCSW RCV 5.23 PAY ULB3 03/09/2026 BRSK366Q6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	03/07/2011....	03/09/2026....	-	50,000,000	5.2275% / (US3MLIB)	-	-	1,597,559	13,090,707		13,090,707	2,932,796	-	-	-	583,154		
Basis Swap With MSCSW RCV 5.23 PAY ULB3 12/16/2029 BRSK366T0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	12/11/2009....	12/16/2029....	-	50,000,000	5.23% / (US3MLIB)	-	-	1,613,869	20,609,817		20,609,817	5,427,079	-	-	-	758,965		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.00 PAY ULB3 11/06/2024 BRSK4V730	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	11/04/2009....	11/06/2024....	-	25,000,000	5% / (US3MLIB)	-	-	734,918	4,803,447		4,803,447	998,562	-	-	-	253,233		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.10 PAY ULB3 12/14/2024 BRSK4V7F3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	12/10/2009....	12/14/2024....	-	50,000,000	5.1% / (US3MLIB)	-	-	1,566,799	10,059,891		10,059,891	2,054,204	-	-	-	512,849		
Basis Swap With HSBC BANK USA NA RCV 5.35 PAY ULB3 02/05/2025 BRSK4V8X3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	02/03/2010....	02/05/2025....	-	50,000,000	5.35% / (US3MLIB)	-	-	1,598,190	10,905,595		10,905,595	2,095,065	-	-	-	521,622		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 5.35 PAY ULB3 02/05/2025 BRSK4V904	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	02/03/2010....	02/05/2025....	-	25,000,000	5.35% / (US3MLIB)	-	-	799,095	5,452,798		5,452,798	1,047,533	-	-	-	260,811		
Basis Swap With HSBC BANK USA NA RCV 5.07 PAY ULB3 05/17/2027 BRSK4VAH5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	05/13/2010....	05/17/2027....	-	50,000,000	5.07% / (US3MLIB)	-	-	1,487,295	15,082,065		15,082,065	3,794,997	-	-	-	643,726		
Basis Swap With HSBC BANK USA NA RCV 4.79 PAY ULB3 06/04/2028 BRSK4VAY8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	05/28/2010....	06/04/2028....	-	90,000,000	4.79383% / (US3MLIB)	-	-	2,539,121	28,906,311		28,906,311	8,083,365	-	-	-	1,247,255		
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 4.83 PAY ULB3 06/14/2028 BRSK4VBM3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27....	06/10/2010....	06/14/2028....	-	25,000,000	4.83% / (US3MLIB)	-	-	732,962	8,120,364		8,120,364	2,251,424	-	-	-	347,077		
Basis Swap With HSBC BANK USA NA RCV 4.05 PAY ULB3 10/09/2038 BRSK4VF07	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	10/04/2010....	10/09/2038....	-	100,000,000	4.045% / (US3MLIB)	-	-	2,101,984	51,024,784		51,024,784	19,593,281	-	-	-	2,123,418		

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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)	
Basis Swap With HSBC BANK USA NA RCV 4.10 PAY ULB3 10/13/2040 BRSK4VFJ6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	10/07/2010....	10/13/2040....	-	50,000,000	4.1% / (US3MLIB)	-	-	-	28,109,683		28,109,683	11,625,541	-	-	-	1,119,412			
Basis Swap With DEUTSCHE BANK AG RCV 2.43 PAY ULB3 08/31/2021 BRSK4VP89	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	08/29/2011....	08/31/2021....	-	300,000,000	2.431% / (US3MLIB)	-	-	2,960,179	6,068,643		6,068,643	2,473,896	-	-	-	1,437,035			
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.12 PAY ULB3 10/07/2021 BRSK4VPH9	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868....	10/05/2011....	10/07/2021....	-	50,000,000	2.12% / (US3MLIB)	-	-	327,436	966,313		966,313	603,411	-	-	-	252,386			
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.13 PAY ULB3 10/07/2021 BRSK4VPL0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868....	10/05/2011....	10/07/2021....	-	50,000,000	2.13% / (US3MLIB)	-	-	331,172	971,401		971,401	599,841	-	-	-	252,386			
Basis Swap With UBS AG RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPV8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	UBS AG..... BFM8T61CT2L1QCEMIK500....	10/06/2011....	10/11/2021....	-	100,000,000	2.2% / (US3MLIB)	-	-	713,727	2,040,987		2,040,987	1,168,352	-	-	-	507,478			
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPY2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/06/2011....	10/11/2021....	-	50,000,000	2.20125% / (US3MLIB)	-	-	357,331	1,021,138		1,021,138	583,730	-	-	-	253,739			
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VQ13	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	10/06/2011....	10/11/2021....	-	50,000,000	2.2% / (US3MLIB)	-	-	356,864	1,020,493		1,020,493	584,176	-	-	-	253,739			
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 3.32 PAY ULB3 12/02/2026 BRSK4VR38	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	11/30/2011....	12/02/2026....	-	100,000,000	3.315% / (US3MLIB)	-	-	1,638,002	17,621,169		17,621,169	7,674,886	-	-	-	1,242,512			
Basis Swap With BNP PARIBAS SA RCV 2.87 PAY ULB3 06/11/2028 BRSKBR5B5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	06/07/2013....	06/11/2028....	-	50,000,000	2.8675% / (US3MLIB)	-	-	740,158	8,792,569		8,792,569	4,731,487	-	-	-	693,784			
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.87 PAY ULB3 06/11/2028 BRSKBR5F6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	06/07/2013....	06/11/2028....	-	50,000,000	2.867% / (US3MLIB)	-	-	739,971	8,790,674		8,790,674	4,731,546	-	-	-	693,784			
1119999999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	45,958,279	682,621,355	XXX	682,621,355	231,872,844	0	0	0	37,658,104	XXX	XXX	
Swaps - Hedging Other - Credit Default																							
Credit Default Swap With BARCLAYS BANK PLC RCV 1.00 PAY 1.00 12/20/2024 BHF1W0EW3	CDS:B7R1_DV- BHF1W0EW3:CRD-PROT-HG	D 1.....	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	12/18/2019....	12/20/2024....	-	18,300,000	0%[1%].....	(356,090)	-	(139,283)	(467,472)		(467,472)	(127,366)	-	-	-	0	0	0	0
1129999999. Total-Swaps-Hedging Other-Credit Default.....										(356,090)	0	(139,283)	(467,472)	XXX	(467,472)	(127,366)	0	0	0	0	0	0	
Swaps - Hedging Other - Foreign Exchange																							
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	US3MLIB+117.8BP / (AUBBRRBBS W3M+152BP)	-	-	125,194	1,212,265		1,212,265	(579,903)	-	-	-	316,711			
Currency Swap With CITIBANK NA RCV ULB3 PAY 3.88 06/26/2025 BME18MZP4	BME198PV2 Com - Shelbourne Hotel - MEL	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/23/2015....	06/26/2025....	-	25,793,600	US3MLIB+325.2BP / (3.875%)	-	-	76,934	(3,133,029)		(3,133,029)	(1,433,216)	-	-	-	280,775			

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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 EUROPE PLC/CZECH REPU RCV 6.30 PAY 4.38 12/15/2023 BME1L9N22	BRSXK3DV7 BALL CORPORATION	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	01/14/2016...	12/15/2023....	- .....	.....949,813	6.2975%[4.375%]	- .....	- .....	.....12,088	.....(59,490)	.....(59,490)	.....(7,445)	- .....	- .....	- .....	- .....	.....8,506	.....	.....
Currency Swap With CITIBANK NA RCV 4.28 PAY 2.50 07/01/2024 BME1L9NB2	BRSNU0S71 TESCO CORPORATE TREASURY SERVICES	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	01/14/2016...	07/01/2024....	- .....	.....602,619	4.2835%[2.5%]	- .....	- .....	.....7,394	.....(35,530)	.....(35,530)	.....(579)	- .....	- .....	- .....	- .....	.....5,837	.....	.....
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRE9	BME0YQU40 Com - Kennedy Wilson - Clancy Quay	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/09/2015...	04/22/2025....	- .....	.....17,557,320	US3MLIB+232 BP / (2.57%)	- .....	- .....	.....125,859	.....(1,481,088)	.....(1,481,088)	.....(984,011)	- .....	- .....	- .....	- .....	.....187,495	.....	.....
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRH2	BME0YQU16 Com - Kennedy Wilson - Alliance	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/09/2015...	04/22/2025....	- .....	.....11,879,208	US3MLIB+232 BP / (2.57%)	- .....	- .....	.....85,155	.....(1,002,098)	.....(1,002,098)	.....(665,778)	- .....	- .....	- .....	- .....	.....126,858	.....	.....
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRP4	BME0YQU24 Com - Kennedy Wilson - Sandford	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/09/2015...	04/22/2025....	- .....	.....7,097,640	US3MLIB+232 BP / (2.57%)	- .....	- .....	.....50,879	.....(598,738)	.....(598,738)	.....(397,792)	- .....	- .....	- .....	- .....	.....75,796	.....	.....
Currency Swap With CITIBANK NA RCV 3.81 PAY 3.31 04/05/2031 BME1RDND3	BME1RD8F5 GIBALTAR CAPITAL ASSETS SERIES E	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	05/16/2016...	04/05/2031....	- .....	.....4,740,450	3.8135%[3.31%]	- .....	- .....	.....33,847	.....615,024	.....615,024	.....385,092	- .....	- .....	- .....	- .....	.....76,869	.....	.....
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..... E57ODZWZ7FF32WEFA76..	05/16/2016...	04/05/2041....	- .....	.....4,600,000	4.568%[3.813%]	- .....	- .....	.....43,929	.....670,682	.....670,682	.....505,066	- .....	- .....	- .....	- .....	.....104,203	.....	.....
Currency Swap With CITIBANK NA RCV 4.31 PAY 3.67 04/05/2036 BME1RDNN1	BME1RD8Y4 GIBALTAR CAPITAL ASSETS SERIES D	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	05/16/2016...	04/05/2036....	- .....	.....3,881,250	4.3095%[3.669%]	- .....	- .....	.....33,172	.....544,425	.....544,425	.....371,351	- .....	- .....	- .....	- .....	.....76,460	.....	.....
Currency Swap With BNP PARIBAS SA RCV 5.49 PAY 3.25 04/03/2023 BME1TYXK8	BRSMSAJK5 ANGLO AMERICAN CAPITAL PLC	D 1.....	Currency	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	08/10/2016...	04/03/2023....	- .....	.....1,117,000	5.4875%[3.25%]	- .....	- .....	.....19,023	.....(24,254)	.....(24,254)	.....(16,559)	- .....	- .....	- .....	- .....	.....8,843	.....	.....
Currency Swap With CIBC WORLD MARKETS CORP. RCV 3.69 PAY 2.65 10/13/2026 BME1V4N14	BME1V5HH3 ASSURA FINANCING LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	09/27/2016...	10/13/2026....	- .....	.....2,727,900	3.685%[2.65%]	- .....	- .....	.....22,675	.....130,203	.....130,203	.....167,085	- .....	- .....	- .....	- .....	.....33,516	.....	.....
Currency Swap With BARCLAYS BANK PLC RCV 3.54 PAY 2.62 12/15/2026 BME1VHOG7	BME1VGWS8 FORTH PORTS LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP51OUK5573....	10/07/2016...	12/15/2026....	- .....	.....3,729,000	3.535%[2.62%]	- .....	- .....	.....24,103	.....(39,602)	.....(39,602)	.....229,515	- .....	- .....	- .....	- .....	.....46,467	.....	.....
Currency Swap With CREDIT AGRICOLE CIB(NEW YORK) RCV 4.00 PAY 1.84 12/07/2027 BME24J923	BME24GQB0 UMICORE SA.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208...	04/05/2017...	12/07/2027....	- .....	.....2,556,000	4%[1.84%].....	- .....	- .....	.....38,466	.....(124,892)	.....(124,892)	.....34,019	- .....	- .....	- .....	- .....	.....34,266	.....	.....
Currency Swap With HSBC RCV 0.00 PAY 0.00 06/30/2021 BME24JT62	BME2L7813 CTL LOGISTICS SA...	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	04/06/2017...	06/30/2021....	- .....	.....1,452,940	0%[0%].....	- .....	- .....	- .....	.....(12,479)	.....(12,479)	.....(24,517)	- .....	- .....	- .....	- .....	.....6,283	.....	.....
Currency Swap With DEUTSCHE BANK AG RCV 1.07 PAY 1.05 12/31/2020 BME27RYT5	BME27FYR5 ROCK RAIL SOUTH WESTERN PLC	D 1.....	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	06/27/2017...	12/31/2020....	-1,395,357	1.065%[1.05%]	-	-1,912(17,993)(17,993)355,260	-	-	-	-3,503

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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 BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B8X9	BME28AP12 BUDAPEST AIRPORT ZRT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/11/2017....	07/19/2027....	-	2,928,660	4.883%[2.82%]	-	-	45,333	69,541		69,541	51,499	-	-	-	38,193		
Currency Swap With BARC RCV 4.88 PAY 2.82 07/19/2027 BME28B900	BME28AQ78 AIRPORT HUNGARY KFT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/11/2017....	07/19/2027....	-	4,481,340	4.883%[2.82%]	-	-	69,367	106,340		106,340	78,824	-	-	-	58,441		
Currency Swap With CITICORP SECURITIES MARKETS RCV 5.19 PAY 3.31 07/19/2032 BME28BAH1	BME28AR51 BUDAPEST AIRPORT ZRT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/11/2017....	07/19/2032....	-	2,928,660	5.186%[3.31%]	-	-	41,229	24,220		24,220	82,544	-	-	-	50,319		
Currency Swap With CITICORP SECURITIES MARKETS RCV 5.19 PAY 3.31 07/19/2032 BME28BAL2	BME28AR69 AIRPORT HUNGARY KFT	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/11/2017....	07/19/2032....	-	4,481,340	5.186%[3.31%]	-	-	63,087	37,061		37,061	126,307	-	-	-	76,996		
Currency Swap With CREDIT AGRICOLE NY RCV 4.39 PAY 3.19 08/16/2027 BME28GW60	BME28EP55 WORKSPACE GROUP PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJSJ21A208..	07/13/2017....	08/16/2027....	-	2,584,400	4.3925%[3.19%]	-	-	23,104	144,604		144,604	168,784	-	-	-	33,893		
Currency Swap With BARC RCV 3.78 PAY 4.86 10/01/2032 BME29H7M0	BME29TXN1 AUSGRID FINANCE PTY LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/02/2017....	10/01/2032....	-	4,944,128	3.7775%[4.857%]	-	-	(7,029)	271,449		271,449	118,859	-	-	-	85,674		
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 G5GSEF7VJP57OUK5573.....	08/31/2017....	11/01/2057....	-	14,789,000	3.8825%[2.42%]	-	-	167,048	1,860,098		1,860,098	1,630,361	-	-	-	450,472		
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.76 PAY 2.50 02/08/2030 BME2HL8H2	BHF0TCPG6 ROMANIA (REPUBLIC OF)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/06/2018....	02/08/2030....	-	5,543,100	4.755%[2.5%]	-	-	102,405	816,611		816,611	182,471	-	-	-	84,813		
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5D4	BME2MRK55 Com - Kennedy Wilson - Alliance Up	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11.....	04/27/2018....	04/22/2025....	-	5,429,481	US3MLIB+248.6BP / (2.542%)	-	-	53,297	(327)		(327)	(295,004)	-	-	-	57,981		
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5J1	BME2MXT61 Com - Kennedy Wilson - Sandford Lo	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11.....	04/27/2018....	04/22/2025....	-	2,393,961	US3MLIB+248.6BP / (2.542%)	-	-	23,620	(144)		(144)	(130,073)	-	-	-	25,565		
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5Q5	BME2MRK63 Com - Kennedy Wilson -Clancy Quay	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11.....	04/27/2018....	04/22/2025....	-	8,580,696	US3MLIB+248.6BP / (2.542%)	-	-	84,267	(546)		(546)	(466,143)	-	-	-	91,633		
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	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11.....	06/22/2018....	07/15/2021....	-	4,660,800	8.07%[4.625%]	-	-	122,778	65,357		65,357	(199,171)	-	-	-	20,700		
Currency Swap With BARCLAYS BANK PLC RCV CMS10 PAY ULB3 06/28/2022 BRK9SJA3	FA Hedge.....	Exh 7.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	06/14/2007....	06/28/2022....	-	126,426,000	CMSEUR10Y +40BP / (US3MLIB+18BP)	-	-	1,895,660	(6,373,446)		(6,373,446)	2,072,178	-	-	-	834,427		
Currency Swap With DEUTSCHE BANK AG RCV 5.68 PAY 5.19 07/07/2038 BRK9SP65	72908LAB1 PLENARY PROPERTIES NDC GP	D 1.....	Currency	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	07/22/2008....	07/07/2038....	-	26,272,441	5.68%[5.1876%]	-	-	362,049	11,506,302		11,506,302	1,529,527	-	-	-	553,876		
Currency Swap With CITIBANK NA RCV 5.29 PAY 4.63 11/02/2035 BRK9TE40	BRS2WTJQ0 WELLS FARGO & COMPANY	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573.....	07/09/2007....	11/02/2035....	-	10,075,000	5.291%[4.625%]	-	-	180,282	5,797,383		5,797,383	1,243,531	-	-	-	195,742		

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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 DEUTSCHE BANK AG RCV 6.30 PAY 5.95 04/30/2041 BRK9TGN6	667869AA9 NORTHWESTCONNECT GROUP	D 1.....	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	08/14/2008....	04/30/2041....	-	12,129,749	6.3%[5.95%]...	-	-	156,613	4,772,459		4,772,459	799,679	-	-	-	275,231		
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRK9UC98	BRK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/20/2012....	12/10/2037....	-	8,753,800	6.475%[6.55%]	-	-	78,230	2,074,520		2,074,520	937,971	-	-	-	181,552		
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRK9UCH0	BRK804T0 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%]	-	-	56,894	1,508,742		1,508,742	682,161	-	-	-	132,038		
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRK9UCL1	BRK804T0 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%]	-	-	56,894	1,508,742		1,508,742	682,161	-	-	-	132,038		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRK9UDG1	BRK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/12/2012....	12/19/2036....	-	15,304,500	5.155% / (GBP6MLIB+2 33BP)	-	-	323,292	7,183,145		7,183,145	2,393,790	-	-	-	308,283		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRK9UE13	BRK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/12/2012....	12/19/2036....	-	13,693,500	5.155% / (GBP6MLIB+2 33BP)	-	-	289,347	6,427,024		6,427,024	2,141,812	-	-	-	275,833		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRK9UE47	BRK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	12/12/2012....	12/19/2036....	-	35,442,000	5.155% / (GBP6MLIB+2 33BP)	-	-	748,677	16,634,651		16,634,651	5,543,514	-	-	-	713,920		
Currency Swap With JPMORGAN CHASE BANK NA RCV 5.58 PAY BLB6 12/26/2033 BRK9UM89	BRK802L9 ABP ACQUISITIONS UK LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGFU57RNE97.	06/03/2013....	12/26/2033....	-	11,969,100	5.581% / (GBP6MLIB+2 20BP)	-	-	288,922	5,945,072		5,945,072	1,976,260	-	-	-	217,813		
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.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/02/2013....	12/05/2033....	-	73,203,200	7.012%[6.46%]	-	-	1,082,179	25,986,768		25,986,768	8,383,998	-	-	-	1,329,250		
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%]	-	-	470,013	11,137,365		11,137,365	3,593,136	-	-	-	569,679		
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWY2	BME0L3SB2 Com - Edwardian Hotel Group-Note A	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/02/2013....	12/05/2033....	-	10,457,600	7.012%[6.46%]	-	-	153,025	3,712,395		3,712,395	1,197,714	-	-	-	189,893		
1139999999. Total-Swaps-Hedging Other-Foreign Exchange.....										0	0	7,631,213	97,858,792	XXX	97,858,792	32,464,278	0	0	0	8,376,643	XXX	XXX
Swaps - Hedging Other - Total Return																						
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2024 BHF1G6AA0	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019....	02/11/2024....	-	324,371,100	SPTR / (US3MLIB+27 BP)	-	-	3,143,586	(3,706,202)		(3,706,202)	10,141,290	-	-	-	2,976,060		
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6AD4	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019....	02/11/2022....	-	285,673,404	SPTR / (US3MLIB+20 BP)	-	-	2,625,864	(3,264,049)		(3,264,049)	8,955,257	-	-	-	1,670,105		
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6EU2	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019....	02/11/2022....	-	168,886,933	Russell 2000 TR / (US3MLIB)	-	-	1,380,567	6,865,266		6,865,266	14,750,380	-	-	-	987,347		

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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 BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2022 BHF1G6F31	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/11/2019....	02/11/2022....	-	..113,917,196	NASDAQ 100 Total Return / (US3MLIB+15 BP)	-	-	.....887,637	.....(5,808,408)		.....(5,808,408)	.....(793,025)	-	-	-	.....665,983		
Total Return Swap With SOCIETE GENERALE SA RCV ULB3 P Tot Ret 03/25/2022 BHF1J4P08	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	03/25/2019....	03/25/2022....	-	..436,862,833	SPTR / (US3MLIB+19.5BP)	-	-	.....3,944,097	.....(8,625,206)		.....(8,625,206)	.....(7,632,392)	-	-	-	.....2,659,300		
Total Return Swap With CITIBANK NA RCV ULB3 P Tot Ret 04/02/2024 BHF1JGM04	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/02/2019....	04/02/2024....	-	..275,872,807	SPTR / (US3MLIB+24 BP)	-	-	.....2,895,758	.....(21,706,287)		.....(21,706,287)	.....8,052,978	-	-	-	.....2,583,078		
Total Return Swap With JPMORGAN CHASE BANK NA RCV 3MLBR P Tot Ret 04/12/2024 BHF1K0A42	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/12/2019....	04/12/2024....	-	..129,356,720	SPTR / (US3MLIB+25 BP)	-	-	.....1,383,582	.....(9,019,980)		.....(9,019,980)	.....1,655,077	-	-	-	.....1,215,927		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV ULB3 P Tot Ret 03/25/2022 BHF1L5CE6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/25/2019....	03/25/2022....	-	..185,643,214	NASDAQ 100 Total Return / (US3MLIB+14.5BP)	-	-	.....(3,432,908)	.....(4,454,348)		.....(4,454,348)	.....(5,073,139)	-	-	-	.....1,130,059		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 05/15/2024 BHF1LDUN9	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	05/14/2019....	05/15/2024....	-	..135,221,171	MSCI Daily TR Gross EAFE USD / (FEDL01+70.5 BP)	-	-	.....1,199,663	.....2,982,683		.....2,982,683	.....7,026,127	-	-	-	.....1,287,206		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/12/2022 BHF1ML9M6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/12/2019....	06/12/2022....	-	..350,170,837	SPTR / (FEDL01+44B P)	-	-	.....2,159,869	.....1,966,628		.....1,966,628	.....8,302,648	-	-	-	.....2,281,915		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/13/2022 BHF1MLAD4	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/12/2019....	06/12/2022....	-	..119,681,339	NASDAQ 100 Total Return / (FEDL01+40B P)	-	-	.....603,539	.....(1,510,347)		.....(1,510,347)	.....907,494	-	-	-	.....779,912		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2024 BHF1MW827	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/18/2019....	06/19/2024....	-	.....80,508,010	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	-	-	.....682,054	.....(125,210)		.....(125,210)	.....456,668	-	-	-	.....776,448		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/28/2024 BHF1N8BB5	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/27/2019....	06/28/2024....	-	..161,840,660	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	-	-	.....1,434,057	.....353,263		.....353,263	.....(503,922)	-	-	-	.....1,566,013		
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 07/08/2024 BHF1NMS75	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	07/08/2019....	07/08/2024....	-	..213,123,065	NASDAQ 100 Total Return / (FEDL01+48B P)	-	-1,324,266(15,399,166)	(15,399,166)7,124,286	-	-	-2,069,765		

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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	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 JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 07/09/2024 BHF1NPKS0	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/09/2019....	07/09/2024....	- .....	..64,613,120	SPTR / (FEDL01+49B P)	- .....	- .....	.....471,403	.....(4,575,230)		.....(4,575,230)	.....1,712,028	- .....	- .....	- .....	.....627,724		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 07/10/2024 BHF1NPKV3	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	07/09/2019....	07/10/2024....	- .....	..131,419,678	MSCI Daily TR Gross EAFE USD / (FEDL01+68B P)	- .....	- .....	.....1,202,311	.....(3,850,649)		.....(3,850,649)	.....8,348,859	- .....	- .....	- .....	.....1,277,221		
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 07/10/2024 BHF1NRF29	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	07/10/2019....	07/10/2024....	- .....	..105,312,145	SPTR / (FEDL01+51B P)	- .....	- .....	.....774,637	.....(6,288,658)		.....(6,288,658)	.....3,257,958	- .....	- .....	- .....	.....1,023,491		
Total Return Swap With MSCSW RCV FEDL P Tot Ret 07/10/2024 BHF1NRF52	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	07/10/2019....	07/10/2024....	- .....	..125,394,551	NASDAQ 100 Total Return / (FEDL01+47.5 BP)	- .....	- .....	.....759,970	.....(6,952,688)		.....(6,952,688)	.....4,484,867	- .....	- .....	- .....	.....1,218,665		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 07/09/2024 BHF1PLTK5	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	07/08/2019....	07/09/2024....	- .....	..316,015,749	MSCI Daily TR Gross EAFE USD / (FEDL01+68B P)	- .....	- .....	.....2,868,672	.....(10,548,792)		.....(10,548,792)	.....20,480,123	- .....	- .....	- .....	.....3,070,131		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 12/30/2024 BHF1TDZL0	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	10/22/2019....	12/30/2024....	- .....	..167,965,736	SPTR / (FEDL01+56B P)	- .....	- .....	.....1,263,532	.....(5,039,733)		.....(5,039,733)	.....6,852,982	- .....	- .....	- .....	.....1,731,770		
Total Return Swap With MSCSW RCV FEDL P Tot Ret 12/30/2024 BHF1TE010	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	10/22/2019....	12/30/2024....	- .....	..167,965,462	SPTR / (FEDL01+55B P)	- .....	- .....	.....1,274,748	.....(5,039,722)		.....(5,039,722)	.....6,852,440	- .....	- .....	- .....	.....1,731,767		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 12/30/2024 BHF1TE069	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	10/22/2019....	12/30/2024....	- .....	..201,518,573	SPTR / (FEDL01+56B P)	- .....	- .....	.....1,507,135	.....(6,046,467)		.....(6,046,467)	.....8,218,017	- .....	- .....	- .....	.....2,077,708		
Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 12/12/2024 BHF1VKGY4	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	12/09/2019....	12/12/2024....	- .....	..242,385,822	SPTR / (FEDL01+52B P)	- .....	- .....	.....1,620,704	.....1,361,286		.....1,361,286	.....5,739,447	- .....	- .....	- .....	.....2,484,526		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 12/23/2024 BHF1W7SU7	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	12/23/2019....	12/23/2024....	- .....	..122,137,632	SPTR / (FEDL01+52.5 BP)	- .....	- .....	.....846,833	.....(4,788,390)		.....(4,788,390)	.....(4,526,281)	- .....	- .....	- .....	.....1,256,427		
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 01/14/2025 BHF1X8TL3	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/14/2020....	01/14/2025....	-196,616,371	Russell 2000 TR / (FEDL01+35B P)	-	-1,167,611(11,527,853)	(11,527,853)(11,527,853)	-	-	-2,036,938		

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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	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 JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 01/18/2022 BHF1XGD16	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/16/2020....	01/18/2022....	-	28,654,903	Russell 2000 TR / (FEDL01+27B P)	-	-	133,084	1,486,918		1,486,918	1,486,918	-	-	-	163,444		
Total Return Swap With MSCSW RCV FEDL P Tot Ret 01/23/2025 BHF1XVNW4	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX57XV54.....	01/23/2020....	01/23/2025....	-	298,576,980	SPTR / (FEDL01+51B P)	-	-	1,776,444	(12,770,429)		(12,770,429)	(12,770,429)	-	-	-	3,102,116		
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 01/24/2025 BHF1Y1HB2	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	01/23/2020....	01/24/2025....	-	241,189,016	MSCI Daily TR Gross EAFE USD / (FEDL01+63.7 BP)	-	-	1,706,133	(710,789)		(710,789)	(710,789)	-	-	-	2,506,669		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/24/2025 BHF1Y1UX9	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/24/2020....	01/24/2025....	-	55,560,784	MSCI Daily TR Gross EAFE USD / (FEDL01+63.5 BP)	-	-	377,862	(163,708)		(163,708)	(163,708)	-	-	-	577,441		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/28/2025 BHF1Y2QV6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/28/2020....	01/28/2025....	-	36,093,048	MSCI Daily TR Gross EAFE USD / (FEDL01+62B P)	-	-	230,976	179,011		179,011	179,011	-	-	-	375,589		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 01/16/2022 BHF1Y4WA1	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	01/16/2020....	01/16/2022....	-	69,513,926	SPTR / (FEDL01+43B P)	-	-	391,075	(3,438,306)		(3,438,306)	(3,438,306)	-	-	-	395,663		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 01/30/2025 BHF1Y7Q86	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/30/2020....	01/30/2025....	-	31,968,892	MSCI Daily TR Gross EAFE USD / (FEDL01+61B P)	-	-	196,476	(332,777)		(332,777)	(332,777)	-	-	-	332,883		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/04/2025 BHF1YG209	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/04/2020....	02/04/2025....	-	108,293,447	MSCI Daily TR Gross EAFE USD / (FEDL01+63B P)	-	-	664,524	(561,405)		(561,405)	(561,405)	-	-	-	1,129,408		
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 02/04/2025 BHF1YG944	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/04/2020....	02/04/2025....	-	15,190,658	SPTR / (FEDL01+50B P)	-	-	76,596	(305,110)		(305,110)	(305,110)	-	-	-	158,426		
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 02/04/2025 BHF1YG993	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/04/2020....	02/04/2025....	-	16,789,477	Russell 2000 TR / (FEDL01+35B P)	-	-	74,359	62,905		62,905	62,905	-	-	-	175,100		
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 08/07/2021 BHF1YTCP5	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32WEFA76..	02/06/2020....	08/07/2021....	-	17,213,519	MSCI Daily TR Gross EAFE USD / (FEDL01+52B P)	-	-	91,301	(86,501)		(86,501)	(86,501)	-	-	-	79,446		

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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	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 CITIBANK NA RCV FEDL P Tot Ret 04/27/2021 BHF22AJ31	Variable Annuities.....	Exh 5.....	Equity/I ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/23/2020....	04/27/2021....	- .....	...60,014,858	MSCI Daily TR Gross EAFE USD / (FEDL01+67B P)	- .....	- .....	.....178,261	.....346,276		.....346,276	.....346,276	- .....	- .....	- .....	.....227,068		
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/23/2021 BHF22AJ72	Variable Annuities.....	Exh 5.....	Equity/I ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/23/2020....	04/23/2021....	- .....	...197,812,898	MSCI Daily TR Gross EAFE USD / (FEDL01+67B P)	- .....	- .....	.....585,536	.....1,067,952		.....1,067,952	.....1,067,952	- .....	- .....	- .....	.....741,234		
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/24/2025 BHF22EJF6	Variable Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/24/2020....	04/24/2025....	- .....	...203,962,181	SPTR / (FEDL01+57B P)	- .....	- .....	.....529,916	.....(10,044,293)		.....(10,044,293)	.....(10,044,293)	- .....	- .....	- .....	.....2,179,420		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/28/2024 BHF22FL94	Variable Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/28/2020....	04/28/2024....	- .....	...35,936,831	SPTR / (FEDL01+53B P)	- .....	- .....	.....87,231	.....(1,736,225)		.....(1,736,225)	.....(1,736,225)	- .....	- .....	- .....	.....339,887		
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/28/2024 BHF22FN19	Variable Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/28/2020....	04/28/2024....	- .....	...30,207,296	XNDX INDEX / (1D USOIS + 48BP)	- .....	- .....	.....64,618	.....(2,594,165)		.....(2,594,165)	.....(2,594,165)	- .....	- .....	- .....	.....285,698		
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/28/2022 BHF22FNW1	Variable Annuities.....	Exh 5.....	Equity/I ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/28/2020....	04/28/2022....	- .....	...115,069,885	GDDUEAFE INDEX / (1D USOIS + 57BP)	- .....	- .....	.....293,121	.....570,776		.....570,776	.....570,776	- .....	- .....	- .....	.....722,136		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/28/2020 BHF22GM67	Variable Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/28/2020....	10/28/2020....	- .....	...60,854,244	NASDAQ 100 Total Return / (FEDL01+20B P)	- .....	- .....	.....65,027	.....(5,226,079)		.....(5,226,079)	.....(5,226,079)	- .....	- .....	- .....	.....84,274		
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 10/29/2020 BHF22GT11	Variable Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	04/29/2020....	10/29/2020....	- .....	...83,823,235	SPTR / (FEDL01+27B P)	- .....	- .....	.....116,157	.....(2,970,851)		.....(2,970,851)	.....(2,970,851)	- .....	- .....	- .....	.....118,137		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/27/2020 BHF22GTQ6	Variable Annuities.....	Exh 5.....	Equity/I ndex	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/29/2020....	10/27/2020....	- .....	...119,068,788	NASDAQ 100 Total Return / (FEDL01+20B P)	- .....	- .....	.....128,210	.....(8,507,019)		.....(8,507,019)	.....(8,507,019)	- .....	- .....	- .....	.....161,921		
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 11/01/2020 BHF22JXJ1	Variable Annuities.....	Exh 5.....	Equity/I ndex	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/01/2020....	11/01/2020....	- .....	...63,623,859	NASDAQ 100 Total Return / (FEDL01+21B P)	- .....	- .....	.....66,246	.....(2,189,904)		.....(2,189,904)	.....(2,189,904)	- .....	- .....	- .....	.....94,193		
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 11/12/2020 BHF230XC6	Variable Annuities.....	Exh 5.....	Equity/I ndex	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/11/2020....	11/12/2020....	- .....	...87,523,902	MSCI Daily TR Gross EAFE USD / (FEDL01+36B P)	- .....	- .....	.....136,162	.....2,197,828		.....2,197,828	.....2,197,828	- .....	- .....	- .....	.....150,205		

QE06.70

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 CITIBANK NA RCV FEDL P Tot Ret 11/06/2020 BHF2363H5	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/06/2020....	11/06/2020....	-	..115,330,697	MSCI Daily TR Gross EAFE USD / (FEDL01+45B P)	-	-	.....221,363	.....(579,557)		.....(579,557)	.....(579,557)	-	-	-	.....183,599		
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 05/17/2021 BHF23EKY2	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/15/2020....	05/17/2021....	-	..217,552,006	SPTR / (FEDL01+35.5 BP)	-	-	.....(315,941)	.....(764,089)		.....(764,089)	.....(764,089)	-	-	-	.....861,597		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 05/14/2021 BHF23EL62	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	05/15/2020....	05/14/2021....	-	...81,499,060	Russell 2000 TR / (FEDL01+24B P)	-	-	.....(90,858)	.....(3,477,762)		.....(3,477,762)	.....(3,477,762)	-	-	-	.....320,649		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/04/2025 BHF244NB0	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/04/2020....	06/04/2025....	-	..209,843,824	MSCI Daily TR Gross EAFE USD / (FEDL01+80B P)	-	-	.....572,651	.....3,471,161		.....3,471,161	.....3,471,161	-	-	-	.....2,269,675		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/04/2025 BHF244P28	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	06/04/2020....	06/04/2025....	-	..480,062,012	NASDAQ 100 Total Return / (FEDL01+48B P)	-	-	.....744,485	.....8,276,760		.....8,276,760	.....8,276,760	-	-	-	.....5,192,361		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV FEDL P Tot Ret 06/09/2025 BHF244PE2	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	06/04/2020....	06/09/2025....	-	..334,469,580	Russell 2000 TR / (FEDL01+43B P)	-	-	.....542,863	.....3,745,976		.....3,745,976	.....3,745,976	-	-	-	.....3,622,921		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/04/2025 BHF244PP7	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/04/2020....	06/04/2025....	-	...71,654,787	SPTR / (FEDL01+54B P)	-	-	.....131,901	.....1,269,479		.....1,269,479	.....1,269,479	-	-	-	.....775,020		
Total Return Swap With CREDIT SUISSE INTERNATIONAL RCV FEDL P Tot Ret 06/04/2025 BHF245PF6	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	06/04/2020....	06/04/2025....	-	...38,577,929	SPTR INDEX / (1D USQIS + 59BP)	-	-	.....73,882	.....683,469		.....683,469	.....683,469	-	-	-	.....417,260		
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 11/06/2020 BHF24EKS4	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	11/06/2020....	-	..115,773,375	MSCI Daily TR Gross EAFE USD / (FEDL01+50B P)	-	-	.....(203,507)	.....191,968		.....191,968	.....191,968	-	-	-	.....184,303		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/10/2025 BHF24JH5	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	06/10/2025....	-	..118,214,336	MSCI Daily TR Gross EAFE USD / (FEDL01+78B P)	-	-	.....289,777	.....2,304,083		.....2,304,083	.....2,304,083	-	-	-	.....1,280,853		
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 11/12/2020 BHF24URF9	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528...	06/17/2020....	11/12/2020....	-	...87,523,902	MSCI Daily TR Gross EAFE USD / (FEDL01+47B P)	-	-(132,179)(2,197,828)	(2,197,828)(2,197,828)	-	-	-150,205		

QE06.71

SCHEDULE DB - PART A - SECTION 1

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QE06.72	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/17/2025 BHF24URS1	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/17/2020...	06/17/2025....	-	87,710,717	MSCI Daily TR Gross EAFE USD / (FEDL01+76B P)	-	-	195,456	2,384,643		2,384,643	2,384,643	-	-	-	952,284		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/18/2025 BHF24URZ5	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/17/2020...	06/18/2025....	-	55,956,818	GDDUEAFE INDEX / (1D USOIS + 76BP)	-	-	124,694	1,521,331		1,521,331	1,521,331	-	-	-	607,705		
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2025 BHF24WA22	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/18/2020...	06/19/2025....	-	22,842,234	SPTR / (FEDL01+56B P)	-	-	38,658	(578,023)		(578,023)	(578,023)	-	-	-	248,145		
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2025 BHF24WA71	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/18/2020...	06/19/2025....	-	52,177,241	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	-	-	110,031	(81,149)		(81,149)	(81,149)	-	-	-	566,823		
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/18/2025 BHF24WAB2	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/17/2020...	06/18/2025....	-	84,378,247	SPTR / (FEDL01+57B P)	-	-	145,702	(1,138,554)		(1,138,554)	(1,138,554)	-	-	-	916,370		
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/22/2025 BHF254230	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/18/2020...	06/22/2025....	-	40,103,112	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	-	-	83,852	(181,245)		(181,245)	(181,245)	-	-	-	436,036		
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/22/2025 BHF2556F6	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/19/2020...	06/22/2025....	-	53,243,392	SPTR / (FEDL01+54B P)	-	-	86,104	(778,871)		(778,871)	(778,871)	-	-	-	578,908		
	Total Return Swap With GOLDMAN SACHS BANK USA RCV FEDL P Tot Ret 10/27/2020 BHF27ZQE9	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	08/18/2020...	10/27/2020....	-	431,678,851	NASDAQ 100 Total Return / (FEDL01+26B P)	-	-	205,071	(1,138,730)		(1,138,730)	(1,138,730)	-	-	-	587,038		
	Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 11/18/2020 BHF27ZQH2	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	08/18/2020...	11/18/2020....	-	211,525,695	NASDAQ 100 Total Return / (FEDL01+23B P)	-	-	77,031	(557,281)		(557,281)	(557,281)	-	-	-	387,512		
	Total Return Swap With JPMORGAN CHASE BANK NA R Tot Ret PAY FEDL 10/29/2020 BHF281MA5	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGUFU57RNE97.	08/18/2020...	10/29/2020....	-	87,314,262	SPTR / (FEDL01+22B P)	-	-	(30,803)	(517,167)		(517,167)	(517,167)	-	-	-	123,057		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/09/2021 BHF29CYY5	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	09/10/2020...	09/09/2021....	-	376,221,747	SPTR INDEX / (1D USOIS + 32BP)	-	-	(68,556)	2,992,681		2,992,681	2,992,681	-	-	-	1,826,193		

SCHEDULE DB - PART A - SECTION 1

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Total Return Swap With CITICORP SECURITIES MARKETS R Tot Ret PAY FEDL 09/09/2021 BHF29CZV0	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/10/2020....	09/09/2021....	-	85,807,611	Russell 2000 TR / (FEDL01+17.7 BP)	-	-	(10,202)	80,515		80,515	80,515	-	-	-	416,513		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 01/16/2022 BHF29TM62	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	09/18/2020....	01/16/2022....	-	72,079,946	SPTR / (FEDL01+45B P)	-	-	(8,650)	872,247		872,247	872,247	-	-	-	410,269		
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 09/29/2025 BHF2ABJY2	Variable Annuities.....	Exh 5.....	Equity/Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/29/2020....	09/29/2025....	-	499,996,643	SPTR / (FEDL01+50.5 BP)	-	-	-	4,144,270		4,144,270	4,144,270	-	-	-	5,590,132		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/29/2025 BHF2ABK79	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	09/29/2020....	09/29/2025....	-	299,997,986	SPTR INDEX / (1D USOIS + 50BP)	-	-	-	2,486,562		2,486,562	2,486,562	-	-	-	3,354,079		
1149999999. Total-Swaps-Hedging Other-Total Return.....										0	0	50,630,512	(159,134,231)	XXX	(159,134,231)	68,876,342	0	0	0	104,879,200	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										(356,090)	0	104,080,721	620,878,444	XXX	620,878,444	333,086,098	0	0	0	150,913,947	XXX	XXX

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Swaps - Replications - Credit Default

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..... R0MUWSFPU8MPRO8K5P83	03/15/2019....	12/20/2023....	-	50,000,000	0.53%[0%].....	-	-	201,670			(86,631)	-	-	-	-	50,000,000		
Credit Default Swap With JPMORGAN CHASE BANK NA RCV 1.00 PAY 100.00 12/20/2024 BHF1SRD34	CDX.NA.IG.33 7-15%.....	DB C.....	Credit	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/07/2019....	12/20/2024....	-	50,000,000	1%[0%].....	627,222	-	380,556	511,176		(135,230)	-	-	(89,169)	-	50,000,000		
Credit Default Swap With GOLDMAN SACHS INTERNATIONAL RCV 1.00 PAY 100.00 12/20/2024 BHF200324	CDX.NA.IG.33 7-15%.....	DB C.....	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/27/2020....	12/20/2024....	-	25,000,000	1%[0%].....	-	336,111	198,611	296,097		(67,615)	-	-	(40,014)	-	25,000,000		
Credit Default Swap With BNP PARIBAS SA RCV 0.55 PAY 100.00 12/20/2024 BHF208F24	CDT30-100_MET_2020_NEWBURGH5Y	DB C.....	Credit	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	03/04/2020....	12/20/2024....	-	40,000,000	0.545%[0%].....	-	-	127,167			(418,957)	-	-	-	-	40,000,000		
Credit Default Swap With BNP PARIBAS SA RCV 1.38 PAY 100.00 12/20/2024 BHF2296K0	SUPER SENIOR 30-100 CROSSOVER BESPOKE	DB C.....	Credit	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/17/2020....	12/20/2024....	-	25,000,000	1.38%[0%].....	-	-	158,125			592,002	-	-	-	-	25,000,000		
Credit Default Swap With BNP PARIBAS SA RCV 1.40 PAY 100.00 12/20/2024 BHF2296R5	SUPER SENIOR 30-100 CROSSOVER BESPOKE	DB C.....	Credit	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/17/2020....	12/20/2024....	-	175,000,000	1.4%[0%].....	-	-	1,122,917			4,287,172	-	-	-	-	175,000,000		
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 B4TYDEB6GKMZO031MB27..	06/10/2014....	06/20/2024....	-	6,000,000	1%[0%].....	(34,594)	-	45,667	(28,912)		106,200	-	-	5,681	-	6,000,000		
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 B4TYDEB6GKMZO031MB27..	06/10/2014....	06/20/2024....	-	3,000,000	1%[0%].....	(17,297)	-	22,833	(14,456)		53,100	-	-	2,841	-	3,000,000		

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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)
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....	- .....	...37,885,750	1%[0%].....	.....203,357	- .....	.....299,565	.....46,034		.....104,846	- .....	- .....	.....(157,323)	- .....	.....37,885,750		
Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2020 BME1MORZ3	ITRAXX.EUR.24 12-100%.....	DB C.....	Credit.	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	01/25/2016....	12/20/2020....	- .....	...61,203,625	1%[0%].....	.....322,753	- .....	.....485,345	.....72,859		.....167,430	- .....	- .....	.....(249,894)	- .....	.....61,203,625		
Credit Default Swap With CITIGROUP INC - LT GTD RCV 1.00 PAY 100.00 12/20/2021 BME1ZQGV3	ITRAXX.EUR.26 12-100%.....	DB C.....	Credit.	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/15/2016....	12/20/2021....	- .....	...114,565,000	1%[0%].....	.....1,452,967	- .....	.....941,489	.....900,502		.....1,603,751	- .....	- .....	.....(552,465)	- .....	...114,565,000		
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..... E57ODZWZ7FF32TWEFA76..	05/22/2017....	12/20/2020....	- .....	...96,426,786	0.5%[0%].....	- .....	- .....	.....370,232	- .....		.....109,303	- .....	- .....	- .....	- .....	...96,426,786		
Credit Default Swap With J.P. MORGAN SECURITIES INC. RCV 1.00 PAY 100.00 12/20/2022 BME2KZQW4	ITRAXX.EUR.28 6-12%.....	DB C.....	Credit.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	03/27/2018....	12/20/2022....	- .....	...49,580,000	1%[0%].....	.....522,922	- .....	.....342,360	.....391,703		.....628,586	- .....	- .....	.....(131,219)	- .....	...49,580,000		
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....	- .....	...46,618,000	1%[0%].....	.....395,894	- .....	.....342,360	.....296,628		.....628,586	- .....	- .....	.....(99,266)	- .....	...46,618,000		
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. 7H6GLXDRUGQU57RNE97.	06/08/2018....	12/20/2022....	- .....	...23,532,000	1%[0%].....	.....50,658	- .....	.....171,180	.....37,986		.....314,293	- .....	- .....	.....(12,671)	- .....	...23,532,000		
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%].....	.....(65,952)	- .....	.....380,556	.....(42,524)		.....302,406	- .....	- .....	.....9,713	- .....	...50,000,000		
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%].....	.....(35,451)	- .....	.....190,278	.....(22,917)		.....151,203	- .....	- .....	.....5,230	- .....	...25,000,000		
Credit Default Swap With INTERCONTINENTAL EXCHANGE INC RCV 1.00 PAY 100.00 12/20/2025 Z91ZC0J85	CDX.NA.IG.35.V1.....	DB C.....	Credit.	Ice Clear US Inc... 549300HWWR1D8OTS2G29..	09/21/2020....	12/20/2025....	- .....	...612,000,000	1%[0%].....	- .....	.....14,613,299	.....118,667	.....14,560,818		.....12,754,692	- .....	- .....	.....(52,481)	- .....	...612,000,000		
Credit Default Swap With CME GROUP INC RCV 1.00 PAY 100.00 12/20/2030 Z91ZC0JA0	CDX.NA.IG.35.V1.....	DB C.....	Credit.	Ice Clear US Inc... 549300HWWR1D8OTS2G29..	09/22/2020....	12/20/2030....	- .....	...50,000,000	1%[0%].....	- .....	.....246,619	.....9,722	.....246,180		.....(57,600)	- .....	- .....	.....(439)	- .....	...50,000,000		
Credit Default Swap With CME GROUP INC RCV 1.00 PAY 100.00 12/20/2025 Z91ZC0JF9	ITRAXX.EUR.34.V1.....	DB C.....	Credit.	Ice Clear US Inc... 549300HWWR1D8OTS2G29..	09/21/2020....	12/20/2025....	- .....	...252,147,600	1%[0%].....	- .....	.....5,739,261	.....52,204	.....5,717,366		.....5,426,283	- .....	- .....	.....(21,895)	- .....	...252,147,600		
1189999999. Total-Swaps-Replications-Credit Default.....										.....3,422,479	.....20,935,290	.....5,961,504	.....22,968,540	XXX	.....26,463,820	.....0	.....0	.....(1,383,371)	.....0	1,792,958,761	XXX	XXX
1229999999. Total-Swaps-Replications.....										.....3,422,479	.....20,935,290	.....5,961,504	.....22,968,540	XXX	.....26,463,820	.....0	.....0	.....(1,383,371)	.....0	1,792,958,761	XXX	XXX

QE06.74

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total - Swaps																						
1359999999	Total-Swaps-Interest Rate									0	0	45,958,279	682,621,355	XXX	682,621,355	231,872,844	0	0	0	37,658,104	XXX	XXX
1369999999	Total-Swaps-Credit Default									3,066,389	20,935,290	5,822,221	22,501,068	XXX	25,996,348	(127,366)	0	(1,383,371)	0	1,792,958,761	XXX	XXX
1379999999	Total-Swaps-Foreign Exchange									3,050	0	33,076,107	193,394,697	XXX	366,491,165	32,464,278	(10,603,010)	0	0	52,880,767	XXX	XXX
1389999999	Total-Swaps-Total Return									0	0	50,630,512	(159,134,231)	XXX	(159,134,231)	68,876,342	0	0	0	104,879,200	XXX	XXX
1409999999	Total-Swaps									3,069,439	20,935,290	135,487,119	739,382,889	XXX	915,974,637	333,086,098	(10,603,010)	(1,383,371)	0	1,988,376,832	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
QE06.75	CALL OPTION BFWD 12/15/20 C UST30 BHF1NPF62	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/15/2019	12/15/2020	-	40,000,000	103.9192	-	11,879,722	-	11,879,722	9,674,732	-	-	-	91,262	-	-
	CALL OPTION BFWD 3/15/21 C UST30 BHF1NPFM9	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	07/15/2019	03/15/2021	-	20,000,000	103.9629	-	5,795,652	-	5,795,652	4,763,989	-	-	-	67,438	-	-
	CALL OPTION BFWD 6/15/21 C UST30 BHF1NPFN7	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	07/15/2019	06/15/2021	-	30,000,000	103.64912	-	8,581,457	-	8,581,457	7,039,277	-	-	-	126,111	-	-
	CALL OPTION BFWD 9/15/21 C UST30 BHF1NPF2	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/15/2019	09/15/2021	-	30,000,000	103.2156	-	8,507,660	-	8,507,660	6,935,658	-	-	-	146,885	-	-
	CALL OPTION BFWD 12/15/21 C UST30 BHF1NPFQ0	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/15/2019	12/15/2021	-	30,000,000	102.9317	-	8,388,679	-	8,388,679	6,831,937	-	-	-	164,879	-	-
	CALL OPTION BFWD 3/15/22 C UST30 BHF1NPF8	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/23/2019	03/14/2022	-	30,000,000	102.6655	-	8,266,146	-	8,266,146	6,726,744	-	-	-	180,752	-	-
	CALL OPTION BFWD 6/15/22 C UST30 BHF1NPF56	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/25/2019	06/15/2022	-	30,000,000	102.282	-	8,171,522	-	8,171,522	6,615,486	-	-	-	195,970	-	-
	CALL OPTION BFWD 9/15/22 C UST30 BHF1NPFY3	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/25/2019	09/15/2022	-	30,000,000	102.3774	-	7,939,045	-	7,939,045	6,498,871	-	-	-	209,941	-	-
	CALL OPTION BFWD 12/15/22 C UST30 BHF1NPFZ0	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/25/2019	12/15/2022	-	30,000,000	102.1412	-	7,808,965	-	7,808,965	6,386,724	-	-	-	222,901	-	-
	CALL OPTION BFWD 3/15/23 C UST30 BHF1NPG06	Liability Portfolio	N/A	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	07/31/2019	03/15/2023	-	20,000,000	103.34087	-	4,833,678	-	4,833,678	4,170,095	-	-	-	156,678	-	-
CALL OPTION BFWD 6/15/23 C UST30 BHF1NPG55	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/26/2019	06/15/2023	-	20,000,000	101.616	-	5,043,166	-	5,043,166	4,107,940	-	-	-	164,525	-	-	

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)	
CALL OPTION BFWD 9/15/23 C UST30 BHF1NPGA4	Liability Portfolio.....	N/A.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	07/31/2019.....	09/15/2023.....	-	20,000,000	#####	-	-	-	4,665,341		4,665,341	4,016,833	-	-	-	172,015			
1419999999. Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....											0	0	0	89,881,033	XXX	89,881,033	73,768,286	0	0	0	1,899,357	XXX	XXX

Forwards - Hedging Other

QE06.76

UNITED STATES TREASURY BFWD 6/03/22 C UST30 BHF1M97E3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/03/2019.....	06/03/2022.....	-	139,000,000	103.89838.....	-	-	-	35,743,402		35,743,402	30,641,493	-	-	-	899,206		
CALL OPTION BFWD 6/04/21 C UST30 BHF1MAN02	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	06/04/2019.....	06/04/2021.....	-	183,000,000	#####	-	-	-	51,865,808		51,865,808	43,004,212	-	-	-	752,702		
CALL OPTION BFWD 6/06/22 C UST30 BHF1MAN69	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86.....	06/04/2019.....	06/04/2022.....	-	92,500,000	102.95312.....	-	-	-	24,637,901		24,637,901	20,410,251	-	-	-	599,859		
UNITED STATES TREASURY BFWD 6/04/21 C UST30 BHF1MANE2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86.....	06/04/2019.....	06/04/2021.....	-	92,500,000	#####	-	-	-	25,972,071		25,972,071	21,731,791	-	-	-	380,464		
JPMNA BFWD 6/07/22 C UST30 BHF1MDEN6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	06/06/2019.....	06/07/2022.....	-	230,000,000	103.28723.....	-	-	-	60,478,042		60,478,042	50,712,936	-	-	-	1,492,756		
CALL OPTION BFWD 6/16/21 C UST30 BHF1MQF55	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30.....	06/14/2019.....	06/16/2021.....	-	100,000,000	104.2415.....	-	-	-	28,005,652		28,005,652	23,447,235	-	-	-	421,186		
CALL OPTION BFWD 6/17/2022 C UST30 BHF1MQF63	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	06/14/2019.....	06/17/2022.....	-	200,000,000	103.26075.....	-	-	-	52,494,118		52,494,118	44,016,385	-	-	-	1,308,560		
CALL OPTION BFWD 12/16/20 C UST30 BHF1MQFF3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30.....	06/14/2019.....	12/16/2020.....	-	100,000,000	104.7026.....	-	-	-	28,908,488		28,908,488	24,170,538	-	-	-	229,651		
CALL OPTION BFWD 06/16/21 C UST30 BHF1MQFM8	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30.....	06/14/2019.....	06/16/2021.....	-	100,000,000	#####	-	-	-	28,104,934		28,104,934	23,449,437	-	-	-	421,186		
CALL OPTION BFWD 6/16/22 C UST30 BHF1MS0D0	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	06/17/2019.....	06/16/2022.....	-	200,000,000	103.37514.....	-	-	-	52,280,694		52,280,694	44,016,554	-	-	-	1,307,513		
CALL OPTION BFWD 6/18/21 C UST30 BHF1MS0R9	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3V05H2G7GRS05BHJ91.....	06/17/2019.....	06/18/2021.....	-	175,000,000	104.5.....	-	-	-	48,532,116		48,532,116	41,008,901	-	-	-	739,915		
CALL OPTION BFWD 6/20/22 C UST30 BHF1MU0N3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3V05H2G7GRS05BHJ91.....	06/18/2019.....	06/20/2022.....	-	200,000,000	104.15625.....	-	-	-	50,662,730		50,662,730	43,926,763	-	-	-	1,311,697		
CALL OPTION BFWD 06/18/21 C UST30 BHF1MU0U7	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30.....	06/18/2019.....	06/18/2021.....	-	200,000,000	#####	-	-	-	54,166,870		54,166,870	46,838,413	-	-	-	845,617		
CALL OPTION BFWD 6/17/22 C UST30 BHF1MW779	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCKQKX5T7XV54.....	06/19/2019.....	06/17/2022.....	-	125,000,000	104.10938.....	-	-	-	31,750,464		31,750,464	27,472,162	-	-	-	817,850		

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)
CALL OPTION BFWD 10/14/20 C UST30 BHF1QB2A7	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	08/12/2019....	10/14/2020....	- .....	.327,000,000	101.23479.....	- .....	- .....	- .....	.....58,557,759		.....58,557,759	.....72,919,046	- .....	- .....	- .....	.....320,210		
CALL OPTION BFWD 08/14/23 C UST30 BHF1QFQN4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/13/2019....	08/14/2023....	- .....	.150,000,000	99.6013.....	- .....	- .....	- .....	.....20,421,975		.....20,421,975	.....27,362,801	- .....	- .....	- .....	.....1,270,853		
CALL OPTION BFWD 08/14/23 C UST30 BHF1QFQX2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	08/13/2019....	08/14/2023....	- .....	.300,000,000	99.6133.....	- .....	- .....	- .....	.....40,808,103		.....40,808,103	.....54,723,700	- .....	- .....	- .....	.....2,541,707		
CALL OPTION BFWD 08/14/23 C UST30 BHF1QHGD3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	08/14/2019....	08/14/2023....	- .....	.250,000,000	101.536.....	- .....	- .....	- .....	.....29,221,203		.....29,221,203	.....45,349,164	- .....	- .....	- .....	.....2,118,089		
CALL OPTION BFWD 08/18/23 C UST30 BHF1QL967	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/16/2019....	08/18/2023....	- .....	.214,000,000	102.52152.....	- .....	- .....	- .....	.....22,867,053		.....22,867,053	.....38,671,630	- .....	- .....	- .....	.....1,816,541		
CALL OPTION BFWD 08/18/23 C UST30 BHF1QL9V2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	08/16/2019....	08/18/2023....	- .....	.225,000,000	102.47808.....	- .....	- .....	- .....	.....24,139,769		.....24,139,769	.....40,664,603	- .....	- .....	- .....	.....1,909,915		
CALL OPTION BFWD 08/18/22 C UST30 BHF1QQR17	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	08/19/2019....	08/18/2022....	- .....	.225,000,000	101.87323.....	- .....	- .....	- .....	.....30,100,481		.....30,100,481	.....44,165,016	- .....	- .....	- .....	.....1,543,421		
CALL OPTION BFWD 10/28/2021 C UST30 BHF1TNAF8	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	10/28/2019....	10/28/2021....	- .....	.115,000,000	96.87734.....	- .....	- .....	- .....	.....23,081,987		.....23,081,987	.....24,083,056	- .....	- .....	- .....	.....596,647		
CALL OPTION BFWD 10/28/2021 C UST30 BHF1TNAN1	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	10/28/2019....	10/28/2021....	- .....	.112,000,000	97.1005.....	- .....	- .....	- .....	.....22,230,279		.....22,230,279	.....23,448,044	- .....	- .....	- .....	.....581,083		
CALL OPTION BFWD 11/29/2021 C UST30 BHF1TNAQ4	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	10/28/2019....	11/29/2021....	- .....	.162,000,000	96.82023.....	- .....	- .....	- .....	.....32,308,687		.....32,308,687	.....33,740,883	- .....	- .....	- .....	.....874,044		
CALL OPTION BFWD 11/15/2021 C UST30 BHF1TPQC3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	10/29/2019....	11/15/2021....	- .....	.225,000,000	97.03813.....	- .....	- .....	- .....	.....44,565,485		.....44,565,485	.....46,962,653	- .....	- .....	- .....	.....1,193,787		
CALL OPTION BFWD 12/16/2021 C UST30 BHF1TPYL4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	10/29/2019....	12/16/2021....	- .....	.120,000,000	#####	- .....	- .....	- .....	.....23,533,868		.....23,533,868	.....24,910,014	- .....	- .....	- .....	.....660,261		
CALL OPTION BFWD 11/12/21 C UST30 BHF1UCNH2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30...	11/13/2019....	11/12/2021....	- .....	.173,000,000	99.10936.....	- .....	- .....	- .....	.....35,965,063		.....35,965,063	.....37,489,362	- .....	- .....	- .....	.....914,534		
CALL OPTION BFWD 11/02/21 C UST30 BHF1UCNU3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	11/13/2019....	11/02/2021....	- .....	.174,000,000	99.08733.....	- .....	- .....	- .....	.....36,317,404		.....36,317,404	.....37,771,951	- .....	- .....	- .....	.....908,478		
CALL OPTION BFWD 11/09/21 C UST30 BHF1UCNZ2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	11/13/2019....	11/09/2021....	- .....	.194,000,000	99.30741.....	- .....	- .....	- .....	.....39,982,648		.....39,982,648	.....42,051,228	- .....	- .....	- .....	.....1,021,769		
CALL OPTION BFWD 01/06/22 C UST30 BHF1WTY40	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFXT09.	01/10/2020....	01/06/2022....	- .....	.35,000,000	#####	- .....	- .....	- .....	.....6,644,387		.....6,644,387	.....6,644,387	- .....	- .....	- .....	.....197,098		
CALL OPTION BFWD 01/09/22 C UST30 BHF1WU1E1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	01/10/2020....	01/09/2022....	- .....	.50,000,000	100.7336.....	- .....	- .....	- .....	.....9,403,709		.....9,403,709	.....9,403,709	- .....	- .....	- .....	.....282,479		
CALL OPTION BFWD 01/12/22 C UST30 BHF1WU5A5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	01/10/2020....	01/12/2022....	- .....	.50,000,000	100.68125.....	- .....	- .....	- .....	.....9,420,525		.....9,420,525	.....9,420,525	- .....	- .....	- .....	.....283,387		
CALL OPTION BFWD 1/14/22 C UST30 BHF1XG796	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	01/17/2020....	01/14/2022....	-100,000,000	100.24098.....	-	-	-19,268,132	19,268,13219,268,132	-	-	-567,981		

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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)
UNITED STATES TREASURY BFWD 1/31/22 C UST30 BHF1Y2RW3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	01/28/2020.....	01/31/2022.....	-	75,000,000	104.65333.....	-	-	-	11,068,592		11,068,592	11,068,592	-	-	-	433,605		
CALL OPTION BFWD 1/31/22 C UST30 BHF1Y2UB5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	01/28/2020.....	01/31/2022.....	-	50,000,000	104.59319.....	-	-	-	7,409,078		7,409,078	7,409,078	-	-	-	289,070		
CALL OPTION BFWD 2/8/22 C UST30 BHF1YG480	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/04/2020.....	02/08/2022.....	-	60,000,000	104.99863.....	-	-	-	8,618,369		8,618,369	8,618,369	-	-	-	349,716		
CALL OPTION BFWD 2/3/22 C UST30 BHF1YG6Y1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/04/2020.....	02/03/2022.....	-	60,000,000	104.97255.....	-	-	-	8,652,547		8,652,547	8,652,547	-	-	-	347,949		
CALL OPTION BFWD 2/13/23 C UST30 BHF1YXT03	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	02/12/2020.....	02/13/2023.....	-	70,000,000	103.98453.....	-	-	-	9,194,787		9,194,787	9,194,787	-	-	-	539,114		
CALL OPTION BFWD 2/24/22 C UST30 BHF1ZEFB5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/21/2020.....	02/24/2022.....	-	144,000,000	101.10461.....	-	-	-	13,946,265		13,946,265	13,946,265	-	-	-	852,749		
CALL OPTION BFWD 2/23/23 C UST30 BHF1ZL629	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/24/2020.....	02/23/2023.....	-	144,000,000	101.89913.....	-	-	-	10,166,030		10,166,030	10,166,030	-	-	-	1,115,419		
CITNA_VCSA BFWD 3/09/23 C UST30 BHF1ZMUX2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/25/2020.....	03/09/2023.....	-	50,000,000	101.9582.....	-	-	-	3,465,604		3,465,604	3,465,604	-	-	-	390,381		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20GL29	Variable Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/10/2020.....	03/18/2022.....	5,714	57,142,900	26.25.....	-	-	-	(1,754,000)		(1,754,000)	(1,754,000)	-	-	-	345,586		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20GMX0	Variable Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/10/2020.....	03/18/2022.....	9,141	91,407,700	27.35.....	-	-	-	(2,268,000)		(2,268,000)	(2,268,000)	-	-	-	552,811		
Total Return Swap With HSBC BANK USA NA RCV BZDIO P Tot Ret 03/18/2022 BHF20J984	Variable Annuities.....	Exh 5.....	Equity/I ndex	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.....	03/10/2020.....	03/18/2022.....	9,346	93,457,900	26.75.....	-	-	-	(2,621,000)		(2,621,000)	(2,621,000)	-	-	-	565,210		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20J9C5	Variable Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/10/2020.....	03/18/2022.....	4,817	48,169,600	25.95.....	-	-	-	(1,553,000)		(1,553,000)	(1,553,000)	-	-	-	291,318		
Total Return Swap With BANK OF AMERICA NA RCV BZDIO P Tot Ret 03/18/2022 BHF20J9F8	Variable Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27...	03/10/2020.....	03/18/2022.....	5,714	57,142,900	26.25.....	-	-	-	(1,754,000)		(1,754,000)	(1,754,000)	-	-	-	345,586		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20J9J0	Variable Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/10/2020.....	03/18/2022.....	7,260	72,595,300	27.55.....	-	-	-	(1,722,000)		(1,722,000)	(1,722,000)	-	-	-	439,039		
Total Return Swap With BANK OF AMERICA NA RCV BZDIO P Tot Ret 03/18/2022 BHF20J9M3	Variable Annuities.....	Exh 5.....	Equity/I ndex	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27...	03/09/2020.....	03/18/2022.....	9,074	90,744,100	27.55.....	-	-	-	(2,239,000)		(2,239,000)	(2,239,000)	-	-	-	548,798		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20J9Q4	Variable Annuities.....	Exh 5.....	Equity/I ndex	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/09/2020.....	03/18/2022.....	7,313	73,126,100	27.35.....	-	-	-	(1,884,000)		(1,884,000)	(1,884,000)	-	-	-	442,249		

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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 MORGANSTANLEY&COINTERNATIO RCV BZDIO P Tot Ret 03/18/2022 BHF20NYS3	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/13/2020...	03/18/2022...	4,918	49,180,300	30.5.....	-	-	-	144,000		144,000	144,000	-	-	-	297,430		
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV BZDIO P Tot Ret 03/18/2022 BHF20S1Y5	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/16/2020...	03/18/2022...	3,817	38,167,900	32.75.....	-	-	-	957,000		957,000	957,000	-	-	-	230,830		
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV BZDIO P Tot Ret 03/18/2022 BHF20U5X8	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/17/2020...	03/18/2022...	4,348	43,478,300	34.5.....	-	-	-	1,667,000		1,667,000	1,667,000	-	-	-	262,946		
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV BZDIO P Tot Ret 03/18/2022 BHF20VY55	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653...	03/18/2020...	03/18/2022...	2,439	24,390,200	41.....	-	-	-	2,159,000		2,159,000	2,159,000	-	-	-	147,506		
CALL OPTION BFWD 5/28/24 C UST30 BHF23WDS3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	05/28/2020...	05/28/2024...	-	44,000,000	91.06641.....	-	-	-	12,415		12,415	12,415	-	-	-	420,901		
CALL OPTION BFWD 5/31/2024 C UST30 BHF23XCJ2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	05/29/2020...	05/31/2024...	-	46,000,000	91.70203.....	-	-	-	(280,718)		(280,718)	(280,718)	-	-	-	440,526		
CALL OPTION BFWD 5/31/2024 C UST30 BHF23XCL7	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	05/29/2020...	05/31/2024...	-	46,000,000	91.81632.....	-	-	-	(332,928)		(332,928)	(332,928)	-	-	-	440,526		
UNITED STATES TREASURY BFWD 5/31/24 C UST30 BHF240P00	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	06/01/2020...	05/31/2024...	-	85,000,000	91.31463.....	-	-	-	(191,691)		(191,691)	(191,691)	-	-	-	814,016		
UNITED STATES TREASURY BFWD 5/31/24 C UST30 BHF240P34	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	06/01/2020...	05/31/2024...	-	88,000,000	91.30185.....	-	-	-	(187,288)		(187,288)	(187,288)	-	-	-	842,746		
UNITED STATES TREASURY BFWD 6/03/24 C UST30 BHF241EV2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54.....	06/02/2020...	06/03/2024...	-	88,000,000	90.8963.....	-	-	-	160,879		160,879	160,879	-	-	-	843,689		
UNITED STATES TREASURY BFWD 5/30/24 C UST30 BHF243PD6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/03/2020...	05/30/2024...	-	46,000,000	89.13698.....	-	-	-	892,192		892,192	892,192	-	-	-	440,362		
UNITED STATES TREASURY BFWD 6/06/24 C UST30 BHF24CKT6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/09/2020...	06/06/2024...	-	46,000,000	88.65318.....	-	-	-	1,105,491		1,105,491	1,105,491	-	-	-	441,512		

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CALL OPTION BFWD 6/13/24 C UST30 BHF24RX28	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/16/2020...	06/13/2024....	-	69,000,000	89.30902.....	-	-	-	1,197,310		1,197,310	1,197,310	-	-	-	663,989		
CALL OPTION BFWD 6/17/24 C UST30 BHF24UDY3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	06/17/2020...	06/17/2024....	-	46,000,000	89.51632.....	-	-	-	699,123		699,123	699,123	-	-	-	443,314		
CALL OPTION BFWD 01/08/21 C UST30 BHF25SXD1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	07/09/2020...	01/08/2021....	-	230,000,000	96.98469.....	-	-	-	(5,208,534)		(5,208,534)	(5,208,534)	-	-	-	601,938		
CALL OPTION BFWD 01/11/21 C UST30 BHF25Z9N0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30...	07/09/2020...	01/11/2021....	-	172,000,000	97.10827.....	-	-	-	(4,123,360)		(4,123,360)	(4,123,360)	-	-	-	456,847		
CALL OPTION BFWD 7/19/24 C UST30 BHF269162	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	07/16/2020...	07/19/2024....	-	45,000,000	94.96281.....	-	-	-	(1,782,692)		(1,782,692)	(1,782,692)	-	-	-	438,764		
CALL OPTION BFWD 7/19/24 C UST30 BHF2691J4	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	07/16/2020...	07/19/2024....	-	45,000,000	94.91533.....	-	-	-	(1,761,485)		(1,761,485)	(1,761,485)	-	-	-	438,764		
CALL OPTION BFWD 7/19/24 C UST30 BHF26CDS4	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	07/20/2020...	07/19/2024....	-	90,000,000	94.73963.....	-	-	-	(3,366,014)		(3,366,014)	(3,366,014)	-	-	-	877,528		
CALL OPTION BFWD 7/19/24 C UST30 BHF26ES05	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	07/20/2020...	07/19/2024....	-	45,000,000	94.77128.....	-	-	-	(1,697,147)		(1,697,147)	(1,697,147)	-	-	-	438,764		
CALL OPTION BFWD 7/23/24 C UST30 BHF26JAS2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	07/22/2020...	07/23/2024....	-	38,000,000	95.43788.....	-	-	-	(1,688,011)		(1,688,011)	(1,688,011)	-	-	-	371,045		
CALL OPTION BFWD 8/02/24 C UST30 BHF274E50	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	07/31/2020...	08/02/2024....	-	38,000,000	96.77627.....	-	-	-	(2,201,268)		(2,201,268)	(2,201,268)	-	-	-	372,376		
CALL OPTION BFWD 8/09/24 C UST30 BHF27QV86	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	08/10/2020...	08/09/2024....	-	34,000,000	96.38543.....	-	-	-	(1,842,892)		(1,842,892)	(1,842,892)	-	-	-	334,009		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/28/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/25/2020...	10/28/2020....	-	14,991,106	1.....	-	-	-	(124,158)		(124,158)	(124,158)	-	-	-	20,760		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/28/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/25/2020...	10/28/2020....	-	8,681,388	1.....	-	-	-	(71,900)		(71,900)	(71,900)	-	-	-	12,022		

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Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/28/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/25/2020....	10/28/2020....	-	22,832,640	1.....	-	-	-	(189,103)		(189,103)	-	(189,103)	-	-	31,620		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/28/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/25/2020....	10/28/2020....	-	82,627	1.....	-	-	-	(684)		(684)	-	(684)	-	-	114		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/28/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/25/2020....	10/28/2020....	-	40,791,596	1.....	-	-	-	(337,841)		(337,841)	-	(337,841)	-	-	56,490		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 10/28/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/25/2020....	10/28/2020....	-	30,552,372	1.....	-	-	-	(253,038)		(253,038)	-	(253,038)	-	-	42,310		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 10/28/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/25/2020....	10/28/2020....	-	10,739,813	1.....	-	-	-	(154,484)		(154,484)	-	(154,484)	-	-	14,873		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 10/28/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/25/2020....	10/28/2020....	-	4,858,604	1.....	-	-	-	(69,887)		(69,887)	-	(69,887)	-	-	6,728		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 10/28/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/25/2020....	10/28/2020....	-	1,457,774	1.....	-	-	-	(20,969)		(20,969)	-	(20,969)	-	-	2,019		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 10/28/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/25/2020....	10/28/2020....	-	18,900,834	1.....	-	-	-	(271,874)		(271,874)	-	(271,874)	-	-	26,175		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 10/28/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/25/2020....	10/28/2020....	-	3,641,252	1.....	-	-	-	(52,377)		(52,377)	-	(52,377)	-	-	5,043		
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.....	-	-	-	3,279,000		3,279,000	(1,245,000)	-	-	-	674,650		
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/15/2023 BRTA61AT4	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	01/22/2014....	12/15/2023....	2,976	29,761,900	25.2.....	-	-	-	(593,000)		(593,000)	436,000	-	-	-	266,540		
Total Return Swap With PARSW RCV SPTR P Tot Ret 12/16/2022 BRTA64X48	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS.... R0MUWSFPU8MPRO8K5P83	06/07/2013....	12/16/2022....	1,812	18,115,900	27.6.....	-	-	-	(660,000)		(660,000)	248,000	-	-	-	134,685		

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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 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.....	-	-	-	(5,301,000)		(5,301,000)	946,000	-	-	-	427,671		
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.....	-	-	-	4,345,000		4,345,000	(1,915,000)	-	-	-	1,058,025		
143999999. Total-Forwards-Hedging Other.....										0	0	0	1,143,022,146	XXX	1,143,022,146	1,163,423,629	(1,546,315)	0	0	52,819,099	XXX	XXX
147999999. Total-Forwards.....										0	0	0	1,232,903,179	XXX	1,232,903,179	1,237,191,915	(1,546,315)	0	0	54,718,456	XXX	XXX
Totals																						
168999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										3,050	0	25,444,894	185,416,938	XXX	358,513,406	73,768,286	(10,603,010)	0	0	46,403,481	XXX	XXX
170999999. Total-Hedging Other.....										1,227,736,558	27,468,979	104,080,721	2,853,361,093	XXX	2,853,361,078	2,754,340,769	(1,546,315)	0	0	247,317,977	XXX	XXX
171999999. Total-Replication.....										3,422,479	20,935,290	5,961,504	22,968,540	XXX	26,463,820	0	0	(1,383,371)	0	1,792,958,761	XXX	XXX
175999999. TOTAL.....										1,231,162,087	48,404,269	135,487,119	3,061,746,571	XXX	3,238,338,304	2,828,109,055	(12,149,325)	(1,383,371)	0	2,086,680,219	XXX	XXX

QE06.82

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.....	108,551,425	220,246,877	(166,279,814)	0	221,207,798	(166,319,167)	0	90,478,504	35,894,141
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	311,008,000	318,107,482	(95,394,159)	0	382,046,410	(89,884,430)	0	21,928,664	0
BNP PARIBAS.....	R0MUW5FPU8MPRO8K5P83	Y.....	Y.....	349,047,000	356,418,903	(42,234,188)	0	364,019,151	(43,610,103)	0	412,585,699	377,723,414
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	48,890,000	149,841,413	(172,698,490)	0	178,984,481	(167,163,851)	0	281,378,379	209,631,302
CREDIT AGRICOLE CIB.....	1VUV7VQFKUQSQJ21A208.	Y.....	Y.....	57,314,471	12,722,052	(10,348,590)	0	48,834,366	(4,179,894)	0	10,674,115	0
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	47,268,000	72,221,496	(30,740,585)	0	72,221,496	(30,740,585)	0	2,356,342	0
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86...	Y.....	Y.....	333,670,000	372,974,149	(56,436,621)	0	373,034,587	(56,436,621)	0	3,328,743	0
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02.	Y.....	Y.....	561,690,000	548,750,885	(9,777,313)	0	548,750,885	(9,777,313)	0	3,759,518	0
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528.	Y.....	Y.....	280,562,000	361,435,503	(105,930,159)	0	361,139,406	(105,997,774)	0	74,144,796	49,088,140
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	108,413,000	134,741,382	(40,834,079)	0	134,741,382	(40,834,079)	0	7,001,419	0
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	13,336,000	179,160,246	(215,028,419)	0	184,784,612	(215,109,144)	0	145,782,894	96,578,721
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30.	Y.....	Y.....	284,100,000	272,835,700	(4,123,360)	0	272,835,700	(4,123,360)	0	3,289,021	0
MORGAN STANLEY & CO INTL. PLC.....	4PQUHN3JPFQFN3BB653.	Y.....	Y.....	-	33,816,992	(157,302,996)	0	33,816,992	(157,302,996)	0	3,656,436	0
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	Y.....	Y.....	930,876,192	856,072,620	(43,468,401)	0	856,406,809	(43,445,484)	0	68,991,145	0
NOMURA GLOBAL FINANCIAL PRODUCTS IN.....	0Z3VO5H2G7GRS05BHJ91...	Y.....	Y.....	103,978,000	99,194,846	-	0	99,194,846	-	0	2,051,612	0
ROYAL BANK OF CANADA.....	ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	19,370,000	12,560,089	(190,046)	0	17,446,758	(13,496)	0	1,839,025	0
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.	Y.....	Y.....	-	23,875,423	(267,767,782)	0	23,875,423	(267,767,794)	0	17,507,155	0
UBS AG.....	BFM8T61CT2L1QCCEMIK50.	Y.....	Y.....	47,780,000	40,463,418	(248,884)	0	46,842,566	-	0	3,854,562	0
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	427,620,000	416,932,761	(22,346,144)	0	421,262,187	(18,524,834)	0	17,924,591	0
0299999999. Total NAIC 1 Designation.....				4,033,474,088	4,482,372,237	(1,441,150,030)	0	4,641,445,855	(1,421,230,925)	0	1,172,532,619	768,915,717
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	16,977,092	20,524,364	-	3,547,272	18,180,975	(57,600)	1,146,283	914,147,600	914,147,600
0999999999. Gross Totals.....				4,050,451,180	4,502,896,601	(1,441,150,030)	3,547,272	4,659,626,830	(1,421,288,525)	1,146,283	2,086,680,219	1,683,063,317
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					4,502,896,601	(1,441,150,030)						

QE08

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)
Collateral Pledged by Reporting Entity								
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	872540 AU 3 TJX COMPANIES INC.....	630,156	488,000	518,939	04/15/2050.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQUF57RNE97...	CORPORATE.....	88579Y BK 6 3M CO.....	3,755,583	3,351,000	3,372,111	08/26/2049.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	89838Q AA 1 TRUSTEES OF BOSTON UNIVERSITY.....	1,417,000	1,422,087	1,422,087	10/01/2048.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	89838Q AA 1 TRUSTEES OF BOSTON UNIVERSITY.....	1,633,982	1,246,000	1,250,473	10/01/2048.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	828807 DH 7 SIMON PROPERTY GROUP LP.....	327,976	357,000	355,606	09/13/2049.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	744320 AY 8 PRUDENTIAL FINANCIAL INC.....	10,018,730	8,995,000	8,751,201	12/07/2047.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	516,253	502,000	509,119	11/03/2021.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	745332 BU 9 PUGET SOUND ENERGY INC.....	10,032,981	7,440,000	7,103,652	06/01/2035.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	756109 AG 9 REALTY INCOME CORPORATION.....	11,015,716	7,916,000	7,586,819	03/15/2035.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	007589 AB 0 ADVOCATE HEALTH AND HOSPITALS CORP.....	95,555	75,000	75,000	08/15/2048.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	773903 AJ 8 ROCKWELL AUTOMATION INC.....	11,176,948	8,500,000	9,088,066	03/01/2049.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	002824 BB 5 ABBOTT LABORATORIES.....	527,650	483,000	464,112	03/15/2025.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	001306 AB 5 AHS HOSPITAL CORP.....	81,106	59,000	61,780	07/01/2045.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	791,912	624,000	624,281	09/15/2048.	IV.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29...	TREASURY.....	912803 BM 4 United States Treasury.....	5,226,188	5,400,000	3,896,632	11/15/2027.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29...	TREASURY.....	912810 QB 7 United States Treasury.....	2,764,406	1,800,000	1,799,622	05/15/2039.	I.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	92826C AJ 1 VISA INC.....	11,032,164	9,000,000	8,634,947	09/15/2047.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	92826C AJ 1 VISA INC.....	1,521,213	1,241,000	1,190,663	09/15/2047.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	931142 CB 7 WALMART INC.....	12,902,312	8,953,000	8,927,313	09/01/2035.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	931142 CB 7 WALMART INC.....	537,536	373,000	371,930	09/01/2035.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	931142 EB 5 WALMART INC.....	9,451,048	7,546,000	7,715,089	06/28/2038.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	931142 EB 5 WALMART INC.....	11,174,430	8,922,000	9,121,922	06/28/2038.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	976826 BD 8 WISCONSIN POWER AND LIGHT COMPANY.....	9,915,074	7,051,000	7,460,532	07/31/2034.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	976843 BM 3 WISCONSIN PUBLIC SERVICE CORPORATION.....	800,728	711,000	710,210	09/01/2049.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	976843 BM 3 WISCONSIN PUBLIC SERVICE CORPORATION.....	930,241	826,000	825,083	09/01/2049.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	92343V FD 1 VERIZON COMMUNICATIONS INC.....	5,299,275	4,308,000	5,379,420	03/22/2050.	IV.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219...	TREASURY.....	912803 BM 4 United States Treasury.....	48,965,506	50,594,000	36,508,560	11/15/2027.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29...	TREASURY.....	912810 QL 5 United States Treasury.....	6,974,175	4,485,000	4,339,559	11/15/2040.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29...	TREASURY.....	912810 RL 4 United States Treasury.....	13,174,167	9,400,000	9,451,068	02/15/2045.	I.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219...	TREASURY.....	912810 RL 4 United States Treasury.....	56,901,189	40,600,000	40,820,568	02/15/2045.	I.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	91324P BW 1 UNITEDHEALTH GROUP INC.....	1,098,899	882,000	880,781	03/15/2042.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	91324P BW 1 UNITEDHEALTH GROUP INC.....	655,352	526,000	525,273	03/15/2042.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	91324P CP 5 UNITEDHEALTH GROUP INC.....	2,632,751	2,310,000	2,408,451	07/15/2025.	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528...	CORPORATE.....	92343V BT 0 VERIZON COMMUNICATIONS INC.....	2,665,544	1,624,000	1,622,272	09/15/2043.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	92343V BT 0 VERIZON COMMUNICATIONS INC.....	677,875	413,000	412,561	09/15/2043.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	1,301,944	1,266,000	1,283,954	11/03/2021.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	713448 DD 7 PEPSICO INC.....	9,365,043	7,075,000	7,057,866	04/14/2046.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	391382 AB 4 GREAT-WEST LIFECO FINANCE DELAWARE LP.....	788,255	659,000	697,995	06/03/2047.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	375558 BG 7 GILEAD SCIENCES INC.....	616,991	480,000	483,125	09/01/2035.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	341081 FX 0 FLORIDA POWER & LIGHT CO.....	19,095,746	16,820,000	16,715,360	10/01/2049.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	404530 AD 9 HACKENSACK MERIDIAN HEALTH.....	5,624,097	5,727,000	5,770,786	09/01/2050.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653...	CORPORATE.....	406216 BG 5 HALLIBURTON COMPANY.....	3,256,085	3,001,000	2,996,288	11/15/2025.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	2,087,709	1,490,000	1,474,654	03/15/2049.	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41...	CORPORATE.....	040555 DC 5 ARIZONA PUBLIC SERVICE COMPANY.....	8,267,637	8,408,000	8,375,159	09/15/2050.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804...	CORPORATE.....	049560 AS 4 ATMOS ENERGY CORPORATION.....	1,695,146	1,488,000	1,486,903	09/15/2049.	IV.....

QE09

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)
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	CORPORATE	ATMOS ENERGY CORPORATION	3,451,809	3,030,000	3,027,766	09/15/2049	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	JPMORGAN CHASE & CO	5,789,438	5,147,000	5,147,000	01/23/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	JPMORGAN CHASE & CO	2,777,176	2,469,000	2,469,000	01/23/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	ATMOS ENERGY CORPORATION	7,589,424	6,662,000	6,657,089	09/15/2049	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	ATMOS ENERGY CORPORATION	311,005	273,000	272,799	09/15/2049	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	INDIANA MICHIGAN POWER CO	16,243,951	11,644,000	11,625,595	03/15/2037	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	HOME DEPOT INC	5,258,047	3,933,000	4,340,288	12/06/2048	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	HALLIBURTON COMPANY	11,389,245	10,497,000	10,480,520	11/15/2025	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	CARGILL INC	1,119,277	924,000	911,589	05/23/2049	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	CARGILL INC	3,268,193	2,698,000	2,661,762	05/23/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	DUPONT DE NEMOURS INC	6,896,921	5,163,000	5,592,560	11/15/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	WALT DISNEY CO	1,839,470	1,897,000	1,837,209	09/01/2049	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	WALT DISNEY CO	1,625,158	1,067,000	1,512,004	12/15/2035	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	DEERE & CO	4,019,589	2,646,000	2,773,367	05/15/2030	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	DEERE & CO	432,949	285,000	298,719	05/15/2030	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	ARCHER DANIELS MIDLAND CO	285,834	204,000	201,899	03/15/2049	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	CISCO SYSTEMS INC	51,867,760	35,000,000	34,271,576	01/15/2040	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	CORPORATE	CLAREMONT MCKENNA COLLEGE	3,980,474	3,470,147	3,469,111	01/01/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	CLAREMONT MCKENNA COLLEGE	1,590,975	1,387,000	1,386,586	01/01/2050	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	CLAREMONT MCKENNA COLLEGE	7,961,757	6,941,000	6,938,928	01/01/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	COMCAST CORPORATION	3,562,561	2,346,000	2,348,278	11/15/2035	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	COMCAST CORPORATION	5,509,365	3,628,000	3,631,523	11/15/2035	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	COMCAST CORPORATION	12,880,494	8,482,000	8,520,595	11/15/2035	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	COMCAST CORPORATION	8,408,030	7,269,000	7,248,892	05/01/2028	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	KENTUCKY UTILITIES COMPANY	491,674	7,500,000	7,433,484	11/01/2040	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	ARCHER DANIELS MIDLAND CO	6,327,598	4,516,000	4,469,488	03/15/2049	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	NESTLE HOLDINGS INC	7,044,219	5,355,000	5,284,734	09/24/2048	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	NESTLE HOLDINGS INC	4,998,699	3,800,000	3,629,205	09/24/2048	IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CORPORATE	NESTLE HOLDINGS INC	2,467,779	1,876,000	1,808,739	09/24/2048	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	NESTLE HOLDINGS INC	13,561,250	10,849,000	10,741,036	09/24/2038	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	MULTICARE HEALTH SYSTEM	719,086	711,000	716,255	08/15/2050	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	CORPORATE	APPLE INC	10,425,760	8,898,000	9,267,569	02/09/2045	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	APPLE INC	285,812	205,000	225,845	02/23/2046	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	NATIONWIDE MUTUAL INSURANCE COMPANY	9,824,243	6,938,000	7,349,451	04/01/2033	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	NIKE INC	4,943,888	4,237,000	4,977,466	03/27/2050	IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CORPORATE	AMAZON.COM INC	4,238,541	3,284,000	3,445,336	08/22/2047	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	PHILIP MORRIS INTERNATIONAL INC	5,634,036	5,100,000	5,020,213	03/02/2028	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	PHILIP MORRIS INTERNATIONAL INC	142,157	129,000	133,806	11/10/2024	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	AMAZON.COM INC	800,212	620,000	591,346	08/22/2047	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	AMAZON.COM INC	2,275,441	1,763,000	1,849,613	08/22/2047	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	PFIZER INC	3,097,498	2,403,000	2,353,789	09/15/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	PFIZER INC	12,160,549	9,434,000	9,412,447	09/15/2048	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	PACIFICORP	1,546,602	1,000,000	1,125,805	11/15/2031	IV
SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	CORPORATE	ORACLE CORPORATION	7,803,978	6,956,000	6,932,158	04/01/2050	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653	CORPORATE	MCDONALDS CORPORATION	160,524	129,000	128,407	09/01/2048	IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CORPORATE	MCDONALDS CORPORATION	24,726,876	19,871,000	19,779,645	09/01/2048	IV

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	539830 BD 0 LOCKHEED MARTIN CORPORATION.....	2,827,216	2,380,000	2,357,179	03/01/2045.	.....IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653....	CORPORATE.....	539830 AW 9 LOCKHEED MARTIN CORPORATION.....	416,759	288,000	279,615	06/01/2040.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	532457 BV 9 ELI LILLY AND COMPANY.....	6,301,388	5,454,000	5,446,855	03/15/2029.	.....IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653....	CORPORATE.....	532457 BT 4 ELI LILLY AND COMPANY.....	6,166,483	4,922,000	4,895,315	03/15/2049.	.....IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653....	CORPORATE.....	512807 AW 8 LAM RESEARCH CORPORATION.....	1,969,984	1,910,000	2,101,857	06/15/2050.	.....IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97....	CORPORATE.....	512807 AW 8 LAM RESEARCH CORPORATION.....	3,632,608	3,522,000	3,875,780	06/15/2050.	.....IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	CORPORATE.....	512807 AW 8 LAM RESEARCH CORPORATION.....	1,437,779	1,394,000	1,534,026	06/15/2050.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	2,161,255	1,804,000	1,801,185	03/15/2029.	.....IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	2,019,887	1,686,000	1,683,369	03/15/2029.	.....IV.....
CITIBANK NA.....	E57ODZWZ7F32TWEFA76....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	6,915,058	5,772,000	5,762,994	03/15/2029.	.....IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFNF3BB653....	CORPORATE.....	494368 BC 6 KIMBERLY-CLARK CORPORATION.....	255,162	161,000	168,277	08/01/2037.	.....IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	571676 AF 2 MARS INC.....	4,911,437	4,052,000	4,035,720	04/01/2049.	.....IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97....	CORPORATE.....	571676 AF 2 MARS INC.....	2,878,742	2,375,000	2,365,458	04/01/2049.	.....IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97....	CORPORATE.....	038222 AP 0 APPLIED MATERIALS INC.....	3,848,612	3,670,000	4,037,726	06/01/2050.	.....IV.....
0199999999. Totals.....				656,953,718	526,858,147	515,173,644	XXX	XXX

Collateral Pledged to Reporting Entity

BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	CASH.....	Cash.....	28,422,000	28,422,000	XXX	11/15/2048.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	46647P AL 0 JPMORGAN CHASE & CO.....	25,690,755	20,855,000	XXX	02/22/2048.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	46647P AA 4 JPMORGAN CHASE & CO.....	7,880,695	6,200,000	XXX	05/15/2039.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	459200 KB 6 INTERNATIONAL BUSINESS MACHINES CORP.....	10,684,105	8,600,000	XXX	11/30/2039.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	459200 GS 4 INTERNATIONAL BUSINESS MACHINES CORP.....	24,657,178	17,000,000	XXX	04/18/2026.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	404280 CJ 6 HSBC HOLDINGS PLC.....	16,642,633	16,700,000	XXX	07/15/2038.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	478160 AT 1 JOHNSON & JOHNSON.....	7,915,750	5,000,000	XXX	09/01/2040.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	478160 CR 3 JOHNSON & JOHNSON.....	1,000,050	1,000,000	XXX	07/21/2025.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	638602 BP 6 NATIONWIDE BUILDING SOCIETY.....	8,775,039	7,727,000	XXX	07/17/2030.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	606822 BU 7 MITSUBISHI UFJ FINANCIAL GROUP INC.....	3,742,660	3,700,000	XXX	02/08/2041.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	594918 AM 6 MICROSOFT CORPORATION.....	29,115,983	19,340,000	XXX	10/01/2040.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	594918 AJ 3 MICROSOFT CORPORATION.....	10,392,150	7,500,000	XXX	06/01/2039.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	594918 AD 6 MICROSOFT CORPORATION.....	8,708,951	5,900,000	XXX	02/10/2045.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	58933Y AT 2 MERCK & CO INC.....	1,704,558	1,400,000	XXX	11/15/2039.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	575634 AS 9 MASSACHUSETTS ELECTRIC COMPANY.....	10,186,602	7,000,000	XXX	04/15/2040.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	548661 DV 6 LOWES COMPANIES INC.....	10,478,711	7,800,000	XXX	03/15/2049.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	532457 BT 4 ELI LILLY AND COMPANY.....	6,133,602	4,900,000	XXX	05/25/2026.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	404280 BB 4 HSBC HOLDINGS PLC.....	11,794,125	10,500,000	XXX	03/15/2027.	.....IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	CORPORATE.....	29736R AJ 9 ESTEE LAUDER COMPANIES INC. (THE).....	1,786,262	1,588,000	XXX	02/15/2042.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	29379V AV 5 ENTERPRISE PRODUCTS OPERATING LLC.....	8,546,789	6,839,000	XXX	01/13/2031.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	254687 FX 9 WALT DISNEY CO.....	10,571,335	9,700,000	XXX	12/15/2035.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	254687 EB 8 WALT DISNEY CO.....	18,464,488	12,000,000	XXX	06/09/2042.	.....IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	244199 BF 1 DEERE & CO.....	4,518,710	4,200,000	XXX	04/01/2030.	.....IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	US AGENCY - LOAN BACKED.....	3128ME DM 0 FGOLD 15YR GIANT.....	6,861,676	15,819,000	XXX	06/15/2038.	.....IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	CORPORATE.....	341099 CL 1 DUKE ENERGY FLORIDA LLC.....	3,468,736	2,239,000	XXX	06/01/2036.	.....IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	CORPORATE.....	341081 EX 1 FLORIDA POWER & LIGHT CO.....	1,240,959	851,000	XXX	07/01/2048.	.....IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	US AGENCY - LOAN BACKED.....	31418C YM 0 FNMA 30YR.....	47,154,009	106,349,000	XXX	10/01/2031.	.....IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	US AGENCY - LOAN BACKED.....	3138L7 WF 9 FNMA >7 YR BALLOON MULTI.....	2,136,033	1,830,000	XXX	06/01/2029.	.....IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	US AGENCY - LOAN BACKED.....	3138L6 WW 4 FNMA >7 YR BALLOON MULTI.....	3,830,004	3,652,000	XXX	12/01/2032.	.....IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	US AGENCY - LOAN BACKED.....	3128MM W8 2 FGOLD 15YR GIANT.....	2,626,065	4,405,000	XXX		

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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)
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	US AGENCY - LOAN BACKED.....	3128MM MQ 3 FGOLD 15YR GIANT.....	518,032	9,249,000	XXX	10/01/2025.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	US AGENCY - LOAN BACKED.....	3128MJ VN 7 FGOLD 30YR GIANT.....	1,083,553	3,375,500	XXX	12/01/2044.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	US AGENCY - LOAN BACKED.....	3128MF K5 6 FGOLD 15YR GIANT.....	1,639,185	2,380,000	XXX	01/01/2033.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	68389X AM 7 ORACLE CORPORATION.....	10,375,470	7,300,000	XXX	07/15/2040.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	717081 EK 5 PFIZER INC.....	9,107,397	7,000,000	XXX	09/15/2048.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	983024 AN 0 WYETH LLC.....	25,743,950	17,000,000	XXX	04/01/2037.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	983024 AL 4 WYETH LLC.....	8,788,841	6,026,000	XXX	02/15/2036.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	931142 EB 5 WALMART INC.....	13,617,765	10,800,000	XXX	06/28/2038.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	931142 CY 7 WALMART INC.....	32,546,100	23,100,000	XXX	10/25/2040.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	931142 CV 3 WALMART INC.....	13,858,996	10,000,000	XXX	07/08/2040.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	931142 CM 3 WALMART INC.....	38,546,718	24,100,000	XXX	04/15/2038.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	931142 CB 7 WALMART INC.....	12,407,760	9,600,000	XXX	09/01/2035.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	927804 FG 4 VIRGINIA ELECTRIC AND POWER COMPANY.....	16,334,892	8,800,000	XXX	11/15/2038.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	78013X 6D 5 ROYAL BANK OF CANADA.....	1,348,737	1,300,000	XXX	04/29/2022.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	75625Q AC 3 RECKITT BENCKISER TREASURY SERVICES PLC.....	1,863,125	1,800,000	XXX	06/24/2022.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	756109 AG 9 REALTY INCOME CORPORATION.....	10,064,131	7,384,000	XXX	03/15/2035.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	74977R DJ 0 COOPERATIVE RABOBANK UA.....	7,464,189	7,500,000	XXX	09/24/2026.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	747525 BM 4 QUALCOMM INCORPORATED.....	17,043,208	17,200,000	XXX	05/20/2032.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	744320 AY 8 PRUDENTIAL FINANCIAL INC.....	8,295,325	7,300,000	XXX	12/07/2047.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	742718 EB 1 PROCTER & GAMBLE CO.....	796,213	736,000	XXX	08/15/2023.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	718172 CQ 0 PHILIP MORRIS INTERNATIONAL INC.....	10,668,005	10,450,000	XXX	05/01/2023.	IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUQJS21A208...	CORPORATE.....	718172 BQ 1 PHILIP MORRIS INTERNATIONAL INC.....	596,792	534,000	XXX	08/11/2025.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	718172 AC 3 PHILIP MORRIS INTERNATIONAL INC.....	9,671,336	6,400,000	XXX	05/16/2038.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	CORPORATE.....	717081 ET 6 PFIZER INC.....	591,248	506,000	XXX	03/15/2029.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	78013X ZU 5 ROYAL BANK OF CANADA.....	8,755,550	8,200,000	XXX	07/16/2024.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92343V DU 5 VERIZON COMMUNICATIONS INC.....	20,354,700	14,600,000	XXX	03/16/2037.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912828 M8 0 United States Treasury.....	1,168,577	1,116,000	XXX	11/30/2022.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912828 K7 4 United States Treasury.....	523,908	482,000	XXX	08/15/2025.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27..	TREASURY.....	912796 TU 3 United States Treasury.....	840,880	841,000	XXX	12/03/2020.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	89114Q CJ 5 TORONTO-DOMINION BANK/THE.....	4,386,844	4,400,000	XXX	09/11/2023.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	89114Q BL 1 TORONTO-DOMINION BANK/THE.....	5,689,600	5,600,000	XXX	07/13/2021.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	883556 BX 9 THERMO FISHER SCIENTIFIC INC.....	12,837,879	11,380,000	XXX	08/15/2027.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	46647P BM 7 JPMORGAN CHASE & CO.....	7,808,803	7,100,000	XXX	04/22/2041.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	20825C AP 9 CONOCOPHILLIPS.....	24,163,883	17,400,000	XXX	05/15/2038.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CASH.....	Cash.....	600,000	600,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	049560 AS 4 ATMOS ENERGY CORPORATION.....	7,466,646	6,600,000	XXX	09/15/2049.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	06367W RC 9 BANK OF MONTREAL.....	3,438,111	3,300,000	XXX	11/01/2022.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	064159 TE 6 BANK OF NOVA SCOTIA.....	8,450,182	8,200,000	XXX	02/01/2023.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	064159 YN 0 BANK OF NOVA SCOTIA.....	5,898,525	5,900,000	XXX	09/15/2023.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	06739G CR 8 BARCLAYS BANK PLC.....	3,787,180	3,700,000	XXX	05/12/2022.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CASH.....	Cash.....	109,796,500	109,796,500	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CASH.....	Cash.....	114,513,500	114,513,500	XXX		IV.....
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30..	CASH.....	Cash.....	99,018,000	99,018,000	XXX		IV.....
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30..	CASH.....	Cash.....	185,082,000	185,082,000	XXX		IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97..	CASH.....	Cash.....	13,336,000	13,336,000	XXX		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)
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CASH	Cash	63,273,000	63,273,000	XXX		IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	CORPORATE	BRISTOL-MYERS SQUIBB CO	6,820,679	5,899,000	XXX	11/15/2027	IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CASH	Cash	640,000	640,000	XXX		IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CASH	Cash	43,750,000	43,750,000	XXX		IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CASH	Cash	750,000	750,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CASH	Cash	103,703,000	103,703,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CASH	Cash	500,000	500,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CASH	Cash	2,543,000	2,543,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CASH	Cash	9,951,000	9,951,000	XXX		IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91	CASH	Cash	33,735,000	33,735,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	AMERICAN HONDA FINANCE CORPORATION	4,846,855	4,700,000	XXX	05/20/2022	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	AMGEN INC	17,822,704	11,600,000	XXX	02/01/2039	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	CORPORATE	APPLE INC	3,864,084	3,465,000	XXX	05/06/2024	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	APPLE INC	19,191,984	14,100,000	XXX	05/06/2044	IV
Ice Clear US Inc	549300HWWR1D8OTS2G29	CASH	Cash	6,355,391	6,355,391	XXX		V
Ice Clear US Inc	549300HWWR1D8OTS2G29	CASH	Cash	4,755	4,755	XXX		V
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	APPLE INC	18,920,172	14,000,000	XXX	05/13/2045	IV
Ice Clear US Inc	549300HWWR1D8OTS2G29	CASH	Cash	10,616,947	10,616,947	XXX		V
WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	CASH	Cash	412,220,000	412,220,000	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	CASH	Cash	10,750,000	10,750,000	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCFXT09	CASH	Cash	4,650,000	4,650,000	XXX		IV
UBS AG	BFM8T61CT2L1QCEMIK50	CASH	Cash	460,000	460,000	XXX		IV
UBS AG	BFM8T61CT2L1QCEMIK50	CASH	Cash	3,770,000	3,770,000	XXX		IV
UBS AG	BFM8T61CT2L1QCEMIK50	CASH	Cash	26,463,000	26,463,000	XXX		IV
UBS AG	BFM8T61CT2L1QCEMIK50	CASH	Cash	17,087,000	17,087,000	XXX		IV
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	CASH	Cash	40,000	40,000	XXX		IV
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	CASH	Cash	1,590,000	1,590,000	XXX		IV
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	CASH	Cash	17,740,000	17,740,000	XXX		IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91	CASH	Cash	70,243,000	70,243,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CASH	Cash	89,622,000	89,622,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CASH	Cash	3,042,000	3,042,000	XXX		IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CASH	Cash	550,000	550,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CASH	Cash	84,694,000	84,694,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	COMCAST CORPORATION	7,624,000	5,000,000	XXX	03/15/2033	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CASH	Cash	10,432,000	10,432,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	COMCAST CORPORATION	13,999,200	14,181,000	XXX	02/15/2031	IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CASH	Cash	139,552,500	139,552,500	XXX		IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CASH	Cash	35,190,000	35,190,000	XXX		IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CASH	Cash	197,132,500	197,132,500	XXX		IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	CASH	Cash	44,575,000	44,575,000	XXX		IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	CASH	Cash	5,322,000	5,322,000	XXX		IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	CASH	Cash	5,817,000	5,817,000	XXX		IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CASH	Cash	1,930,000	1,930,000	XXX		IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	CASH	Cash	4,305,793	4,305,793	XXX		IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	CASH	Cash	38,767,207	38,767,207	XXX		IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CASH	Cash	2,168,000	2,168,000	XXX		IV

QE09.4

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)
BARCLAYS BANK PLC.....	G5GSEF7VJP57OUK5573....	CASH.....	Cash.....	140,298,000	140,298,000	XXX		IV
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	9,970,000	9,970,000	XXX		IV
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	4,190,000	4,190,000	XXX		IV
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	500,000	500,000	XXX		IV
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	203,130,000	203,130,000	XXX		IV
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	343,900,000	343,900,000	XXX		IV
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868....	CASH.....	Cash.....	9,360,000	9,360,000	XXX		IV
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	CASH.....	Cash.....	154,750,000	154,750,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	149123 BL 4 CATERPILLAR INC.....	6,951,991	5,100,000	XXX	09/15/2035	IV
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	149123 CF 6 CATERPILLAR INC.....	4,727,569	4,205,000	XXX	09/19/2049	IV
BARCLAYS BANK PLC.....	G5GSEF7VJP57OUK5573....	CASH.....	Cash.....	170,710,000	170,710,000	XXX		IV
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86....	CASH.....	Cash.....	178,920,000	178,920,000	XXX		IV
0299999999. Totals.....				4,050,451,180	3,971,934,092	XXX	XXX	XXX

QE09.5

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
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 Lien 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
912828 4L 1	UNITED STATES TREASURY SENIORGOVTBND.....		1.....	21,340,625	19,912,531	04/30/2023.....
912828 5A 4	UNITED STATES TREASURY SENIORGOVTBND.....		1.....	102,484,375	99,887,702	09/15/2021.....
912828 L9 9	UNITED STATES TREASURY SENIOR GOVT BND.....		1.....	30,028,125	29,988,553	10/31/2020.....
0199999	U.S. Government - Issuer Obligations.....			153,853,125	149,788,786	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36202E 6E 4	GNMA2 GNMA2 30YR.....		1.....	3,401,646	3,069,997	06/20/2039.....
36225B ND 6	GNMA POOL # 781288.....		1.....	894,574	765,336	05/15/2031.....
36241K LQ 9	GNMA POOL # 782135.....		1.....	365,758	313,975	01/15/2037.....
36292C BU 7	GNMA GNMA 30YR.....		1.....	901,009	753,471	07/15/2035.....
0299999	U.S. Government - Residential Mortgage-Backed Securities.....			5,562,987	4,902,779	XXX
0599999	Total - U.S. Government.....			159,416,112	154,691,565	XXX
All Other Governments - Issuer Obligations						
857006 AE 0	STATE GRID OVERSEAS INVESTMENT SENIOR CO.....		1FE.....	2,054,420	1,999,535	05/04/2022.....
0699999	All Other Governments - Issuer Obligations.....			2,054,420	1,999,535	XXX
1099999	Total - All Other Governments.....			2,054,420	1,999,535	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities						
30711X AF 1	CAS_14-C02 CAS_14-C02.....		1.....	1,000,511	1,120,928	05/25/2024.....
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12.....		1.....	132,197	130,779	01/01/2035.....
3128LB 2V 9	FHLMC FGOLD 30YR.....		1.....	94,809	83,577	06/01/2038.....
3128M7 QY 5	FHLMC FGOLD 30YR GIANT.....		1.....	436,021	384,562	06/01/2039.....
3128M8 B6 0	FHLMC FGOLD 30YR GIANT.....		1.....	1,653,270	1,556,872	10/01/2040.....
3128M9 U2 6	FHLMC POOL # G07501.....		1.....	1,283,615	1,243,017	10/01/2043.....
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR FH 3/1 12.....		1.....	324,581	321,861	02/01/2035.....
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 1Y.....		1.....	494,998	491,396	09/01/2036.....
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12.....		1.....	102,644	102,131	01/01/2037.....
31292H 4K 7	FHLMC FGOLD 30YR.....		1.....	306,942	260,698	12/01/2033.....
31292S CF 5	FHLMC POOL # C09070.....		1.....	231,378	223,909	12/01/2044.....
3131WQ NR 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....		1.....	4,274,962	3,964,790	09/01/2040.....
3131WQ NU 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....		1.....	10,402,801	9,650,055	09/01/2040.....
3131WQ PX 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....		1.....	8,348,050	7,738,475	09/01/2040.....
3131WQ QQ 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....		1.....	6,243,878	5,787,197	09/01/2040.....
3131WR AS 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ09.....		1.....	6,088,780	5,792,249	12/01/2040.....
3131WR FX 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10.....		1.....	20,970,274	18,753,482	01/01/2041.....
3131WR GC 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10.....		1.....	4,669,524	4,237,323	01/01/2041.....
3131X5 YM 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZK25.....		1.....	4,355,407	4,173,212	09/01/2025.....
3131XP QJ 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL76.....		1.....	4,627,787	4,444,774	01/01/2044.....
3131XR NV 2	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL94.....		1.....	3,082,447	2,983,673	04/01/2045.....
3131XT 6S 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08.....		1.....	3,699,068	3,650,802	03/01/2046.....
3131XT 7C 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08.....		1.....	6,701,333	6,608,556	03/01/2046.....
3131XX QU 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM40.....		1.....	24,099,825	23,533,429	09/01/2047.....
3131XY GY 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM47.....		1.....	20,560,901	19,977,886	11/01/2047.....
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12.....		1.....	2,922,639	2,858,406	10/01/2045.....
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12.....		1.....	6,235,015	6,115,382	10/01/2045.....
31329J FD 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA10.....		1.....	12,301,628	11,403,057	09/01/2040.....
31329J HT 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA11.....		1.....	9,687,371	9,151,159	03/01/2042.....
31329K NJ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA21.....		1.....	5,835,703	5,395,913	01/01/2031.....
31329N CC 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA45.....		1.....	21,876,481	21,008,870	09/01/2045.....
3132A5 HQ 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS47.....		1.....	23,711,013	23,062,326	10/01/2047.....
3132A9 Q7 5	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS85.....		1.....	2,211,879	2,160,980	08/01/2030.....
3132AA NA 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS93.....		1.....	9,312,809	8,877,736	01/01/2044.....
3132AA R7 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS95.....		1.....	12,387,765	11,835,643	01/01/2045.....
3132AA RQ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS94.....		1.....	4,306,674	4,080,836	10/01/2045.....
3132AC EP 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT01.....		1.....	40,377,888	39,495,039	09/01/2047.....
3132QT HS 8	FHLMC FGOLD 30YR.....		1.....	679,848	658,934	10/01/2045.....
3133A7 NR 6	FEDERAL HOME LOAN MORTGAGE COR POOL#QB13.....		1.....	25,476,176	25,564,440	07/01/2050.....
3133KJ GE 6	FEDERAL HOME LOAN MORTGAGE COR POOL#RA28.....		1.....	25,899,125	25,502,050	06/01/2050.....
3133KK FL 8	FEDERAL HOME LOAN MORTGAGE COR POOL#RA37.....		1.....	15,749,535	16,047,656	10/01/2050.....
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....		1.....	7,213,719	6,511,786	01/01/2041.....
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y.....		1.....	2,728,274	2,654,236	01/01/2026.....
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ.....		1.....	11,309,503	10,558,143	12/01/2041.....
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.....	5,800,065	5,519,251	11/01/2042.....
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.....	5,197,974	4,989,041	12/01/2042.....
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AL.....		1.....	8,758,620	8,118,222	06/01/2042.....
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6MO.....		1.....	615,149	641,730	09/01/2043.....
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.....	39,000,996	37,666,168	11/01/2045.....
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.....	4,169,037	4,056,863	10/01/2046.....
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.....	8,336,177	7,886,651	10/01/2046.....
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO.....		1.....	3,472,015	3,332,501	06/01/2042.....
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO.....		1.....	1,715,741	1,631,163	06/01/2042.....
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....		1.....	1,762,621	1,706,361	10/01/2027.....
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.....	7,113,724	6,844,271	01/01/2043.....
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.....	1,367,074	1,315,116	07/01/2044.....
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.....	6,887,854	6,643,058	02/01/2045.....
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS.....		1.....	3,027,009	2,923,349	04/01/2045.....
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....		1.....	2,905,831	2,802,286	04/01/2045.....
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....		1.....	4,142,707	4,057,657	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 Lien 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
3138WE	XE 4 FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		1	3,457,374	3,329,784	06/01/2045
3138WF	2Z 8 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	19,427,997	18,815,464	11/01/2045
3138WF	BX 3 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	5,637,124	5,359,508	07/01/2045
3138WG	3W 2 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	25,509,804	25,161,072	05/01/2046
3138WG	5R 1 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	13,860,353	13,503,232	05/01/2046
3138WG	LA 0 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	21,730,897	21,458,966	02/01/2046
3138WH	EX 6 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	14,211,386	13,803,089	06/01/2046
3138WK	4W 2 FEDERAL NATIONAL MORTGAGE ASSO POOL#AS98		1	9,698,765	9,419,051	06/01/2032
3138WK	QV 0 FEDERAL NATIONAL MORTGAGE ASSO POOL#AS94		1	13,207,417	12,598,298	04/01/2047
3138WX	4U 8 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	1,977,982	1,853,982	06/01/2043
3138WZ	U2 6 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	2,205,028	2,104,520	08/01/2043
3138XR	QF 9 FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12		1	769,692	741,336	08/01/2044
3138XU	QR 6 FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		1	1,089,897	1,060,303	05/01/2029
3138XY	CD 4 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	51,998,873	49,619,631	02/01/2042
3138YK	WB 5 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	1,270,799	1,217,626	05/01/2045
3138YK	X5 7 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	5,557,885	5,332,828	06/01/2045
3138YX	FR 1 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	3,398,245	3,235,050	08/01/2045
31392R	E3 1 FHLMC FHLMC_2469		1	478,953	384,876	07/15/2032
31400H	AV 5 FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	85,763	85,438	02/01/2033
31402Q	SE 2 FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	82,808	82,461	10/01/2034
31403D	QW 2 FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12		1	231,104	228,397	07/01/2036
31406L	3S 5 FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		1	575,659	569,649	12/01/2036
31406W	R3 0 FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	216,997	216,005	06/01/2035
31406W	R8 9 FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	434,631	428,563	08/01/2035
31409J	KP 4 FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	141,616	134,828	06/01/2036
31409V	J6 1 FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		1	172,903	172,739	11/01/2036
31409X	EC 9 FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		1	106,009	105,743	04/01/2037
3140E1	AW 3 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	7,468,382	7,228,385	09/01/2045
3140E8	YM 4 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	10,732,176	10,386,533	11/01/2045
3140E8	YT 9 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	3,113,924	3,013,547	11/01/2045
3140EU	GT 0 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	10,102,214	9,950,802	02/01/2046
3140F0	G5 7 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	6,429,940	6,280,893	10/01/2046
3140FE	4E 1 FEDERAL NATIONAL MORTGAGE ASSO POOL # BD		1	30,157,913	29,753,095	04/01/2047
3140GS	PZ 9 FEDERAL NATIONAL MORTGAGE ASSO POOL # BH		1	15,592,783	15,162,897	09/01/2032
3140H6	N8 8 FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ49		1	6,392,631	6,152,998	02/01/2048
3140HB	JA 7 FEDERAL NATIONAL MORTGAGE ASSO POOL MBS		1	11,822,387	11,159,016	06/01/2048
3140J6	A3 1 FEDERAL NATIONAL MORTGAGE ASSO POOL # BM		1	12,171,956	11,871,521	10/01/2047
3140J7	LR 4 FEDERAL NATIONAL MORTGAGE ASSO POOL#BM30		1	7,378,520	7,188,300	10/01/2047
3140KC	NY 4 FEDERAL NATIONAL MORTGAGE ASSO POOL#BP49		1	11,146,239	11,436,319	04/01/2050
3140Q7	UC 9 FEDERAL NATIONAL MORTGAGE ASSO POOL # CA		1	15,642,737	15,211,806	10/01/2032
3140Q9	C2 7 FEDERAL NATIONAL MORTGAGE ASSO POOL#CA18		1	9,743,853	9,345,189	06/01/2048
3140QC	5Q 5 FEDERAL NATIONAL MORTGAGE ASSO POOL#CA53		1	10,350,311	10,608,123	03/01/2050
3140QD	L4 4 FEDERAL NATIONAL MORTGAGE ASSO POOL#CA57		1	15,959,534	16,126,180	05/01/2050
3140QE	A5 1 FEDERAL NATIONAL MORTGAGE ASSO POOL#CA63		1	50,933,702	50,642,642	07/01/2050
3140QE	DP 4 FEDERAL NATIONAL MORTGAGE ASSO POOL#CA64		1	67,757,301	68,687,172	07/01/2050
3140QE	J9 4 FEDERAL NATIONAL MORTGAGE ASSO POOL#CA65		1	36,041,309	36,054,948	08/01/2050
3140QE	ZE 5 FEDERAL NATIONAL MORTGAGE ASSO POOL#CA70		1	26,211,790	26,683,654	09/01/2050
3140QE	ZS 4 FEDERAL NATIONAL MORTGAGE ASSO POOL#CA70		1	26,278,940	26,768,040	09/01/2050
31410A	UG 9 FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	202,097	199,606	05/01/2036
31410F	RV 9 FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		1	99,294	99,313	09/01/2035
31410L	K3 5 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	1,112,192	1,048,077	12/01/2042
31412B	M6 6 FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		1	374,520	374,374	11/01/2035
31416Q	EZ 4 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		1	7,721,594	7,186,601	09/01/2040
31416X	RN 2 FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		1	3,945,675	3,653,882	02/01/2031
31417A	H8 5 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		1	2,840,369	2,632,423	11/01/2041
31417F	3E 6 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	4,922,241	4,648,111	04/01/2043
31417G	RY 4 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	16,061,395	15,452,016	05/01/2043
31417G	XM 3 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	642,296	622,174	06/01/2043
31417Y	UM 7 FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		1	5,546,067	5,188,688	12/01/2030
31417Y	VJ 3 FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		1	7,728,320	7,130,792	01/01/2031
31417Y	WV 5 FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		1	5,219,994	4,836,486	02/01/2031
31418A	KW 7 FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		1	646,553	615,791	10/01/2042
31418B	T5 5 FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		1	239,975	234,353	08/01/2045
31418C	S5 4 FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32		1	4,580,060	4,475,497	01/01/2048
31418C	XN 9 FEDERAL NATIONAL MORTGAGE ASSO POOL#MA33		1	4,399,073	4,172,198	06/01/2048
31418M	3L 4 FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12		1	304,162	289,808	12/01/2035
31418M	XJ 6 FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		1	308,078	277,490	09/01/2036
31418S	2E 8 FEDERAL NATIONAL MORTGAGE ASSO POOL # AD		1	7,085,766	6,592,667	09/01/2040
31418W	DA 5 FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y		1	6,313,807	6,061,631	09/01/2025
31419B	4T 9 FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1		1	24,637,638	22,931,163	09/01/2040
31419D	MM 0 FEDERAL NATIONAL MORTGAGE ASSO POOL # AE		1	184,393	176,929	09/01/2025
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities			1,172,761,704	1,139,926,482	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	AD 1 STRUCTURED AGENCY CREDIT RISK STACR_13-D		1	892,730	981,498	11/25/2023
3137G0	KX 6 STRUCTURED AGENCY CREDIT RISK RMBS HQA3-		1	935,821	935,530	03/25/2029
3137G0	MD 8 STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1	1,988,280	1,956,266	07/25/2029
3137G0	NL 9 STRUCTURED AGENCY CREDIT RISK RMBS HQA1-		1	10,003,176	10,028,103	08/25/2029

**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	Fair Value	Book/Adjusted Carrying Value	Maturity Date
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1.....		1.....	992,293	992,478	10/25/2029.....
3137G0 PE 3	FREDDIEMACFHLMC_17-DNA2 RMBS DNA2-M2.....		1.....	7,499,999	7,453,508	10/25/2029.....
3137G0 QC 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA2.....		1.....	12,228,827	12,175,200	12/25/2029.....
3137G1 CK 1	STRUCTURED AGENCY CREDIT RISK RMBS SP1.....		1FM.....	150,452	149,019	02/25/2048.....
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8.....		1.....	11,168,925	10,156,266	11/25/2028.....
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE.....		1FE.....	3,267,013	3,007,330	05/25/2033.....
63939F AC 4	NAVIENT STUDENT LOAN TRUST NAV NAVSLT_15.....		1FE.....	10,950,288	11,617,866	07/25/2052.....
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....			60,077,804	59,453,064	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....			1,232,839,508	1,199,379,546	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
05964H AD 7	BANCO SANTANDER SA SRBNCORPBD.....		1FE.....	10,023,480	10,000,000	02/23/2023.....
125523 AB 6	HALFMOON PARENT INC SENIOR CORP BND.....		2FE.....	4,494,492	4,476,127	09/17/2021.....
17401Q AR 2	CITIZENS BANK NA SENIOR CORP BND.....		2FE.....	5,034,675	5,000,000	03/29/2023.....
20030N CX 7	COMCAST CORPORATION SENIOR CORP BND.....		1FE.....	3,022,914	2,975,298	04/15/2024.....
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO.....		2FE.....	3,217,575	2,996,474	06/09/2023.....
23341C AB 9	DNB BANK ASA DNB BANK ASA.....		1FE.....	21,113,379	21,006,040	06/02/2021.....
257469 AJ 5	DOMINION ENERGY INC CORP BND.....		2FE.....	4,195,378	3,417,633	08/01/2033.....
36962G X7 4	GENERAL ELECTRIC CO GENERAL ELECTRIC CO.....		2FE.....	11,640,733	15,993,341	08/15/2036.....
404280 AZ 2	HSBC HOLDINGS PLC HSBC HOLDINGS PLC.....		1FE.....	10,086,180	10,000,000	05/25/2021.....
66765R AZ 9	NORTHWEST NATURAL GAS CO PUT 11/10/09 @.....		1FE.....	16,285,472	13,254,279	11/10/2027.....
751277 AQ 7	RALSTON PURINA COMPANY RALSTON PURINA CO.....		1FE.....	10,905,660	10,768,486	02/15/2022.....
86960B AK 8	SVENSKA HANDELSBANKEN AB SVENSKA HANDELS.....		1FE.....	20,750,042	20,750,000	10/01/2020.....
90331H PD 9	US BANK NATIONAL ASSOCIATION SENIOR CORP.....		1FE.....	2,511,528	2,486,191	05/23/2022.....
00912X B@ 2	AIR LEASE CORPORATION SENIOR CORP BND.....		1PL.....	29,238,311	30,000,000	11/06/2022.....
04317@ BC 1	ARTHUR J GALLAGHER & CO BND CORP.....		2PL.....	14,700,000	14,700,000	06/13/2024.....
04317@ BH 0	ARTHUR J GALLAGHER & CO SENIOR CORP BND.....		2PL.....	5,541,572	5,000,000	02/13/2024.....
375916 B* 3	GILDAN ACTIVEWEAR INC. SENIOR CORP BND.....		2.....	25,000,000	25,000,000	08/25/2023.....
42241@ AG 4	HEARST CORP SENIOR CORP BND.....		1.....	32,000,000	31,245,964	04/30/2025.....
48121@ AE 1	JRD HOLDINGS INC SENIOR CORP BND.....		2PL.....	4,800,000	4,800,000	04/25/2025.....
58174# AD 6	MCKINSEY AND COMPANY INC SENIOR CORP BND.....		1PL.....	9,947,160	9,700,000	06/11/2023.....
62927# AD 8	NFL VENTURES LP SENIOR CORP BND.....		1FE.....	3,261,002	3,140,105	03/31/2024.....
838518 E* 5	SOUTH JERSEY INDUSTRIES INC. SENIOR CORP.....		2.....	25,723,566	25,400,000	04/25/2021.....
879360 B# 1	TELEDYNE TECHNOLOGIES INC SENIOR CORP BN.....		2.....	25,043,525	25,000,000	11/05/2020.....
G0369@ AK 2	ANGLIAN WATER SERVICES FINANCI CORP BOND.....		2FE.....	3,017,845	2,909,405	12/05/2021.....
Q0458* AE 9	AQUASURE FINANCE PTY LTD SECURED CORP BN.....		1FE.....	22,936,000	22,936,000	07/12/2027.....
Q9194# AK 1	TRANSURBAN FINANCE COMPANY PTY SENIORCOR.....		2.....	5,269,677	5,142,446	11/14/2021.....
05537G AA 3	BANCO CONTINENTAL SA CORP BND 144A.....		2FE.....	4,792,541	4,589,964	08/26/2022.....
05971U 2A 4	BANCO DE CREDITO DEL PERU SENIOR CORP BN.....		2FE.....	5,207,845	5,067,896	01/11/2025.....
22530E AA 0	CREDITCORP SENIOR CORP BND 144A.....		2FE.....	1,009,983	994,884	06/17/2025.....
62877P AA 2	NBK SPC LTD SENIOR CORP BND 144A.....		1FE.....	3,072,003	2,994,681	05/30/2022.....
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			343,842,538	341,745,214	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3.....		1FM.....	7,051,880	7,342,738	10/25/2034.....
00968F AA 4	AJAX MORTGAGE LOAN TRUST AJAXM ABS 19-D.....		1FE.....	7,905,163	7,805,348	09/25/2065.....
00969P AA 1	AJAX MORTGAGE LOAN TRUST AJAXM RMBS 19-F.....		1FE.....	3,027,829	2,958,408	07/25/2059.....
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A.....		1FM.....	10,262,217	9,928,337	09/25/2047.....
03463U AA 5	ANGELOAKMORTGAGETRUSTAOMT_ WHOLECMO19-41.....		1FM.....	1,991,438	1,964,356	07/26/2049.....
04542B KB 7	ABFCN ABS PT5-A4.....		1FM.....	2,524,258	2,554,351	06/25/2034.....
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3.....		1FE.....	1,091,124	1,096,464	02/27/2046.....
05969M AA 7	BAFC_14-R8 BANCFT_14-R8.....		1FE.....	1,136,718	1,135,597	06/26/2036.....
05990T AJ 6	BAFC_15-R2 BAFC_15-R2.....		1FM.....	6,529,117	6,489,268	09/29/2036.....
05991B AD 7	BAFC_15-R8 BAF_15-R8.....		1FM.....	632,494	635,308	06/26/2046.....
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION BAYV_06-A.....		1FM.....	380,841	380,447	02/28/2041.....
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION ABS_06-B.....		1FM.....	4,195,283	4,001,250	04/28/2036.....
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL.....		1FM.....	3,578,586	3,525,361	06/28/2053.....
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A.....		1FM.....	618,055	600,653	10/28/2057.....
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP.....		1FM.....	479,163	468,207	06/28/2054.....
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A.....		1FE.....	699,950	686,674	08/25/2049.....
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1.....		1FM.....	2,208	2,213	05/25/2032.....
126673 BB 7	COUNTRYWIDE ASSET-BACKED CTFS CWL_04-6.....		1FM.....	1,205,108	1,255,039	11/25/2034.....
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2.....		1FM.....	657,109	667,051	11/25/2035.....
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4.....		1FM.....	206,000	188,750	03/25/2033.....
162765 AC 5	CHEC_04-1 CHEC_04-1.....		1FM.....	1,581,546	1,527,770	07/25/2034.....
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06.....		1FM.....	2,860,946	2,348,154	11/25/2036.....
225470 UB 7	ARMT_2006-1A ABS_06-CF1 B1.....		1FM.....	4,349,803	4,284,173	11/25/2035.....
302985 AA 4	FWD_20-INV1 ABS V1-A1 144A.....		1FE.....	1,711,823	1,701,228	01/25/2050.....
31574P AA 3	ELLINGTONFINANCIALMORTGAGET RMBS 0-1-A1.....		1FE.....	2,723,817	2,691,665	05/25/2065.....
33851H AD 5	FSMT_18-2 WHOLECMO18-2.....		1FM.....	2,766,625	2,768,480	04/25/2048.....
33851Y AC 0	FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3.....		1FE.....	1,762,137	1,739,233	03/25/2050.....
36167C AA 4	ANGELO GORDON MORTGAGE TRUST G RMBS PL1.....		1FM.....	3,114,904	3,001,032	10/25/2068.....
36167F AA 7	GCATGCAT_20-NQM1 RMBS QM1-A1 144A.....		1FE.....	2,677,784	2,626,445	01/25/2060.....
36167V AA 2	GCAT_19-NQM3 RMBS QM3-A1 144A.....		1FE.....	1,229,614	1,203,681	11/25/2059.....
36228F 6M 3	GSAMP_04-AR1 GSAMP_04-AR1.....		1FM.....	232,057	230,742	06/25/2034.....
362341 DJ 5	GSR_05-6F RMBS 5-8-A5.....		1FM.....	714,914	711,132	06/25/2035.....
36248T AA 0	GSMT_14-5R GSMT_14-5R.....		1FE.....	2,359,473	2,355,872	04/28/2037.....
36248V AA 5	GSMT_15-6R GSMT_15-6R.....		1FM.....	2,930,701	2,934,101	02/26/2037.....
36254W AA 4	GSMT_15-8R RMBS 5-8-A.....		1FM.....	4,972,438	4,950,184	04/26/2037.....

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

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39539M	AA	7	GPMF_07-AR3	GPMF_07-AR3	1FM	4,421,561	4,141,142	06/25/2037
43710L	AC	8	HEAT_07-1	HEAT_07-1	1FM	406,422	407,024	05/25/2037
43789X	AA	2	HOF_20-2	RMBS -2-A1 144A	1FE	7,648,200	7,591,887	05/25/2065
46644B	AM	2	JPMORGAN	REREMIC JPMRR_15-1 JPMR_15-1	1FM	747,452	751,584	07/27/2036
46647J	AE	0	JPMORGAN	MORTGAGETRUSTJPMRT RMBS 16-4-A5	1FM	796,938	795,534	10/25/2046
46647S	AJ	9	JP MORGAN	MORTGAGE TRUST JPMRT RMBS 7-3	1FM	1,376,395	1,377,128	08/25/2047
46648U	AE	4	JP MORGAN	MORTGAGE TRUST JPMRT RMBS 17-4	1FM	1,520,533	1,520,597	11/25/2048
46650H	AL	2	JPMMT_2019-1	WHOLE CMO 9-1-A11 144A	1FM	1,571,270	1,566,913	05/25/2049
46651D	AC	0	JP MORGAN	MORTGAGE TRUST JPMRT RMBS INV2	1FE	6,730,784	6,601,028	02/25/2050
46651X	AG	7	JP MORGAN	MORTGAGE TRUST JPMRT RMBS 0-1	1FE	1,252,425	1,237,934	06/25/2050
52524G	AA	0	LXS_07-7N	CMO 07-7N 1A1A	1FM	4,134,109	3,994,639	06/25/2047
52525B	AD	4	LXS_07-16N	LXS_07-16N 2A2	1FM	16,054,842	15,145,977	09/25/2047
57643L	CJ	3	MAST_04-OPT1	MABS_04-OPT1	1FM	339,026	316,013	02/25/2034
57643L	EZ	5	MAST_04-OPT2	MABS_04-OPT2	1FM	399,749	312,714	09/25/2034
59023W	AD	0	MLML_06-FF1	MLML_06-FF1	1FM	2,082,719	2,082,081	08/25/2036
59980T	AA	4	MILL CITY	MORTGAGE LOAN TRUST RMBS 16-1	1FM	523,577	522,495	04/25/2057
61744C	NT	9	MORGAN	STANLEY ABS CAPITAL I MSAB_05-W2	1FM	3,840,162	3,800,256	02/25/2035
61744C	PK	6	MORGAN	STANLEY ABS CAPITAL I M ABS05-NC2	1FM	921,699	925,993	03/25/2035
61765N	AA	4	MORGAN	STANLEY REREMIC TRUST M MSMR_15-R	1FM	23,762	23,899	10/26/2046
61915R	AU	0	MORTGAGEIT	TRUST MHL_05-5 RMBS -5-A1	1FM	1,595,411	1,628,144	12/25/2035
61916B	AS	9	MORTGAGERE	PURCHASEAGREEMENT RMBS 20-1-A1	1FE	5,005,572	5,000,000	04/30/2022
64352V	LM	1	NCHET_05-3	ABS 2005-3 M4	1FM	1,144,678	1,070,594	07/25/2035
64352V	NY	3	NEW CENTURY	HOME EQUITY LOAN T ABS 5-C-A	1FM	444,864	444,645	12/25/2035
64830H	AA	2	NEW RESIDENTIAL	MORTGAGE LOAN RMBS PL2-A	1FM	5,431,491	5,142,989	02/25/2059
67112V	AL	9	OBX_19-INV2	RMBS 2-A11 144A	1FE	4,854,685	4,863,538	05/25/2049
67113A	AZ	3	ONSLWBAY	FINANCIALLLCOBX_1 RMBS -2A1A 14	1FM	1,275,620	1,274,114	10/25/2059
67113C	AE	6	OBX_20-INV1	RMBS -INV1 144A	1FE	1,131,089	1,120,687	05/25/2049
67113K	AJ	7	ONSLWBAY	FINANCIALLLCOBX_1 RMBS -2A1A 14	1FM	4,867,251	4,872,312	06/25/2059
67448W	BB	3	ONSLWBAY	FINANCIALLLCOBX_2 RMBS -2A1A 14	1FE	5,003,325	5,000,000	01/25/2060
676477	AA	0	OCEANVIEW	MORTGAGELoanTRUST RMBS 20-1-A1A	1FE	1,539,575	1,539,657	05/28/2050
68389F	GL	2	OOMLT_05-1	OOMLT_05-1	1FM	1,074,208	399,886	02/25/2035
71336W	AA	3	PEPAU_21	SENIORWHOLECMO21144A	1FE	798,289	800,590	01/16/2060
71337H	AB	3	PEPPER	RESIDENTIAL SECURITIES PEPR_17	1FE	10,616,186	10,528,958	03/10/2058
76110W	G3	4	RASC_04-KS10	ABS S10-M1	1FM	1,050,797	1,050,054	11/25/2034
76110W	YM	2	RESIDENTIAL	ASSET SECURITIES C RASC_04-K	1FM	1,870,045	1,748,506	06/25/2034
76112B	AM	2	RESIDENTIAL	ASSET MORTGAGE PRO RAMP_04-R	1FM	1,018,145	1,020,702	08/25/2034
76112B	TV	2	RAMP 2006-RS1	Ai3 ABS -RS6-M4	1FM	1,797,943	1,810,000	06/25/2035
76119C	AA	9	RMLT_20-1	RMBS 0-1-A1 144A	1FE	1,824,472	1,798,360	02/25/2024
76119H	AA	8	RESI_18-1A	ABS18-1A144A	1FE	968,590	972,491	11/10/2049
76119U	AA	9	RESIMAC	BASTILLE TRUST IN RESP RMBS NCA	1FE	3,635,973	3,689,035	09/05/2057
76120G	AA	7	RESIMACRESI_20-1A	RMBS 1A-A1A 144A	1FE	3,000,000	3,000,000	02/07/2052
76120L	AA	6	RESIMACPREMIERSERIESRESI_19	RMBS -2A-A1	1FE	6,735,527	6,739,571	02/10/2051
76120L	AB	4	RESIMACPREMIERSERIESRESI_19	RMBS 2A-A3U	1FE	2,491,000	2,500,000	02/10/2051
81747D	AK	5	SEQUIAMORTGAGETRUSTSEMT_18	RMBS H1-A10	1FM	634,532	634,500	02/25/2048
81747J	AA	4	SEQUIAMORTGAGETRUSTSEMT_18	RMBS 8-6-A1	1FM	464,986	463,372	07/25/2048
81747W	AG	2	SEQUIAMORTGAGETRUSTSEMT_18	CMO 18-7-A4	1FM	278,911	278,862	09/25/2048
85573A	AA	3	STARLL_20-1	RMBS_20-1-A1 144A	1FE	1,507,635	1,480,520	02/25/2050
85771K	AB	9	STATIONPLACESECURITIZATION	RMBS -WL1-B	1FE	2,499,945	2,500,000	06/25/2051
85771K	AC	7	STATIONPLACESECURITIZATION	RMBS 20-WL1	1FE	2,499,943	2,500,000	06/25/2051
86360L	AE	6	STRUCTURED	ASSET SECURITIES CO SASC_06-W	1FM	4,348,735	4,226,458	07/25/2036
881561	UJ	1	TERWIN	MORTGAGE TRUST TMT_05- TMT_05-8H	1FM	23,933	23,909	07/25/2035
88156P	AA	9	TMTS_06-7	TMTS_06-7	1FM	2,787,430	2,789,241	07/25/2037
88156T	AB	9	TERWIN	MORTGAGE TRUST TMTS_06- TMTS_06-9	1FM	1,762,957	1,746,488	10/25/2037
89172R	AA	3	TPMT_15-6	RMBS 156-A1 144A	1FM	359,848	356,094	04/26/2055
89172R	AR	6	TPMT_15-6	ABS -6-A1B 144A	1FM	364,390	360,814	04/25/2055
89173F	AA	8	TOWD POINT	MORTGAGE TRUST TPMT ABS 7-1-A	1FM	408,326	404,641	10/25/2056
89173U	AA	5	TWPT_17-4	ABS 7-4-A1 144A	1FM	3,760,705	3,541,832	06/25/2057
89175M	AA	1	TOWD POINT	MORTGAGE TRUST TPMT ABS18-314	1FM	12,591,771	11,638,916	05/25/2058
89177E	AA	7	TOWDPOINT	MORTGAGETRUSTTPMT ABS HY1-A1 14	1FM	2,966,050	2,960,753	10/25/2048
89177H	AA	0	TOWD POINT	MORTGAGE TRUST TPMT ABS HY2-A	1FM	6,322,851	6,331,752	05/25/2058
89177X	AA	5	TOWD POINT	MORTGAGE TRUST TPMT ABS Y3-A1	1FM	1,160,180	1,160,180	10/25/2059
89178B	AA	2	TOWD POINT	MORTGAGE TRUST TPMT WHOLECMO1	1FM	1,820,052	1,732,784	10/25/2059
92536P	AA	2	VERUS	SECURITIZATION TRUST VER RMBS 20-1	1FE	1,722,796	1,686,996	01/25/2060
92537H	AA	9	VERUS	SECURITIZATION TRUST VER RMBS INV2	1FE	1,701,302	1,663,241	07/25/2059
92537M	AA	8	VERUS_19-INV3	RMBS INV3-A1 144A	1FE	3,336,707	3,255,020	11/25/2059
92537T	AA	3	VERUSSECURITIZATIONTRUSTVER	RMBS INV1-A1	1FE	7,167,541	7,089,694	03/25/2060
92537U	AA	0	VERUSSECURITIZATIONTRUSTVER	RMBS 20-2-A1	1FE	8,234,828	8,157,851	05/25/2060
929227	4D	5	WAMU_03-AR6	CMO-03-AR6-A1	1FM	126,060	126,527	06/25/2033
94980G	BF	7	WFHE_04-2	WFHE_04-2	1FM	5,187,725	5,186,656	10/25/2034
95002F	AA	2	WELLS FARGO	MORTGAGE BACKED SE RMBS BS_1	1FM	971,005	958,276	09/25/2049
U7445H	AC	1	PSMC2018-1A	RMBS -1A-A3 144A	1FM	774,533	773,303	02/25/2048
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					289,915,161	283,918,063	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
04410R	AA	4	AHT_18-ASHF	SENIOR CMBS SHF-A 144A	1FM	671,602	704,836	04/15/2035
04410R	AG	1	ASHFORD	HOSPITALITY TRUST INC SENIORCMBS	1FM	4,195,238	4,500,000	04/15/2035
04410R	AJ	5	AHT_18-ASHF	SENIORCMBS18-ASHF144A	1FM	6,094,400	6,739,513	04/15/2035
054970	AA	6	BFLDT_19-DPLO	LCFSENIORCMBS19-DPLO144A	1FM	968,698	997,188	10/15/2034

**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 Lien 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
054970 AG 3	BFLDT_19-DPLO SUBCMBS19-DPLO144A.....		1FM.....	1,884,628	1,994,412	10/15/2034.....
05552E AA 8	BARCLAYSCOMMERCIALMORTGAGES SENIOR CMBS.....		1FM.....	3,883,300	3,793,668	08/15/2036.....
056054 AA 7	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM.....		1FM.....	10,095,598	10,008,880	10/15/2036.....
056054 AE 9	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS.....		1FM.....	1,895,024	1,898,596	10/15/2036.....
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A.....		1FM.....	4,940,440	4,941,594	11/15/2035.....
05607K AA 9	BXMT_17-FL1 SENIOR CMBS FL1-A 144A.....		1FE.....	3,764,985	3,772,790	06/15/2035.....
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST SUBCMBS18.....		1FM.....	4,651,051	4,988,347	06/15/2035.....
12433Y AA 5	BX_20-VKNG SENIOR CMBS NG-A 144A.....		1FE.....	1,750,347	1,750,000	10/15/2037.....
12434L AA 2	BXM_20-FL2 SENIOR CMBS -FL2-A 144A.....		1FE.....	5,269,688	5,269,688	02/16/2037.....
125282 AA 1	CGDBB COMMERCIAL MORTGAGE TRUS SENIOR CM.....		1FM.....	3,859,103	3,829,220	07/15/2032.....
12565D AA 1	CLNC_19-F1 SENIOR CMBS -FL1-A 144A.....		1FE.....	4,950,930	4,977,174	08/20/2035.....
23306G AA 5	DBGS_2018-BIOD SENIOR CMBS BIOD-A 144A.....		1FM.....	1,851,594	1,856,278	05/15/2035.....
23306G AC 1	DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18.....		1FM.....	1,832,980	1,848,620	05/15/2035.....
23306G AE 7	DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18.....		1FM.....	1,824,255	1,842,477	05/15/2035.....
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B SUBCMBS18.....		1FE.....	4,844,665	4,906,802	06/15/2033.....
36255C AA 7	GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS.....		1FE.....	1,099,283	1,101,455	11/21/2035.....
368306 AA 4	GBT_20-FLX SENIOR CMBS FLX-A.....		1FE.....	3,008,610	3,000,000	08/15/2037.....
432885 AA 9	HILTON USA TRUST HILT_18-ORL LCFSENIORCM.....		1FM.....	5,973,888	6,204,586	12/15/2034.....
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM.....		1FE.....	3,185,466	3,197,315	07/17/2034.....
44974A AA 5	IMT_17-APTS SENIOR CMBS TS-AF 144A.....		1FM.....	4,250,476	4,292,468	06/15/2034.....
46641J AW 6	JPMBB COMMERCIAL MORTGAGE SECU SENIOR CM.....		1FM.....	3,829,352	3,720,773	02/15/2047.....
50185V AA 1	LCCM_14-909 SENIOR CMBS -909-A 144A.....		1FM.....	3,011,322	3,020,409	05/15/2031.....
55352N AA 5	MSCCG_15-ALDR SENIOR CMBS ALDR-A1 144A.....		1FM.....	2,034,186	2,053,865	06/07/2035.....
59319W AA 9	MF1MULTIFAMILYHOUSINGMORTGA SENIOR CMBS.....		1FE.....	2,254,635	2,250,000	07/15/2035.....
69346T AA 2	PFPIILTDPPP_19-5 SENIOR CMBS 9-5-A 144A.....		1FE.....	1,534,625	1,517,175	04/14/2036.....
78485W AA 7	STARWOOD COMMERCIAL MORTGAGE T ABS19-FL1.....		1FE.....	10,764,252	10,782,844	07/15/2038.....
90205F AA 8	280PARKAVENUEMORTGAGETRUST SENIOR CMBS 8.....		1FM.....	6,487,785	6,503,030	09/15/2034.....
92257C AA 8	VCC_19-1 SENIOR CMBS 9-1-A 144A.....		1FE.....	785,177	777,225	03/25/2049.....
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM.....		1FE.....	5,105,335	4,989,509	10/25/2049.....
92257H AB 5	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS.....		1FE.....	3,556,976	3,570,065	10/01/2049.....
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO VCC_19-2.....		1FE.....	2,879,656	2,880,240	07/25/2049.....
92258V AA 5	VCC_17-2-AFL VCC_17-2.....		1FE.....	514,706	525,915	11/25/2047.....
92259B AA 8	VELOCITY COMMERCIAL CAPITAL VCC_18-2.....		1FE.....	4,363,755	4,297,193	10/26/2048.....
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM.....		1FE.....	6,030,659	5,956,508	02/25/2050.....
95001C AA 0	WELLSFARGOCOMMERCIALMORTGAG SENIOR CMBS.....		1FE.....	1,940,405	1,948,694	12/15/2034.....
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			141,839,075	143,209,352	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
001746 AN 6	AMERICAN MONEY MANAGEMENT CORP ABS16-18A.....		1FE.....	5,370,037	5,473,235	05/26/2031.....
001746 AQ 9	AMERICAN MONEY MANAGEMENT CORP MEZZANINA.....		1FE.....	1,952,532	2,000,000	05/26/2031.....
00175L AG 7	AMMC_14-14A SENIOR ABS 14-14AR 144A.....		1FE.....	4,463,204	4,497,188	07/25/2029.....
00832P AA 6	AFFIRMASSETSECURITIZATIONTR ABS 20-Z1-A.....		1FE.....	5,444,518	5,408,617	10/15/2024.....
008511 AA 5	AGLCLO7LTDAGL_20-7A ABS 7A-A1 144A.....		1FE.....	2,004,600	2,000,000	07/15/2031.....
03329F AA 2	ANCHORAGECREDITFUNDINGLTD ABS 0-15A-A 1.....		1FE.....	8,028,888	8,000,000	07/20/2031.....
03666L AA 0	ANTARESCLOANTR_20-1A ABS -1A-A1 144A.....		1FE.....	6,000,000	6,000,000	10/23/2031.....
03765P AL 7	APIDOS CLO APID_15-21A ABS15-21A144A.....		1FE.....	13,190,342	13,300,000	07/18/2027.....
04016D AJ 4	ARES CLO LTD ARES_16-41A ABS16-41A144A.....		1FE.....	9,951,650	9,994,612	01/15/2029.....
04016V AA 3	ARESCLTDARES_18-47A ABS18-47A144A.....		1FE.....	4,917,425	5,000,000	04/15/2030.....
05377R DG 6	AESOP ABS 19-1A-A 144A.....		1FE.....	8,186,456	7,998,882	03/20/2023.....
055328 AJ 7	BCC MIDDLE MARKET CLO 2018-1 L ABS 1A-A1.....		1FE.....	2,939,202	2,989,500	10/20/2030.....
056162 AQ 3	BABSN_15-1A SUBABS15-1A144A.....		1FE.....	6,835,094	7,000,000	01/20/2031.....
05682V AA 3	BAIN CAPITAL CREDIT CLO LTD BC SENIORABS.....		1FE.....	2,464,555	2,500,000	07/19/2031.....
06616P AA 5	BANKERSHEALTHCAREGROUPSECUR ABS 0-A-A 14.....		1FE.....	931,351	931,192	09/17/2031.....
07134Q AA 4	BATTALIONCLOLTDATLN_20-18A ABS -18A-A1.....		1FE.....	2,005,222	2,000,000	10/15/2032.....
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL5.....		1FM.....	837,266	823,212	06/28/2057.....
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1.....		1FM.....	3,839,676	3,701,795	10/28/2064.....
12510F AD 6	CGRECEIVABLESTRUSTCCG_19-2 ABS 9-2-C 14.....		2FE.....	2,438,971	2,399,502	03/15/2027.....
12547U AN 8	CIFC FUNDING LTD CIFC_15-5A SUB ABS_15-5.....		1FE.....	7,908,192	8,000,000	10/25/2027.....
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A ABS15-3A144A.....		1FE.....	3,952,492	4,000,000	04/19/2029.....
12550M AN 0	CIFC FUNDING LTD CIFC_15-3A MEZZANINABS1.....		1FE.....	3,826,284	4,000,000	04/19/2029.....
14311N AL 8	CARLYLE GLOBAL MARKET STRATEGI ABS 4A-A1.....		1FE.....	4,924,720	5,000,000	07/20/2032.....
14315N AF 7	CARMAXAUTOOWNERTRUSTCARMX_ABS_19-1-C.....		1FE.....	1,125,557	1,073,360	01/15/2025.....
15032E AA 7	CEDF_17-8A SENIOR ABS 17-8A 144A.....		1FE.....	7,951,032	7,992,734	10/17/2030.....
15033E AA 6	CEDARFUNDINGLTDCEDF_18-9A SENIORABS18-9A.....		1FE.....	2,949,414	3,000,000	04/20/2031.....
17181T AG 6	CIFCFUNDINGLTDCIFC_18-4A ABS18-4A144A.....		2FE.....	1,425,648	1,500,000	10/17/2031.....
20267U AB 5	CBSLT_16-B CBSLT_16-B.....		1FE.....	1,177,140	1,174,823	10/25/2040.....
254683 CE 3	DISCOVER CARD EXECUTION NOTE T ABS 8-A2.....		1FE.....	3,005,693	2,967,785	08/15/2025.....
25755T AG 5	DPABS_12-1A SENIOR ABS_17-1A-A2II 144A.....		2FE.....	974,484	974,809	07/25/2047.....
26244G AG 0	DRYDEN SENIOR LOAN FUND DRSLF_ABS_15-40.....		1FE.....	13,857,242	14,000,000	08/15/2031.....
26244K AS 5	DRYDEN SENIOR LOAN FUND DRSLF_MEZZANINA.....		1FE.....	2,889,237	3,000,000	04/15/2031.....
26249M AN 7	DRYDENSENIORLOANFUNDRLSLF_DRSLF_15-37A.....		1FE.....	987,507	995,800	01/15/2031.....
26249M AQ 0	DRYDENSENIORLOANFUNDRLSLF_MEZZANINABS15.....		1FE.....	8,796,321	9,000,000	01/15/2031.....
26251L AC 8	DRYDENSENIORLOANFUNDRLSLF_SENIOR ABS_18.....		1FE.....	983,984	1,000,000	04/18/2031.....
26829H AA 4	ECMCGROUPSTUDENTLOANTRUST ABS 0-2A-A 144.....		1FE.....	3,999,997	4,000,000	11/25/2069.....
289338 AB 1	ELMTRUSTMDCP_20-3A ABS -3A-A2 144A.....		1FE.....	4,172,931	4,163,301	08/20/2029.....
36319Q BM 3	GALAXY CLO LTD GALXY_15-19A ABS_15-19A A.....		1FE.....	992,151	998,000	07/24/2030.....
36320M AL 2	GALAXYCLOLTDGALXY_15-20A ABS15-20A144A.....		1FE.....	1,970,516	2,000,000	04/20/2031.....
36320U AC 4	GALAXYCLOLTDGALXY_18-27A SENIORABS18-271.....		1FE.....	985,002	1,000,000	05/16/2031.....

**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 Lien 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
36320W AL 0	GALAXYCLOLTDGALXY_15-21A SENIORABS15-21A		1FE	5,886,696	6,000,000	04/20/2031
36320W AN 6	GALAXYCLOLTDGALXY_15-21A ABS_15-21A BR 1		1FE	3,854,108	4,000,000	04/20/2031
37959P AA 5	GLOBALSCFINANCESRLSEACO_20 ABS 20-1A-A 1		1FE	9,048,146	9,054,466	10/17/2040
37959P AB 3	GLOBALSCFINANCESRLSEACO_20 ABS 20-1A-B 1		2FE	1,099,056	1,099,781	10/17/2040
37959P AC 1	GLOBALSCFINANCESRLSEACO_20 ABS_20-2-A 1		1FE	3,998,485	3,998,485	11/19/2040
38172H AA 2	GOLUB CAPITAL PARTNERS CLO LTD ABS 9-45A		1FE	4,664,539	4,700,000	10/20/2031
38172H AC 8	GOLUB CAPITAL PARTNERS CLO LTD ABS -45A		1FE	3,581,201	3,750,000	10/20/2031
38172H AE 4	GOLUB CAPITAL PARTNERS CLO LTD ABS 9-45A		1FE	1,570,866	1,700,000	10/20/2031
38522H AA 9	GRAND AVENUE CRE GACM_20-FL2 ABS -FL2-A		1FE	5,000,000	5,000,000	03/15/2035
40436T AL 0	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 6-A1R		1FE	8,945,235	9,000,000	01/20/2028
40436V AE 1	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-AR		1FE	3,934,416	4,000,000	05/06/2030
40436V AG 6	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-BR		1FE	3,104,912	3,175,000	05/06/2030
40439H AA 7	HINTT_20-A ABS_20-A-A 144A		1FE	999,873	999,848	10/09/2039
428041 AX 5	HERTZFLEETLEASEFUNDINGLP ABS 7-1-A2 144A		1FE	273,960	272,537	04/10/2031
43285H AA 6	HILTONGRANDVACATIONSTRUTH ABS 20-A-A 14		1FE	1,883,321	1,821,856	02/25/2039
43285H AB 4	HILTONGRANDVACATIONSTRUTH ABS 20-A-B 14		1FE	1,442,582	1,366,450	02/25/2039
43285H AC 2	HILTONGRANDVACATIONSTRUTH ABS 20-A-C 14		2FE	1,496,300	1,366,422	02/25/2039
43733R AA 2	HOMEPARTNERSOFAMERICATRUST ABS 0-1-A 144		1FE	13,101,656	12,820,874	07/17/2037
46591H AP 5	CHASEAUTOCREDITLINKEDNOTES ABS_20-1-C 1		1FE	2,001,830	2,002,433	01/25/2028
466365 AA 1	JACK IN THE BOX FUNDING LLC JA ABS 1A-A2		2FE	3,459,234	3,409,048	08/25/2049
466365 AB 9	JACK IN THE BOX FUNDING LLC JA ABS A-A2L		2FE	1,868,250	1,786,500	08/25/2049
50188Y AA 2	LCM_24A LCM_24A		1FE	992,804	1,000,043	03/20/2030
50189P AC 6	LCMLTDPARTNERSHIP LCM_25A ABS 25A-A 144A		1FE	1,973,956	1,994,000	07/20/2030
50190A AK 8	LCM_17A ABS -A1AR 144A		1FE	1,962,538	1,987,600	10/15/2031
52603J AA 8	LENDMARKFUNDINGTRUSTLFT_18- SENIORABS18-		1FE	9,233,794	8,999,706	04/20/2027
55400E AA 7	MVW_20-1A ABS -1A-A 144A		1FE	1,956,841	1,935,624	10/20/2037
55400E AB 5	MVW_20-1A ABS -1A-B 144A		1FE	495,965	483,896	10/20/2037
55400E AC 3	MVW_20-1A ABS -1A-C 144A		2FE	502,693	483,920	10/20/2037
55955L AA 0	MAGNETITECLOLDMAGNE_20-28A ABS 0-28A-A		1FE	1,000,314	1,000,000	10/25/2031
63941H AA 0	NAVIENTSTUDENTLOANTRUSTNAV ABS 20-DA-A 1		1FE	6,957,759	6,868,826	05/15/2069
64031M AB 6	NSLT_15-1A NSLT_15-1A		1FE	5,763,270	5,729,248	06/25/2051
64033D AB 4	NSLT_13-3A NSLT_13-3A		1FE	4,762,171	4,854,321	07/25/2047
64033F AB 9	NSLT_13-4A NSLT_13-4A		1FE	12,163,089	12,442,453	01/25/2047
64033N AB 2	NELS_14-5A NELS_14-5A		1FE	5,353,169	5,720,554	05/25/2049
64033Q AC 3	NELS_15-2A NELS_15-2A		1FE	9,789,495	10,290,847	05/25/2054
67575B AN 9	OCTAGON INVESTMENT PARTNERS XX MEZZANINA		1FE	5,929,524	6,000,000	10/20/2026
67590B AQ 3	OCT16_13-1A SENIORABS13-1AR144A		1FE	983,389	1,000,000	07/17/2030
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT_15		1FE	9,566,634	9,500,453	11/20/2028
68269L AA 4	ONEMAINFINANCIALISSUANCE TRU ABS_20-1-A		1FE	6,941,910	6,599,507	05/14/2032
68269L AC 0	OMFIT_20-1 ABS_20-1-C 144A		1FE	1,626,998	1,535,524	05/14/2032
70018A AA 8	PARK AVENUE INSTITUTIONAL ADVI ABS -2A-A		1FE	2,480,438	2,500,000	10/15/2032
70018A AC 4	PARK AVENUE INSTITUTIONAL ADVI ABS -2A-A		1FE	2,499,988	2,500,000	10/15/2032
74331C AA 6	PROGRESS RESIDENTIAL TRUST PRO ABS SFR1-		1FE	3,538,829	3,499,884	04/17/2037
78442G RA 6	SLMA ABS -9-A7A		1FE	6,690,791	6,775,682	01/25/2041
78447Y AD 4	SLMA_13-3 SLMA_13-3		1FE	894,670	1,007,945	09/25/2043
78469Q BA 9	SPS SERVICER ADVANCE RECEIVABL ABS -T1-D		2FE	1,000,355	1,000,337	10/15/2051
78469Q BB 7	SPS SERVICER ADVANCE RECEIVABL ABS -T2-A		1FE	7,934,059	8,002,733	10/15/2052
78469Q BC 5	SPS SERVICER ADVANCE RECEIVABL ABS -T2-B		1FE	1,487,409	1,501,240	10/15/2052
78469Q BD 3	SPS SERVICER ADVANCE RECEIVABL ABS -T2-C		1FE	1,856,592	1,875,844	10/15/2052
78469Q BE 1	SPS SERVICER ADVANCE RECEIVABL ABS -T2-D		2FE	1,486,153	1,506,696	10/15/2052
826525 AB 3	SIERRARECEIVABLESFUNDINGCOM ABS 0-2A-B 1		1FE	1,740,531	1,739,755	07/20/2037
826525 AC 1	SIERRARECEIVABLESFUNDINGCOM ABS 0-2A-C 1		2FE	1,130,781	1,118,747	07/20/2037
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4		1FE	179,439	178,999	11/25/2025
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4		1FE	1,320,984	1,308,769	11/25/2025
83608G AN 6	SOUND POINT CLO LTD SNDPT_13-1 SENIORABS		1FE	1,966,236	2,000,000	01/26/2031
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1 ABS_13-1A		1FE	1,911,974	2,000,000	01/26/2031
83610J AA 4	SOUND POINT CLO LTD SNDPT_18-1 SNDPT_18-		1FE	1,952,662	2,000,000	04/15/2031
85172M AA 2	SLFT_15-BA SLFT_15-BA		1FE	17,892,338	17,813,479	05/15/2028
85236K AD 4	STACKINFRASTRUCTUREISSUERLL ABS -1A-A2 1		1FE	6,920,838	6,875,000	08/25/2045
860444 AS 7	STEWART PARK CLO LTD STWRT_15- MEZZANINA		1FE	11,211,017	11,500,000	01/15/2030
86268H AA 6	STRTA_18-1A ABS 18-1A-A 144A		1FE	4,885,560	5,000,000	01/15/2031
87154E AU 4	SYMP_14-15A ABS 5A-AR2 144A		1FE	992,218	999,010	01/17/2032
87276V AA 3	TPG REAL ESTATE FINANCE ISSUER ABS -FL3		1FE	9,065,000	9,249,134	10/15/2034
87407R AA 4	TALADVANTAGE LCTAL_20-1A ABS -1A-A 144A		1FE	1,368,402	1,364,458	09/20/2045
88165G AG 5	TESLA AUTOLEASE TRUSTTESLA_1 ABS_19-A-D 1		2FE	1,130,986	1,094,805	01/20/2023
88315L AG 3	TEXTAINER MARINE CONTAINERSLT ABS 0-2A-A 1		1FE	1,255,806	1,254,628	09/20/2045
88315L AH 1	TEXTAINER MARINE CONTAINERSLT ABS 0-2A-B 1		2FE	439,350	439,950	09/20/2045
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		1FE	6,904,613	6,946,367	10/15/2027
88432G AQ 0	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		1FE	4,939,560	5,000,000	10/15/2027
89289E AA 2	TRALEECDOLDTRAL_19-6A ABS -6A-A1 144A		1FE	8,812,773	9,000,000	10/25/2032
89289E AC 8	TRAL2019-6A ABS TRAL-19-6A-AS_144A		1FE	994,437	998,046	10/25/2032
92258T AC 6	VELOCITY COMMERCIAL CAPITAL LO VCC_16-2		1FE	685,486	680,147	10/25/2046
92259B AD 2	VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1		1FE	720,193	711,228	10/26/2048
92912Q AB 2	VOYACLOLTDVOYA_14-3A VOYA_14-3A		1FE	845,086	845,156	07/25/2026
92913U AS 5	VOYA CLO LTD VOYA_15-3A MEZZANINABS14-1A		1FE	9,794,380	10,000,000	10/20/2031
92914X AN 9	VOYA CLO LTD VOYA_15-2A ABS_02-1 B1 144A		1FE	9,890,940	9,962,759	07/23/2027
92916W AA 7	ING INVESTMENT MANAGEMENT CLO SENIORABS1		1FE	16,708,790	17,000,000	04/25/2031

**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 Lien 10 of the Assets page)

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
92916W AC 3	ING INVESTMENT MANAGEMENT CLO ABS13-2A14.....			1FE.....	10,677,997	11,000,000	04/25/2031.....
92917A AA 4	VOYACLCLTDVOYA_18-1A ABS18-1A144A.....			1FE.....	2,939,901	3,000,000	04/19/2031.....
98875J AC 8	ZAIMATRIXCDOIZAIS_20-16A ABS 16A-A2 144.....			1FE.....	1,999,986	2,000,000	10/20/2031.....
84858@ AA 3	SPIRIT AIRLINES 2015-1 SECURED CORP BND.....			3PL.....	6,920,390	7,053,037	04/01/2023.....
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....				517,895,447	521,912,404	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....				1,293,492,220	1,290,785,033	XXX
Hybrid Securities - Issuer Obligations							
R57779 BC 4	DNB BANK ASA DNB NOR BANK ASA.....			2FE.....	9,219,600	10,956,550	01/01/9999.....
4299999	Hybrid Securities - Issuer Obligations.....				9,219,600	10,956,550	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities							
857477 AX 1	STATE STREET CORP STATE STREET CORP.....			2FE.....	4,109,805	4,658,000	05/15/2028.....
86788L AA 8	SUNTRUST CAP III SUNTRUST CAPITAL III.....			2FE.....	22,579,461	24,075,000	03/15/2028.....
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities.....				26,689,266	28,733,000	XXX
4899999	Total - Hybrid Securities.....				35,908,866	39,689,550	XXX
Bank Loans - Unaffiliated Acquired							
BME2L7 81 3	CTL LOGISTICS SA SENIOR SECURED TERM NOT.....			6*.....	1,324,360	1,324,360	06/30/2021.....
BME2P8 WS 1	STADCO LA LLC SECUREDREVOLVELOAN.....			2.....	8,042,325	8,042,325	05/01/2023.....
16384Y AF 4	CHEMOURS COMPANY LLC SECUREDTERMLOAN.....			3FE.....	2,990,513	3,086,896	04/03/2025.....
24702N BE 9	DELL INTERNATIONAL LLC SECURED TERM LOAN.....			2FE.....	1,974,619	1,950,718	09/19/2025.....
29362L AH 7	ENTEGRIS INC SECURED TERM LOAN.....			2FE.....	3,338,455	3,341,412	11/06/2025.....
43289D AH 6	HILTON WORLDWIDE FINANCE LLC SECURED TER.....			2FE.....	4,945,468	5,120,684	06/22/2026.....
52729K AP 1	LEVEL 3 FINANCING INC SECURED TERM LOAN.....			3FE.....	7,822,633	8,092,244	03/01/2027.....
59501N AJ 8	MICROCHIP TECHNOLOGY INCORPORA SECUREDTE.....			2FE.....	4,744,199	4,773,359	05/29/2025.....
68371Y AJ 2	OPEN TEXT CORP SECUREDTERMLOAN.....			2FE.....	7,183,264	7,233,672	05/30/2025.....
81683U AN 7	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED.....			2FE.....	4,344,853	4,424,790	07/08/2024.....
87823Q AR 5	TECH DATA CORP SECURED TERM LOAN.....			2FE.....	250,208	250,174	06/30/2025.....
88233F AK 6	VISTRA OPERATIONS COMPANY LLC SECUREDTER.....			2FE.....	981,041	989,075	12/31/2025.....
91136E AJ 4	UNITED RENTALS INC. SECUREDTERMLOAN.....			2FE.....	7,802,431	7,814,010	10/31/2025.....
91359H AP 3	UNIVERSAL HEALTH SERVICES INC SECUREDTER.....			2FE.....	4,887,938	4,901,284	10/31/2025.....
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU.....			3FE.....	3,961,364	4,079,833	05/30/2025.....
6199999	Unaffiliated Bank Loans - Acquired.....				64,593,671	65,424,836	XXX
6299999	Total - Unaffiliated Bank Loans.....				64,593,671	65,424,836	XXX
Totals							
6399999	Total - Issuer Obligations.....				508,969,683	504,490,085	XXX
6499999	Total - Residential Mortgage-Backed Securities.....				1,468,239,852	1,428,747,324	XXX
6599999	Total - Commercial Mortgage-Backed Securities.....				141,839,075	143,209,352	XXX
6699999	Total - Other Loan-Backed and Structured Securities.....				604,662,517	610,098,468	XXX
6999999	Total - Unaffiliated Bank Loans.....				64,593,671	65,424,836	XXX
7099999	Subtotal - Bonds.....				2,788,304,797	2,751,970,065	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred							
26433C 3# 0	DUFF & PHELPS UTILITIES INCOME DUFF & PH.....			1FE.....	6,000,000	6,000,000	.....
26433C 4# 9	DUFF & PHELPS UTILITIES INCOME DUFF & PH.....			1FE.....	6,000,000	6,000,000	.....
7199999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred.....				12,000,000	12,000,000	XXX
7399999	Total - Preferred Stocks.....				12,000,000	12,000,000	XXX
8099999	Total - Preferred and Common Stock.....				12,000,000	12,000,000	XXX
Short-Term Invested Assets (Schedule DA Type)							
000000 00 0	HEWLETT PACKARD ENTERPRISE CO SENIOR COR.....				2,999,949	2,985,554	03/12/2021.....
000000 00 0	IBM CREDIT LLC SENIOR CORP BND.....				3,501,834	3,501,555	11/30/2020.....
000000 00 0	UNITED STATES TREASURY TBILLCASH.....				147,988,429	147,988,429	10/29/2020.....
000000 00 0	UNITED STATES TREASURY TREASURY BILL.....				159,985,531	159,985,531	11/05/2020.....
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....				314,475,743	314,461,069	XXX
Cash (Schedule E Part 1 Type)							
000000 00 0	JP MORGAN.....				51,956,564	51,956,564	.....
9099999	Total - Cash (Schedule E Part 1 Type).....				51,956,564	51,956,564	XXX
Cash Equivalents (Schedule E Part 2 Type)							
313384 L7 2	FHLB INDIANAPOLIS PP AGENCYCASH.....				147,093,227	147,093,227	10/23/2020.....
313384 Q3 6	FHLB INDIANAPOLIS PP AGENCYCASH.....				129,984,653	129,984,653	11/20/2020.....
912796 2T 5	UNITED STATES TREASURY TBILLCASH.....				101,292,616	101,292,616	10/29/2020.....
912796 4S 5	UNITED STATES TREASURY TBILLCASH.....				215,577,049	215,577,049	11/17/2020.....
912796 TP 4	UNITED STATES TREASURY TREASURY BILL.....				89,891,883	89,891,883	11/05/2020.....
4812C0 66 2	JPMORGAN CHASE BANK NA STIFFUND.....				958,314	958,314	.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....				684,797,742	684,797,742	XXX
Other Assets							
000000 00 0	Derivatives.....				1,202,436	1,202,436	.....
9299999	Total - Other Assets.....				1,202,436	1,202,436	XXX
9999999	Totals.....				3,852,737,282	3,816,387,876	XXX

General Interrogatories:

- The activity for the year: Fair Value \$....666,131,975 Book/Adjusted Carrying Value \$....657,588,089
- Average balance for the year: Fair Value \$....3,680,284,805 Book/Adjusted Carrying Value \$....3,660,631,630

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 of 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.....	Charlotte, NC.....				(285,211)	154,164	(103,276,878)	XXX
Bank of New York Mellon, NA.....	New York, NY.....				(1,855,485)	(856,198)	(641,368)	XXX
Barclays Bank PLC.....	New York, NY.....		393	2,133	3,000,937	3,000,783	3,000,633	XXX
Bayerische Landesbank.....	New York, NY.....		17,618	2,730	5,371,000	5,371,000	5,371,000	XXX
Canadian Imperial Bank of Commerce.....	New York, NY.....			21			4,692,000	XXX
Citibank, NA.....	Nassau, BS.....			9,507	52,875,492	21,593,633	52,855,981	XXX
Citibank, NA.....	New York, NY.....				(16,084,136)	(6,404,357)	(12,492,000)	XXX
Credit Industriel et Commercial SA.....	New York, NY.....		1,928	125	3,000,000	3,000,000	3,000,000	XXX
Credit Suisse AG.....	New York, NY.....		58,126	16,131	22,443,023	22,468,621	22,493,394	XXX
DNB NOR Bank.....	New York, NY.....			21,212	2,185,601	2,189,319	2,192,961	XXX
Federal Home Loan Bank.....	Atlanta, GA.....				1,591,250	2,208,100	2,208,105	XXX
Federal Home Loan Bank.....	Boston, MA.....				757,259	777,664	605,780	XXX
Federal Home Loan Bank.....	Pittsburgh, PA.....				3,962,971	583,449	3,838,762	XXX
Fifth Third Bank.....	Cincinnati, OH.....				82,910,239	67,922,825	52,931,088	XXX
First National Bank of Charlotte.....	Charlotte, NC.....				50,542,159	50,570,061	50,570,061	XXX
JPMorgan Chase Bank, NA.....	London, UK.....				744,589	3,958,307	8,725,591	XXX
JPMorgan Chase Bank, NA.....	New York, NY.....				2,510,210,970	2,103,004,777	2,308,755,361	XXX
Landesbank Baden Wuert Temberg.....	New York, NY.....		1,871		4,800,000			XXX
Mitsubishi UFJ Trust and Banking.....	New York, NY.....		1,579	734		6,500,000	6,500,000	XXX
Mizuho Bank Ltd.....	New York, NY.....		6,244	5,246	11,750,000	19,251,569	19,251,291	XXX
Natixis.....	New York, NY.....		139,129	60,634	21,768,970	5,778,076	5,787,003	XXX
Norinchukin Bank.....	New York, NY.....		4,255	2,833	10,500,000	12,000,000	12,000,000	XXX
PNC Bank.....	Pittsburgh, PA.....				97,194,306	73,847,333	70,848,139	XXX
RBS Citizens.....	Mount Vernon, KY.....				71,299,796	3,209		XXX
Skandinaviska Enskilda Banken.....	New York, NY.....		101,421		10,302,450			XXX
Societe Generale.....	New York, NY.....		2,176		1,650,014			XXX
Standard Chartered Bank.....	New York, NY.....		(1,495)	70,051	6,966,763	8,978,797	11,368,160	XXX
Sumitomo Mitsui Banking Corp.....	New York, NY.....		10,667	1,074	12,000,000	7,500,000	5,500,000	XXX
Svenska Handelsbanken.....	New York, NY.....			192,098	28,500,841	28,500,720	28,499,672	XXX
The Northern Trust Company.....	Chicago, IL.....				32,312,873	43,188,223	19,450,792	XXX
US Bank.....	Minneapolis, MN.....				4,862,391	3,526,946	(43,655,471)	XXX
Wells Fargo Bank.....	Raleigh, NC.....				1,275,025	1,995,362	1,427,319	XXX
Westpac Banking Corporation.....	New York, NY.....		(204)	6,018		12,200,057	12,200,052	XXX
0199999. Total Open Depositories.....	XXX	XXX	343,707	390,548	3,036,554,087	2,502,812,440	2,554,007,428	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	343,707	390,548	3,036,554,087	2,502,812,440	2,554,007,428	XXX
0599999. Total Cash.....	XXX	XXX	343,707	390,548	3,036,554,087	2,502,812,440	2,554,007,428	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY TBILLCASH.....		07/16/2020.....	0.130	10/15/2020.....	34,998,605		25,253
	UNITED STATES TREASURY TBILLCASH.....		09/22/2020.....	0.101	10/29/2020.....	101,292,616		14,704
	UNITED STATES TREASURY TBILLCASH.....		08/21/2020.....	0.105	11/19/2020.....	33,745,735		3,453
	UNITED STATES TREASURY TBILLCASH.....		09/08/2020.....	0.086	10/06/2020.....	99,998,805		16,053
	UNITED STATES TREASURY TBILLCASH.....		09/30/2020.....	0.082	11/17/2020.....	215,827,021		4,535
	UNITED STATES TREASURY TBILLCASH.....		08/25/2020.....	0.088	11/24/2020.....	9,998,687		875
	UNITED STATES TREASURY TREASURY BILL.....		09/09/2020.....	0.093	11/05/2020.....	160,185,760		19,131
	UNITED STATES TREASURY TBILLCASH.....		09/08/2020.....	0.101	12/03/2020.....	217,658,090		22,358
0199999.	U.S. Government Bonds - Issuer Obligations.....					873,705,319	0	106,362
0599999.	Total - U.S. Government Bonds.....					873,705,319	0	106,362
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.....		09/25/2020.....	0.075	10/23/2020.....	147,093,227		1,847
	FHLB INDIANAPOLIS PP AGENCYCASH.....		09/25/2020.....	0.085	11/20/2020.....	129,984,653		1,841
2599999.	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					277,077,880	0	3,688
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					277,077,880	0	3,688
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
QE14	ENBRIDGE(US)INC CPCASH.....		09/11/2020.....	0.240	11/20/2020.....	9,996,666		1,133
	INTERCONTINENTAL EXCHANGE INC CPCASH.....		08/19/2020.....	0.310	11/18/2020.....	1,999,173		723
	PACIFICLIFESHORTTERMFOUNDIN CPCASH.....		07/20/2020.....	0.220	10/16/2020.....	1,999,817		880
	FEDERATION DES CAISSES DESJARD SENIOR CO.....		09/28/2020.....	0.598	10/30/2020.....	4,002,452	4,189	(100)
	SUNCOR ENERGY INC CPCASH.....		07/29/2020.....	0.440	10/27/2020.....	2,016,359		1,553
	SUNCOR ENERGY INC CPCASH.....		08/04/2020.....	0.430	11/02/2020.....	1,999,235		2,936
	ASB FINANCE LTD (LONDON BRANCH CPCASH.....		09/03/2020.....	0.175	12/02/2020.....	3,848,840		505
	AUSTRALIA AND NEW ZEALAND BANK SENIOR CO.....		09/28/2020.....	0.563	11/09/2020.....		(56)	(104)
	BNZ INTERNATIONAL FUNDING LTD CPCASH.....		08/17/2020.....	0.180	11/05/2020.....	1,999,650		947
	ELECTRICITE DE FRANCE SA CPCASH.....		09/29/2020.....	0.240	12/28/2020.....	5,996,480		40
	GE CAPITAL INTERNATIONAL FUNDI SENIOR CO.....		09/28/2020.....	2.342	11/15/2020.....	2,869,904	25,331	(153)
UBS AG LONDON BRANCH SENIOR CORP BND 144.....		09/28/2020.....	0.726	12/01/2020.....		(50)	(104)	
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					36,728,576	29,414	8,256
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					36,728,576	29,414	8,256
Total Bonds								
7699999.	Subtotals - Issuer Obligations.....					1,187,511,776	29,414	118,306
8399999.	Subtotals - Bonds.....					1,187,511,776	29,414	118,306
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V	54 2 FIRST AMERICAN TREASURY OBLIG CLASS Z.....		09/28/2020.....			6,509,773		25,645
665279	87 3 NORTHERN INSTITUTIONAL TREASUR.....		09/30/2020.....			48,677,323		71,956
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					55,187,096	0	97,601
All Other Money Market Mutual Funds								
4812C0	66 2 JPMORGAN CHASE BANK NA STIFFUND.....		09/30/2020.....			844,872,247		887,013
608919	71 8 FEDERATED GOVT FEDERATED GOVERNMENT OBLI.....		09/30/2020.....			17,314,226		79,906
000000	00 0 USBANKMONEYMARKETITC2 STIFFUND.....		09/30/2020.....			4,493,127		75,696
8699999.	Total - All Other Money Market Mutual Funds.....					866,679,600	0	1,042,615
8899999.	Total - Cash Equivalents.....					2,109,378,472	29,414	1,258,522