

QUARTERLY STATEMENT

OF THE

**BRIGHTHOUSE LIFE INSURANCE
COMPANY**

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

**FOR THE QUARTER
ENDED JUNE 30, 2020**

LIFE AND ACCIDENT AND HEALTH

2020



LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2020
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Web Site Address www.brighthousefinancial.com

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

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

OFFICERS

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

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

OTHER

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

DIRECTORS OR TRUSTEES

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

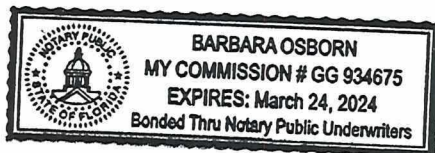
State of Florida
County of Hillsborough } SS

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 Morgan
JANET MARIE MORGAN
Vice President and Treasurer

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



Barbara Osborn
Notary for Dumais & Morgan

- 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.....	44,945,658,535		44,945,658,535	43,796,059,755
2. Stocks:				
2.1 Preferred stocks.....	90,016,570		90,016,570	318,763,163
2.2 Common stocks.....	439,831,892	3,368,662	436,463,230	632,999,748
3. Mortgage loans on real estate:				
3.1 First liens.....	11,184,040,856		11,184,040,856	11,532,168,337
3.2 Other than first liens.....	41,321,572		41,321,572	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).....	1,755,583		1,755,583	2,080,477
5. Cash (\$.....3,674,860,286), cash equivalents (\$.....2,598,916,345) and short-term investments (\$.....3,394,594,744).....	9,668,371,375		9,668,371,375	3,224,105,611
6. Contract loans (including \$.....0 premium notes).....	791,250,842		791,250,842	875,082,900
7. Derivatives.....	5,678,037,568		5,678,037,568	2,899,793,515
8. Other invested assets.....	2,502,399,192	2,801,993	2,499,597,199	2,556,662,503
9. Receivables for securities.....	89,589,869		89,589,869	2,056,173
10. Securities lending reinvested collateral assets.....			0	
11. Aggregate write-ins for invested assets.....	173,785,026	0	173,785,026	18,164,248
12. Subtotals, cash and invested assets (Lines 1 to 11).....	75,606,058,880	6,170,655	75,599,888,225	65,899,254,855
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	470,635,805	191,811	470,443,994	502,497,467
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	78,764,713	7,585,091	71,179,622	62,330,789
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	58,439,299		58,439,299	60,492,344
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	433,562,778		433,562,778	342,897,082
16.2 Funds held by or deposited with reinsured companies.....	3,605,848		3,605,848	2,340,736
16.3 Other amounts receivable under reinsurance contracts.....	274,983,527		274,983,527	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.....	2,285,053,015	1,645,165,827	639,887,188	639,632,432
19. Guaranty funds receivable or on deposit.....	14,737,209		14,737,209	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.....	47,265,081		47,265,081	663,619,032
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	37,645,142	1,217,796	36,427,346	36,729,501
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	79,310,751,297	1,660,331,180	77,650,420,117	69,047,151,443
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	103,604,340,150		103,604,340,150	108,398,002,632
28. Total (Lines 26 and 27).....	182,915,091,447	1,660,331,180	181,254,760,267	177,445,154,075

DETAILS OF WRITE-INS

1101. Cash collateral pledged on derivatives.....	132,759,935		132,759,935	128,948
1102. Deposits in connection with investments.....	41,025,091		41,025,091	18,035,300
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).....	173,785,026	0	173,785,026	18,164,248
2501. Receivable from third party administrator.....	28,712,324		28,712,324	30,642,464
2502. Miscellaneous.....	8,932,818	1,217,796	7,715,022	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).....	37,645,142	1,217,796	36,427,346	36,729,501

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....48,227,505,683 less \$.....0 included in Line 6.3 (including \$.....21,803,696 Modco Reserve).....	48,227,505,683	41,992,469,159
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	64,716,083	69,782,106
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	3,448,639,366	2,500,647,102
4. Contract claims:		
4.1 Life.....	254,438,655	170,908,854
4.2 Accident and health.....	765,279	697,355
5. Policyholders' dividends/refunds to members \$....(12,104,259) and coupons \$.....0 due and unpaid.....	(12,104,259)	(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).....	5,900,400	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 \$.....0 accident and health premiums.....	2,397,409	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 \$....2,084,105 assumed and \$....649,034,169 ceded.....	651,118,274	1,226,737,730
9.4 Interest Maintenance Reserve.....	363,907,587	371,085,046
10. Commissions to agents due or accrued - life and annuity contracts \$....83,628,902, accident and health \$.....0 and deposit-type contract funds \$.....0.....	83,628,902	88,230,257
11. Commissions and expense allowances payable on reinsurance assumed.....	28,747,307	28,340,240
12. General expenses due or accrued.....	19,394,825	42,539,203
13. Transfers to Separate Accounts due or accrued (net) (including \$....(468,144,612) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(372,785,513)	(273,964,859)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	16,941,722	22,300,906
15.1 Current federal and foreign income taxes, including \$....11,578,724 on realized capital gains (losses).....	75,048,939	71,848,134
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	3,074,556	3,553,161
17. Amounts withheld or retained by reporting entity as agent or trustee.....	1,325,173	5,280,647
18. Amounts held for agents' account, including \$....166,494 agents' credit balances.....	166,494	283,134
19. Remittances and items not allocated.....	110,673,762	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.....	751,735,762	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.....	177,281,851	178,128,616
24.04 Payable to parent, subsidiaries and affiliates.....	71,193,093	94,417,517
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	7,637,279,976	6,140,144,503
24.08 Derivatives.....	2,328,681,190	2,496,380,997
24.09 Payable for securities.....	132,728,428	103,441,327
24.10 Payable for securities lending.....	3,674,418,771	3,075,056,528
24.11 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	4,190,745,550	1,356,499,141
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	71,937,565,265	60,638,907,494
27. From Separate Accounts statement.....	102,540,611,296	108,059,912,840
28. Total liabilities (Lines 26 and 27).....	174,478,176,561	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).....	954,634,179	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 \$....1,063,728,854 in Separate Accounts Statement).....	6,701,583,706	8,671,333,741
38. Totals of Lines 29, 30 and 37.....	6,776,583,706	8,746,333,741
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	181,254,760,267	177,445,154,075

DETAILS OF WRITE-INS

2501. Cash collateral received on derivatives.....	4,090,084,159	1,273,460,393
2502. Miscellaneous.....	69,597,364	61,961,934
2503. Derivative instruments expense payable.....	31,064,027	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).....	4,190,745,550	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.....	3,497,948,708	3,507,212,059	7,150,081,733
2. Considerations for supplementary contracts with life contingencies.....	107,772,153	112,553,956	214,463,854
3. Net investment income.....	1,352,989,885	1,455,545,598	2,885,972,755
4. Amortization of Interest Maintenance Reserve (IMR).....	11,890,296	7,760,987	11,171,549
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	685,321,804	(707,915,430)	(1,126,470,128)
6. Commissions and expense allowances on reinsurance ceded.....	96,340,130	96,750,190	188,869,794
7. Reserve adjustments on reinsurance ceded.....	(83,299,685)	(126,231,529)	(291,555,859)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,089,705,987	1,124,625,169	2,322,714,795
8.2 Charges and fees for deposit-type contracts.....	19,375	66,969	141,246
8.3 Aggregate write-ins for miscellaneous income.....	284,567,943	285,166,981	573,701,466
9. Totals (Lines 1 to 8.3).....	7,043,256,596	5,755,534,950	11,929,091,205
10. Death benefits.....	458,792,803	350,206,695	565,870,578
11. Matured endowments (excluding guaranteed annual pure endowments).....	266,892	338,206	839,780
12. Annuity benefits.....	1,292,158,469	1,352,830,831	2,593,570,942
13. Disability benefits and benefits under accident and health contracts.....	5,039,187	5,280,651	9,116,005
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	4,249,428,902	5,091,136,910	10,467,483,610
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	65,599,315	57,125,503	111,631,473
18. Payments on supplementary contracts with life contingencies.....	63,386,218	57,091,563	116,099,683
19. Increase in aggregate reserves for life and accident and health contracts.....	6,229,970,501	(198,559,616)	(1,069,401,614)
20. Totals (Lines 10 to 19).....	12,364,642,287	6,715,450,743	12,795,210,457
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	373,654,587	360,846,354	731,247,128
22. Commissions and expense allowances on reinsurance assumed.....	39,299,244	55,202,096	109,876,819
23. General insurance expenses and fraternal expenses.....	546,281,372	572,643,754	1,122,805,926
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	29,359,334	23,321,426	51,419,000
25. Increase in loading on deferred and uncollected premiums.....	(13,361)	801,587	184,235
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,698,636,048)	(2,212,161,280)	(4,538,121,174)
27. Aggregate write-ins for deductions.....	(232,467,548)	(375,820,352)	(454,600,883)
28. Totals (Lines 20 to 27).....	11,422,119,867	5,140,284,328	9,818,021,508
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	(4,378,863,271)	615,250,622	2,111,069,697
30. Dividends to policyholders and refunds to members.....	2,366,283	2,223,564	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).....	(4,381,229,554)	613,027,058	2,105,967,102
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(7,474,595)	(537,336)	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).....	(4,373,754,959)	613,564,394	2,065,885,502
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....10,325,944 (excluding taxes of \$.....1,252,780 transferred to the IMR).....	1,235,575,591	(856,921,794)	(991,438,455)
35. Net income (Line 33 plus Line 34).....	(3,138,179,368)	(243,357,400)	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).....	(3,138,179,368)	(243,357,400)	1,074,447,047
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....787,425,166.....	2,743,924,683	115,309,466	650,118,246
39. Change in net unrealized foreign exchange capital gain (loss).....	(19,875,264)	6,346,692	28,387,472
40. Change in net deferred income tax.....	694,786,941	69,528,722	(359,477,050)
41. Change in nonadmitted assets.....	(237,721,505)	(280,745,011)	(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.....	46,829,447	(287,150,044)	(418,376,492)
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(20,152,282)	11,000,000	(148,953,539)
47. Other changes in surplus in Separate Accounts Statement.....	40,317,258	28,447,857	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.....	(37,945,267)	(38,076,133)	(76,152,267)
52. Dividends to stockholders.....	(300,000,000)	0	0
53. Aggregate write-ins for gains and losses in surplus.....	(1,241,734,678)	(552,043,944)	(242,190,442)
54. Net change in capital and surplus (Lines 37 through 53).....	(1,969,750,035)	(759,069,795)	2,015,506,281
55. Capital and surplus as of statement date (Lines 36 + 54).....	6,776,583,706	5,971,757,665	8,746,333,741
DETAILS OF WRITE-INS			
08.301. Management and service fee income.....	205,794,050	216,842,415	438,425,038
08.302. Rider benefits.....	28,432,470	23,146,285	47,125,844
08.303. Miscellaneous.....	27,441,004	20,298,075	40,057,838
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	22,900,419	24,880,206	48,092,746
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	284,567,943	285,166,981	573,701,466
2701. Reserves transferred under reinsurance agreements.....	(344,319,744)	(455,530,265)	(919,476,297)
2702. Interest credited to reinsurers.....	63,720,791	331,654,157	350,134,226
2703. Realized gain/(loss) on funds withheld on derivatives.....	40,335,341	(265,175,094)	88,796,776
2798. Summary of remaining write-ins for Line 27 from overflow page.....	7,796,064	13,230,850	25,944,412
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(232,467,548)	(375,820,352)	(454,600,883)
5301. Unrealized change on funds withheld on derivatives.....	(1,241,734,678)	(552,043,944)	(458,194,853)
5302. Revised AG 43 Expense Allowance Impact.....	0	0	228,788,194
5303. Prior period adjustments.....	0	0	(12,783,783)
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(1,241,734,678)	(552,043,944)	(242,190,442)

Statement as of June 30, 2020 of the **BrightHouse Life Insurance Company**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,932,657,149	3,578,803,072	7,320,254,386
2. Net investment income.....	1,277,022,581	1,348,279,758	2,738,470,470
3. Miscellaneous income.....	1,920,503,423	877,310,174	2,666,219,419
4. Total (Lines 1 through 3).....	7,130,183,153	5,804,393,004	12,724,944,275
5. Benefit and loss related payments.....	7,053,675,215	6,753,670,500	13,848,388,611
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,765,719,521)	(2,300,819,501)	(4,431,722,171)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	450,785,015	627,546,637	1,538,405,106
8. Dividends paid to policyholders.....	2,240,818	2,265,375	7,118,142
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	(2,383,643)	(391,393)	(2,890,867)
10. Total (Lines 5 through 9).....	5,738,597,884	5,082,271,618	10,959,298,821
11. Net cash from operations (Line 4 minus Line 10).....	1,391,585,269	722,121,386	1,765,645,454
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	2,398,413,073	6,781,694,743	10,188,328,878
12.2 Stocks.....	253,569,815	30,747,047	110,478,362
12.3 Mortgage loans.....	609,751,145	352,720,839	1,104,595,678
12.4 Real estate.....	783,410	938,203	1,514,410
12.5 Other invested assets.....	101,918,778	200,316,280	364,092,044
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	8,503,038	2,064,718	8,869,318
12.7 Miscellaneous proceeds.....	2,844,773,929	83,477,403	(627,512,412)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	6,217,713,188	7,451,959,233	11,150,366,278
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	3,454,680,819	5,562,189,066	10,298,717,304
13.2 Stocks.....	42,628,855	105,023,030	95,123,881
13.3 Mortgage loans.....	271,677,102	1,106,734,950	1,766,325,655
13.4 Real estate.....			
13.5 Other invested assets.....	275,199,300	212,113,836	440,086,016
13.6 Miscellaneous applications.....	(2,131,415,615)	1,102,957,766	275,493,617
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,912,770,461	8,089,018,648	12,875,746,473
14. Net increase or (decrease) in contract loans and premium notes.....	(83,832,058)	(74,324,254)	(126,367,740)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	4,388,774,785	(562,735,161)	(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.....	947,992,264	(31,712,096)	(81,984,454)
16.5 Dividends to stockholders.....	300,000,000	0	0
16.6 Other cash provided (applied).....	515,913,446	(477,002,403)	(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).....	663,905,710	(97,044,499)	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).....	6,444,265,764	62,341,726	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).....	9,668,371,375	2,953,575,791	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	Reinsurance settlement to premiums ceded, asset in kind transfer.....	292,537,793	0	0
20.0003	Death Benefits, asset in kind transfer.....	209,955,578	0	0
20.0004	Security exchanges.....	177,219,806	155,709,011	398,363,774
20.0005	Other invested assets underlying asset sold and reinvested.....	104,388,714	8,507,827	17,782,011
20.0006	Bonds, asset in kind transfer.....	98,417,056	0	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.....	20,422,779	0	0
20.0010	Rider Benefits, asset in Kind transfer.....	17,233,653	0	0
20.0011	Capitalized interest on bonds.....	15,587,388	16,520,856	32,246,319
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	33,997,588	50,320,088
20.0017	Joint venture distribution paid in the form of securities.....	0	13,365,274	22,913,299
20.0018	Prior period adjustments.....	0	0	16,182,003
20.0019	Prior period adjustments tax.....	0	0	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.....	1,050,324,357	1,101,369,695	2,190,587,984
3. Ordinary individual annuities.....	3,081,473,792	2,659,911,443	5,390,435,188
4. Credit life (group and individual).....			
5. Group life insurance.....			
6. Group annuities.....	87,150,212	78,617,910	147,795,611
7. A&H - group.....	370,520	525,711	880,091
8. A&H - credit (group and individual).....			
9. A&H - other.....	103,879,590	105,826,670	219,314,760
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	4,323,198,471	3,946,251,429	7,949,013,634
12. Fraternal (Fraternal Benefit Societies Only).....			
13. Subtotal (Lines 11 through 12).....	4,323,198,471	3,946,251,429	7,949,013,634
14. Deposit-type contracts.....	434,107	1,292,758	2,724,842
15. Total (Lines 13 and 14).....	4,323,632,578	3,947,544,187	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:

	<u>SSAP Number ⁽¹⁾</u>	<u>Financial Statement Page</u>	<u>Financial Statement Line Number</u>	<u>For the Six Months Ended June 30, 2020</u>	<u>For the Year Ended December 31, 2019</u>
Net income (loss), DE SAP				\$ (3,138,179,368)	\$ 1,074,447,047
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				<u>\$ (3,138,179,368)</u>	<u>\$ 1,074,447,047</u>
				June 30, 2020	December 31, 2019
Statutory capital and surplus, DE SAP				\$ 6,776,583,706	\$ 8,746,333,741
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				<u>\$ 6,776,583,706</u>	<u>\$ 8,746,333,741</u>

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

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

(1) No significant change.

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

(3-5) No significant change.

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

(7-13) No significant change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

No significant change.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

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 six months ended June 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 six months ended June 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 June 30, 2020, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.
- (4) At June 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 | \$ | 28,919,301 |
| 2. 12 Months or Longer | \$ | 13,835,231 |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| 1. Less than 12 Months | \$ | 882,963,672 |
| 2. 12 Months or Longer | \$ | 370,480,740 |
- (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.

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral received

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

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

1.	Securities Lending	Fair Value
	Open ⁽¹⁾	\$ 1,288,780,636
	30 days or less	2,012,406,027
	31 to 60 days	115,112,375
	61 to 90 days	258,047,963
	Greater than 90 days	—
	Sub Total	<u>\$ 3,674,347,001</u>
	Securities received	12,379,178
	Total collateral received	<u><u>\$ 3,686,726,179</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 June 30, 2020, the Company did not have collateral that was sold or repledged.

c. No significant change.

(4-7) No significant change.

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

The Company did not have any repurchase or reverse repurchase agreements transactions accounted for as secured borrowing or as a sale during the six months ended June 30, 2020.

J-K. No significant change.

NOTES TO THE FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

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

Restricted Asset Category	Gross Restricted								Percentage		
	2020					(6)	(7)	(8)	(9)	(10)	(11)
	(1)	(2)	(3)	(4)	(5)						
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity ^(b)	June 30, 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	2,069,794,293	—	—	—	2,069,794,293	2,031,095,268	38,699,025	—	2,069,794,293	1.13	1.14
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	6,838,240	—	—	—	6,838,240	6,835,711	2,529	—	6,838,240	—	—
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)	2,935,779,137	—	—	—	2,935,779,137	1,932,431,594	1,003,347,543	—	2,935,779,137	1.60	1.62
Pledged as collateral not captured in other categories	1,045,482,193	—	—	—	1,045,482,193	1,307,883,442	(262,401,249)	—	1,045,482,193	0.57	0.58
Other restricted assets	12,463,594,764	—	—	—	12,463,594,764	11,948,586,488	515,008,276	—	12,463,594,764	6.82	6.88
Total restricted assets	\$18,634,243,500	\$ —	\$ —	\$ —	\$ 18,634,243,500	\$17,300,386,023	\$1,333,857,477	\$ —	\$ 18,634,243,500	10.18%	10.28%

(a) Subset of column 1.

(b) Subset of column 3.

(2) Details on the Company's assets pledged as collateral, not captured in other categories, as of June 30, were as follows:

Restricted Asset Category	Gross Restricted							Percentage		
	2020					(6)	(7)	(8)	(9)	(10)
	(1)	(2)	(3)	(4)	(5)					
Total General Account	General Account Supporting Separate Account Activity ^(a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity ^(b)	June 30, 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	\$ 1,013,400,848	\$ —	\$ —	\$ —	\$ 1,013,400,848	\$ 1,257,345,076	\$ (243,944,228)	\$ 1,013,400,848	0.55%	0.56%
Reinsurance Agreement - Securities Pledged	32,081,345	—	—	—	32,081,345	50,538,366	(18,457,021)	32,081,345	0.02	0.02
Total	\$ 1,045,482,193	\$ —	\$ —	\$ —	\$ 1,045,482,193	\$ 1,307,883,442	\$ (262,401,249)	\$ 1,045,482,193	0.57%	0.58%

(a) Subset of column 1.

(b) Subset of column 3.

(3-4) No significant change.

M. Working Capital Finance Investments

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

NOTES TO THE FINANCIAL STATEMENTS**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 six months ended June 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:

	<u>General Account</u>	<u>Separate Account</u>
Number of CUSIPs	46	31
Aggregate Amount of Investment Income	\$ 10,396,663	\$ 1,355,255

6. Joint Ventures, Partnerships and Limited Liability Companies**A. No significant change.**

B. The Company recognized write-downs and recorded adjustments totaling \$15,161,639 and \$19,262,724 on investments in joint ventures, partnerships and LLCs during the six months ended June 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 \$191,811 and \$0 as of June 30, 2020 and December 31, 2019, respectively.

8. Derivative Instruments

As of June 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 six months ended June 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.

NOTES TO THE FINANCIAL STATEMENTS

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

	Cash ⁽¹⁾		Securities ⁽²⁾		Total	
	June 30, 2020	December 31, 2019	June 30, 2020	December 31, 2019	June 30, 2020	December 31, 2019
Initial Margin:						
OTC-cleared	\$ —	\$ —	\$ 138,187,110	\$ 95,437,137	\$ 138,187,110	\$ 95,437,137
Variation Margin:						
OTC-bilateral	—	—	742,453,802	1,161,778,989	742,453,802	1,161,778,989
OTC-cleared	132,759,936	128,948	—	—	132,759,936	128,948
Total OTC	\$ 132,759,936	\$ 128,948	\$ 880,640,912	\$ 1,257,216,126	\$ 1,013,400,848	\$ 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	
	June 30, 2020	December 31, 2019	June 30, 2020	December 31, 2019	June 30, 2020	December 31, 2019
Initial Margin:						
OTC-bilateral	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Variation Margin:						
OTC-bilateral	4,081,625,000	1,189,425,000	935,575,490	588,245,469	5,017,200,490	1,777,670,469
OTC-cleared	8,459,159	84,035,393	—	—	8,459,159	84,035,393
Total OTC	\$ 4,090,084,159	\$ 1,273,460,393	\$ 935,575,490	\$ 588,245,469	\$ 5,025,659,649	\$ 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.

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

The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of June 30, 2020:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2020	\$ 335,585,618
2021	343,013,191
2022	169,841,026
2023	118,099,664
2024	6,438,371
Thereafter	—
Total	\$ 972,977,870

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

	June 30, 2020	December 31, 2019
Net undiscounted future premium payments (receipts)	\$ 972,977,870	\$ 1,534,239,640
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	\$ (549,942,677)	\$ (1,468,331,168)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	\$ 425,017,945	\$ 32,162,444

NOTES TO THE FINANCIAL STATEMENTS

9. Income Taxes

A-B. No significant change.

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

	June 30, 2020	December 31, 2019
Federal	\$ (7,794,465)	\$ 39,394,145
Foreign	319,870	687,455
Subtotal	(7,474,595)	40,081,600
Federal income tax on net capital gains/(losses)	11,578,724	69,319,240
Federal and foreign income taxes incurred	<u>\$ 4,104,129</u>	<u>\$ 109,400,840</u>

NOTES TO THE FINANCIAL STATEMENTS

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

	June 30, 2020	December 31, 2019	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	\$ —	\$ —	\$ —
Unearned premium reserve	—	—	—
Policyholder reserves	1,041,385,249	921,486,739	119,898,510
Investments	—	—	—
Deferred acquisition costs	193,981,011	199,961,923	(5,980,912)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	3,359,849	3,700,757	(340,908)
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	1,760,746,001	641,430,923	1,119,315,078
Tax credit carryforwards	123,788,495	107,936,403	15,852,092
Other (including items <5% of total ordinary tax assets)	1,158,458	4,379,230	(3,220,772)
Ceding commissions	113,270,458	113,270,458	—
Nonadmitted assets	2,428,769	2,364,956	63,813
Capital Loss Carryforward	78,037	—	78,037
Tax intangibles	747	17,617,508	(17,616,761)
Unrealized capital gains (losses)	—	443,546,797	(443,546,797)
Separate Account Adjustments	374,598	—	374,598
Subtotal	3,240,571,672	2,455,695,694	784,875,978
Nonadmitted	(1,645,136,839)	(1,150,103,363)	(495,033,476)
Admitted ordinary DTA	1,595,434,833	1,305,592,331	289,842,502
Capital:			
Investments	5,989,206	256,529,991	(250,540,785)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Other assets	1,793,660	1,344,084	449,576
Unrealized capital gains (losses)	—	—	—
Subtotal	7,782,866	257,874,075	(250,091,209)
Nonadmitted	(28,988)	(257,874,075)	257,845,087
Admitted capital DTA	7,753,878	—	7,753,878
Admitted DTA	\$ 1,603,188,711	\$ 1,305,592,331	\$ 297,596,380
DTL:			
Ordinary			
Investments	\$ (586,650,680)	\$ (627,292,834)	\$ 40,642,154
Fixed assets	—	—	—
Deferred and uncollected premiums	(20,704,388)	(26,984,169)	6,279,781
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	—	—	—
Other liabilities	(12,068,086)	(11,531,847)	(536,239)
Premiums and insurance balances recoverable	—	—	—
Separate Account adjustments	—	(151,049)	151,049
Unrealized capital gains (losses)	(343,878,369)	—	(343,878,369)
Subtotal	(963,301,523)	(665,959,899)	(297,341,624)
Capital:			
Investments	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax liabilities)	—	—	—
1031 exchange election	—	—	—
Investments in consolidated subsidiaries	—	—	—
Unrealized capital gains (losses)	—	—	—
Subtotal	—	—	—
DTL	\$ (963,301,523)	\$ (665,959,899)	\$ (297,341,624)
Net DTA/ (DTL)	\$ 639,887,188	\$ 639,632,432	\$ 254,756
		Change in nonadmitted DTA	237,188,389
		Tax effect of unrealized gains (losses)	787,425,166
		Income tax effect of change in unrealized gains (losses)	(330,081,370)
		Change in net DTA	\$ 694,786,941

NOTES TO THE FINANCIAL STATEMENTS

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

	<u>June 30, 2020</u>
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	\$ (920,057,867)
Net realized capital gains (losses) @ 21%	262,892,102
Tax effect of:	
Uncertain tax positions	3,784,261
Fines, fees and other nondeductible expenses	73
Change in nonadmitted assets	(63,813)
Tax exempt income	(1,033,541)
Interest maintenance reserve	(1,854,456)
Reinsurance Ceding Commission	(7,968,506)
Tax credits	(12,153,280)
Other	(7,672,078)
Separate Account dividend received deduction	(9,157,372)
Total statutory income taxes (benefit)	<u>\$ (690,682,812)</u>
Federal and foreign income taxes incurred including tax on realized capital gains	\$ 4,104,129
Change in net DTA	(694,786,941)
Prior years adjustments in surplus	—
Total statutory income taxes (benefit)	<u>\$ (690,682,812)</u>

- E. (1) As of June 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	8,623,117,722
	<u>\$ 11,081,497,681</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	13,769,280
Indefinite	42,544,681
	<u>\$ 115,774,400</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 \$47,265,081 receivable and \$71,193,093 payable with affiliates as of June 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 June 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 \$18,125,476,027. 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:

	June 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	\$ 18,125,476,027	\$ 18,125,476,027	\$ —

	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	\$ —

b. The Company's membership stock (Class A and B) eligible for redemption at June 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:

	June 30, 2020		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	\$ 3,319,876,723	\$ 2,935,779,137	\$ 1,595,000,000
Total collateral pledged - General Account	\$ 3,319,876,723	\$ 2,935,779,137	\$ 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:

	June 30, 2020		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	\$ 3,319,876,723	\$ 2,935,779,137	\$ 1,595,000,000
2. Maximum collateral pledged - General Account	\$ 3,319,876,723	\$ 2,935,779,137	\$ 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:

	June 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	<u>\$ 1,595,000,000</u>	<u>\$ 1,595,000,000</u>	<u>\$ —</u>	<u>\$ 45,000,000</u>
	December 31, 2019			
Debt	\$ —	\$ —	\$ —	\$ —
Funding agreements	595,000,000	595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	<u>\$ 595,000,000</u>	<u>\$ 595,000,000</u>	<u>\$ —</u>	<u>\$ 45,000,000</u>

b. Maximum amount borrowed during the reporting period ended:

	June 30, 2020		
	Total	General Account	Separate Account
Debt	\$ —	\$ —	\$ —
Funding agreements	1,595,000,000	1,595,000,000	—
Other	—	—	—
Aggregate total	<u>\$ 1,595,000,000</u>	<u>\$ 1,595,000,000</u>	<u>\$ —</u>

c. FHLB - Prepayment Obligations:

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

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

As of June 30, 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 \$4,078,660,142 at June 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	\$ 11,786,667	9/28/2058
2	12/21/2018	8.150%	\$ 200,000,000	\$ 200,000,000	\$ —	\$ 12,541,944	\$ 12,315,556	12/21/2058
3	3/25/2019	8.070%	\$ 411,670,000	\$ 411,670,000	\$ 33,221,769	\$ 33,221,769	\$ 8,766,856	3/25/2059

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

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

Each payment of 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 \$71,179,622 and \$62,330,789 at June 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 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

NOTES TO THE FINANCIAL STATEMENTS

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	
	June 30, 2020	December 31, 2019	June 30, 2020	December 31, 2019
Swaps	\$ 2,803,578,079	\$ 2,124,570,309	\$ 1,164,520,544	\$ 663,361,186
Futures	—	—	—	—
Options	—	—	—	—
Total	\$ 2,803,578,079	\$ 2,124,570,309	\$ 1,164,520,544	\$ 663,361,186

- (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 \$273,150,329 and \$76,583,674 at June 30, 2020 and December 31, 2019, respectively.

- (4) At June 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 \$935,575,490 and \$588,245,469, respectively. The Company did not receive, as initial margin on its OTC-bilateral derivatives, securities at June 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.

Securities with a cost or amortized cost of \$2,069,794,293 and an estimated fair value of \$3,595,559,943 were on loan under the securities lending program at June 30, 2020. The Company was liable for cash collateral under its control of \$3,674,347,001 at June 30, 2020.

NOTES TO THE FINANCIAL STATEMENTS

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 \$12,379,178 at June 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 June 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:

	June 30, 2020			
	Fair Value Measurements at Reporting Date Using			Total
	Level 1	Level 2	Level 3	
Assets				
Bonds				
All Other Governments	\$ —	\$ 1,287,675	\$ —	\$ 1,287,675
Unaffiliated Bank Loans	—	—	1,610,468	1,610,468
Total bonds	—	1,287,675	1,610,468	2,898,143
Common stocks				
Industrial & Miscellaneous ⁽¹⁾	11,018,450	81,305,367	3,406,816	95,730,633
Derivative assets ⁽²⁾				
Interest rate	—	4,502,029,007	—	4,502,029,007
Foreign currency exchange rate	—	132,436,551	3,458,763	135,895,314
Equity market	—	816,346,616	13,010,438	829,357,054
Total derivative assets	—	5,450,812,174	16,469,201	5,467,281,375
Separate Account assets ⁽³⁾	150,580,294	89,073,003,268	2,878,207	89,226,461,769
Total assets	<u>\$ 161,598,744</u>	<u>\$ 94,606,408,484</u>	<u>\$ 24,364,692</u>	<u>\$ 94,792,371,920</u>
Liabilities				
Derivative liabilities ⁽²⁾				
Interest rate	\$ —	\$ 397,664,093	\$ —	\$ 397,664,093
Foreign currency exchange rate	—	13,502,003	—	13,502,003
Credit	—	473,635	—	473,635
Equity market	—	1,867,663,366	28,531,438	1,896,194,804
Total derivative liabilities	—	2,279,303,097	28,531,438	2,307,834,535
Total liabilities	<u>\$ —</u>	<u>\$ 2,279,303,097</u>	<u>\$ 28,531,438</u>	<u>\$ 2,307,834,535</u>

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

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

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

Transfers between Levels 1 and 2

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

NOTES TO THE FINANCIAL STATEMENTS

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

Rollforward Table – Level 3 Assets and Liabilities

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

Estimated Fair Value Measurements in Level 3 of the Fair Value Hierarchy										
	Balance, March 31, 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, June 30, 2020
Assets										
Bonds - Industrial & miscellaneous	\$ 1,573,331	\$ —	\$ (1,573,331)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Unaffiliated Bank Loans	—	1,573,331	—	—	37,137	—	—	—	—	1,610,468
Common stocks - Industrial & miscellaneous	3,638,409	—	(220,107)	111,266	7,538	—	(130,290)	—	—	3,406,816
Derivatives - Foreign currency exchange	229,737	—	—	—	3,229,026	—	—	—	—	3,458,763
Derivatives - Equity market ⁽⁴⁾	585,778	—	—	(39,467,267)	35,980,484	(652,408)	(11,967,587)	—	—	(15,521,000)
Separate Account assets	14,696,599	—	(11,908,239)	20,967	508,012	259,696	(698,828)	—	—	2,878,207
Total	\$ 20,723,854	\$ 1,573,331	\$ (13,701,677)	\$ (39,335,034)	\$ 39,762,197	\$ (392,712)	\$ (12,796,705)	\$ —	\$ —	\$ (4,166,746)

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

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

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

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

Transfers into or out of Level 3

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

During the six months ended June 30, 2020, there were no transfers into Level 3.

During the six months ended June 30, 2020, transfers out of Level 3, for Common Stock of \$(220,107) and for Separate Accounts of \$(11,908,239) resulted primarily from increased transparency of: (i) new issuances which, subsequent to issuance and establishment of trading activity, became priced by pricing services and (ii) existing issuances for which the Company, over time, was able to corroborate with pricing received from independent pricing services with observable inputs or increases in market activity.

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

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

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

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

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

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.

NOTES TO THE FINANCIAL STATEMENTS

Determination of Fair Value

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

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

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

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

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

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

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

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

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

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

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

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

NOTES TO THE FINANCIAL STATEMENTS

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

C. Estimated Fair Value of All Financial Instruments

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

	June 30, 2020					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 53,165,968,305	\$ 44,945,658,535	\$ 1,430,756,691	\$ 51,050,188,838	\$ 685,022,776	\$ —
Preferred stocks	90,294,154	90,016,570	—	90,294,154	—	—
Common stock - unaffiliated	95,730,633	95,730,637	11,018,450	81,305,367	3,406,816	—
Mortgage loans	11,655,363,782	11,225,362,428	—	51,543,636	11,603,820,146	—
Cash, cash equivalents and short-term investments	9,670,195,539	9,668,371,375	8,608,282,704	1,061,912,835	—	—
Contract loans	1,301,297,723	791,250,842	—	387,163,558	914,134,165	—
Derivative assets ⁽¹⁾	5,901,616,361	5,678,037,568	—	5,853,187,643	48,428,718	—
Other invested assets	109,620,255	88,941,201	—	97,246,968	12,373,287	—
Investment income due and accrued	470,443,994	470,443,994	—	470,443,994	—	—
Receivables for cash collateral on derivatives	132,759,936	132,759,936	—	132,759,936	—	—
Separate Account assets	104,140,677,652	103,489,915,784	480,602,964	99,392,037,688	4,268,037,000	—
Total assets	<u>\$186,733,968,334</u>	<u>\$176,676,488,870</u>	<u>\$ 10,530,660,809</u>	<u>\$158,668,084,617</u>	<u>\$ 17,535,222,908</u>	<u>\$ —</u>
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Liability for deposit-type contracts	3,448,639,366	3,448,639,366	—	—	3,448,639,366	—
Derivative liabilities ⁽¹⁾	2,278,381,458	2,328,681,190	—	2,250,114,301	28,267,157	—
Payable for collateral under securities loaned and other transactions	7,764,502,930	7,764,502,930	—	7,764,502,930	—	—
Investment contracts included in Separate Account liabilities	1,142,918,457	1,142,918,457	—	1,142,918,457	—	—
Separate Account liabilities	1,223,845	1,223,845	—	1,223,845	—	—
Total liabilities	<u>\$ 14,635,666,056</u>	<u>\$ 14,685,965,788</u>	<u>\$ —</u>	<u>\$ 11,158,759,533</u>	<u>\$ 3,476,906,523</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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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

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

Mortgage Loans

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

Contract Loans

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

Derivatives

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

Other Invested Assets

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

Investment Income Due and Accrued

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

Receivables for Cash Collateral on Derivatives

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

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

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

Payable for Collateral Under Securities Loaned and Other Transactions

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

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.

NOTES TO THE FINANCIAL STATEMENTS

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 June 30, 2020, the Company had no investments where it was not practicable to estimate fair value.
- E. At June 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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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 June 30, 2020 through August 11, 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 June 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 June 30, 2020, \$4,129,247 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$58,856,246 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a \$1,500,079 favorable prior-year development from December 31, 2019 to June 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.

B. The Company has not made any significant changes to its methodologies or assumptions for calculating unpaid loss liabilities and loss adjustment expenses for the six months ended June 30, 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.

NOTES TO THE FINANCIAL STATEMENTS**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 June 30, 2020 and December 31, 2019, the Company's Separate Account Annual Statement included legally insulated assets of \$89,295,225,235 and \$95,961,749,589, respectively. The assets legally insulated from the General Account as of June 30, 2020, are attributable to the following products/transactions:

<u>Product/Transaction</u>	Separate Account Assets	
	Legally Insulated	Not Legally Insulated
Group annuities	\$ 1,084,964,435	\$ —
Ordinary individual annuities and supplemental contracts	84,123,346,254	14,309,114,915
Ordinary life insurance	4,086,914,546	—
Total	<u>\$ 89,295,225,235</u>	<u>\$ 14,309,114,915</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)	\$ 2,453,007,651
b. Transfers from Separate Accounts (Page 4, Line 10)	4,151,643,699
c. Net transfers to or (from) Separate Accounts (a) - (b)	<u>(1,698,636,048)</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)	<u>\$ (1,698,636,048)</u>

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 Advisers, LLC	Boston, MA				YES
Brighthouse Securities, LLC	Charlotte, NC				YES

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

- 9.11 If the response to 9.1 is No, please explain: _____
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No []
- 11.2 If yes, give full and complete information relating thereto:

See Note 5L

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 450,523,223
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	344,101,255
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	85,872,184	83,811,506
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 668,142,501	\$ 427,912,761
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: \$ 3,809,360,647
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 3,789,786,793
- 16.3 Total payable for securities lending reported on the liability page: \$ 3,674,418,771

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
US Bank and Trust		06/30/2020	Removed, reinsurance trustee not custodian
Northern Trust Corp.		06/30/2020	Removed, reinsurance trustee not custodian
State Street Global Markets, LLC		06/30/2020	Review Pending
UBS AG		01/15/2020	Account was closed
Goldman Sachs & Co		06/29/2020	Account was closed
MUFG		06/30/2020	Removed, cash account not securities account

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

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

1 Name of Firm or Individual	2 Affiliation
Barings, LLC	U
BlackRock Financial Management, Inc.	U
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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 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	549300KGPYQZXGMYYN38	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSJ2J24	SEC	NO

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No
- 18.2 If no, list exceptions:
As of June 30, 2020, one issue did not meet the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*. This issue has not been filed due to lack of final documentation.
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes No
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes No
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

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.		Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL L	13,977,795	34,435,390	267,934	316,550	48,997,669	19,374
2. Alaska	AK L	1,828,365	660,912	20,912		2,510,189	
3. Arizona	AZ L	14,183,153	75,513,731	993,017		90,689,901	
4. Arkansas	AR L	4,052,339	21,067,242	109,314		25,228,895	
5. California	CA L	108,622,151	285,627,937	4,879,083	33,006	399,162,177	
6. Colorado	CO L	12,659,853	49,559,410	715,835		62,935,098	
7. Connecticut	CT L	31,018,512	73,530,420	8,020,674	358,242	112,927,848	
8. Delaware	DE L	10,435,941	16,126,825	251,465	2,531	26,816,762	
9. District of Columbia	DC L	3,131,537	4,187,521	230,294		7,549,352	
10. Florida	FL L	82,768,674	303,915,577	10,195,367		396,879,618	
11. Georgia	GA L	25,639,813	75,121,054	848,014	168,222	101,777,103	
12. Hawaii	HI L	2,927,228	11,624,326	542,551		15,094,105	
13. Idaho	ID L	1,820,801	9,179,255	76,152		11,076,208	
14. Illinois	IL L	45,931,580	94,939,858	1,657,980	126,020	142,655,438	
15. Indiana	IN L	12,379,149	56,012,872	924,642		69,316,663	
16. Iowa	IA L	7,899,745	39,676,966	530,946		48,107,657	
17. Kansas	KS L	6,659,786	29,569,877	330,963		36,560,626	
18. Kentucky	KY L	6,272,799	45,284,591	266,362		51,823,752	
19. Louisiana	LA L	13,282,580	38,550,798	221,128	35,861	52,090,367	
20. Maine	ME L	4,318,748	10,189,116	546,186		15,054,050	
21. Maryland	MD L	21,178,602	92,788,074	3,176,034	372,643	117,515,353	
22. Massachusetts	MA L	42,324,472	70,669,633	3,866,695		116,860,800	
23. Michigan	MI L	33,741,332	123,261,488	694,986	766,580	158,464,386	
24. Minnesota	MN L	51,361,524	77,682,810	1,515,496		130,559,830	
25. Mississippi	MS L	6,017,615	8,152,629	77,965		14,248,209	
26. Missouri	MO L	16,550,068	39,525,745	696,049	2,928,337	59,700,199	
27. Montana	MT L	1,106,607	5,497,641	73,562		6,677,810	
28. Nebraska	NE L	3,891,020	33,966,333	259,318		38,116,671	
29. Nevada	NV L	4,617,807	24,447,069	256,935		29,321,811	
30. New Hampshire	NH L	5,957,929	11,772,035	478,548		18,208,512	
31. New Jersey	NJ L	82,817,468	207,305,100	7,518,161	209,206	297,849,935	
32. New Mexico	NM L	3,154,505	10,334,967	163,282		13,652,754	
33. New York	NY N	37,692,695	32,925,397	17,039,862	225,642	87,883,596	
34. North Carolina	NC L	27,373,748	75,173,548	2,588,420		105,135,716	
35. North Dakota	ND L	920,785	22,095,130	19,995	638,817	23,674,727	
36. Ohio	OH L	26,678,294	107,777,320	1,483,596		135,939,210	
37. Oklahoma	OK L	6,367,840	32,126,723	111,942	6,397,944	45,004,449	
38. Oregon	OR L	5,145,444	17,551,714	328,322		23,025,480	
39. Pennsylvania	PA L	65,622,145	174,060,609	2,775,694	249,850	242,708,298	414,733
40. Rhode Island	RI L	7,239,015	16,309,872	508,652		24,057,539	
41. South Carolina	SC L	12,523,414	76,856,049	1,355,905		90,735,368	
42. South Dakota	SD L	4,452,026	14,576,130	111,216		19,139,372	
43. Tennessee	TN L	18,430,171	93,974,027	469,186		112,873,384	
44. Texas	TX L	69,710,279	226,234,376	1,425,094	26,986	297,396,735	
45. Utah	UT L	9,703,140	37,453,945	113,731		47,270,816	
46. Vermont	VT L	2,437,591	6,635,028	407,099		9,479,718	
47. Virginia	VA L	25,298,601	77,501,857	1,753,344		104,553,802	
48. Washington	WA L	14,375,081	66,248,354	586,011		81,209,446	
49. West Virginia	WV L	2,596,238	16,925,712	78,854		19,600,804	
50. Wisconsin	WI L	13,382,740	69,357,596	313,505		83,053,841	
51. Wyoming	WY L	1,663,056	1,957,949	62,817		3,683,822	
52. American Samoa	AS N	4,625				4,625	
53. Guam	GU L	17,322	75	1,799		19,196	
54. Puerto Rico	PR L	4,951,538	467,087	84,539		5,503,164	
55. US Virgin Islands	VI L	99,122		10,229		109,351	
56. Northern Mariana Islands	MP N					0	
57. Canada	CAN N	58,710	61			58,771	
58. Aggregate Other Alien	OT XXX	2,085,149	298	2,065	0	2,087,512	0
59. Subtotal	XXX	1,041,358,267	3,146,386,059	82,037,727	12,856,437	4,282,638,490	434,107
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	23,772,441				23,772,441	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,782,394		23,381,472		25,163,866	
94. Aggregate other amounts not allocable by State	XXX	0	9,381,509	0	0	9,381,509	0
95. Totals (Direct Business)	XXX	1,066,913,102	3,155,767,568	105,419,199	12,856,437	4,340,956,306	434,107
96. Plus Reinsurance Assumed	XXX	43,081,429	377,305,892	4,472		420,391,793	
97. Totals (All Business)	XXX	1,109,994,531	3,533,073,460	105,423,671	12,856,437	4,761,348,099	434,107
98. Less Reinsurance Ceded	XXX	802,796,901	322,622,094	103,405,278		1,228,824,273	
99. Totals (All Business) less Reinsurance Ceded	XXX	307,197,630	3,210,451,366	2,018,393	12,856,437	3,532,523,826	434,107

DETAILS OF WRITE-INS

58001. Bahamas	XXX	1,905,991		1,659		1,907,650	
58002. Other	XXX	157,735	298	406		158,439	
58003. Mexico	XXX	21,423				21,423	
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	2,085,149	298	2,065	0	2,087,512	0
9401. Internal policy exchanges	XXX		9,381,509			9,381,509	
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	9,381,509	0	0	9,381,509	0

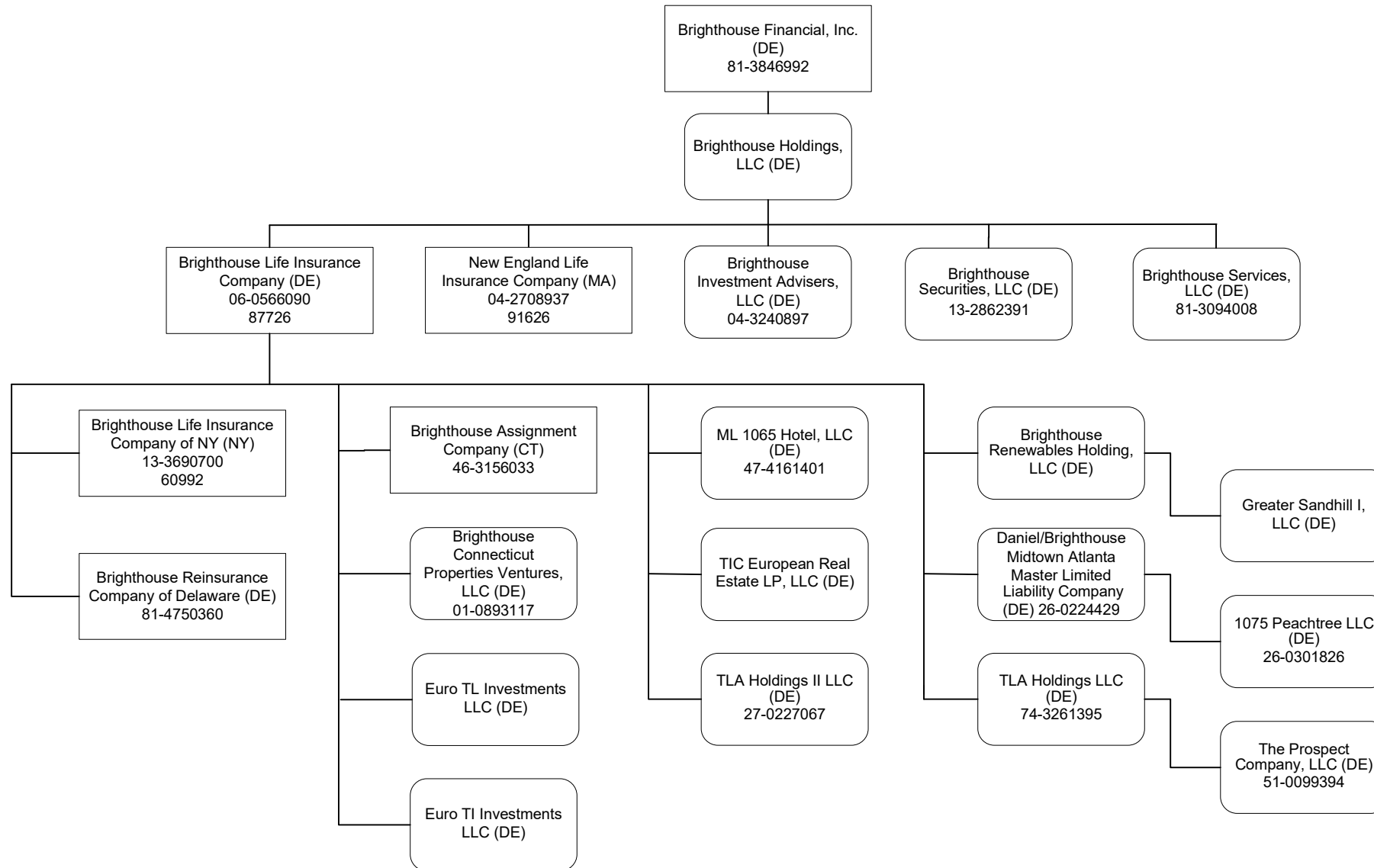
(a) Active Status Count

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

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

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

PART 1 - ORGANIZATIONAL CHART



Q12

LEGEND:
 Square edges: Corporation
 Round edges: Limited Liability Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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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.	NO

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
- 4.
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. The data for this supplement is not required to be filed.

Bar Code:



Statement as of June 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.....	22,900,419	24,880,206	48,092,746
08.397. Summary of remaining write-ins for Line 8.3.....	22,900,419	24,880,206	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.....	6,543,498	12,894,273	23,914,429
2705. Rider benefit payments.....	1,251,171	336,456	1,730,970
2706. Other deductions.....	1,395	121	299,013
2797. Summary of remaining write-ins for Line 27.....	7,796,064	13,230,850	25,944,412

Statement as of June 30, 2020 of the **Brighthouse Life Insurance Company**
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	2,080,477	1,055,191
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	636,499	2,537,836
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	(177,983)	1,860
5. Deduct amounts received on disposals.....	783,410	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).....	1,755,583	2,080,477
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	1,755,583	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.....	230,069,127	1,796,352,475
2.2 Additional investment made after acquisition.....	41,607,975	87,253,988
3. Capitalized deferred interest and other.....	241,995	181,488
4. Accrual of discount.....	5,313,503	10,775,969
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....	(382,906)	(7,013,005)
7. Deduct amounts received on disposals.....	610,387,645	1,224,414,322
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	7,979,085	14,979,490
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	(6,231,389)	5,975,839
10. Deduct current year's other-than-temporary impairment recognized.....	375,909	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).....	11,225,362,428	11,573,486,762
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	11,225,362,428	11,573,486,762
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	11,225,362,428	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.....	34,792,809	32,324,748
2.2 Additional investment made after acquisition.....	344,795,205	425,543,279
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	4,514	8,577
5. Unrealized valuation increase (decrease).....	(188,204,230)	(70,935,277)
6. Total gain (loss) on disposals.....	(2,176,632)	7,167,088
7. Deduct amounts received on disposals.....	227,534,423	402,907,294
8. Deduct amortization of premium and depreciation.....	58,179	3,954,490
9. Total foreign exchange change in book/adjusted carrying value.....	(4,587,719)	7,659,555
10. Deduct current year's other-than-temporary impairment recognized.....	15,161,639	19,262,725
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	2,502,399,192	2,560,529,486
12. Deduct total nonadmitted amounts.....	2,801,993	3,866,983
13. Statement value at end of current period (Line 11 minus Line 12).....	2,499,597,199	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.....	3,948,565,087	11,848,150,109
3. Accrual of discount.....	136,903,945	273,083,842
4. Unrealized valuation increase (decrease).....	(235,429,311)	249,735,503
5. Total gain (loss) on disposals.....	(3,215,143)	136,302,382
6. Deduct consideration for bonds and stocks disposed of.....	2,979,207,738	11,725,707,151
7. Deduct amortization of premium.....	48,364,921	87,014,389
8. Total foreign exchange change in book/adjusted carrying value.....	(93,668,386)	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.....	10,396,660	27,750,605
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	45,475,507,001	44,751,193,236
12. Deduct total nonadmitted amounts.....	3,368,662	3,370,570
13. Statement value at end of current period (Line 11 minus Line 12).....	45,472,138,339	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).....	34,583,472,850	5,204,174,919	6,969,260,358	(269,766,200)	34,583,472,850	32,548,621,211		30,201,443,660
2. NAIC 2 (a).....	13,882,388,865	898,914,767	805,883,411	180,059,986	13,882,388,865	14,155,480,207		13,429,152,609
3. NAIC 3 (a).....	1,621,299,933	222,808,099	155,754,414	120,354,758	1,621,299,933	1,808,708,376		1,431,773,096
4. NAIC 4 (a).....	515,689,309	85,933,825	38,283,715	51,502,625	515,689,309	614,842,044		507,389,568
5. NAIC 5 (a).....	66,763,239	34,280,310	23,703,470	17,815,913	66,763,239	95,155,992		50,164,745
6. NAIC 6 (a).....	2,124,429		2,644,248	5,326,057	2,124,429	4,806,238		3,293,414
7. Total Bonds.....	50,671,738,625	6,446,111,920	7,995,529,616	105,293,139	50,671,738,625	49,227,614,068	0	45,623,217,092
PREFERRED STOCK								
8. NAIC 1.....	28,399,788		3,000,000		28,399,788	25,399,788		28,399,788
9. NAIC 2.....	287,612,459		223,805,000	809,329	287,612,459	64,616,788		290,363,374
10. NAIC 3.....						0		
11. NAIC 4.....						0		
12. NAIC 5.....						0		
13. NAIC 6.....	6		13,428	13,422	6	0		6
14. Total Preferred Stock.....	316,012,253	0	226,818,428	822,751	316,012,253	90,016,576	0	318,763,168
15. Total Bonds and Preferred Stock.....	50,987,750,878	6,446,111,920	8,222,348,044	106,115,890	50,987,750,878	49,317,630,644	0	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 \$.....4,206,135,755; NAIC 2 \$.....71,124,398; NAIC 3 \$.....4,695,382; 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.....	3,394,594,743	XXX.....	3,393,459,217	4,177,364	1,232,915

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.....	5,089,943,997	2,763,660,128
3. Accrual of discount.....	8,915,626	9,442,128
4. Unrealized valuation increase (decrease).....	(248,515)	
5. Total gain (loss) on disposals.....	2,538,381	920,015
6. Deduct consideration received on disposals.....	3,068,888,997	1,408,010,015
7. Deduct amortization of premium.....	2,077,487	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).....	3,394,594,743	1,364,411,738
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	3,394,594,743	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.....	(56,847,444)
3. Unrealized valuation increase/(decrease).....	3,956,063,520
4. SSAP No. 108 adjustments.....	
5. Total gain (loss) on termination recognized.....	1,275,789,841
6. Considerations received/(paid) on terminations.....	2,312,599,094
7. Amortization.....	(1,136,938)
8. Adjustment to the book/adjusted carrying value of hedge item.....	
9. Total foreign exchange change in book/adjusted carrying value.....	84,673,975
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	3,349,356,378
11. Deduct nonadmitted assets.....	
12. Statement value at end of current period (Line 10 minus Line 11).....	3,349,356,378

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	
3.12 Section 1, Column 15, prior year.....	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:	NONE
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	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held					
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16	
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value	
Replicated Assets Open																
12518*V64...	CDT15-100_MET_2019_A.....	2.....	50,000,000	25,346,070	46,414,615	03/15/2019	12/20/2023	CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3	(0)	(511,555)	912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	25,346,070	46,926,170	
12518*V64...	CDT15-100_MET_2019_A.....	2.....		27,153,930	50,278,039			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.....	27,153,930	50,278,039	
12607@EA4.	CDX.NA.IG.33 7-15%.....	2Z.....	50,000,000	14,856,211	20,341,799	10/07/2019	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF1SRD34	541,174	122,200	912803 BV 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2028 At Mat	1.....	14,315,037	20,219,599	
12607@EA4.	CDX.NA.IG.33 7-15%.....	2Z.....		38,184,963	64,679,355			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.....	38,184,963	64,679,355	
12607@EE6.	CDX.NA.IG.33 7-15%.....	2Z.....	25,000,000	20,993,427	38,352,551	02/27/2020	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324	313,489	61,100	912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	20,679,939	38,291,451	
12607@EE6.	CDX.NA.IG.33 7-15%.....	2Z.....		3,968,418	5,286,957			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.....	3,968,418	5,286,957	
12607@EE6.	CDX.NA.IG.33 7-15%.....	2Z.....		1,601,644	1,813,920			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.....	1,601,644	1,813,920	
12724#AA4...	CDT30-100_MET_2020_NEWBURGH5Y	2Z.....	40,000,000	38,097,345	50,814,745	03/04/2020	12/20/2024	CDT30-100_MET_2020_NEWBURGH5Y Credit Default Swap : BHF208F24		(825,016)	912810 QZ 4	UNITED STATES TREASURY GOVT BND 3 1/8% Due 2/15/2043 FA15	1.....	38,097,345	51,639,761	
12724#AA4...	CDT30-100_MET_2020_NEWBURGH5Y	2Z.....		3,902,655	3,637,701			CDT30-100_MET_2020_NEWBURGH5Y Credit Default Swap : BHF208F24			912803 CK 7	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2031 At Mat	1.....	3,902,655	3,637,701	
12607@GG9	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....	25,000,000	1,150,697	2,481,887	04/17/2020	12/20/2024	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296K0		374,400	912803 EA 7	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2043 At Mat	1.....	1,150,697	2,107,487	
12607@GG9	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....		25,099,303	33,330,818			SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296K0			912833 PD 6	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2027 At Mat	1.....	25,099,303	33,330,818	
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....	175,000,000	44,192,767	75,546,837	04/17/2020	12/20/2024	SUPER SENIOR 30-100 CROSSOVER BESPOKE Credit Default Swap : BHF2296R5		2,770,023	912803 DZ 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2042 At Mat	1.....	44,192,767	72,776,814	
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....		45,313,229	84,724,547			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.....	45,313,229	84,724,547	

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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	
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....		.....961,353	.....1,518,922			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.....	.....961,353	.....1,518,922
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....		.....1,002,207	.....1,594,868			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.....	.....1,002,207	.....1,594,868
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....		.....941,439	.....1,173,480			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.....	.....941,439	.....1,173,480
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....		.....896,550	.....1,295,756			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.....	.....896,550	.....1,295,756
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....		.....981,150	.....1,062,672			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.....	.....981,150	.....1,062,672
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....		.....43,458,959	.....54,445,611			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.....	.....43,458,959	.....54,445,611
12607@GH7	SUPER SENIOR 30-100 CROSSOVER BESPOKE	2Z.....		.....46,002,346	.....63,736,123			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.....	.....46,002,346	.....63,736,123
58039#AG4..	MCDX.NA.22.V1.....	1.....	.....6,000,000	.....4,433,468	.....5,247,724	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1	.....(30,826)	.....120,244		75405U AD 8	RAS LAFFAN LNG 3 CORP BND 144A 6.332% Due 9/30/2027 MS31	1FE.....	.....4,464,293	.....5,127,480
58039#AG4..	MCDX.NA.22.V1.....	1.....		.....1,835,707	.....2,414,577			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.....	.....1,835,707	.....2,414,577
58039#AD1..	MCDX.NA.22.V1.....	1.....	.....3,000,000	.....3,134,587	.....3,525,986	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGZH1	.....(15,413)	.....60,122		00388W AC 5	TAQA ABU DHABI NATIONAL SENIOR CORP BND 144A 4 3/8% Due 6/22/2026 JD22	1FE.....	.....3,150,000	.....3,465,864
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....	.....37,885,750	.....5,199,641	.....9,622,065	01/22/2016	12/20/2020	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63	.....98,919	.....200,004		912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	.....5,100,722	.....9,422,061
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....		.....14,683,506	.....28,141,773			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.....	.....14,683,506	.....28,141,773
46573*BW9..	ITRAXX.EUR.24 12-100%.....	2.....	19,995,80940,202,533			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.....19,995,80940,202,533

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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*BY5...	ITRAXX.EUR.24 12-100%.....	2.....	61,203,625	41,249,475	74,881,080	01/25/2016	12/20/2020	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1MORZ3	156,559	320,231	912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	41,092,916	74,560,849
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....		12,096,335	23,959,710			ITRAXX.EUR.24 12-100% Credit Default Swap : BME1MORZ3			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	12,096,335	23,959,710
46573*BY5...	ITRAXX.EUR.24 12-100%.....	2.....		11,074,555	19,388,935			ITRAXX.EUR.24 12-100% Credit Default Swap : BME1MORZ3			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	11,074,555	19,388,935
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....	114,565,000	1,181,029	1,972,410	12/15/2016	12/20/2021	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3	1,086,173	1,820,544	912810 FT 0	UNITED STATES TREASURY GOVT BND 4 1/2% Due 2/15/2036 FA15	1.....	94,856	151,866
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		12,310,405	16,653,343			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.....	12,310,405	16,653,343
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		14,787,337	29,369,703			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.....	14,787,337	29,369,703
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		11,551,325	14,461,806			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.....	11,551,325	14,461,806
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		362,769	531,490			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.....	362,769	531,490
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		1,154,843	1,683,051			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.....	1,154,843	1,683,051
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		12,441,367	16,830,506			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.....	12,441,367	16,830,506
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		27,517,186	54,823,445			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.....	27,517,186	54,823,445
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		39,977	46,640			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.....	39,977	46,640
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		22,160,041	35,746,966			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.....	22,160,041	35,746,966
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		759,521	1,380,077			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	759,521	1,380,077
46573*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		9,164,583	13,864,878			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.....	9,164,583	13,864,878

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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*CY4...	ITRAXX.EUR.26 12-100%.....	2.....		7,949,040	12,131,768			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQG3				912803 EK 5	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2044 At Mat	1.....	7,949,040	12,131,768
12521*AA3...	CDT30-100_MET_2017A.....	1.....	96,426,786	15,672,765	30,314,254	05/22/2017	12/20/2020	CDT30-100_MET_2017A Credit Default Swap : BME2692L8		188,090		912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	15,672,765	30,126,164
12521*AA3...	CDT30-100_MET_2017A.....	1.....		69,241,210	125,445,446			CDT30-100_MET_2017A Credit Default Swap : BME2692L8				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	69,241,210	125,445,446
12521*AA3...	CDT30-100_MET_2017A.....	1.....		80,345	110,520			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.....	80,345	110,520
12521*AA3...	CDT30-100_MET_2017A.....	1.....		409,569	529,922			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.....	409,569	529,922
12521*AA3...	CDT30-100_MET_2017A.....	1.....		15,844,236	29,652,644			CDT30-100_MET_2017A Credit Default Swap : BME2692L8				912834 AT 5	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2038 At Mat	1.....	15,844,236	29,652,644
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....	49,580,000	7,888,953	14,394,057	03/27/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	435,835	650,998		912803 EC 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	7,453,118	13,743,059
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		7,457,938	13,743,059			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.....	7,457,938	13,743,059
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		7,411,917	13,743,059			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.....	7,411,917	13,743,059
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		9,055,393	17,031,004			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.....	9,055,393	17,031,004
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		2,968,486	5,575,725			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.....	2,968,486	5,575,725
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		5,330,051	7,259,124			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.....	5,330,051	7,259,124
12524#AA6...	ITRAXX.EUR.28 6-12%.....	1.....		12,382,097	22,378,166			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.....	12,382,097	22,378,166
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....	46,618,000	4,280,534	8,020,411	05/25/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	330,019	650,998		912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	3,950,516	7,369,413

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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	
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		12,133,761	23,762,125			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	12,133,761	23,762,125
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		13,087,551	25,597,936			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	13,087,551	25,597,936
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		6,385,467	11,535,102			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	6,385,467	11,535,102
12524#AB4...	ITRAXX.EUR.28 6-12%.....	1.....		13,391,605	25,741,322			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76				912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	13,391,605	25,741,322
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....	23,532,000	7,739,132	14,485,186	06/08/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	42,251	325,499		912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	7,696,881	14,159,688
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		3,529,720	3,637,609			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.....	3,529,720	3,637,609
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		10,156,985	19,542,143			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.....	10,156,985	19,542,143
12524#AC2...	ITRAXX.EUR.28 6-12%.....	1.....		3,325,014	6,391,336			ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3				912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1.....	3,325,014	6,391,336
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....	50,000,000	11,991,835	22,598,308	12/13/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	(45,793)	517,224		912803 DG 5	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1.....	12,037,628	22,081,084
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		7,753,239	15,677,986			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.....	7,753,239	15,677,986
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		18,190,346	33,896,787			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.....	18,190,346	33,896,787
12518* S76...	CDX.NA.IG.31 7-15%.....	2.....		14,518,786	28,229,648			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.....	14,518,786	28,229,648
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....	25,000,000	4,873,310	9,243,178	12/14/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	(24,677)	258,612		912803 DG 5	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1.....	4,897,987	8,984,566
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		714,488	632,978			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.....	714,488	632,978
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		5,181,025	9,654,578			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.....	5,181,025	9,654,578

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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	
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		2,954,119	4,565,546			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.....	2,954,119	4,565,546
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		7,079,849	14,034,748			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.....	7,079,849	14,034,748
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		3,949,397	6,233,131			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.....	3,949,397	6,233,131
12518* S84...	CDX.NA.IG.31 7-15%.....	1.....		1,473,134	2,039,699			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.....	1,473,134	2,039,699
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....	740,000,000	4,338,839	25,301,912	03/20/2020	06/20/2025	CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5	(7,954,470)	8,649,120		912803 BW 2	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2029 At Mat	1.....	12,293,309	16,652,792
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		21,212,602	39,165,529			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	21,212,602	39,165,529
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		57,981,783	115,068,550			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	57,981,783	115,068,550
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		40,564,631	81,875,699			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	40,564,631	81,875,699
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		15,841,590	30,426,780			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	15,841,590	30,426,780
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		19,072,758	25,354,054			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 EC 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1.....	19,072,758	25,354,054
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		21,594,347	31,896,199			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 EP 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2045 At Mat	1.....	21,594,347	31,896,199
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		15,722,188	25,361,891			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	15,722,188	25,361,891
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		7,275,733	12,152,215			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912833 4X 5	UNITED STATES TREASURY TREASURY STRIP (INT) Due 2/15/2034 At Mat	1.....	7,275,733	12,152,215
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		7,168,773	14,114,924			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DH 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 8/15/2039 At Mat	1.....	7,168,773	14,114,924

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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	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
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		13,524,090	26,547,057			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	13,524,090	26,547,057
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		4,509,157	8,126,650			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	4,509,157	8,126,650
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		5,416,515	10,293,757			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	5,416,515	10,293,757
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		19,723,551	27,016,597			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 BM 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 11/15/2027 At Mat	1.....	19,723,551	27,016,597
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		8,819,009	16,631,956			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	8,819,009	16,631,956
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		1,132,531	2,136,214			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	1,132,531	2,136,214
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		13,217,089	24,413,880			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	13,217,089	24,413,880
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		2,784,057	5,187,949			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	2,784,057	5,187,949
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		9,826,084	18,310,410			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	9,826,084	18,310,410
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		2,620,289	4,882,776			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	2,620,289	4,882,776
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		6,550,723	12,206,940			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	6,550,723	12,206,940
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		16,376,807	30,517,350			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,376,807	30,517,350
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		3,323,114	6,103,470			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	3,323,114	6,103,470
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		7,785,522	14,310,196			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	7,785,522	14,310,196

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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	
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		16,603,093	30,517,350			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,603,093	30,517,350
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		16,603,093	30,517,350			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,603,093	30,517,350
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		934,740	1,708,972			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	934,740	1,708,972
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		13,353,423	24,413,880			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	13,353,423	24,413,880
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		16,691,779	30,517,350			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,691,779	30,517,350
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		16,691,779	30,517,350			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,691,779	30,517,350
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		18,360,729	28,686,309			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	18,360,729	28,686,309
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		29,920,136	55,950,755			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	29,920,136	55,950,755
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		29,972,981	55,950,755			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	29,972,981	55,950,755
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		1,083,179	2,014,227			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	1,083,179	2,014,227
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		1,075,000	2,014,227			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	1,075,000	2,014,227
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		4,389,584	8,224,761			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	4,389,584	8,224,761
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		3,309,713	6,154,583			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	3,309,713	6,154,583

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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
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		27,775,250	55,321,418			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	27,775,250	55,321,418
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		455,890	476,517			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912810 EK 0	UNITED STATES TREASURY GOVT BND 8 1/8% Due 8/15/2021 FA15	1.....	455,890	476,517
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		99,272	167,590			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	99,272	167,590
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		95,769	156,417			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	95,769	156,417
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		2,161,634	3,530,554			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	2,161,634	3,530,554
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		1,029,121	1,675,896			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	1,029,121	1,675,896
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		3,403,408	5,586,320			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	3,403,408	5,586,320
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		273,625	446,906			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	273,625	446,906
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		55,415,017	79,496,369			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912833 7Q 7	UNITED STATES TREASURY TREASURY STRIP (INT) Due 11/15/2031 At Mat	1.....	55,415,017	79,496,369
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		2,104,273	3,792,437			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	2,104,273	3,792,437
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		8,039,134	16,253,300			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1.....	8,039,134	16,253,300
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		30,281,212	55,321,418			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	30,281,212	55,321,418
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		30,636,767	55,321,418			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	30,636,767	55,321,418
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		16,603,093	30,517,350			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,603,093	30,517,350
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		16,615,572	30,517,350			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,615,572	30,517,350
12607@EF3.	CDX.NA.IG.34.V1.....	2Z.....		16,615,572	30,517,350			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,615,572	30,517,350

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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	
12607@EF3	CDX.NA.IG.34.V1.....	2Z.....		16,615,572	30,517,350			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,615,572	30,517,350
12607@EF3	CDX.NA.IG.34.V1.....	2Z.....		16,615,572	30,517,350			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1.....	16,615,572	30,517,350
12607@EF3	CDX.NA.IG.34.V1.....	2Z.....		4,543,420	8,392,613			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	4,543,420	8,392,613
12607@EF3	CDX.NA.IG.34.V1.....	2Z.....		9,091,115	16,785,227			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	9,091,115	16,785,227
12607@EF3	CDX.NA.IG.34.V1.....	2Z.....		3,284,722	6,154,583			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	3,284,722	6,154,583
12607@EF3	CDX.NA.IG.34.V1.....	2Z.....		11,912,449	21,261,287			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	11,912,449	21,261,287
12607@EF3	CDX.NA.IG.34.V1.....	2Z.....		7,060	8,236			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5				912810 EN 4	UNITED STATES TREASURY GOVT BND 7 5/8% Due 11/15/2022 MN15	1.....	7,060	8,236
12607@EG1	CDX.NA.IG.34.V1.....	2Z.....	50,000,000	16,125,407	27,998,122	03/20/2020	06/20/2030	CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FU0	(2,277,126)	(535,550)		912803 DU 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat	1.....	18,402,533	28,533,672
12607@EG1	CDX.NA.IG.34.V1.....	2Z.....		12,521,531	19,486,410			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FU0				912803 DU 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat	1.....	12,521,531	19,486,410
12607@EG1	CDX.NA.IG.34.V1.....	2Z.....		21,575,936	37,757,010			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FU0				912833 Y4 6	UNITED STATES TREASURY TREASURY STRIP (INT) Due 5/15/2037 At Mat	1.....	21,575,936	37,757,010
46573*EJ5	ITRAXX.EUR.33.V1.....	2Z.....	96,409,250	7,917,769	15,573,350	03/25/2020	06/20/2025	ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9	440,509	1,674,336		912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	7,477,260	13,899,015
46573*EJ5	ITRAXX.EUR.33.V1.....	2Z.....		7,477,260	13,899,015			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9				912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	7,477,260	13,899,015
46573*EJ5	ITRAXX.EUR.33.V1.....	2Z.....		22,039,857	35,740,323			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9				912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1.....	22,039,857	35,740,323

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
46573*EJ5....	ITRAXX.EUR.33.V1.....	2Z.....		16,304,441	31,550,703			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	16,304,441	31,550,703
46573*EJ5....	ITRAXX.EUR.33.V1.....	2Z.....		3,845,872	7,179,665			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9				912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1.....	3,845,872	7,179,665
46573*EJ5....	ITRAXX.EUR.33.V1.....	2Z.....		11,249,028	21,463,076			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9				912803 CZ 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2037 At Mat	1.....	11,249,028	21,463,076
46573*EJ5....	ITRAXX.EUR.33.V1.....	2Z.....		15,190,572	30,367,551			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9				912803 DM 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1.....	15,190,572	30,367,551
46573*EJ5....	ITRAXX.EUR.33.V1.....	2Z.....		72,974	85,136			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9				912810 EN 4	UNITED STATES TREASURY GOVT BND 7 5/8% Due 11/15/2022 MN15	1.....	72,974	85,136
46573*EJ5....	ITRAXX.EUR.33.V1.....	2Z.....		11,233,957	18,080,372			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9				912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	11,233,957	18,080,372
46573*EJ5....	ITRAXX.EUR.33.V1.....	2Z.....		6,338,491	10,672,995			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9				912810 PT 9	UNITED STATES TREASURY GOVT BND 4 3/4% Due 2/15/2037 FA15	1.....	6,338,491	10,672,995
9999999999.	Total.....			1,846,578,053	3,242,288,213	XXX	XXX	XXX	(6,903,378)	16,891,623	XXX	XXX	XXX	XXX	1,853,481,431	3,225,396,590

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SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	17	1,713,915,714	18	1,957,586,811	0	0	0	0	17	1,713,915,714
2. Add: Opened or acquired transactions.....	5	1,308,340,509		210,000,000					5	1,518,340,509
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	7,772	XXX	60,444	XXX		XXX		XXX	68,216
4. Less: Closed or disposed of transactions.....	4	1,064,248,000							4	1,064,248,000
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		XXX		XXX	321,498,388
7. Ending Inventory.....	18	1,957,586,811	18	1,846,578,051	0	0	0	0	18	1,846,578,051

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.....	3,349,356,378
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	_____
3.	Total (Line 1 plus Line 2).....	3,349,356,378
4.	Part D, Section 1, Column 5.....	5,678,037,568
5.	Part D, Section 1, Column 6.....	(2,328,681,190)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	3,623,234,903
8.	Part B, Section 1, Column 13.....	_____
9.	Total (Line 7 plus Line 8).....	3,623,234,903
10.	Part D, Section 1, Column 8.....	5,933,612,861
11.	Part D, Section 1, Column 9.....	(2,310,377,958)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	2,073,049,283
14.	Part B, Section 1, Column 20.....	_____
15.	Part D, Section 1, Column 11.....	2,073,049,283
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.....	14,166,830,015	16,925,174,757
3. Accrual of discount.....	6,844,485	18,255,664
4. Unrealized valuation increase (decrease).....	(831,615)	
5. Total gain (loss) on disposals.....	641,220	102,440
6. Deduct consideration received on disposals.....	12,084,092,417	18,850,745,315
7. Deduct amortization of premium.....	62,392	
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).....	2,598,916,345	509,587,049
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	2,598,916,345	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						
Acquired by Internal Transfer								
889 Harbor St REO Ln 578217101.....	Conneaut	OH..	04/30/2020....	Transfer from Schedule B.....	.....36,850	.....	.....36,850	.....
0299999. Totals.....					.....36,850	.....0	.....36,850	.....0
0399999. Totals.....					.....36,850	.....0	.....36,850	.....0

QE01

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.							
220 MONROE ST REO LN 578216965....	Bettsville.....	OH.	05/31/2020	Shellpoint Mortgage Servicing Inc.....	.....41,335	.....	.....41,335	.....	.....	.....	.....0	.....	.....41,335	.....63,881	.....	.....22,546	.....22,546	.....	.....
0199999. Totals.....					.....41,335	.....0	.....41,335	.....0	.....0	.....0	.....0	.....0	.....41,335	.....63,881	.....0	.....22,546	.....22,546	.....0	.....0
0399999. Totals.....					.....41,335	.....0	.....41,335	.....0	.....0	.....0	.....0	.....0	.....41,335	.....63,881	.....0	.....22,546	.....22,546	.....0	.....0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						
Mortgages in Good Standing - Farm Mortgages								
199693.....	SHAWANO.....	WI.....		04/11/2019....	4.270.....		4,000,000.....	13,689,490.....
200174.....	BERRIEN.....	GA.....		06/14/2019....	4.870.....		100,000.....	3,647,060.....
200657.....	BUTLER.....	OH.....		06/30/2020....	4.500.....	7,476,459.....		17,033,337.....
200905.....	SANGAMON.....	IL.....		06/19/2020....	3.100.....	5,664,730.....		9,235,326.....
201133.....	LONOKE.....	AR.....		06/17/2020....	4.500.....	1,000,000.....		1,817,350.....
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	14,141,189.....	4,100,000.....	45,422,563.....
Mortgages in Good Standing - Residential Mortgages - All Other								
9900100538.....	SAN JOSE.....	CA.....		04/22/2020....	4.990.....	981,580.....		1,200,000.....
9900100541.....	AIEA.....	HI.....		04/22/2020....	4.250.....	775,440.....		1,295,000.....
9900100545.....	LOS ANGELES.....	CA.....		04/22/2020....	3.875.....	1,235,501.....		2,500,000.....
9900100557.....	SALINAS.....	CA.....		04/22/2020....	4.375.....	899,620.....		1,100,000.....
9900100583.....	WESTPORT.....	CT.....		04/22/2020....	4.625.....	1,418,684.....		1,725,000.....
9900100584.....	MIAMI.....	FL.....		04/22/2020....	4.375.....	577,994.....		1,090,000.....
9900100590.....	SHERMAN OAKS.....	CA.....		04/22/2020....	3.500.....	1,496,515.....		2,810,000.....
9900100592.....	BOULDER.....	CO.....		04/22/2020....	4.500.....	1,305,046.....		1,630,000.....
9900100594.....	AUSTIN.....	TX.....		04/22/2020....	4.875.....	1,090,847.....		1,340,000.....
9900100597.....	BASS LAKE.....	CA.....		04/22/2020....	4.875.....	842,309.....		1,018,500.....
9900100598.....	CARLSBAD.....	CA.....		04/22/2020....	4.250.....	728,980.....		1,150,000.....
9900100599.....	FRIENDSWOOD.....	TX.....		04/22/2020....	4.625.....	562,952.....		675,000.....
9900100601.....	SCOTTSDALE.....	AZ.....		04/22/2020....	4.750.....	622,763.....		750,000.....
9900100602.....	SALT LAKE CITY.....	UT.....		04/22/2020....	4.875.....	827,575.....		1,000,000.....
9900100603.....	GOLETA.....	CA.....		04/22/2020....	4.875.....	669,755.....		760,000.....
9900100611.....	CASTRO VALLEY.....	CA.....		04/22/2020....	4.250.....	897,974.....		1,090,000.....
9900100613.....	EDWARDS.....	CO.....		04/22/2020....	4.375.....	2,016,275.....		3,469,000.....
9900100616.....	BULVERDE.....	TX.....		04/22/2020....	4.750.....	993,996.....		1,210,000.....
9900100622.....	NAPA.....	CA.....		04/22/2020....	4.375.....	607,665.....		1,100,000.....
9900100641.....	DALLAS.....	TX.....		04/22/2020....	4.875.....	620,813.....		931,000.....
9900101723.....	NEW ORLEANS.....	LA.....		04/29/2020....	4.125.....	678,102.....		806,000.....
9900101736.....	FRISCO.....	TX.....		04/29/2020....	4.125.....	776,194.....		875,000.....
9900101737.....	CARY.....	NC.....		04/29/2020....	4.250.....	1,197,977.....		1,400,000.....
9900101747.....	WEST PALM BCH.....	FL.....		04/29/2020....	4.625.....	590,135.....		665,000.....
9900101756.....	ISLE OF PALMS.....	SC.....		04/29/2020....	4.750.....	760,375.....		860,000.....
9900101770.....	PALM SPRINGS.....	CA.....		04/29/2020....	4.875.....	670,395.....		970,000.....
9900101771.....	TUCSON.....	AZ.....		04/29/2020....	5.250.....	579,617.....		895,000.....
9900101772.....	NORTH RICHLAND HILLS.....	TX.....		04/29/2020....	4.625.....	486,939.....		625,000.....
9900101773.....	GLENCOE.....	IL.....		04/29/2020....	5.375.....	1,048,850.....		1,550,000.....
9900101775.....	LOS ANGELES.....	CA.....		04/29/2020....	5.750.....	821,110.....		915,000.....
9900101777.....	FRISCO.....	TX.....		04/29/2020....	5.375.....	791,198.....		940,000.....
9900101780.....	ALBUQUERQUE.....	NM.....		04/29/2020....	5.375.....	593,910.....		669,000.....
9900101781.....	DENVER.....	CO.....		04/29/2020....	4.750.....	1,013,768.....		1,300,000.....
9900101782.....	ESTERO.....	FL.....		04/29/2020....	4.375.....	186,756.....		700,000.....
9900101783.....	FOLSOM.....	CA.....		04/29/2020....	5.500.....	699,986.....		792,860.....
9900101786.....	RANCHO SANTA FE.....	CA.....		04/29/2020....	5.375.....	1,077,301.....		1,785,000.....
9900101787.....	HENRICO.....	VA.....		04/29/2020....	5.500.....	1,016,543.....		1,295,000.....
9900101790.....	TOM BEAN.....	TX.....		04/29/2020....	5.625.....	626,914.....		801,000.....

QE02

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9900101791	LAS VEGAS	NV		04/29/2020	5.625	589,785		780,000
9900101793	SUNNY ISLES BEACH	FL		04/29/2020	5.050	743,670		1,000,000
9900101794	FORT COLLINS	CO		04/29/2020	5.875	1,069,102		1,387,000
9900101796	PARK CITY	UT		04/29/2020	5.375	930,226		1,075,000
9900101797	DRAKE	CO		04/29/2020	6.000	523,169		621,000
9900101798	WHEATON	IL		04/29/2020	5.625	764,850		950,000
9900101799	VACAVILLE	CA		04/29/2020	5.750	739,204		930,000
9900101801	ORO VALLEY	AZ		04/29/2020	3.875	804,925		1,250,000
9900101803	SEATTLE	WA		04/29/2020	3.875	893,105		1,400,000
9900101804	OAKLAND	CA		04/29/2020	4.125	1,330,497		1,885,000
9900101825	PETALUMA	CA		04/29/2020	3.875	996,246		1,350,000
9900101826	IRVINE	CA		04/29/2020	4.375	866,703		1,365,000
9900102072	SAN JOSE	CA		05/05/2020	4.750	841,661		1,163,000
9900102089	MEDFORD	MA		05/05/2020	4.500	390,906		560,000
9900102103	LIVERMORE	CA		05/05/2020	4.875	604,327		889,000
9900102136	CHICAGO	IL		05/05/2020	4.750	489,818		745,000
9900102149	SAN FRANCISCO	CA		05/05/2020	5.000	1,829,046		2,500,000
9900102155	VAN NUYS	CA		05/05/2020	4.500	857,725		1,200,000
9900102159	LOS ANGELES	CA		05/05/2020	4.500	603,721		1,070,000
9900102169	NEWBURY PARK	CA		05/05/2020	4.125	590,771		1,004,500
9900102176	HACIENDA HEIGHTS	CA		05/05/2020	5.000	1,243,848		1,700,000
9900102229	PALM SPRINGS	CA		05/05/2020	5.125	301,394		600,000
9900102230	BARNEGAT	NJ		05/05/2020	4.375	142,259		263,000
9900102231	HENDERSON	NV		05/05/2020	5.000	355,118		4,200,000
9900102232	PALM SPRINGS	CA		05/05/2020	5.000	318,201		479,000
9900102235	LAS VEGAS	NV		05/12/2020	4.125	594,751		820,000
9900102237	SCOTTSDALE	AZ		05/12/2020	3.500	389,263		891,000
9900102250	PALISADES PARK	NJ		05/12/2020	5.250	1,141,541		1,670,000
9900102263	JENNER	CA		05/12/2020	5.625	336,250		475,000
9900102275	BRONX	NY		05/12/2020	4.000	661,949		1,100,000
9900102302	OLYMPIA	WA		05/21/2020	10.770	201,543		335,000
9900102308	SAN ANTONIO	TX		05/21/2020	6.000	49,822		150,000
9900102348	MEMPHIS	TN		05/21/2020	5.125	57,791		144,000
9900102351	PORTAGE	MI		05/21/2020	3.875	40,003		140,000
9900102356	PASADENA	CA		05/21/2020	4.875	329,662		630,000
9900102370	BELEN	NM		05/21/2020	7.300	54,225		80,000
9900102380	CHAPPAQUA	NY		05/21/2020	4.000	381,990		787,000
9900102417	QUARRYVILLE	PA		05/21/2020	4.770	69,339		110,000
9900102418	MIRAMAR	FL		05/21/2020	2.000	78,374		137,000
9900102439	CHULA VISTA	CA		05/21/2020	2.000	275,711		735,000
9900102459	FRESNO	CA		05/21/2020	6.125	83,301		185,000
9900102480	HENDERSON	NV		05/21/2020	5.250	102,642		135,000
9900102507	RIVERSIDE	CA		05/21/2020	6.125	265,609		560,000
9900102512	FAIRFIELD	CA		05/21/2020	5.875	397,046		850,000
9900102517	RALEIGH	NC		05/21/2020	7.000	54,140		90,000

QE02.1

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9900102519.....	PALM DESERT.....	CA.....		05/21/2020.....	4.625.....	169,040.....		410,000.....
9900102520.....	MIAMI.....	FL.....		05/21/2020.....	6.250.....	95,272.....		172,000.....
9900102526.....	HOUSTON.....	TX.....		05/21/2020.....	7.750.....	49,203.....		74,000.....
9900102533.....	BATSON.....	TX.....		05/21/2020.....	11.990.....	47,714.....		100,000.....
9900102536.....	SWANSEA.....	SC.....		05/21/2020.....	4.000.....	35,061.....		50,000.....
9900102586.....	LAREDO.....	TX.....		05/21/2020.....	4.027.....	48,719.....		135,133.....
9900102587.....	DUNBAR.....	PA.....		05/21/2020.....	4.500.....	60,694.....		110,000.....
9900102588.....	NORTH TERRE HAUTE.....	IN.....		05/21/2020.....	4.500.....	33,204.....		60,900.....
9900102603.....	HENDERSONVILLE.....	TN.....		05/21/2020.....	2.000.....	76,989.....		165,000.....
9900102611.....	ESSEX.....	MD.....		05/21/2020.....	7.200.....	175,986.....		267,300.....
9900102627.....	JACKSONVILLE.....	FL.....		05/21/2020.....	5.975.....	110,128.....		240,000.....
9900102646.....	ORLANDO.....	FL.....		05/21/2020.....	5.900.....	62,703.....		100,000.....
9900102669.....	EAST LONGMEADOW.....	MA.....		05/21/2020.....	6.750.....	155,512.....		310,000.....
9900102682.....	GRAND RAPIDS.....	MI.....		05/21/2020.....	3.250.....	64,484.....		87,500.....
9900102683.....	KENSINGTON.....	MD.....		05/21/2020.....	5.990.....	215,461.....		425,000.....
9900102684.....	SPARKS.....	NV.....		05/21/2020.....	3.625.....	145,568.....		310,000.....
9900102695.....	RANDALLSTOWN.....	MD.....		05/21/2020.....	3.500.....	142,283.....		219,670.....
9900102720.....	TUCSON.....	AZ.....		05/21/2020.....	5.850.....	63,805.....		84,000.....
9900102735.....	PALM BEACH GARDENS.....	FL.....		05/21/2020.....	5.000.....	136,016.....		210,000.....
9900102744.....	ORLANDO.....	FL.....		05/21/2020.....	7.875.....	120,997.....		238,000.....
9900102760.....	LAREDO.....	TX.....		05/21/2020.....	6.950.....	62,177.....		102,500.....
9900102793.....	SANTA ROSA.....	CA.....		05/21/2020.....	4.250.....	242,862.....		393,000.....
9900102802.....	HUNTINGTON.....	NY.....		05/21/2020.....	3.250.....	199,395.....		387,000.....
9900102803.....	WAYNESVILLE.....	NC.....		05/21/2020.....	8.700.....	70,109.....		149,000.....
9900102813.....	MEMPHIS.....	TN.....		05/21/2020.....	6.400.....	79,118.....		143,000.....
9900102894.....	GLOBE.....	AZ.....		05/21/2020.....	6.250.....	40,681.....		61,000.....
9900102933.....	HOUSTON.....	TX.....		05/21/2020.....	4.125.....	62,561.....		98,000.....
9900102940.....	BAKER.....	LA.....		05/21/2020.....	7.650.....	67,054.....		99,000.....
9900102950.....	MELBOURNE.....	FL.....		05/21/2020.....	2.000.....	96,541.....		196,000.....
9900102961.....	PITTSBURGH.....	PA.....		05/21/2020.....	6.800.....	53,517.....		100,000.....
9900102970.....	LOUISVILLE.....	KY.....		05/21/2020.....	8.875.....	34,198.....		55,000.....
9900102975.....	TEXARKANA.....	AR.....		05/21/2020.....	6.700.....	151,898.....		240,000.....
9900102976.....	BREVARD.....	NC.....		05/21/2020.....	2.822.....	42,300.....		62,000.....
9900102995.....	HUMBLE.....	TX.....		05/21/2020.....	8.450.....	141,973.....		279,000.....
9900103023.....	PORT RICHEY.....	FL.....		05/21/2020.....	4.500.....	37,932.....		82,000.....
9900103024.....	HOUSTON.....	TX.....		05/21/2020.....	4.475.....	111,846.....		230,000.....
9900103046.....	MASSILLON.....	OH.....		05/21/2020.....	4.500.....	38,136.....		93,529.....
9900103047.....	BOLIVAR.....	TN.....		05/21/2020.....	7.624.....	31,516.....		75,900.....
9900103052.....	CINCINNATI.....	OH.....		05/21/2020.....	3.000.....	123,382.....		298,425.....
9900103053.....	WOONSOCKET.....	RI.....		05/21/2020.....	8.375.....	88,313.....		112,000.....
9900103069.....	GARDENA.....	CA.....		05/21/2020.....	3.500.....	158,889.....		407,500.....
9900103083.....	KEIZER.....	OR.....		05/21/2020.....	3.750.....	79,428.....		225,000.....
9900103091.....	BRADLEY.....	IL.....		05/21/2020.....	6.875.....	50,117.....		85,000.....
9900103093.....	DES MOINES.....	IA.....		05/21/2020.....	9.950.....	34,429.....		50,000.....
9900103102.....	ROMEVILLE.....	IL.....		05/21/2020.....	4.625.....	85,670.....		154,000.....

QE02.2

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9900103105.....	DALLAS.....	TX.....		05/21/2020...	3.250	105,374		177,000
9900103116.....	SEATTLE.....	WA.....		05/21/2020...	2.000	72,327		94,000
9900103121.....	CHULA VISTA.....	CA.....		05/21/2020...	2.000	212,298		588,000
9900103122.....	INDIANAPOLIS.....	IN.....		05/21/2020...	7.659	44,520		106,098
9900103142.....	BROOKLYN.....	NY.....		05/21/2020...	6.050	204,697		465,000
9900103145.....	ASTON.....	PA.....		05/21/2020...	6.150	165,277		297,500
9900103169.....	MISSOURI CITY.....	TX.....		05/21/2020...	8.500	73,324		115,000
9900103174.....	CINCINNATI.....	OH.....		05/21/2020...	3.625	96,374		180,000
9900103175.....	CENTER MORICHES.....	NY.....		05/21/2020...	5.900	223,826		382,200
9900103189.....	CINCINNATI.....	OH.....		05/21/2020...	4.000	54,754		197,000
9900103202.....	TOMBALL.....	TX.....		05/21/2020...	4.750	116,349		187,750
9900103207.....	MANSFIELD.....	OH.....		05/21/2020...	4.170	38,838		73,000
9900103209.....	RIO RANCHO.....	NM.....		05/21/2020...	7.400	69,155		99,000
9900103278.....	REDMOND.....	WA.....		05/21/2020...	3.400	284,840		370,000
9900103293.....	PHOENIX.....	AZ.....		05/21/2020...	4.000	88,122		134,000
9900103337.....	BOWIE.....	MD.....		05/21/2020...	6.000	228,284		263,000
9900103360.....	VALLEY STREAM.....	NY.....		05/21/2020...	6.125	245,956		379,000
9900103372.....	PENSACOLA.....	FL.....		05/21/2020...	7.375	47,481		68,333
9900103374.....	DRAPER.....	UT.....		05/21/2020...	6.000	198,761		294,000
9900103390.....	INGLESIDE.....	IL.....		05/21/2020...	5.500	144,668		325,000
9900103471.....	VALPARAISO.....	FL.....		05/21/2020...	5.900	86,636		178,600
9900103475.....	BELLEROSSE TERRACE.....	NY.....		05/21/2020...	2.000	229,282		526,000
9900103487.....	WINTERVILLE.....	NC.....		05/21/2020...	2.000	108,280		167,000
9900103493.....	GREENACRES.....	FL.....		05/21/2020...	3.980	53,533		85,000
9900103529.....	BROOKLYN.....	NY.....		05/21/2020...	3.702	239,153		545,000
9900103548.....	JACKSONVILLE.....	FL.....		05/21/2020...	2.000	58,810		102,825
9900103591.....	BELTON.....	TX.....		05/21/2020...	3.375	57,514		122,000
9900103610.....	HOUSTON.....	TX.....		05/21/2020...	7.000	69,891		158,000
9900103618.....	HAZLET.....	NJ.....		05/21/2020...	5.900	142,229		310,000
9900103619.....	CASTAIC.....	CA.....		05/21/2020...	2.650	258,564		599,000
9900103636.....	MASTIC BEACH.....	NY.....		05/21/2020...	2.000	85,282		144,000
9900103654.....	PALM BAY.....	FL.....		05/21/2020...	9.750	31,560		60,000
9900103688.....	FRANKENMUTH.....	MI.....		05/21/2020...	3.875	95,962		180,000
9900103695.....	GREENACRES.....	FL.....		05/21/2020...	4.125	62,167		91,000
9900103711.....	VA BEACH.....	VA.....		05/21/2020...	6.500	90,694		181,000
9900103730.....	STRASBURG.....	VA.....		05/21/2020...	6.000	88,603		145,000
9900103741.....	MIAMI BEACH.....	FL.....		05/21/2020...	6.625	213,378		360,000
9900103748.....	GROVE CITY.....	OH.....		05/21/2020...	6.500	69,141		124,900
9900103750.....	CLEARWATER.....	FL.....		05/21/2020...	6.875	82,315		174,000
9900103808.....	CINCINNATI.....	OH.....		05/21/2020...	6.500	78,097		135,000
9900103818.....	CHICOPEE.....	MA.....		05/21/2020...	6.375	79,369		154,000
9900103819.....	NORTH BRUNSWICK.....	NJ.....		05/21/2020...	6.000	205,971		400,000
9900103821.....	TORRANCE.....	CA.....		05/21/2020...	5.000	373,607		805,000
9900103906.....	BELLEVUE.....	WA.....		05/21/2020...	3.250	259,452		510,000
9900103909.....	GREENCASTLE.....	PA.....		05/21/2020...	6.625	113,850		280,000
9900103921.....	VISALIA.....	CA.....		05/21/2020...	5.000	75,810		205,000

QE02.3

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	
9900103929	GREER	SC		05/21/2020	3.530	95,263		175,000	
9900103967	HOUSTON	TX		05/21/2020	6.875	85,048		140,000	
9900103968	TALLAHASSEE	FL		05/21/2020	6.750	105,099		199,000	
9900103977	EAST FISHKILL	NY		05/21/2020	6.125	145,960		340,000	
9900103978	OXFORD	MA		05/21/2020	6.250	294,067		520,000	
9900104006	COLORADO SPRINGS	CO		05/21/2020	5.125	116,487		182,000	
9900104013	BETHEL PARK	PA		05/21/2020	4.250	75,832		130,000	
9900104032	ROSELLE	NJ		05/21/2020	2.000	99,706		181,700	
9900104090	FAIRVIEW PARK	OH		05/21/2020	6.650	118,275		202,000	
9900104103	KENTWOOD	MI		05/21/2020	7.350	94,103		220,000	
9900104109	MILLBURY	MA		05/21/2020	7.759	89,900		140,000	
9900104133	ORLANDO	FL		05/21/2020	6.375	141,488		215,000	
9900104147	COSTA MESA	CA		05/21/2020	6.375	313,526		570,000	
9900104158	RIVERDALE	CA		05/21/2020	6.500	85,680		184,000	
9900104172	ROCKWALL	TX		05/21/2020	6.500	195,906		380,000	
9900104176	CHULA VISTA	CA		05/21/2020	6.000	319,524		474,000	
9900104207	REDWOOD FALLS	MN		05/21/2020	6.500	35,894		73,000	
9900104218	LAWTON	OK		05/21/2020	7.250	41,845		68,500	
9900104236	SPRING	TX		05/21/2020	3.250	57,062		165,000	
9900104297	CODORUS	PA		05/21/2020	2.000	70,397		110,000	
9900104316	NAUGATUCK	CT		05/21/2020	3.500	117,322		140,000	
9900104318	LAS VEGAS	NV		05/21/2020	2.750	172,144		360,000	
9900104322	FRANKFORT	KY		05/21/2020	8.000	76,495		119,000	
9900104333	FORT LAUDERDALE	FL		05/21/2020	2.000	56,499		127,000	
9900104346	CINCINNATI	OH		05/21/2020	6.500	61,574		105,000	
9900104404	SAINT CLAIR SHORES	MI		05/21/2020	4.750	84,403		180,000	
9900104407	MIAMI	FL		05/21/2020	7.000	57,419		85,000	
9900104411	VALLEJO	CA		05/21/2020	3.500	100,443		130,000	
9900104452	STREETSBORO	OH		05/21/2020	6.500	66,365		150,000	
9900104458	NORTH CHELMSFORD	MA		05/21/2020	5.875	160,983		294,000	
9900104459	MUSKEGON	MI		05/21/2020	6.500	44,974		93,000	
9900104491	BRENTWOOD	NY		05/21/2020	6.500	160,759		280,000	
9900104497	DAVENPORT	IA		05/21/2020	6.500	97,373		215,000	
9900104502	COROLLA	NC		05/21/2020	6.500	81,638		185,000	
9900104518	BRADENTON	FL		05/21/2020	10.250	90,469		218,166	
9900104532	PHOENIX	AZ		05/21/2020	4.750	80,065		150,000	
9900104589	PHOENIX	AZ		05/21/2020	5.250	66,260		155,000	
9900104593	PRESTONSBURG	KY		05/21/2020	5.125	40,741		70,000	
9900104616	SALISBURY	NC		05/21/2020	7.650	71,051		145,000	
9900104627	NEWTON GROVE	NC		05/21/2020	5.667	57,228		95,790	
9900104634	NASHVILLE	TN		05/21/2020	5.750	101,103		173,000	
9900104636	BERWYN	IL		05/21/2020	4.875	82,005		140,000	
9900104639	TOLEDO	OH		05/21/2020	5.125	46,782		69,000	
9900104644	MARLTON	NJ		05/21/2020	6.380	131,729		280,000	
9900104648	XENIA	OH		05/21/2020	5.000	49,100		89,000	

QE024

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9900104667	SAN FERNANDO	CA		05/21/2020	5.000	250,699		426,000
9900104680	BELLEVILLE	IL		05/21/2020	3.500	65,380		102,000
9900104683	SPRING	TX		05/21/2020	7.700	107,662		215,532
9900104699	CHARLOTTE	NC		05/21/2020	5.000	85,708		168,000
9900104709	FOREST GROVE	OR		05/21/2020	5.000	151,914		239,900
9900104725	ALBUQUERQUE	NM		05/21/2020	5.000	48,742		90,000
9900104741	KISSIMMEE	FL		05/21/2020	5.875	83,903		178,309
9900104765	ASHEBORO	NC		05/21/2020	2.000	63,229		130,000
9900104770	MIAMI	FL		05/21/2020	2.000	48,504		115,000
9900104772	CORONA	CA		05/21/2020	4.375	307,437		394,651
9900104786	HIGHLAND	MI		05/21/2020	6.500	127,340		170,400
9900104797	TERRE HAUTE	IN		05/21/2020	2.000	34,162		57,500
9900104804	SAN ANTONIO	TX		05/21/2020	9.900	42,021		55,000
9900104817	PFLUGERVILLE	TX		05/21/2020	3.250	96,108		203,000
9900104822	TUCSON	AZ		05/21/2020	2.000	85,451		179,000
9900104842	MORGANTOWN	WV		05/21/2020	10.550	69,855		180,814
9900104851	SEABROOK	TX		05/21/2020	6.940	136,845		290,000
9900104856	SPRINGFIELD	MA		05/21/2020	6.875	85,980		123,000
9900104860	HUMBLE	TX		05/21/2020	4.375	78,671		181,000
9900104873	BOROUGH OF WOODLYNNE	NJ		05/21/2020	4.000	34,706		90,000
9900104874	ROSEDALE	NY		05/21/2020	5.000	245,295		565,000
9900104896	SEBRING	OH		05/21/2020	7.000	127,437		105,000
9900104905	FORT WORTH	TX		05/21/2020	10.690	51,012		110,000
9900104909	BUFFALO	NY		05/21/2020	3.000	26,431		54,900
9900104915	ARLINGTON	TX		05/21/2020	6.375	61,760		135,000
9900104916	DES ALLEMANS	LA		05/21/2020	6.875	56,981		148,500
9900104978	SALEM	WV		05/21/2020	8.990	42,789		136,000
9900104989	VANCOUVER	WA		05/21/2020	6.999	130,875		298,000
9900105005	GREENVILLE	TX		05/21/2020	6.400	66,217		180,000
9900105006	CLEARLAKE	CA		05/21/2020	6.600	85,053		135,000
9900105053	ARVADA	CO		05/21/2020	6.750	244,212		442,000
9900105107	OCEANSIDE	CA		05/21/2020	5.500	227,691		607,000
9900105146	HOUSTON	TX		05/21/2020	5.250	29,934		80,000
9900105163	KENNEWICK	WA		05/21/2020	12.050	57,561		177,500
9900105225	CHESAPEAKE	VA		05/21/2020	11.984	78,474		145,000
9900105252	DARLINGTON	SC		05/21/2020	6.030	26,342		55,000
9900105256	COLUMBIA	SC		05/21/2020	7.736	96,329		118,000
9900105322	OHIO CITY	OH		05/21/2020	12.491	60,310		106,000
9900105341	BUFFALO	NY		05/21/2020	4.500	23,576		65,900
9900105346	JACKSON	NJ		05/21/2020	13.700	50,409		195,000
9900105353	SANFORD	NC		05/21/2020	11.990	42,492		136,000
9900105357	BEULAVILLE	NC		05/21/2020	8.950	59,634		77,490
9900105363	CONCORD	NC		05/21/2020	4.000	35,443		118,990
9900105369	NEW BOSTON	MI		05/21/2020	9.287	102,556		220,000
9900105411	LAFAYETTE	IN		05/21/2020	12.540	51,380		72,000

QE02.5

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9900105441	JACKSONVILLE	FL		05/21/2020	5.695	65,759		165,000
9900105472	RIVERTON	UT		05/21/2020	9.090	140,916		345,000
9900105475	NEWBURYPORT	MA		05/21/2020	4.376	290,737		699,000
9900105493	CHICAGO HEIGHTS	IL		05/21/2020	9.750	27,229		51,000
9900105500	MORRISVILLE	NY		05/21/2020	5.000	35,294		105,000
9900105524	MENDON	VT		05/21/2020	7.500	31,452		65,000
9900105537	CALVERTON	NY		05/21/2020	8.875	62,018		155,000
9900105541	HALCOTTSVILLE	NY		05/21/2020	8.125	97,268		285,000
9900105574	PHILADELPHIA	PA		05/21/2020	4.500	38,183		100,000
9900105598	SAN ANTONIO	TX		05/21/2020	12.100	30,699		80,000
9900105614	HOUSTON	TX		05/21/2020	12.298	59,917		135,000
9900105621	HOUSTON	TX		05/21/2020	12.247	53,366		109,000
9900105631	WAVERLY	VA		05/21/2020	5.640	35,868		125,000
9900105644	WEST PALM BEACH	FL		05/21/2020	7.150	75,118		120,000
9900105645	MIAMI	FL		05/21/2020	4.800	22,355		65,000
9900105650	BAY CITY	MI		05/21/2020	4.000	38,184		70,220
9900105652	CARBONDALE	PA		05/21/2020	8.250	40,373		131,063
9900105656	PITKIN	LA		05/21/2020	7.990	51,095		85,467
9900105661	MANAHAWKIN	NJ		05/21/2020	6.500	61,632		85,400
9900105671	RICHMOND	VA		05/21/2020	6.590	59,432		136,000
9900105672	CHESTER	SC		05/21/2020	11.994	36,355		105,000
9900105675	FLUSHING	NY		05/21/2020	11.994	104,044		970,000
9900105676	DALLAS	TX		05/22/2020	3.625	459,777		617,000
9900105679	PARKER	CO		05/22/2020	4.625	849,322		1,067,600
9900105683	SAN ANTONIO	TX		05/22/2020	3.750	705,924		914,000
9900105688	DALLAS	TX		05/22/2020	4.000	462,760		640,000
9900105705	POCA	WV		05/21/2020	5.250	33,940		52,000
9900105707	BURLESON	TX		06/01/2020	4.625	180,629		228,000
9900105708	SAN DIEGO	CA		06/01/2020	4.375	282,984		365,500
9900105709	ROYAL PALM BEACH	FL		06/01/2020	3.625	248,208		330,000
9900105710	PROSPER	TX		06/01/2020	4.125	213,798		315,100
9900105730	REDDING	CA		06/01/2020	4.375	231,761		319,000
9900105740	SEATTLE	WA		06/01/2020	3.875	363,905		475,000
9900105748	ROCKFORD	TN		06/01/2020	4.250	183,520		310,000
9900105761	GILBERT	AZ		06/01/2020	4.375	188,417		257,500
9900105775	PLAYA DEL REY	CA		06/01/2020	3.625	471,843		795,000
9900105782	NORTH BRUNSWICK	NJ		06/01/2020	3.875	250,348		435,000
9900105791	MCKINNEY	TX		06/01/2020	3.990	315,559		410,000
9900105794	VIRGINIA BEACH	VA		06/01/2020	3.990	210,879		386,000
9900105797	VANCOUVER	WA		06/01/2020	4.250	228,335		475,000
9900105994	PALM SPRINGS	CA		06/19/2020	4.500	1,226,084		1,835,000
9900106123	TORRANCE	CA		06/19/2020	5.500	965,817		1,670,000
9900106124	SCOTTSDALE	AZ		06/19/2020	7.375	313,017		616,000
9900106125	BRADENTON	FL		06/19/2020	6.500	154,798		200,000
9900106126	PEORIA	AZ		06/19/2020	6.875	106,656		220,000
9900106127	SANTA CRUZ	CA		06/19/2020	5.990	705,987		965,000

QE02.6

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9900106128.....	SANTA CRUZ.....	CA.....		06/19/2020.....	5.990.....	705,996.....		965,000.....
9900106129.....	DOWNEY.....	CA.....		06/19/2020.....	5.625.....	199,354.....		1,300,000.....
9900106130.....	MOUNT KISCO.....	NY.....		06/19/2020.....	5.625.....	224,767.....		395,000.....
9900106131.....	IRVINE.....	CA.....		06/19/2020.....	6.500.....	322,502.....		450,000.....
9900106132.....	CAMARILLO.....	CA.....		06/19/2020.....	4.875.....	1,308,994.....		2,100,000.....
9900106133.....	COPPER MOUNTAIN.....	CO.....		06/19/2020.....	5.990.....	157,382.....		460,000.....
9900106134.....	RIVERSIDE.....	CA.....		06/19/2020.....	6.990.....	362,814.....		530,000.....
9900106135.....	NORTHRIDGE.....	CA.....		06/19/2020.....	5.250.....	886,540.....		2,060,000.....
9900106136.....	WEST HARTFORD.....	CT.....		06/19/2020.....	6.250.....	171,455.....		229,000.....
9900106139.....	DANA POINT.....	CA.....		06/19/2020.....	5.875.....	2,220,480.....		3,150,000.....
9900106140.....	MOUNTAIN VIEW.....	CA.....		06/19/2020.....	4.750.....	1,130,096.....		2,040,000.....
9900106141.....	DRAPER.....	UT.....		06/19/2020.....	6.990.....	295,602.....		404,000.....
9900106142.....	FREEPORT.....	NY.....		06/19/2020.....	5.990.....	344,660.....		605,000.....
9900106143.....	PAYSON.....	AZ.....		06/19/2020.....	4.750.....	778,236.....		1,881,000.....
9900106144.....	SAN FRANCISCO.....	CA.....		06/19/2020.....	5.990.....	740,112.....		1,080,000.....
9900106145.....	BEN LOMOND.....	CA.....		06/19/2020.....	4.750.....	474,659.....		695,000.....
9900106146.....	VISALIA.....	CA.....		06/19/2020.....	5.875.....	199,698.....		250,000.....
9900106147.....	TEMPE.....	AZ.....		06/19/2020.....	7.625.....	287,539.....		372,000.....
9900106148.....	POINCIANA.....	FL.....		06/19/2020.....	5.875.....	144,300.....		214,000.....
9900106149.....	BUCKEYE.....	AZ.....		06/19/2020.....	6.250.....	179,454.....		239,000.....
9900106150.....	LOS ANGELES.....	CA.....		06/19/2020.....	5.625.....	1,995,685.....		2,600,000.....
9900106151.....	VENICE.....	CA.....		06/19/2020.....	6.250.....	1,084,510.....		1,550,000.....
9900106153.....	CORONA DEL MAR.....	CA.....		06/19/2020.....	4.990.....	1,188,239.....		1,770,000.....
9900106154.....	BROOKLYN.....	NY.....		06/19/2020.....	4.990.....	1,128,756.....		1,465,000.....
9900106157.....	LOS ANGELES.....	CA.....		06/19/2020.....	6.125.....	488,555.....		700,000.....
9900106158.....	CLOVIS.....	CA.....		06/19/2020.....	5.625.....	216,040.....		320,000.....
9900106159.....	SANTA CLARITA.....	CA.....		06/19/2020.....	5.750.....	264,598.....		530,000.....
9900106160.....	SANTA ANA.....	CA.....		06/19/2020.....	5.625.....	193,336.....		260,000.....
9900106161.....	TUCSON.....	AZ.....		06/19/2020.....	6.750.....	191,860.....		230,000.....
9900106162.....	ORANGE.....	CA.....		06/19/2020.....	5.875.....	568,375.....		715,000.....
9900106163.....	OAKLAND.....	CA.....		06/19/2020.....	5.625.....	313,173.....		480,000.....
9900106164.....	VALLECITO.....	CA.....		06/19/2020.....	5.375.....	237,436.....		370,000.....
9900106165.....	PAYSON.....	AZ.....		06/19/2020.....	4.875.....	432,649.....		750,000.....
9900106166.....	LOS ANGELES.....	CA.....		06/19/2020.....	5.990.....	364,767.....		520,000.....
9900106167.....	WINFIELD.....	IL.....		06/19/2020.....	4.500.....	183,630.....		260,000.....
9900106262.....	MERCED.....	CA.....		06/19/2020.....	6.125.....	199,136.....		254,000.....
9900106266.....	EL MONTE.....	CA.....		06/19/2020.....	5.375.....	240,989.....		530,000.....
9900106277.....	BOSTON.....	MA.....		06/19/2020.....	5.500.....	1,583,847.....		2,175,000.....
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other.....				XXX.....	.XXX.....	109,033,118.....	0.....	175,333,815.....
Mortgages in Good Standing - Commercial Mortgages - All Other								
703284.....	SAN JOSE.....	CA.....		04/01/2020.....	3.190.....	18,000,000.....		28,356,673.....
703293.....	VISTA.....	CA.....		04/06/2020.....	3.000.....	20,979,000.....		33,100,347.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	.XXX.....	38,979,000.....	0.....	61,457,020.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	.XXX.....	162,153,307.....	4,100,000.....	282,213,398.....
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								

QE02.7

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
9900102362	NAPERVILLE	IL		05/21/2020	5.350	107,373		230,000
9900102429	UPLAND	CA		05/21/2020	3.590	204,114		540,000
9900102701	WEST SACRAMENTO	CA		05/21/2020	4.000	183,363		415,000
9900102998	JAMAICA	NY		05/21/2020	5.500	311,216		482,500
9900103062	CLOVIS	CA		05/21/2020	3.875	217,126		557,000
9900103217	KATY	TX		05/21/2020	4.750	113,347		240,000
9900103239	WELLFLEET	MA		05/21/2020	6.125	245,268		425,000
9900103373	JERSEY CITY	NJ		05/21/2020	6.875	201,441		270,000
9900103608	BROOKLYN	NY		05/21/2020	2.721	270,617		606,000
9900103979	MCALLEN	TX		05/21/2020	6.500	153,350		305,800
9900104009	CORAL SPRINGS	FL		05/21/2020	3.940	159,330		222,000
9900104380	ORLANDO	FL		05/21/2020	7.250	69,397		100,000
9900104490	ELIZABETH	NJ		05/21/2020	5.000	145,636		290,000
9900104575	MIAMI	FL		05/21/2020	5.375	139,506		225,000
9900104614	BOWIE	MD		05/21/2020	5.050	124,560		263,000
2799999	Total - Mortgages in the Process of Foreclosure - Residential Mortgages - All Other			XXX	XXX	2,645,644	0	5,171,300
3299999	Total - Mortgages in the Process of Foreclosure			XXX	XXX	2,645,644	0	5,171,300
3399999	Total Mortgages			XXX	XXX	164,798,951	4,100,000	287,384,698

QE02.8

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
33466	CEDAR FALLS	IA		11/23/2016	04/28/2020	83,098		(6,714)				(6,714)	76,384	76,384			0
37457	BRENTWOOD	CA		06/24/2016	06/30/2020	465,595		17,825				17,825	482,237	482,237			0
39838	SAN DIEGO	CA		04/22/2016	04/27/2020	383,063		10,173				10,173	391,051	391,051			0
40835	PASADENA	MD		04/22/2016	05/22/2020	195,485		(1,843)				(1,843)	193,063	193,063			0
41639	WEST MIAMI	FL		12/21/2016	06/30/2020	170,496		1,870				1,870	170,566	170,566			0
55486	JACKSONVILLE	FL		04/22/2016	06/30/2020	2,464		(1)				(1)	778	778			0
56244	NASHUA	NH		04/22/2016	06/30/2020	112,466		302				302	111,700	111,700			0
61549	WESLEY CHAPEL	FL		03/24/2017	06/30/2020	195,585		9,541				9,541	203,310	203,310			0
61655	MIAMI	FL		03/24/2017	05/22/2020	180,916		14,006				14,006	194,362	194,362			0
65551	THOUSAND OAKS	CA		04/28/2016	04/27/2020	640,483		(7,493)				(7,493)	629,461	629,461			0
65597	WALNUT CREEK	CA		04/28/2016	06/30/2020	618,657		(4,061)				(4,061)	611,150	611,150			0
106770	SOUTH SAN FRANCISCO	CA		04/28/2016	06/30/2020	612,171		(4,532)				(4,532)	601,897	601,897			0
109702	RIVERVIEW	FL		03/24/2017	04/27/2020	142,408		10,781				10,781	152,388	152,388			0
119669	SUN VALLEY	NV		03/24/2017	04/27/2020	4,586		904				904	4,051	4,051			0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
129968	BURBANK	IL		12/09/2016	04/27/2020	192,407		(15,201)				(15,201)	176,791	176,791		.0
132559	ORLANDO	FL		12/09/2016	05/22/2020	3,632		4				4	584	584		.0
137327	LAURELVILLE	OH		12/09/2016	05/22/2020	4,999		(12)				(12)	2,402	2,402		.0
137576	ELDRED	PA		12/09/2016	05/22/2020	19,390		1,250				1,250	19,907	19,907		.0
194312	CRAIGHEAD	AR		10/28/2010	05/31/2020	65,018						0	65,017	65,017		.0
196171	MISSISSIPPI	AR		02/28/2013	05/31/2020	1,992,111		1,854				1,854	1,803,610	1,803,610		.0
196530	MCDONOUGH	IL		07/03/2013	04/30/2020	233,167		44				44	233,210	233,210		.0
197195	QUITMAN	MS		10/10/2014	04/30/2020	316,807						0	316,807	316,807		.0
197533	DUNKLIN	MO		03/19/2015	06/30/2020	3,306,809		198				198	3,307,008	3,307,008		.0
198286	CLAY	AL		03/15/2016	05/31/2020	1,704,749		349				349	1,705,098	1,705,098		.0
198684	HANCOCK	IA		01/10/2017	05/31/2020	1,111,062		368				368	1,111,430	1,111,430		.0
198782	CURRITUCK	NC		01/19/2017	06/30/2020	2,768,373		6,626				6,626	2,730,000	2,730,000		.0
199109	WOODFORD	IL		09/29/2017	06/30/2020	1,053,994		1,007				1,007	1,035,000	1,035,000		.0
199345	CLARK	OH		03/09/2018	05/31/2020	1,901,249		2,520				2,520	1,895,744	1,895,744		.0
199371	BOONE	IN		05/04/2018	05/31/2020	5,925,000						0	5,925,000	5,925,000		.0
199375	DUNKLIN	MO		04/24/2018	06/30/2020	1,474,409		1,211				1,211	1,475,620	1,475,620		.0
199556	PIERCE	NE		06/15/2018	05/31/2020	2,827,550						0	2,827,550	2,827,550		.0
199570	PULASKI	AR		06/26/2018	06/30/2020	1,293,445						0	1,293,445	1,293,445		.0
199650	FULTON	IL		07/26/2018	04/30/2020	1,239,694						0	1,239,694	1,239,694		.0
200114	TALLAHATCHIE	MS		04/03/2019	05/31/2020	982,273						0	982,273	982,273		.0
589880	YUCAIPA	CA		05/29/2015	05/22/2020	355,270		3,180				3,180	357,126	357,126		.0
594017	SANDY	UT		01/29/2016	05/22/2020	568,340		(26,139)				(26,139)	541,029	541,029		.0
637964	WEST COLUMBIA	SC		09/22/2016	06/30/2020	120,939		5,485				5,485	125,309	125,309		.0
639020	PLYMOUTH	MA		09/22/2016	05/22/2020	239,737		556				556	237,117	237,117		.0
653622	CORONA	NY		08/31/2015	06/30/2020	354,118		80,425				80,425	432,989	432,989		.0
703040	SAN JOSE	CA		05/09/2018	06/30/2020	34,305,824		94,176				94,176	34,400,000	34,400,000		.0
926151	JACKSONVILLE	FL		09/22/2016	05/22/2020	52,431		2,622				2,622	54,560	54,560		.0
937845	HOUSTON	TX		05/29/2015	06/30/2020	4,962		(26)				(26)	2,106	2,106		.0
938474	MESQUITE	TX		06/24/2016	06/30/2020	8,832		(1,995)				(1,995)	4,562	4,562		.0
989998	SHARPSBURG	MD		11/17/2016	05/22/2020	97,530		(21,650)				(21,650)	75,527	75,527		.0
1054468	FORT LAUDERDALE	FL		10/31/2016	04/27/2020	31,511		250				250	23,877	23,877		.0
1054908	OAKLAND	CA		10/31/2016	04/27/2020	427,827		14,440				14,440	440,062	440,062		.0
1056875	GASTONIA	NC		11/17/2016	04/27/2020	92,737		(4,140)				(4,140)	87,820	87,820		.0
1064641	EL SOBRANTE	CA		06/24/2016	06/30/2020	411,742		(18,095)				(18,095)	392,265	392,265		.0
1064990	PHILADELPHIA	PA		06/30/2016	04/27/2020	117,496		10,002				10,002	127,111	127,111		.0
1066170	COTO DE CAZA	CA		08/31/2015	06/30/2020	241,175		7,184				7,184	245,200	245,200		.0
1096287	POWAY	CA		08/31/2015	04/27/2020	672,900		(4,929)				(4,929)	662,316	662,316		.0
1096487	AVONDALE	AZ		08/31/2015	05/22/2020	114,218		3,928				3,928	117,600	117,600		.0
1100279	BAY CITY	MI		08/31/2015	04/27/2020	49,567		6,007				6,007	55,103	55,103		.0
1112803	HAPPY VALLEY	OR		05/26/2017	04/27/2020	180,674		8,281				8,281	186,716	186,716		.0
1174358	PARKER	ID		10/31/2016	06/30/2020	83,758		6,010				6,010	89,459	89,459		.0
1180537	ESCONDIDO	CA		04/22/2016	05/22/2020	59,045		6,862				6,862	65,412	65,412		.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)						13 Total Foreign Exchange Change in Book Value
1207723	PHOENIX	AZ		06/24/2016	05/22/2020	109,094		(644)				(644)		108,011	108,011		.0
1237075	POINT PLEASANT BORO	NJ		07/29/2016	06/30/2020	474,626		(38,097)				(38,097)		432,992	432,992		.0
1254547	YPSILANTI	MI		02/22/2017	06/30/2020	6,628		(4)				(4)		3,269	3,269		.0
1255012	HAINESPORT	NJ		01/26/2016	06/30/2020	205,708		2,742				2,742		207,635	207,635		.0
1368942	MILLBURY	OH		07/19/2016	04/27/2020	68,726		(1,273)				(1,273)		66,114	66,114		.0
1368971	DEDHAM	MA		06/12/2016	05/22/2020	151,663		11,016				11,016		159,722	159,722		.0
1369433	NORWALK	OH		09/02/2016	05/22/2020	77,081		198				198		76,064	76,064		.0
1370615	PAWTUCKET	RI		07/19/2016	05/22/2020	60,265		(1,193)				(1,193)		58,616	58,616		.0
1370757	ROSSFORD	OH		03/27/2016	04/27/2020	111,463		7,162				7,162		117,238	117,238		.0
1370949	WOLCOTT	CT		07/19/2016	05/22/2020	72,089		(3,723)				(3,723)		68,112	68,112		.0
1371174	BILLERICA	MA		07/19/2016	04/27/2020	9,743		(14)				(14)		1,711	1,711		.0
1371189	MOORESVILLE	NC		07/19/2016	05/22/2020	552,709		(9,304)				(9,304)		541,362	541,362		.0
1603589	REDWOOD CITY	CA		02/03/2017	04/27/2020	1,350,697		15,517				15,517		1,359,455	1,359,455		.0
1603682	SAN FRANCISCO	CA		02/03/2017	06/30/2020	1,975,487		21,461				21,461		1,985,398	1,985,398		.0
2535703	OXNARD	CA		10/03/2018	05/22/2020	225,109		(4,201)				(4,201)		220,059	220,059		.0
2535705	SAN FRANCISCO	CA		10/03/2018	04/27/2020	308,485		(8,703)				(8,703)		298,704	298,704		.0
2537314	ANAHEIM	CA		10/03/2018	06/30/2020	457,535		(11,922)				(11,922)		443,949	443,949		.0
2538683	SEVIerville	TN		10/03/2018	04/27/2020	454,093		(8,650)				(8,650)		443,594	443,594		.0
2539940	POMONA	NY		10/03/2018	06/30/2020	408,004		(9,546)				(9,546)		397,002	397,002		.0
2539995	PORTLAND	OR		10/03/2018	04/27/2020	458,529		(12,938)				(12,938)		444,025	444,025		.0
2540217	OCEANSIDE	CA		10/03/2018	05/22/2020	539,374		(9,647)				(9,647)		528,370	528,370		.0
2540954	MANITOU SPRINGS	CO		10/03/2018	05/22/2020	277,606		(7,834)				(7,834)		268,829	268,829		.0
2541576	VAN NUYS	CA		10/03/2018	06/30/2020	461,929		(11,873)				(11,873)		448,402	448,402		.0
2542867	FORT LAUDERDALE	FL		10/03/2018	06/30/2020	421,728		(11,901)				(11,901)		408,395	408,395		.0
2543869	LOVELAND	CO		10/03/2018	06/30/2020	325,005		(8,100)				(8,100)		315,233	315,233		.0
2555541	SAN DIEGO	CA		10/25/2018	05/22/2020	733,794		8,630				8,630		739,473	739,473		.0
2559493	PALMDALE	CA		11/20/2018	04/27/2020	374,229		(13,048)				(13,048)		359,934	359,934		.0
2568740	CHARLOTTE	NC		11/20/2018	06/30/2020	283,667		(3,945)				(3,945)		278,729	278,729		.0
2569383	HILLSBORO	OR		11/20/2018	04/27/2020	218,397		(6,392)				(6,392)		211,256	211,256		.0
2570106	LOS ANGELES	CA		11/20/2018	04/27/2020	523,422		(9,783)				(9,783)		507,926	507,926		.0
2580638	FORT LEE	NJ		01/17/2019	04/27/2020	432,759		(4,033)				(4,033)		427,106	427,106		.0
2580798	LOWELL	MA		01/17/2019	04/27/2020	305,713		(9,325)				(9,325)		295,371	295,371		.0
2581261	SAN LEANDRO	CA		01/17/2019	05/22/2020	324,548		(8,490)				(8,490)		314,947	314,947		.0
2581433	BROOKLYN	NY		01/17/2019	04/27/2020	566,174		(22,645)				(22,645)		541,705	541,705		.0
2581674	SANTA MARIA	CA		01/17/2019	05/22/2020	218,942		(8,291)				(8,291)		210,005	210,005		.0
2594571	MESA	AZ		01/17/2019	04/27/2020	183,954		(6,023)				(6,023)		177,347	177,347		.0
2594832	DENVER	CO		01/17/2019	05/22/2020	297,343		(6,227)				(6,227)		289,106	289,106		.0
2596172	MALDEN	MA		01/17/2019	05/22/2020	689,711		(14,404)				(14,404)		671,088	671,088		.0
2596310	WEST VALLEY CITY	UT		01/17/2019	05/22/2020	399,363		(13,846)				(13,846)		385,517	385,517		.0
2596388	SAN DIEGO	CA		01/17/2019	04/27/2020	404,545		(9,360)				(9,360)		393,827	393,827		.0
2597827	FLETCHER	NC		01/17/2019	06/30/2020	289,768		(8,121)				(8,121)		280,702	280,702		.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)						13 Total Foreign Exchange Change in Book Value
2598602	BENTONVILLE	AR		01/17/2019	04/27/2020	319,876		(8,379)			(8,379)		310,396	310,396			.0
2598605	GATLINBURG	TN		01/17/2019	04/27/2020	458,915		(12,684)			(12,684)		444,234	444,234			.0
2599249	NORTH LAS VEGAS	NV		01/17/2019	05/22/2020	315,826		(9,133)			(9,133)		305,669	305,669			.0
2599522	BROOKLYN	NY		01/17/2019	04/27/2020	563,239		(19,245)			(19,245)		542,137	542,137			.0
2599553	FONTANA	CA		01/17/2019	05/22/2020	333,433		(8,214)			(8,214)		324,151	324,151			.0
2599554	FONTANA	CA		01/17/2019	05/22/2020	327,817		(8,134)			(8,134)		318,634	318,634			.0
2599879	LONG BEACH TOWNSHIP	NJ		02/12/2019	05/22/2020	509,107		(19,512)			(19,512)		487,923	487,923			.0
2599992	FONTANA	CA		02/12/2019	05/22/2020	297,061		(5,866)			(5,866)		290,126	290,126			.0
2600021	MIAMI	FL		02/12/2019	06/30/2020	270,316		(10,616)			(10,616)		258,833	258,833			.0
2600479	BIG BEAR LAKE	CA		02/12/2019	06/30/2020	235,213		(6,952)			(6,952)		227,226	227,226			.0
2600707	WEST NEW YORK	NJ		02/12/2019	06/30/2020	304,971		(15,999)			(15,999)		288,060	288,060			.0
2600873	ROCKLAND	MA		02/12/2019	04/27/2020	369,911		(14,068)			(14,068)		354,556	354,556			.0
2601310	FONTANA	CA		02/12/2019	05/22/2020	292,289		(8,588)			(8,588)		282,770	282,770			.0
2601364	LONG BEACH	CA		02/12/2019	05/22/2020	548,684		(11,947)			(11,947)		534,765	534,765			.0
2601582	ANTIOCH	CA		02/12/2019	05/22/2020	379,060		(8,348)			(8,348)		369,388	369,388			.0
2601915	CHESHIRE	CT		02/12/2019	05/22/2020	83,044		(8,001)			(8,001)		49,073	49,073			.0
2602069	AUSTIN	TX		02/12/2019	05/22/2020	482,760		(8,505)			(8,505)		472,484	472,484			.0
2602244	LAKEWOOD	WA		02/12/2019	05/22/2020	319,276		(12,164)			(12,164)		306,064	306,064			.0
2602753	LAS VEGAS	NV		02/12/2019	06/30/2020	460,727		(12,789)			(12,789)		446,374	446,374			.0
2602766	LEANDER	TX		02/12/2019	04/27/2020	166,201		(3,176)			(3,176)		156,216	156,216			.0
2602812	HARRISON	NJ		02/12/2019	04/27/2020	285,235		(13,001)			(13,001)		269,432	269,432			.0
2602856	HAWTHORNE	CA		02/12/2019	04/27/2020	478,822		(7,938)			(7,938)		469,134	469,134			.0
2604188	UNIONDALE	NY		02/12/2019	05/22/2020	277,838		(9,467)			(9,467)		265,381	265,381			.0
2604642	RICHARDSON	TX		02/12/2019	05/22/2020	280,220		(2,766)			(2,766)		276,388	276,388			.0
2604772	FORT COLLINS	CO		02/12/2019	04/27/2020	250,171		(7,253)			(7,253)		242,168	242,168			.0
2604783	DENTON	TX		02/12/2019	05/22/2020	195,055		(9,509)			(9,509)		184,941	184,941			.0
11818523	BALTIMORE	MD		02/17/2017	04/27/2020	188,409		(15,247)			(15,247)		171,799	171,799			.0
15099781	SAN ANTONIO	TX		10/27/2016	06/30/2020	20,654		(2,787)			(2,787)		5,972	5,972			.0
16789703	PRINEVILLE	OR		02/17/2017	05/22/2020	159,751		(979)			(979)		157,448	157,448			.0
17769324	MEDICAL LAKE	WA		10/27/2016	05/22/2020	166,786		28,382			28,382		193,050	193,050			.0
17796756	CHICAGO	IL		10/27/2016	06/30/2020	22,411		(96)			(96)		18,506	18,506			.0
17890898	PLAINFIELD	IL		03/07/2019	06/30/2020	80,672		974			974		80,692	80,692			.0
18066001	WOOD RIVER	IL		03/07/2019	06/30/2020	64,018		(5,722)			(5,722)		57,484	57,484			.0
19369594	NORTH MIAMI BEACH	FL		11/04/2016	06/30/2020	186,937		27,762			27,762		214,076	214,076			.0
19937481	MIAMI	FL		03/07/2019	06/30/2020	100,152		(3,958)			(3,958)		95,422	95,422			.0
20818431	NEWARK	NJ		04/28/2017	04/27/2020	180,017		4,635			4,635		184,651	184,651			.0
21003561	BALDWIN PARK	CA		05/26/2017	05/22/2020	218,510		1,632			1,632		218,641	218,641			.0
21004429	JACKSONVILLE	FL		05/26/2017	06/30/2020	197,043		15,345			15,345		211,362	211,362			.0
21004635	CHICAGO	IL		05/26/2017	05/22/2020	272,081		17,208			17,208		288,408	288,408			.0
21006424	PALMDALE	CA		05/26/2017	05/22/2020	299,340		32,986			32,986		331,595	331,595			.0
21009568	BRADENTON	FL		05/26/2017	06/30/2020	15,720		15,217			15,217		13,740	13,740			.0
21009816	ADELANTO	CA		05/26/2017	06/30/2020	182,967		30,853			30,853		213,047	213,047			.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
21013586	MERIDIAN	ID		05/26/2017	06/30/2020	232,929		16,852				16,852		249,001	249,001		.0
21013826	ORLANDO	FL		05/26/2017	04/27/2020	128,636		8,070				8,070		135,872	135,872		.0
21015961	MARYSVILLE	WA		05/26/2017	04/27/2020	225,100		(1,131)				(1,131)		223,030	223,030		.0
21018320	ROMEOVILLE	IL		05/26/2017	04/27/2020	122,339		18,072				18,072		139,652	139,652		.0
21976667	AURORA	CO		03/07/2019	06/30/2020	136,657		(12,042)				(12,042)		123,655	123,655		.0
22531701	STOCKTON	CA		03/07/2019	05/22/2020	126,798		6,187				6,187		132,322	132,322		.0
23506470	STANWOOD	WA		03/07/2019	06/30/2020	223,388		(15,772)				(15,772)		207,228	207,228		.0
24056566	HOLLYWOOD	FL		03/07/2019	06/30/2020	204,708		(2,600)				(2,600)		201,058	201,058		.0
24076937	LAS VEGAS	NV		02/15/2019	06/30/2020	73,551		13,339				13,339		86,659	86,659		.0
24083024	RIFLE	CO		02/15/2019	05/22/2020	178,915		27,861				27,861		206,204	206,204		.0
24083297	BUCKEYE	AZ		02/15/2019	06/30/2020	183,325		4,780				4,780		186,615	186,615		.0
24088395	LOMA LINDA	CA		02/15/2019	05/22/2020	336,855		10,054				10,054		345,534	345,534		.0
24101875	YORBA LINDA	CA		02/15/2019	06/30/2020	300,535		20,103				20,103		318,835	318,835		.0
24106353	IPSWICH	MA		02/15/2019	05/22/2020	246,162		3,692				3,692		248,597	248,597		.0
24117012	INDIAN HEAD	MD		02/15/2019	05/22/2020	250,980		25,281				25,281		274,030	274,030		.0
24117244	PORTLAND	OR		02/15/2019	05/22/2020	216,326		26,828				26,828		242,365	242,365		.0
24119422	PLUMAS LAKE	CA		02/15/2019	05/22/2020	203,602		11,668				11,668		214,084	214,084		.0
24120560	DES MOINES	WA		02/15/2019	04/27/2020	330,272		17,681				17,681		346,474	346,474		.0
24120685	MOUNTAIN HOUSE	CA		02/15/2019	04/27/2020	316,487		39,731				39,731		355,359	355,359		.0
25645238	PACIFICA	CA		03/22/2019	05/22/2020	321,913		61,176				61,176		381,624	381,624		.0
25645765	LOS ANGELES	CA		03/22/2019	06/30/2020	175,687		11,598				11,598		185,465	185,465		.0
25646579	LOS ANGELES	CA		03/22/2019	05/22/2020	196,906		6,772				6,772		202,270	202,270		.0
30792161	EVERETT	WA		02/12/2019	06/30/2020	381,636		2,922				2,922		367,306	367,306		.0
30792176	MIAMI	FL		02/12/2019	06/30/2020	345,923		(11,808)				(11,808)		332,892	332,892		.0
30792185	DALLAS	TX		02/12/2019	06/30/2020	314,586		(7,876)				(7,876)		305,607	305,607		.0
30792240	PORTLAND	OR		02/12/2019	04/27/2020	201,387		(5,514)				(5,514)		195,165	195,165		.0
30792253	LACEY	WA		02/12/2019	06/30/2020	182,888		(2,201)				(2,201)		179,467	179,467		.0
30792254	WEST JORDAN	UT		02/12/2019	04/27/2020	182,161		(683)				(683)		180,758	180,758		.0
58805531	PICO RIVERA	CA		11/20/2018	04/27/2020	256,694		(5,208)				(5,208)		250,577	250,577		.0
58809143	CITRUS HEIGHTS	CA		11/20/2018	04/27/2020	197,685		(7,311)				(7,311)		541	541		.0
82775867	WEST CHESTER	PA		11/17/2016	05/22/2020	365,052		(4,128)				(4,128)		358,907	358,907		.0
82776667	LOS ANGELES	CA		11/17/2016	05/22/2020	677,101		(10,698)				(10,698)		661,754	661,754		.0
82777525	BERKELEY	CA		11/17/2016	05/22/2020	967,809		(11,943)				(11,943)		951,063	951,063		.0
100045152	BETHESDA	MD		04/22/2016	05/22/2020	244,035		9,162				9,162		246,192	246,192		.0
100049447	MEMPHIS	TN		04/22/2016	06/30/2020	59,909		(2,054)				(2,054)		57,663	57,663		.0
100050565	UNION CITY	CA		04/22/2016	06/30/2020	343,414		14,014				14,014		355,455	355,455		.0
100051589	FAIRFIELD	CA		04/22/2016	04/27/2020	383,692		57,188				57,188		438,053	438,053		.0
100084330	BOTHELL	WA		04/22/2016	06/30/2020	506,968		(4,434)				(4,434)		497,811	497,811		.0
101049758	WEST SACRAMENTO	CA		10/14/2016	05/22/2020	216,006		6,941				6,941		221,111	221,111		.0
226629130	CLOVIS	CA		09/16/2015	06/30/2020	117,485		(3,372)				(3,372)		113,690	113,690		.0
226629274	LOS ANGELES	CA		09/16/2015	06/30/2020	742,613		5,590				5,590		743,021	743,021		.0
227234243	TWINSBURG	OH		09/16/2015	04/27/2020	70,990		6,846				6,846		77,232	77,232		.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
227290629	NORTHVILLE	MI		09/16/2015	04/27/2020	154,778		6,592				6,592		160,889	160,889		.0
227315848	IDAHO FALLS	ID		07/30/2015	05/22/2020	45,638		(886)				(886)		44,355	44,355		.0
227316228	QUARTZ HILL	CA		07/30/2015	05/22/2020	80,884		(2,759)				(2,759)		77,568	77,568		.0
227316525	SAINT MARYS	OH		07/30/2015	05/22/2020	25,650		447				447		25,266	25,266		.0
227316669	UPLAND	CA		07/30/2015	06/30/2020	9,752		37				37		5,069	5,069		.0
228092238	MARILLA	NY		12/21/2017	06/30/2020	150,864		40,237				40,237		190,491	190,491		.0
229268975	BOISE	ID		12/21/2017	06/30/2020	196,731		6,047				6,047		202,134	202,134		.0
229384551	OLYMPIA	WA		12/21/2017	06/30/2020	293,000		16,458				16,458		306,751	306,751		.0
406067790	WILLIAMSVILLE	NY		04/13/2017	06/30/2020	560,954		16,861				16,861		574,720	574,720		.0
415005568	MYRTLE BEACH	SC		03/08/2017	05/22/2020	209,061		(1,322)				(1,322)		206,727	206,727		.0
415241892	NORWALK	CT		01/30/2018	04/27/2020	153,060		6,260				6,260		154,654	154,654		.0
415939618	ERIE	MI		03/08/2017	04/27/2020	52,976		(1,609)				(1,609)		49,924	49,924		.0
417286689	CORAL SPRINGS	FL		03/08/2017	05/22/2020	275,959		43,554				43,554		317,669	317,669		.0
417335321	LANCASTER	CA		08/19/2015	05/22/2020	6,235		36				36		3,143	3,143		.0
417412874	PLAINFIELD	IL		10/26/2015	06/30/2020	36,469		734				734		37,054	37,054		.0
417550083	CLIFTON PARK	NY		01/30/2018	05/22/2020	265,358		248				248		259,451	259,451		.0
417720931	PALMDALE	CA		03/08/2017	06/30/2020	206,928		11,856				11,856		216,477	216,477		.0
417949660	CHINA TOWNSHIP	MI		10/04/2016	04/27/2020	283,386		3,373				3,373		280,906	280,906		.0
417961367	BEECHER	IL		03/08/2017	04/27/2020	263,471		14,051				14,051		277,113	277,113		.0
418021522	OGDEN	UT		03/08/2017	05/22/2020	112,026		16,471				16,471		126,640	126,640		.0
418191859	HOLIDAY	FL		08/30/2018	06/30/2020	119,377		8,683				8,683		127,800	127,800		.0
418286534	DAYTON	OH		01/30/2018	05/22/2020	6,664		8				8		2,273	2,273		.0
418851538	ANAHEIM	CA		03/23/2018	06/30/2020	283,802		43,011				43,011		325,217	325,217		.0
418851891	CLEARWATER	FL		03/23/2018	05/22/2020	151,318		(2,595)				(2,595)		147,737	147,737		.0
419690576	SIMI VALLEY	CA		01/10/2019	04/27/2020	438,255		(24,928)				(24,928)		412,326	412,326		.0
500696441	NORTH SALT LAKE	UT		10/16/2015	06/30/2020	251,507		1,449				1,449		248,640	248,640		.0
515391622	FALLS CHURCH	VA		12/10/2018	06/30/2020	244,146		8,285				8,285		251,056	251,056		.0
515399853	MONTEREY	CA		12/10/2018	04/27/2020	498,660		33,871				33,871		530,404	530,404		.0
568484621	PENSACOLA	FL		04/22/2016	05/22/2020	69,021		1,277				1,277		69,486	69,486		.0
568485171	KISSIMMEE	FL		04/22/2016	06/30/2020	71,494		(3,028)				(3,028)		67,955	67,955		.0
568486210	NORTHVALE	NJ		03/26/2018	04/27/2020	49,909		(3,373)				(3,373)		45,749	45,749		.0
578176787	BREMERTON	WA		06/08/2018	06/30/2020	547,721		(31,316)				(31,316)		514,397	514,397		.0
578224181	WOODINVILLE	WA		07/10/2017	04/27/2020	938,845		(12,945)				(12,945)		921,567	921,567		.0
578230570	SAN FRANCISCO	CA		08/21/2017	04/27/2020	892,000		0				0		892,000	892,000		.0
578236261	HAINES CITY	FL		09/22/2017	05/22/2020	158,039		4,571				4,571		161,667	161,667		.0
578244542	AUSTIN	TX		06/01/2018	06/30/2020	449,384		(690)				(690)		420,835	420,835		.0
578244973	AVON	CO		06/01/2018	04/27/2020	615,349		1,316				1,316		613,766	613,766		.0
578245024	PHOENIX	AZ		06/01/2018	05/22/2020	542,615		(9,110)				(9,110)		531,124	531,124		.0
578245151	WEST LINN	OR		06/01/2018	04/27/2020	512,772		(8,425)				(8,425)		501,974	501,974		.0
578245396	LOS ANGELES	CA		06/01/2018	05/22/2020	580,568		(12,023)				(12,023)		566,883	566,883		.0
578245471	KELLER	TX		06/01/2018	05/22/2020	578,057		(12,834)				(12,834)		562,938	562,938		.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
578245655	BOULDER	CO		06/01/2018	06/30/2020	959,490		(14,906)			(14,906)	940,010	940,010			.0
578245757	LITTLETON	CO		06/01/2018	04/27/2020	472,178		(623)			(623)	469,360	469,360			.0
578245862	ALAMO	CA		06/01/2018	06/30/2020	1,508,151		(29,573)			(29,573)	1,471,978	1,471,978			.0
578245905	SEATTLE	WA		06/01/2018	06/30/2020	912,789		(9,871)			(9,871)	898,801	898,801			.0
578253616	CALABASAS	CA		05/08/2018	06/30/2020	1,976,124		(13,163)			(13,163)	1,953,200	1,953,200			.0
578257663	SALEM	MA		06/08/2018	04/27/2020	195,124		1,647			1,647	195,750	195,750			.0
578258121	LOS ANGELES	CA		05/29/2018	04/27/2020	973,578		(12,774)			(12,774)	957,542	957,542			.0
578258122	ENCINITAS	CA		05/29/2018	06/30/2020	671,138		(15,883)			(15,883)	651,800	651,800			.0
578258125	SIMI VALLEY	CA		05/29/2018	04/27/2020	666,630		(19,834)			(19,834)	642,639	642,639			.0
578258127	GRANITE BAY	CA		05/29/2018	06/30/2020	561,070		(12,605)			(12,605)	546,200	546,200			.0
578258636	COLUMBIA	SC		05/29/2018	05/22/2020	776,761		(18,852)			(18,852)	754,290	754,290			.0
578258648	LAKE FOREST PARK	WA		05/29/2018	04/27/2020	1,002,774		(18,591)			(18,591)	979,312	979,312			.0
578259946	MARBLEHEAD	MA		05/08/2018	05/22/2020	612,449		(3,896)			(3,896)	605,541	605,541			.0
578260514	SANTA ROSA	CA		05/29/2018	05/22/2020	617,186		(7,892)			(7,892)	606,186	606,186			.0
578260520	SANTA CRUZ	CA		05/29/2018	05/22/2020	1,093,416		(23,703)			(23,703)	1,064,449	1,064,449			.0
578260530	LOS ANGELES	CA		05/29/2018	05/22/2020	2,133,417		(27,125)			(27,125)	2,095,551	2,095,551			.0
578266622	VALLEY GLEN	CA		06/08/2018	06/30/2020	524,817		4,905			4,905	527,101	527,101			.0
578272171	ANAHEIM	CA		06/08/2018	05/22/2020	470,007		4,542			4,542	472,120	472,120			.0
578272273	EAST GRAND RAPIDS	MI		06/08/2018	05/22/2020	566,573		1,000			1,000	563,179	563,179			.0
578273165	PALM BEACH GARDENS	FL		06/08/2018	04/27/2020	865,392		(21,590)			(21,590)	839,568	839,568			.0
578273173	MAPLE VALLEY	WA		06/08/2018	04/27/2020	1,085,727		(16,946)			(16,946)	1,062,163	1,062,163			.0
578273926	CHELAN	WA		06/08/2018	06/30/2020	818,201		(12,705)			(12,705)	800,077	800,077			.0
578273938	BAINBRIDGE ISLAND	WA		06/08/2018	04/27/2020	786,992		(39,948)			(39,948)	743,930	743,930			.0
578273956	MISSION VIEJO	CA		06/08/2018	04/27/2020	839,397		2,163			2,163	836,490	836,490			.0
578273961	LOS ANGELES	CA		06/08/2018	06/30/2020	745,392		516			516	742,327	742,327			.0
578273962	LOS ALAMITOS	CA		06/08/2018	05/22/2020	745,065		8,779			8,779	750,131	750,131			.0
578276721	LAS VEGAS	NV		06/08/2018	05/22/2020	1,513,955		28,688			28,688	1,534,416	1,534,416			.0
578276722	CARMEL	IN		06/08/2018	06/30/2020	202,002		(577)			(577)	194,721	194,721			.0
578294566	FAIRFIELD	CA		12/14/2018	04/27/2020	822,791		(19,694)			(19,694)	789,896	789,896			.0
578294672	TEMPLE	TX		12/14/2018	06/30/2020	670,673		(2,598)			(2,598)	665,423	665,423			.0
578294952	INCLINE VILLAGE	NV		12/14/2018	06/30/2020	656,048		(17,072)			(17,072)	636,769	636,769			.0
578309280	CARDIFF	CA		06/21/2018	04/27/2020	1,000,145		(27,442)			(27,442)	968,430	968,430			.0
578317076	CHICO	CA		03/26/2018	05/22/2020	285,705		(14,825)			(14,825)	270,172	270,172			.0
578317141	LOMBARD	IL		03/26/2018	04/27/2020	112,702		(2,773)			(2,773)	108,870	108,870			.0
578317482	GLENDORA	CA		06/21/2018	04/27/2020	764,022		(7,540)			(7,540)	752,907	752,907			.0
578317531	CARLSBAD	CA		06/21/2018	04/27/2020	696,533		(1,234)			(1,234)	692,027	692,027			.0
578317537	TUCSON	AZ		06/21/2018	05/22/2020	517,793		(9,138)			(9,138)	506,559	506,559			.0
578317546	OAKLAND	CA		06/21/2018	05/22/2020	788,896		(14,419)			(14,419)	771,001	771,001			.0
578317550	SEATTLE	WA		06/21/2018	05/22/2020	693,572		(7,312)			(7,312)	656,359	656,359			.0
578317553	MONROE	WA		06/21/2018	05/22/2020	658,701		(11,271)			(11,271)	644,509	644,509			.0
578317979	POWAY	CA		06/21/2018	05/22/2020	700,798		3,061			3,061	700,524	700,524			.0
578317981	SAN JOSE	CA		06/21/2018	05/22/2020	915,670		3,922			3,922	915,127	915,127			.0

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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
578318829	SAN JUAN CAPISTRANO	CA		06/21/2018	04/27/2020	1,464,779		(15,154)				(15,154)	1,443,016	1,443,016			.0
578318852	SEATTLE	WA		06/21/2018	05/22/2020	800,879		(10,759)				(10,759)	786,547	786,547			.0
578362786	HOUSTON	TX		06/21/2018	06/30/2020	706,390		(19,832)				(19,832)	683,682	683,682			.0
578366817	SANTA BARBARA	CA		06/21/2018	05/22/2020	947,255		(12,979)				(12,979)	930,052	930,052			.0
578371007	AUBURN	CA		06/21/2018	04/27/2020	626,807		(13,071)				(13,071)	610,713	610,713			.0
578371015	HOUSTON	TX		06/21/2018	04/27/2020	496,890		(11,779)				(11,779)	481,867	481,867			.0
578371432	IRVINE	CA		05/03/2018	04/27/2020	722,909		(11,435)				(11,435)	707,850	707,850			.0
578371441	RIVERSIDE	IL		04/23/2018	06/30/2020	43,446		(3,583)				(3,583)	26,624	26,624			.0
578371465	CAMANO ISLAND	WA		04/23/2018	05/22/2020	495,437		1,512				1,512	494,564	494,564			.0
578371478	SEATTLE	WA		04/23/2018	05/22/2020	957,242		11,402				11,402	963,920	963,920			.0
578371484	CAPITOLA	CA		04/23/2018	06/30/2020	614,768		7,724				7,724	619,456	619,456			.0
578371961	BENICIA	CA		09/10/2018	06/30/2020	536,564		(10,541)				(10,541)	523,605	523,605			.0
578371971	CHARLOTTE	NC		09/10/2018	04/27/2020	537,589		(8,075)				(8,075)	527,150	527,150			.0
578371973	BOULDER	CO		09/10/2018	04/27/2020	739,775		(5,322)				(5,322)	731,087	731,087			.0
578371978	DANVILLE	CA		09/10/2018	04/27/2020	1,004,391		(7,766)				(7,766)	991,596	991,596			.0
578371979	SAN DIEGO	CA		09/10/2018	04/27/2020	1,093,428		2,453				2,453	1,090,754	1,090,754			.0
578371980	SAN JOSE	CA		09/10/2018	04/27/2020	763,649		10,110				10,110	770,044	770,044			.0
578372001	FLAGSTAFF	AZ		09/10/2018	04/27/2020	527,182		(3,513)				(3,513)	517,584	517,584			.0
578372008	WADSWORTH	OH		09/10/2018	05/22/2020	525,066		11,230				11,230	533,668	533,668			.0
578372021	BELLEVUE	WA		09/10/2018	05/22/2020	1,054,356		(6,939)				(6,939)	1,042,589	1,042,589			.0
578372023	SAN FRANCISCO	CA		09/10/2018	04/27/2020	719,258		8,432				8,432	724,213	724,213			.0
578372521	LONG BEACH	CA		09/10/2018	05/22/2020	567,189		(8,886)				(8,886)	555,927	555,927			.0
578372545	MINNEAPOLIS	MN		04/27/2018	04/27/2020	616,004		5,553				5,553	618,826	618,826			.0
578372555	KNOXVILLE	TN		04/27/2018	04/27/2020	543,809		4,132				4,132	545,546	545,546			.0
578372597	ALISO VIEJO	CA		04/26/2018	05/22/2020	767,789		(7,886)				(7,886)	756,727	756,727			.0
578372619	MEDFORD	MA		04/27/2018	05/22/2020	616,455		725				725	614,469	614,469			.0
578374870	RANCHO CUCAMONGA	CA		09/10/2018	05/22/2020	508,619		(10,151)				(10,151)	494,650	494,650			.0
578397501	COLORADO SPRINGS	CO		05/09/2018	05/22/2020	665,773		(7,497)				(7,497)	654,593	654,593			.0
578397502	MURRIETA	CA		05/09/2018	06/30/2020	719,588		(11,515)				(11,515)	705,353	705,353			.0
578397508	SUNNYVALE	CA		05/09/2018	04/27/2020	1,204,979		(11,502)				(11,502)	1,188,206	1,188,206			.0
578399495	LEHI	UT		09/10/2018	06/30/2020	558,648		(3,924)				(3,924)	551,940	551,940			.0
578403133	FOLSOM	CA		09/10/2018	04/27/2020	522,009		(16,241)				(16,241)	281,171	281,171			.0
578406080	BOXFORD	MA		09/10/2018	06/30/2020	755,607		9,977				9,977	760,404	760,404			.0
578406647	PHOENIX	AZ		06/05/2018	05/22/2020	677,472		(832)				(832)	673,412	673,412			.0
578406648	NORTH TUSTIN	CA		06/05/2018	04/27/2020	1,176,778		(21,256)				(21,256)	1,150,433	1,150,433			.0
578406650	CHICAGO	IL		06/05/2018	04/27/2020	674,908		1,772				1,772	674,744	674,744			.0
578406654	LA CANADA FLINTRIDGE	CA		06/05/2018	06/30/2020	1,698,042		(34,324)				(34,324)	1,655,038	1,655,038			.0
578406668	SOUTHLAKE	TX		06/05/2018	06/30/2020	937,262		(9,018)				(9,018)	924,439	924,439			.0
578406684	READING	MA		06/05/2018	05/22/2020	739,605		8,646				8,646	744,964	744,964			.0
578407615	DANVILLE	CA		06/08/2018	06/30/2020	746,307		(5,196)				(5,196)	737,908	737,908			.0
578407639	LIBERTY LAKE	WA		06/08/2018	05/22/2020	567,707		(7,090)				(7,090)	558,128	558,128			.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
578407640	SEATTLE	WA		06/08/2018	06/30/2020	598,533		(8,209)			(8,209)	583,523	583,523			.0
578431913	LINWOOD	PA		06/08/2018	05/22/2020	67,597		27,338			27,338	93,917	93,917			.0
578432046	FRANKTOWN	CO		06/08/2018	05/22/2020	237,931		(437)			(437)	235,726	235,726			.0
578432070	LOS ANGELES	CA		06/08/2018	05/22/2020	334,468		13,211			13,211	344,257	344,257			.0
578432157	MC DONALD	TN		06/08/2018	06/30/2020	365,282		6,615			6,615	31,087	31,087			.0
578464384	AMHERST	NH		11/15/2018	06/30/2020	419,841		18,751			18,751	436,389	436,389			.0
578464391	LAS VEGAS	NV		11/15/2018	04/27/2020	474,892		(9,820)			(9,820)	460,764	460,764			.0
578464392	APEX	NC		11/15/2018	06/30/2020	534,435		18,384			18,384	550,096	550,096			.0
578464394	FLAGLER BEACH	FL		11/15/2018	04/27/2020	505,879		157			157	503,812	503,812			.0
578464406	PHILADELPHIA	PA		11/15/2018	04/27/2020	469,324		(3,665)			(3,665)	463,655	463,655			.0
578464409	HENDERSONVILLE	TN		11/15/2018	06/30/2020	475,214		(6,401)			(6,401)	465,167	465,167			.0
578489769	GLEN ALLEN	VA		12/12/2018	05/22/2020	494,262		(9,891)			(9,891)	482,418	482,418			.0
578498087	TOOELE	UT		08/02/2018	06/30/2020	444,435		30,632			30,632	470,068	470,068			.0
578513410	CLEARWATER	FL		12/12/2018	04/27/2020	564,982		(11,011)			(11,011)	551,743	551,743			.0
578513414	VIRGINIA BCH	VA		12/12/2018	04/27/2020	585,553		(16,670)			(16,670)	566,691	566,691			.0
578514813	TARPON SPRINGS	FL		12/12/2018	04/27/2020	611,591		(7,938)			(7,938)	601,185	601,185			.0
578576759	ISSAQUAH	WA		12/12/2018	06/30/2020	683,261		(14,496)			(14,496)	666,167	666,167			.0
578576824	LAKEWOOD	CO		12/12/2018	04/27/2020	738,544		(3,251)			(3,251)	733,116	733,116			.0
578604017	BOUNTIFUL	UT		12/10/2018	04/27/2020	147,110		3,778			3,778	150,888	150,888			.0
578606452	TUCSON	AZ		10/19/2018	06/30/2020	243,275		(6,894)			(6,894)	235,573	235,573			.0
578614194	SAN DIEGO	CA		12/12/2018	04/27/2020	738,500		(599)			(599)	734,790	734,790			.0
578623256	RENO	NV		12/10/2018	04/27/2020	471,343		7,321			7,321	477,489	477,489			.0
578623385	OAK PARK	IL		12/10/2018	04/28/2020	234,061		39,498			39,498	273,559	273,559			.0
597003137	SARASOTA	FL		01/13/2017	04/27/2020	154,296		(8)			(8)	151,999	151,999			.0
597003363	MADISON	TN		01/13/2017	04/27/2020	30,500		(65)			(65)	29,722	29,722			.0
667377489	BEND	OR		05/29/2018	04/27/2020	487,664		(14,906)			(14,906)	465,295	465,295			.0
706225398	NASHVILLE	TN		06/10/2016	05/22/2020	155,676		(11,198)			(11,198)	143,508	143,508			.0
706250925	CECIL	PA		06/10/2016	05/22/2020	72,187		16,263			16,263	87,862	87,862			.0
706256732	SILVER SPRING	MD		06/10/2016	04/27/2020	302,819		(12,904)			(12,904)	287,790	287,790			.0
706257631	DALLAS	TX		06/10/2016	05/22/2020	72,245		(4,935)			(4,935)	50,902	50,902			.0
980377838	COMPTON	CA		11/04/2016	05/22/2020	304,459		35,089			35,089	339,537	339,537			.0
984403682	TRENTON	FL		08/02/2016	06/30/2020	53,212		2,493			2,493	53,206	53,206			.0
9900087649	COLORADO SPRINGS	CO		04/17/2019	05/22/2020	224,472		(5,648)			(5,648)	217,762	217,762			.0
9900087676	SCOTTSDALE	AZ		04/17/2019	05/22/2020	293,257		(5,693)			(5,693)	285,804	285,804			.0
9900087677	LAUDERDALE BY THE SEA	FL		04/17/2019	06/30/2020	471,260		(10,820)			(10,820)	458,739	458,739			.0
9900088029	CHICAGO	IL		05/16/2019	05/22/2020	443,077		(16,032)			(16,032)	419,876	419,876			.0
9900088050	SAN JOSE	CA		05/16/2019	05/22/2020	441,362		(12,977)			(12,977)	426,923	426,923			.0
9900088152	SACRAMENTO	CA		05/16/2019	04/27/2020	203,980		(7,040)			(7,040)	196,245	196,245			.0
9900088337	SANDY	OR		05/17/2019	05/22/2020	633,083		(13,321)			(13,321)	616,289	616,289			.0
9900088343	DALY CITY	CA		05/17/2019	05/22/2020	1,058,011		(44,310)			(44,310)	1,011,362	1,011,362			.0
9900088675	LAKE HAVASU CITY	AZ		06/19/2019	06/30/2020	276,816		(5,961)			(5,961)	269,800	269,800			.0
9900088750	ANAHEIM	CA		06/19/2019	04/27/2020	939,527		(14,870)			(14,870)	921,122	921,122			.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	
9900089319	LOS ANGELES	CA		07/09/2019	04/27/2020	723,804		5,859				5,859		725,610	725,610			.0
9900089386	RICHMOND	CA		07/09/2019	04/27/2020	371,592		(9,851)				(9,851)		360,513	360,513			.0
9900089532	RANCHO PALOS VERDES	CA		07/10/2019	05/22/2020	784,926		(13,041)				(13,041)		768,000	768,000			.0
9900089545	MCLEAN	VA		07/10/2019	06/30/2020	940,890		(16,971)				(16,971)		910,914	910,914			.0
9900089631	SAN MATEO	CA		07/10/2019	04/27/2020	1,128,626		(19,359)				(19,359)		1,104,590	1,104,590			.0
9900089634	LEXINGTON	MA		07/10/2019	04/27/2020	1,364,647		(27,806)				(27,806)		1,331,101	1,331,101			.0
9900090045	SEVERANCE	CO		07/30/2019	06/30/2020	256,627		(8,743)				(8,743)		247,003	247,003			.0
9900090433	BOISE	ID		07/31/2019	06/30/2020	207,867		(5,623)				(5,623)		201,479	201,479			.0
9900090467	SAN FRANCISCO	CA		08/01/2019	04/27/2020	368,111		20,230				20,230		386,207	386,207			.0
9900090541	SAN DIEGO	CA		08/01/2019	05/22/2020	276,291		10,052				10,052		285,431	285,431			.0
9900090661	LANCASTER	OH		08/01/2019	04/27/2020	95,593		(6,177)				(6,177)		89,182	89,182			.0
9900090949	BLOOMINGTON	MN		08/27/2019	05/22/2020	261,308		(11,240)				(11,240)		249,224	249,224			.0
9900090993	SANTA ANA	CA		08/27/2019	04/27/2020	442,221		(8,946)				(8,946)		430,945	430,945			.0
9900092087	CASTLE ROCK	CO		10/16/2019	04/27/2020	280,805		(7,369)				(7,369)		272,166	272,166			.0
9900092484	DUBLIN	CA		10/24/2019	04/27/2020	410,805		(11,885)				(11,885)		397,286	397,286			.0
9900092706	PORT HUENEME	CA		10/24/2019	04/27/2020	386,868		(2,979)				(2,979)		382,208	382,208			.0
9900092765	VISTA	CA		10/24/2019	04/27/2020	402,863		(12,915)				(12,915)		388,345	388,345			.0
9900094637	LAS VEGAS	NV		10/25/2019	05/22/2020	216,438		5,776				5,776		220,746	220,746			.0
9900095708	OPA LOCKA	FL		10/25/2019	04/27/2020	134,672		(7,856)				(7,856)		126,197	126,197			.0
9900096330	MOUNTAIN VIEW	CA		10/25/2019	05/22/2020	1,415,798		(26,843)				(26,843)		1,331,002	1,331,002			.0
9900096381	LAFAYETTE	CA		10/25/2019	04/27/2020	1,091,115		(19,209)				(19,209)		1,068,735	1,068,735			.0
9900096773	CAVE CREEK	AZ		11/19/2019	05/22/2020	563,447		(8,311)				(8,311)		552,771	552,771			.0
9900096800	SAN FRANCISCO	CA		11/19/2019	04/27/2020	1,984,450		(24,581)				(24,581)		1,944,359	1,944,359			.0
9900096881	SAN FRANCISCO	CA		11/19/2019	05/22/2020	552,849		(21,534)				(21,534)		529,245	529,245			.0
9900098151	SANTA CRUZ	CA		01/30/2020	04/27/2020			(33,021)				(33,021)		535,393	535,393			.0
9900098490	LAPORTE	CO		01/30/2020	06/30/2020			(13,013)				(13,013)		254,098	254,098			.0
9900098703	BAKERSFIELD	CA		01/30/2020	05/22/2020			(6,842)				(6,842)		200,929	200,929			.0
9900103047	BOLIVAR	TN		05/21/2020	06/30/2020			(1,621)				(1,621)		29,895	29,895			.0
9900103372	PENSACOLA	FL		05/21/2020	06/30/2020			541				541		48,022	48,022			.0
0199999. Total - Mortgages Closed by Repayment						216,600,555	.0	(611,158)	.0	.0	.0	(611,158)	.0	215,025,846	215,025,846	.0	.0	.0
Mortgages With Partial Repayments																		
Farm Mortgages	Various	VAR										.0		20,362,290	20,362,290			.0
Residential Mor	Various	VAR										.0		11,938,256	11,938,256			.0
Commercial Mort	Various	VAR										.0		12,890,526	12,890,526			.0
Summary Line Ad												.0		(78)	(78)			.0
Summary Line Ad												.0		(221,124)	(221,124)		(222,155)	(222,155)
0299999. Total - Mortgages With Partial Repayments						.0	.0	.0	.0	.0	.0	.0	.0	45,190,994	44,969,870	.0	(222,155)	(222,155)
Mortgages Transferred																		
92940	CONNEAUT	OH		03/24/2017	04/30/2020	55,283		4,053				4,053		59,335	36,850		(22,485)	(22,485)
0499999. Total - Mortgages Transferred						55,283	.0	4,053	.0	.0	.0	4,053	.0	59,335	36,850	.0	(22,485)	(22,485)
0599999. Total Mortgages						216,655,838	.0	(607,105)	.0	.0	.0	(607,105)	.0	260,276,175	260,032,566	.0	(244,640)	(244,640)

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SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Accel Growth Fund III LP.....	Palo Alto.....	CA...	Accel.....		05/19/2014.....	.....1		100,000		300,000	0.430
	ACCEL GROWTH V L.P.....	Palo Alto.....	CA...	Accel Growth Fund V Associates L.L.C.....		03/11/2019.....	.....1	236,250			4,016,250	0.450
	ACCEL INDIA V LP.....	Bangalore.....	IND..	Accel.....		11/07/2016.....	.....1	70,000			170,625	0.360
	ACCEL LEADERS FUND II L.P.....	Palo Alto.....	CA...	ACCEL LEADERS FUND II ASSOCIATES L.L.C.....		06/06/2019.....	.....1	112,500			1,035,000	0.450
	Accel London VI L.P.....	London.....	GBR..	ACCEL LONDON VI ASSOCIATES L.P.....		06/18/2019.....	.....1	180,000			2,310,000	0.520
	ACCEL XIV L.P.....	Palo Alto.....	CA...	ACCEL XIV ASSOCIATES L.L.C.....		03/21/2019.....	.....1	120,000			1,644,000	0.460
	ACCOMPLICE FUND II LP.....	Cambridge.....	MA...	Atlas Ventures.....		03/28/2018.....	.....1	801,452			583,259	3.900
	Advent International GPE IX-A.....	Boston.....	MA...	GPE IX SLP Limited Partnership.....		10/22/2019.....	.....3	289,059			9,064,982	0.160
	ADVENT INTL GPE IX-D SCSP.....	Boston.....	MA...	GPE IX GP S.? r.l.....		10/15/2019.....	.....3	200,000			6,040,000	0.160
	Advent Intl GPE VII B LP.....	Wilmington.....	DE...	Advent.....		08/20/2012.....	.....3	4,899			144,000	0.070
	AEA MEZZANINE FUND III LP.....	New York.....	NY...	AEA.....		03/15/2013.....	.....2	84,788			378,525	1.250
	AEA MEZZANINE FUND IV LP.....	New York.....	NY...	AEA.....		07/23/2018.....	.....2	5,703,030			17,595,315	5.070
	Affinity Asia Pac III No2 LP.....	George Town.....	CYM..	Affinity Asia Pacific.....		01/02/2007.....	.....3	353,830			2,228,268	12.720
	AH PARALLEL FUND V LP.....	Menlo Park.....	CA...	Andreessen Horowitz.....		05/31/2016.....	.....1	28,000			56,000	0.260
	AH PARALLEL FUND V Q LP.....	Menlo Park.....	CA...	Andreessen Horowitz.....		05/31/2016.....	.....1	11,111			22,222	0.700
	Amer Indus Ptnr Cap Fd VII LP.....	New York.....	NY...	AIPCF VII, LLC.....		10/22/2019.....	.....3	627,091			17,993,361	0.730
	American Industrial Cap V LP.....	New York.....	NY...	AIP.....		12/19/2011.....	.....3	54,992			86,274	1.900
	Andreessen Horowitz V Q LP.....	Menlo Park.....	CA...	Andreessen Horowitz.....		05/31/2016.....	.....1	33,333			122,222	0.710
	Andreessen Horowitz Fund V LP.....	Menlo Park.....	CA...	Andreessen Horowitz.....		05/31/2016.....	.....1	84,000			308,000	0.270
	Andreessen Horowitz Fund VI L.....	Menlo Park.....	CA...	AH Equity Partners VI, L.L.C.....		06/05/2019.....	.....1	345,000			1,335,000	0.400
	ANDREESSEN HOROWITZ LSV FND IL.....	Menlo Park.....	CA...	AH Equity Partners LSV I, L.L.C.....		05/07/2019.....	.....1	990,000			1,920,000	0.300
	Arlington Capital IV LP.....	Chevy Chase.....	MD...	Arlington.....		07/28/2016.....	.....3	51,604			668,108	2.030
	ASTORG VII.....	Paris.....	FRA..	Astorg VII (GP) S.? r.l.....		06/17/2019.....	.....3	192,670			16,893,959	0.660
	ATLAS VENTURE FUND IX LP.....	Wilmington.....	DE...	Atlas Ventures.....		12/12/2012.....	.....1	150,110				2.370
	AUDAX DIRECT LENDING SOLUTIONS.....	New York.....	NY...	Audax Group, L.P.....		10/26/2018.....	.....1	1,098,024			23,931,405	6.850
	Audax Mezzanine Fund III LP.....	New York.....	NY...	Audax.....		12/10/2009.....	.....2	171,311			762,224	1.970
	BATTERY VENTURES XII LP.....	Boston.....	MA...	Battery.....		03/26/2018.....	.....1	498,750			2,148,900	1.160
	BATTERY VENTURES XII SIDE FUND.....	Boston.....	MA...	Battery.....		03/26/2018.....	.....1	60,500			1,055,450	1.180
	BATTERY VENTURES XIII LP.....	Boston.....	MA...	Battery Ventures.....		04/27/2020.....	.....1	360,000	360,000		8,640,000	0.750
	BATTERY VENTURES XIII LP.....	Boston.....	MA...	Battery Ventures.....		04/27/2020.....	.....1	60,000	60,000		5,940,000	0.750
	Bayview MSR Opport Domestic LP.....	Coral Gables.....	FL....	Bayview Asset Management.....		05/05/2014.....	.....		491,408			0.690
	Bayview Opport Domestic V LP.....	New York.....	NY...	Bayview Asset Management.....		02/01/2017.....	.....		7,088,336			0.870
	BC European Capital IX 1 LP.....	St. Peter Port.....	GBR..	BC Partners.....		11/23/2010.....	.....3		673,929			0.180
	BDCM OPPORTUNITY FUND IV LP.....	Greenwich.....	CT....	Black Diamond Capital Management.....		02/04/2015.....	.....		905,016		614,538	0.320
	BE VI LP.....	London.....	GBR..	BE VI GP LP.....		03/28/2019.....	.....3		2,525,328		11,962,352	0.290
	Bessemer Venture Partners X In.....	Larchmont.....	NY...	Deer X & Co. L.P.....		11/30/2018.....	.....1		146,299		5,886,752	1.070
	Blackstone Capital VI LP.....	New York.....	NY...	Blackstone.....		07/29/2008.....	.....3		3,139,170		5,587,655	0.300
	Blackstone Capital VII LP.....	New York.....	NY...	Blackstone.....		04/07/2015.....	.....3		2,133,725		3,238,469	0.100
	BOND CAPITAL FUND I LP.....	San Francisco.....	CA....	Bond Capital Associates, LLC.....		05/30/2019.....1		1,350,000		8,100,000	1.170

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SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Brentwood Associates PE V LP	Los Angeles	CA	Brentwood		06/12/2013	3		487,301		432,927	1.440
	Brentwood Associates PE VI LP	Los Angeles	CA	Brentwood		12/06/2016	3	760,713			4,929,646	0.700
	Bridgepoint Dev Cap III	London	GBR	Bridgepoint		04/25/2016	3	2,121,683			5,232,496	17.230
	Capital International PE VI LP	Los Angeles	CA	Capital International		03/24/2011	3	6,576			2,453,318	0.670
	Carlyle Eur Tech Ptnrs IV S.C.	Washington	DC	Carlyle Group		01/02/2020	3	1,525,788			10,907,811	0.890
	CARLYLE PARTNERS V LP	Washington	DC	Carlyle		05/30/2007	3	1,609,412			8,770,585	0.310
	CARLYLE PARTNERS VI LP	Washington	DC	Carlyle		02/19/2013	3	33,214			54,752	0.010
	CARLYLE PARTNERS VII L.P.	Washington	DC	TC Group VII, L.P.		12/19/2018	3	5,777,217			24,233,722	0.200
	Catalyst II Parallel LP	Toronto	CAN	Catalyst		06/09/2008		519,589				4.500
	CHAMP IV TRUST B	Sydney	AUS	Champ		07/24/2015	3	355,400			967,722	1.610
	CHRYSCAPITAL VIII LLC	Port Louis	MUS	ChrysCapital		03/30/2020	3	1,650,000			13,200,000	1.900
	CINVEN SEVENTH FUND	London	GBR	Cinven Limited		04/07/2020	3	2,159,707				0.180
	CIVC PARTNERS FUND V LP	Chicago	IL	CIVC		03/31/2017	3	4,081,632			5,819,329	4.570
	Clearlake Capital V LP	Los Angeles	CA	Clearlake Capital		02/01/2018	3	3,674,309			3,133,467	0.360
	CLEARLAKE CAPITAL PARTNERS VI	Santa Monica	CA	Clearlake Capital		05/22/2020	3	1,462,633			13,536,837	0.300
	Court Square Capital III LP	New York	NY	Court Square		12/27/2011	3	145,858			972,704	0.880
	Crescent Mezzanine VII LP	Los Angeles	CA	Crescent Capital Group		06/28/2016	2	3,904,750			7,973,036	2.820
	CRV XVII LP	Cambridge	MA	Charles River		03/28/2018	1	675,000			3,575,000	1.620
	DYAL CAPITAL PARTNERS III LP	New York	NY	Dyal Capital Partners		09/09/2016		6,249,853			15,783,450	1.330
	DYAL CAPITAL PARTNERS IV LP	New York	NY	Dyal Capital Partners		06/11/2018	3	1,250,000			45,772,411	1.790
	EIG ENERGY FUND XV LP	Los Angeles	CA	EIG		11/30/2010		81,805			3,354,461	1.440
	EnCap Energy Capital VIII LP	Houston	TX	EnCap		12/15/2010		43,644			501,325	0.340
	EnCap Energy Capital XI LP	Houston	TX	EnCap		12/12/2016		149,759			17,462,736	0.360
	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX	EnCap		02/05/2015		218,541			2,895,390	0.280
	EnCap Energy Capital IX	Houston	TX	EnCap		01/04/2013		66,445			703,286	0.220
	Equistone Europe V LP	London	GBR	Equistone		01/22/2015	3	174,080			881,968	0.430
	Equistone Partners Europe FdVI	London	GBR	CVC		07/09/2018	3	1,897,371			10,862,770	0.660
	Falcon Mezzanine II LP	Needham	MA	Falcon		04/12/2005	2	461,728			183,752	7.070
	Fifth Cinven No 1 LP	London	GBR	Cinven		11/15/2011	3	119,500			245,825	0.040
	FOUNDATION CAPITAL IX L.P.	San Francisco	CA	FOUNDATION CAPITAL MANAGEMENT CO. IX, L.P.		01/30/2019	1	1,055,619			5,797,039	2.880
	FountainVest China Cap III LP	Shanghai	CHN	FountainVest		06/30/2016	3	802,636			1,889,695	0.490
	FRANCISCO PARTNERS AGILITY LP	San Francisco	CA	Francisco Partners Management		09/08/2016	3	1,050,000			1,237,500	1.580
	FURTHER GLOBAL CAP PTNRS L.P.	New York	NY	Further Global		01/29/2020	3	3,292,808			13,934,447	2.000
	GARMARK PARTNERS II LP	Stamford	CT	Garmark		06/22/2005	2	1,819,312				10.570
	Global Infrastructure II A LP	New York	NY	Global Infrastructure		09/15/2011		226,133			1,839,162	0.250
	Global Infrastructure Ptns IV	New York	NY	Global Infrastructure GP IV, L.P.		10/10/2019		128,337			29,982,535	0.170
	Great Hill Equity V LP	Boston	MA	Great Hill Partners		06/18/2014	1	136,500				0.980
	Great Hill Equity VI LP	Boston	MA	Great Hill Partners		01/15/2017	1	831,600			2,450,400	0.700
	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA	Leonard Green		10/18/2011	3	294,268			1,536,314	0.430
	GREEN EQUITY INVESTORS VII LP	Los Angeles	CA	Leonard Green		02/16/2016	3	524,496			1,077,845	0.160

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SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	GS Mezzanine Partners V LP.....	New York.....	NY.....	Goldman Sachs.....		09/26/2007.....	.....2	.....	.....2,014,104	.....	.....3,540,027	.....1.090
	GSO Cap Opportunities II LP.....	New York.....	NY.....	Blackstone.....		05/09/2011.....	.....2	.....	.....184,452	.....	.....8,435,956	.....0.780
	GSO Cap OpportunitiesIII Colnv.....	New York.....	NY.....	GSO Capital.....		01/09/2020.....	.....2	.....	.....3,333	.....	.....3,524,791	.....0.160
	GSO Cap OpportunitiesIII Colnv.....	New York.....	NY.....	Blackstone.....		04/26/2016.....	.....2	.....	.....1,638,361	.....	.....9,854,375	.....0.260
	HARVEST PARTNERS VI LP.....	New York.....	NY.....	Harvest.....		10/05/2011.....	.....3	.....	.....529,771	.....	.....1,075,173	.....1.220
	Harvest Partners VIII L.P.....	New York.....	NY.....	Harvest Associates VIII, L.P.....		11/21/2019.....	.....3	.....	.....4,801,533	.....	.....12,026,892	.....0.620
	HG Capital Mercury 2 LP.....	London.....	GBR.....	Hg.....		04/03/2018.....	.....3	.....	.....30,392	.....	.....4,812,797	.....1.130
	HG SATURN L.P.....	London.....	GBR.....	Hg.....		05/04/2018.....	.....3	.....	.....(34,534)	.....	.....4,867,676	.....1.110
	HgCapital 7 A LP.....	Guernsey.....	GBR.....	HgCapital.....		03/28/2013.....	.....3	.....	.....15,068	.....	.....511,268	.....0.080
	HGCAPITAL 8 A LP.....	London.....	GBR.....	Hg.....		04/03/2018.....	.....3	.....	.....2,458,527	.....	.....4,023,362	.....0.370
	ICG N AMERICAN PVT DBT FUNDII.....	New York.....	NY.....	ICG North American Private Debt II GP LP.....		02/25/2019.....	.....2	.....	.....869,624	.....	.....30,700,777	.....3.250
	ICG North American Pvt Debt LP.....	New York.....	NY.....	Intermediate Capital Group plc.....		08/22/2014.....	.....2	.....	.....250,757	.....	.....2,953,165	.....2.560
	IK VII No I LP.....	Jersey.....	GBR.....	Industri Kapital.....		11/18/2011.....	.....3	.....	.....1,836,952	.....	.....189,885	.....0.830
	INDEX VENTURES GROWTH IV.....	London.....	GBR.....	Index Growth Associates IV (IGP), LP.....		11/08/2018.....	.....1	.....	.....1,133,151	.....	.....2,987,606	.....1.200
	INDEX VENTURES IX, L.P.....	London.....	GBR.....	Life Insurance Community.....		08/30/2018.....	.....1	.....	.....119,294	.....	.....1,348,682	.....0.620
	Industri Kapital 2007 LP II.....	London.....	GBR.....	Industri Kapital.....		05/03/2007.....	.....3	.....	.....90,195	.....	.....779,704	.....0.510
	Industrial Growth IV LP.....	San Francisco.....	CA.....	Industrial Growth.....		05/17/2011.....	.....3	.....	.....10,161	.....	.....1,874,507	.....1.710
	Industrial Growth V LP.....	San Francisco.....	CA.....	Industrial Growth.....		04/08/2016.....	.....3	.....	.....63,578	.....	.....6,196,819	.....1.750
	INFLEXION BUYOUT FUND V LP.....	London.....	GBR.....	Inflexion.....		06/18/2018.....	.....3	.....	.....138,755	.....	.....6,097,933	.....0.640
	LANDMARK EQU PARTNERS XVI LP.....	Simsbury.....	CT.....	LANDMARK PARTNERS XVI-GP, L.P.....		12/07/2018.....	.....3	.....	.....1,999,884	.....	.....27,850,700	.....0.840
	LIGHTSPEED CHINA PARTNERS IV L.....	Shanghai.....	CHN.....	Lightspeed China Partners IV GP, LLC.....		10/18/2019.....	.....1	.....	.....120,000	.....	.....2,760,000	.....0.920
	LIGHTSPEED VENTURE PART XII LP.....	Menlo Park.....	CA.....	Lightspeed.....		04/16/2018.....	.....1	.....	.....112,500	.....	.....1,170,000	.....0.600
	LIGHTSPEEDVENTUREPARTNERS III.....	Menlo Park.....	CA.....	Lightspeed.....		06/25/2018.....	.....1	.....	.....200,000	.....	.....1,800,000	.....0.640
	LINZOR CAPITAL PARTNERS LP.....	Santiago.....	CHL.....	Linzor.....		11/21/2006.....	.....3	.....	.....63,561	.....	.....6,855,354	.....27.170
	MARANON MEZZANINE FUND II LP.....	Chicago.....	IL.....	Maranon.....		04/30/2013.....	.....2	.....	.....401,669	.....	.....945,743	.....3.410
	Meritech Capital VI LP.....	Palo Alto.....	CA.....	Meritech.....		06/07/2018.....	.....1	.....	.....105,000	.....	.....2,450,000	.....1.100
	METLIFE MIDDLE MARKET PRIVATE.....	Whippany.....	NJ.....	Life Insurance Community.....		07/24/2018.....	.....2	.....	.....5,360,489	.....	.....72,630,898	.....37.190
	MID EUROPA FUND III LP.....	London.....	GBR.....	Mid Europa Partners LLP.....		08/17/2007.....	.....3	.....	.....1,531,878	.....	.....838,352	.....0.850
	MID EUROPA FUND IV LP.....	London.....	GBR.....	Mid Europa Partners LLP.....		04/07/2014.....	.....3	.....	.....776,173	.....	.....628,490	.....0.570
	NAUTIC PARTNERS VII LP.....	Providence.....	RI.....	Nautic.....		10/15/2014.....	.....3	.....	.....917,215	.....	.....701,851	.....0.750
	NAVIS ASIA FUND VII LP.....	Kuala Lumpur.....	MYS.....	Navis Capital Partners.....		09/17/2014.....	.....3	.....	.....5,075,003	.....	.....2,111,200	.....1.340
	New Enterprise Assoc 16 LP.....	Menlo Park.....	CA.....	New Enterprise Associates.....		04/05/2017.....	.....1	.....	.....550,000	.....	.....2,750,000	.....0.280
	New Enterprise Associates 17LP.....	Menlo Park.....	CA.....	NEA Partners 17, L.P.....		07/19/2019.....	.....1	.....	.....225,000	.....	.....12,150,000	.....0.460
	Oak Hill Capital III LP.....	Fort Worth.....	TX.....	Oak Hill.....		11/02/2007.....	.....3	.....	.....83,944	.....	.....143,155	.....0.240
	Oaktree Opportunities VIII LP.....	Los Angeles.....	CA.....	Oak Tree Capital Management.....		12/10/2009.....	.....3	.....	.....183,914	.....	.....	.....0.260
	OAKTREE OPPORTUNITIES FUND XB.....	Los Angeles.....	CA.....	Oak Tree Capital Management.....		06/18/2018.....	.....3	.....	.....3,000,000	.....	.....12,000,000	.....0.230
	Odyssey Investment IV LP.....	New York.....	NY.....	Odyssey Investment Partners.....		12/23/2008.....	.....3	.....	.....2,686	.....	.....2,409,919	.....0.310
	Odyssey Investment V LP.....	New York.....	NY.....	Odyssey Investment Partners.....		06/24/2014.....	.....3	.....	.....832,583	.....	.....502,890	.....0.480
	OZ DOMESTIC PARTNERS II LP.....	New York.....	NY.....	OZ Advisors.....		07/31/2006.....	.....13	.....	.....254,103	.....	.....	.....

QE03.2

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	
	PA Direct Credit Opport II LP.....	Darien.....	CT.....	Portfolio Advisors.....		10/04/2016.....	.....2		5,655,031.....		3,253,661.....	2.060.....
	PAI EUROPE VI 1.....	Paris.....	FRA.....	PAI.....		07/24/2013.....	.....3		456,305.....		1,647,158.....	0.560.....
	PAI EUROPE VII-1 S.L.P.....	Paris.....	FRA.....	PAI Europe VII GP SAS.....		09/23/2019.....	.....3		426,973.....		5,582,629.....	
	PAI EUROPE VII-1 S.L.P.....	Paris.....	FRA.....	PAI Europe VII GP S.a r.l.....		09/23/2019.....	.....3		1,881,128.....		6,735,114.....	
	Patria Brazilian PE V LP.....	Sao Paulo.....	BRA.....	Patria.....		05/19/2014.....	.....3		1,279,410.....		6,987,803.....	1.330.....
	PATRIA PVT EQU FUND VI L.P.....	Sao Paulo.....	BRA.....	Patria ù Private Equity General Partner.....		12/14/2018.....	.....3		563,253.....		8,564,821.....	0.390.....
	PERMIRA V LP.....	London.....	GBR.....	Permira.....		04/24/2013.....	.....3		855,188.....		443,805.....	0.070.....
	PERMIRA VII, L.P.....	London.....	GBR.....	Permira Advisers Limited.....		02/05/2020.....	.....3		2,075,102.....		23,940,127.....	0.240.....
	PRIMAVERA CAPITAL FUND II LP.....	Hong Kong.....	CHN.....	Primavera Capital Group.....		10/14/2014.....	.....3		3,121,609.....		1,354,655.....	1.270.....
	PRIMAVERA CAPITAL FUND III LP.....	Hong Kong.....	CHN.....	Primavera.....		06/01/2018.....	.....3		1,317,667.....		7,691,691.....	0.760.....
	PUBLIC PENSION CAPITAL LLC.....	New York.....	NY.....	Public Pension Capital Management.....		07/10/2014.....	.....3		18,329.....		2,420,373.....	1.020.....
	QUANTUM ENERGY PARTNERS VII LP.....	Houston.....	TX.....	Quantum.....		09/01/2017.....	.....3		312,065.....		6,336,684.....	0.420.....
	Riverstone Carlyle Ener&Pwr IV.....	New York.....	NY.....	Riverstone.....		05/02/2008.....	.....3		796,613.....		890,836.....	0.720.....
	Riverstone Glob Ener &Pwr V LP.....	New York.....	NY.....	Riverstone.....		01/12/2012.....	.....3		218,807.....		2,389,241.....	0.360.....
	SCALE VENTURE PARTNERS VI LP.....	Foster.....	CA.....	Scale Venture Management VI, L.P.....		09/21/2018.....	.....1		99,000.....		4,555,979.....	2.400.....
	Sequoia Cap US Growth VI LP.....	Palo Alto.....	CA.....	Sequoia Capital.....		04/03/2014.....	.....1		50,000.....		100,000.....	0.440.....
	SILVER LAKE PARTNERS III LP.....	Menlo Park.....	CA.....	Silver Lake.....		02/28/2007.....	.....3		3,322,382.....		2,034,318.....	0.170.....
	SILVER LAKE PARTNERS IV LP.....	Menlo Park.....	CA.....	Silver Lake.....		09/07/2012.....	.....3		329,697.....		285,545.....	0.060.....
	SILVER LAKE PARTNERS V LP.....	Menlo Park.....	CA.....	Silver Lake.....		06/12/2018.....	.....3		1,887,738.....		4,909,012.....	0.150.....
	The Baring Asia PEQ Fd VI LP1.....	Hong Kong.....	CHN.....	Baring.....		07/25/2014.....	.....3		313,941.....		420,681.....	0.240.....
	The Resolute Fund II LP.....	New York.....	NY.....	The Jordan Company.....		05/31/2007.....	.....3		235,433.....		878,397.....	0.360.....
	THE RESOLUTE FUND III LP.....	New York.....	NY.....	The Jordan Company.....		01/17/2014.....	.....3		2,018.....		1,111,457.....	0.350.....
	THE RESOLUTE FUND IV L.P.....	New York.....	NY.....	Resolute Fund Partners IV, L.P.....		12/07/2018.....	.....3		1,184,188.....		11,788,396.....	0.660.....
	TowerBrook Inv IV Onshore LP.....	George Town.....	CYM.....	Towerbrook.....		02/05/2013.....	.....3		595,494.....		5,180,672.....	0.450.....
	TowerBrook Investors III LP.....	London.....	GBR.....	Towerbrook.....		03/27/2008.....	.....3		6,255,500.....		8,452,979.....	1.710.....
	TPG ASIA VI LP.....	Fort Worth.....	TX.....	TPG - Asia.....		02/01/2013.....	.....3		82,543.....		2,102,655.....	0.400.....
	TRIDENT VIII LP.....	Greenwich.....	CT.....	Stone Point Capital.....		04/08/2020.....	.....3	1,434,274.....	1,434,274.....		18,565,726.....	0.286.....
	TRIVEST FUND VI L.P.....	Coral Gables.....	FL.....	TRIVEST VI, GP, LLC.....		02/08/2019.....	.....3		216,632.....		4,179,858.....	1.020.....
	VERITAS CAPITAL FUND VII LP.....	New York.....	NY.....	Veritas Capital.....		04/15/2020.....	.....3	234,385.....			29,765,615.....	0.500.....
	VIP III LP.....	London.....	GBR.....	Vitruvian.....		06/20/2017.....	.....3		938,086.....		3,861,993.....	0.350.....
	PE RESIDUAL LIQUIDATION CASH.....	Tampa.....	FL.....			12/31/2017.....	.....3		6,000.....			
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									5,710,999.....	155,148,760.....	0.....	860,300,606.....	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.....	.....3		2,806.....		981,581.....	1.870.....
	Blackstone REPr VI GLIC ROFR.....	New York.....	NY.....	BLACKSTONE REAL ESTATE ASSOCIATES VI LP.....		06/30/2010.....	.....3		3,331.....		1,165,254.....	0.220.....
	Carlyle Europe Prtnr III 14000.....	District of Columbia.....	DC.....	CEREI III GP LLC.....		10/09/2007.....	.....3		9,456.....		277,896.....	0.450.....
	MetLife Core Prop Fund LP.....	Morristown.....	NJ.....	MetLife Core Property Fund GP LLC.....		11/01/2013.....	.....3		2,661,778.....			7.860.....
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									0.....	2,677,371.....	0.....	2,424,731.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated													
	ML Commercial Mortgage Inc Fd.....	Morristown.....	NJ.....	MetLife Investment Advisors.....		10/02/2015.....3		1,827,147.....			10.840.....	

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SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	Mortgage Fund IVc LP.....	Coral Gables.....	FL.....	Bayview Asset Management.....		12/12/2012.....			18,282.....		19,132,587.....	16.000.....
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....								0.....	1,845,429.....	0.....	19,132,587.....	XXX.....
4899999. Subtotal - Unaffiliated.....								5,710,999.....	159,671,560.....	0.....	881,857,924.....	XXX.....
5099999. Totals.....								5,710,999.....	159,671,560.....	0.....	881,857,924.....	XXX.....

SCHEDULE BA - PART 3

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

QE034

1 CUSIP Identification	2 Name or Description	3 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	9-14 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	
		City	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.							
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																				
	Colonial Estates Homeowners As.....	Taunton.....	MA.	Redemption.....	09/27/2016	06/30/2020	18,079.....							18,079.....	18,079.....			0.....	35,173.....	
	Hillcrest Community Cooperative.....	Freeborn.....	MN.	Redemption.....	01/29/2016	06/30/2020	2,721.....							2,721.....	2,721.....			0.....	6,452.....	
	Park Place Cooperative Inc.RE.....	Rochester.....	MN.	Redemption.....	11/20/2017	06/30/2020	3,424.....							3,424.....	3,424.....			0.....	9,688.....	
	Park Place Cooperative Inc.....	Peabody.....	MA.	Redemption.....	05/25/2017	06/30/2020	3,747.....							3,747.....	3,747.....			0.....	11,371.....	
	Resident Ownership Capital LLC.....	Taunton.....	MA.	Redemption.....	04/13/2016	06/30/2020	17,400.....							17,400.....	17,400.....			0.....	38,235.....	
	Town & Country Kingston Estate.....	Plymouth.....	MA.	Redemption.....	04/28/2017	06/30/2020	9,809.....							9,809.....	9,809.....			0.....	30,526.....	
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated.....								55,180.....	0.....	0.....	0.....	0.....	0.....	55,180.....	55,180.....	0.....	0.....	0.....	0.....	131,445.....
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	04/09/2020	3,704,071.....							3,704,071.....	1,138,256.....			0.....	2,565,815.....	
	Accel Growth Fund III LP.....	Palo Alto.....	CA.	Capital Distribution.....	05/19/2014	06/12/2020	2,501,646.....							2,501,646.....	1,737,779.....			0.....	763,867.....	
	ACCEL GROWTH V L.P.....	Palo Alto.....	CA.	Capital Distribution.....	03/11/2019	06/19/2020	44,353.....							44,353.....	44,353.....			0.....	0.....	
	Advent Intrnl GPE VII B LP.....	Wilmington.....	DE.	Capital Distribution.....	08/20/2012	06/10/2020	64,800.....							64,800.....	64,800.....			0.....	64,800.....	
	AEA MEZZANINE FUND III LP.....	New York.....	NY.	Capital Distribution.....	03/15/2013	04/08/2020	132,058.....							132,058.....	28,058.....			0.....	104,000.....	
	AEA MEZZANINE FUND IV LP.....	New York.....	NY.	Capital Distribution.....	07/23/2018	04/20/2020	3,599,199.....							3,599,199.....	3,447,947.....			0.....	151,252.....	
	Affinity Asia Pac III No2 LP.....	George Town.....	CYM	Capital Distribution.....	01/02/2007	06/11/2020	2,405,415.....							2,405,415.....	2,405,415.....			0.....	0.....	
	American Industrial Cap V LP.....	New York.....	NY.	Capital Distribution.....	12/19/2011	04/30/2020	54,992.....							54,992.....	36,661.....			0.....	18,331.....	
	American Industrial Cap IV LP.....	San Francisco.....	CA.	Capital Distribution.....	04/25/2008	06/09/2020	44,662.....							44,662.....	44,662.....			0.....	0.....	
	Andreessen Horowitz III LP.....	Menlo Park.....	CA.	Capital Distribution.....	01/31/2012	06/09/2020	97,595.....							97,595.....	97,595.....			0.....	97,595.....	
	ASTORG VI SLP.....	Paris.....	FRA	Capital Distribution.....	09/25/2015	04/30/2020	303,898.....					9,897.....	313,795.....	264,223.....	(9,897).....		(9,897).....	0.....	308,642.....	
	ATLAS VENTURE FUND IX LP.....	Wilmington.....	DE.	Capital Distribution.....	12/12/2012	04/15/2020	716,148.....							716,148.....	716,148.....			0.....	716,148.....	
	AUDAX DIRECT LENDING SOLUTIONS.....	New York.....	NY.	Capital Distribution.....	10/26/2018	05/08/2020	1,760,096.....							1,760,096.....	1,384,841.....			0.....	375,255.....	
	AUDAX MEZZANINE FUND II LP.....	New York.....	NY.	Capital Distribution.....	06/17/2005	04/24/2020	11,105.....							11,205.....	11,205.....			0.....	0.....	
	AUDAX MEZZANINE FUND II LP.....	New York.....	NY.	Investment Withdrawal.....	06/17/2005	05/29/2020	69,646.....							61.....	69,646.....			0.....	(69,586).....	

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
	Audax Mezzanine Fund III LP	New York	NY	Capital Distribution	12/10/2009	04/09/2020	232,629					0		232,629				0	232,629
	BATTERY VENTURES IX LP	Waltham	MA	Capital Distribution	12/16/2009	06/29/2020	324,360					0		324,360				0	324,360
	Battery Ventures X LP	Waltham	MA	Capital Distribution	02/07/2013	06/30/2020	134,689					0		134,689				0	134,689
	BATTERY VENTURES XIII LP	Boston	MA	Capital Distribution	04/27/2020	05/12/2020	360,000					0		360,000	360,000			0	
	BATTERY VENTURES XIII LP	Boston	MA	Capital Distribution	04/27/2020	05/12/2020	60,000					0		60,000	60,000			0	
	BC European Capital IX 1 LP	St. Peter Port	GBR	Capital Distribution	11/23/2010	04/20/2020	962,388					132,289	132,289	1,094,677	(18,473)	(132,289)		(132,289)	980,861
	BDCM OPPORTUNITY FUND III LP	Greenwich	CT	Capital Distribution	11/06/2009	04/20/2020	18,304					0		18,304				0	18,304
	BDCM OPPORTUNITY FUND IV LP	Greenwich	CT	Capital Distribution	02/04/2015	04/13/2020	737,195					0		737,195	499,668			0	237,527
	BE VI LP	London	GBR	Capital Distribution	03/28/2019	06/10/2020	42,909					(1,189)		41,720	42,909	1,189		1,189	0
	Blackstone Capital VI LP	New York	NY	Capital Distribution	07/29/2008	05/14/2020	6,040,366					0		6,040,366	6,040,366			0	
	Blackstone Capital VII LP	New York	NY	Capital Distribution	04/07/2015	05/22/2020	1,110,104					0		1,110,104	564,008			0	546,096
	Blackstone Strat Allanc II LP	New York	NY	Capital Distribution	11/23/2010	05/15/2020	304,265					0		304,265	304,265			0	
	Brentwood Associates PE V LP	Los Angeles	CA	Capital Distribution	06/12/2013	05/01/2020	442,626					0		442,626	209,426			0	233,199
	Brentwood Associates PE VI LP	Los Angeles	CA	Capital Distribution	12/06/2016	06/24/2020	382,501					0		382,501	198,782			0	183,719
	CARLYLE GLOBAL PARTNERS LP	Washington	DC	Capital Distribution	09/01/2016	05/13/2020	111,283					0		111,283	111,283			0	
	CARLYLE PARTNERS V LP	Washington	DC	Capital Distribution	05/30/2007	05/05/2020	2,574,505					0		2,574,505	1,978,576			0	595,929
	CARLYLE PARTNERS VI LP	Washington	DC	Capital Distribution	02/19/2013	04/08/2020	63,897					0		63,897	39,381			0	24,516
	CHAMP IV TRUST B	Sydney	AUS	Capital Distribution	07/24/2015	06/29/2020	558,745					22,099		580,844	558,745	(22,099)		(22,099)	0
	Charles River XIV LP	Menlo Park	CA	Capital Distribution	02/20/2009	04/30/2020	1,413,789					0		1,413,789	1,413,789			0	
	Charles River XV LP	Menlo Park	CA	Capital Distribution	02/15/2012	05/13/2020	767,127					0		767,127				0	767,127
	CIVC PARTNERS FUND V LP	Chicago	IL	Capital Distribution	03/31/2017	06/30/2020	4,682,478					0		4,682,478	751,435			0	3,931,043
	Clearlake Capital V LP	Los Angeles	CA	Capital Distribution	02/01/2018	04/30/2020	1,878,874					0		1,878,874	794,656			0	1,084,218
	CLEARLAKE CAPITAL PARTNERS VI	Santa Monica	CA	Capital Distribution	05/22/2020	05/22/2020	1,540,886					0		1,540,886	1,540,886			0	
	Cortec Group Fund V LP	New York	NY	Capital Distribution	12/15/2010	04/01/2020	9,240,415					0		9,240,415	9,208,170			0	32,245
	Court Square Capital III LP	New York	NY	Capital Distribution	12/27/2011	05/04/2020	142,443					0		142,443				0	142,443
	Crescent Mezzanine VII LP	Los Angeles	CA	Capital Distribution	06/28/2016	05/28/2020	2,511,816					0		2,511,816	2,511,816			0	
	CVC Cap Asia Pacific IV LP	George Town	CYM	Capital Distribution	05/13/2014	05/29/2020	1,185,128					0		1,185,128	717,932			0	467,196
	CVC CAPITAL PARTNERS VII L.P.	London	GBR	Capital Distribution	12/05/2018	06/22/2020	51,491					(527)		50,964	51,491	527		527	0
	DYAL CAPITAL PARTNERS III LP	New York	NY	Capital Distribution	09/09/2016	06/30/2020	9,628,978					0		9,628,978	7,416,748			0	2,212,230
	DYAL CAPITAL PARTNERS IV LP	New York	NY	Capital Distribution	06/11/2018	04/30/2020	201,474					0		201,474	201,474			0	
	EIG ENERGY FUND XV LP	Los Angeles	CA	Capital Distribution	11/30/2010	04/15/2020	186,021					0		186,021	186,021			0	
	Falcon Mezzanine II LP	Needham	MA	Capital Distribution	04/12/2005	04/17/2020	875,750					0		875,750	875,750			0	
	FRANCISCO PARTNERS IV LP	San Francisco	CA	Capital Distribution	12/08/2014	04/20/2020	437,322					0		437,322				0	437,322
	Friedman Fleischer Lowe III LP	San Francisco	CA	Capital Distribution	12/06/2007	05/29/2020	56,455					0		56,455	56,455			0	
	GARMARK PARTNERS II LP	Stamford	CT	Capital Distribution	06/22/2005	04/21/2020	3,416,139					0		3,416,139	3,416,139			0	
	Global Infrastructure II A LP	New York	NY	Capital Distribution	09/15/2011	04/21/2020	367,575					0		367,575				0	367,575
	Global Infrastructure Prtns IV	New York	NY	Capital Distribution	10/10/2019	04/23/2020	127,741					0		127,741	127,741			0	
	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA	Capital Distribution	10/18/2011	05/21/2020	96,717					0		96,717				0	96,717
	GS Mezzanine Partners V LP	New York	NY	Capital Distribution	09/26/2007	04/21/2020	2,281,068					0		2,281,068	2,281,068			0	
	GSO Cap Opportunities II LP	New York	NY	Capital Distribution	05/09/2011	04/02/2020	1,638,960					0		1,638,960	1,638,960			0	
	GSO Cap OpportunitiesIII Colnv	New York	NY	Capital Distribution	04/26/2016	06/19/2020	2,088,331					0		2,088,331	2,088,331			0	
	HARVEST PARTNERS VI LP	New York	NY	Capital Distribution	10/05/2011	06/25/2020	1,244,398					0		1,244,398	418,565			0	825,833
	HgCapital 7 A LP	Guemsey	GBR	Capital Distribution	03/28/2013	06/25/2020	8,393					0	689	9,082	3,239	(689)		(689)	5,155

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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
	HGCAPITAL 8 A LP.....	London.....	GBR	Capital Distribution.....	04/03/2018	05/22/2020	1,406,411					0	41,654	1,448,065	1,047,828	(41,654)		(41,654)	358,582
	ICG N AMERICAN PVT DBT FUNDII.....	New York.....	NY..	Capital Distribution.....	02/25/2019	04/21/2020	370,119					0	370,119	370,119	170,489			0	199,630
	ICG North American Pvt Debt LP.....	New York.....	NY..	Capital Distribution.....	08/22/2014	04/23/2020	416,105					0	416,105	416,105	185,199			0	230,906
	IDFC PE Mauritius III.....	Mumbai.....	IND.	Capital Distribution.....	06/13/2008	05/01/2020	1,131,968					0	1,131,968	1,131,968	1,131,968			0	0
	IK VII No I LP.....	Jersey.....	GBR	Capital Distribution.....	11/18/2011	04/03/2020	3,604,703					0	428,171	4,032,874	2,905,483	(428,171)		(428,171)	699,220
	Industri Kapital 2007 LP II.....	London.....	GBR	Capital Distribution.....	05/03/2007	05/06/2020	112,743					0	18,605	131,348	112,743	(18,605)		(18,605)	0
	Industrial Growth IV LP.....	San Francisco.....	CA..	Capital Distribution.....	05/17/2011	05/26/2020	39,677					0	39,677	39,677	0			0	39,677
	King Street Capital LP.....	New York.....	NY..	Capital Distribution.....	06/01/2008	04/15/2020	234,243					0	234,243	234,243	178,485			0	55,757
	KPCB Digital Growth III LLC.....	New York.....	NY..	Capital Distribution.....	06/13/2016	06/01/2020	201,908					0	201,908	201,908	0			0	201,908
	Landmark Equity XIV LP.....	Simsbury.....	CT..	Capital Distribution.....	12/19/2008	06/26/2020	52,493					0	52,493	52,493	31,314			0	21,179
	MARANON MEZZANINE FUND II LP.....	Chicago.....	IL..	Capital Distribution.....	04/30/2013	05/26/2020	1,040,048					0	1,040,048	1,040,048	941,676			0	98,372
	Meritech Capital IV LP.....	Palo Alto.....	CA..	Capital Distribution.....	09/29/2010	04/15/2020	698,346					0	698,346	698,346	531,852			0	166,494
	METLIFE MIDDLE MARKET PRIVATE.....	Whippany.....	NJ..	Capital Distribution.....	07/24/2018	04/01/2020	2,221,288					0	2,221,288	2,221,288	604,622			0	1,616,666
	MHR INSTITUTIONAL PARTNERS LP.....	New York.....	NY..	Capital Distribution.....	02/09/1998	06/23/2020	368,918					0	368,918	368,918	368,918			0	0
	MID EUROPA FUND III LP.....	London.....	GBR	Capital Distribution.....	08/17/2007	04/08/2020	3,063,756					0	163,705	3,227,460	3,063,756	(163,705)		(163,705)	0
	MID EUROPA FUND IV LP.....	London.....	GBR	Capital Distribution.....	04/07/2014	04/08/2020	928,117					0	153,504	1,081,622	342,790	(153,504)		(153,504)	585,327
	NAUTIC PARTNERS VII LP.....	Providence.....	RI..	Capital Distribution.....	10/15/2014	05/29/2020	1,805,132					0	1,805,132	1,805,132	1,603,725			0	201,407
	NAVIS ASIA FUND VII LP.....	Kuala Lumpur.....	MYS	Capital Distribution.....	09/17/2014	04/07/2020	2,637,003					0	2,637,003	2,637,003	2,062,044			0	574,959
	New Enterprise Assoc 13 LP.....	Menlo Park.....	CA..	Capital Distribution.....	12/19/2008	04/09/2020	1,103,258					0	1,103,258	1,103,258	0			0	1,103,258
	New Enterprise Assoc 14 LP.....	Menlo Park.....	CA..	Capital Distribution.....	04/11/2012	04/09/2020	116,574					0	116,574	116,574	0			0	116,574
	Oak Hill Capital III LP.....	Fort Worth.....	TX..	Capital Distribution.....	11/02/2007	05/15/2020	83,944					0	83,944	83,944	83,944			0	0
	Oaktree Opportunities VIII LP.....	Los Angeles.....	CA..	Capital Distribution.....	12/10/2009	06/22/2020	367,697					0	367,697	367,697	367,697			0	0
	OZ DOMESTIC PARTNERS II LP.....	New York.....	NY..	Capital Distribution.....	07/31/2006	04/20/2020	606,502					0	606,502	606,502	533,706			0	72,796
	PA Direct Credit Opport II LP.....	Darien.....	CT..	Capital Distribution.....	10/04/2016	04/15/2020	5,454,716					0	5,454,716	5,454,716	5,245,398			0	209,318
	PAI EUROPE VI 1.....	Paris.....	FRA	Capital Distribution.....	07/24/2013	06/24/2020	254,677					0	15,494	270,171	28,157	(15,494)		(15,494)	226,520
	PAI EUROPE VII-1 S.L.P.....	Paris.....	FRA	Capital Distribution.....	09/23/2019	06/05/2020	940,567					0	(147)	940,420	940,567	147		147	0
	PAI EUROPE VII-1 S.L.P.....	Paris.....	FRA	Capital Distribution.....	09/23/2019	06/05/2020	213,496					0	(4,518)	208,978	213,496	4,518		4,518	0
	PERMIRA V LP.....	London.....	GBR	Capital Distribution.....	04/24/2013	04/03/2020	2,344,775					0	191,587	2,536,363	12,938	(191,587)		(191,587)	2,331,837
	PRIMAVERA CAPITAL FUND II LP.....	Hong Kong.....	CHN	Capital Distribution.....	10/14/2014	06/17/2020	2,263,096					0	2,263,096	2,263,096	0			0	2,263,096
	PUBLIC PENSION CAPITAL LLC.....	New York.....	NY..	Capital Distribution.....	07/10/2014	05/29/2020	115,199					0	115,199	115,199	0			0	115,199
	REDPOINT OMEGA II LP.....	Menlo Park.....	CA..	Capital Distribution.....	10/18/2011	05/06/2020	782,111					0	782,111	782,111	0			0	782,111
	Riverstone Carlyle Ener&Pwr IV.....	New York.....	NY..	Capital Distribution.....	05/02/2008	04/14/2020	1,602,808					0	1,602,808	1,602,808	1,602,808			0	0
	Riverstone Glob Ener &Pwr V LP.....	New York.....	NY..	Capital Distribution.....	01/12/2012	04/14/2020	435,826					0	435,826	435,826	435,826			0	0
	Sequoia Cap China Vent 2010 LP.....	Menlo Park.....	CA..	Capital Distribution.....	03/25/2010	06/10/2020	224,152					0	224,152	224,152	0			0	224,152
	Sequoia Cap US Growth V LP.....	Menlo Park.....	CA..	Capital Distribution.....	10/06/2011	04/13/2020	86,434					0	86,434	86,434	0			0	86,434
	Sequoia Cap US Vent 2010 Sd LP.....	Menlo Park.....	CA..	Capital Distribution.....	12/01/2012	05/15/2020	156,828					0	156,828	156,828	0			0	156,828
	Sequoia Cap US Venture 2010 LP.....	Menlo Park.....	CA..	Capital Distribution.....	03/25/2010	05/15/2020	3,103,823					0	3,103,823	3,103,823	0			0	3,103,823
	SILVER LAKE PARTNERS III LP.....	Menlo Park.....	CA..	Capital Distribution.....	02/28/2007	06/25/2020	4,559,875					0	4,559,875	4,559,875	4,559,875			0	0
	SILVER LAKE PARTNERS IV LP.....	Menlo Park.....	CA..	Capital Distribution.....	09/07/2012	05/29/2020	580,076					0	580,076	580,076	154,983			0	425,093
	SPF Securitized Products LP.....	New York.....	NY..	Capital Distribution.....	03/01/2013	04/01/2020	332,112					0	332,112	332,112	269,941			0	62,171
	The Baring Asia PEQ Fd VI LP1.....	Hong Kong.....	CHN	Capital Distribution.....	07/25/2014	04/03/2020	304,105					0	304,105	304,105	0			0	304,105
	The Resolute Fund II LP.....	New York.....	NY..	Capital Distribution.....	05/31/2007	05/08/2020	2,614					0	2,614	2,614	2,614			0	0

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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	
	THE RESOLUTE FUND III LP.....	New York.....	NY..	Capital Distribution.....	01/17/2014	05/28/2020	.....3,251	.....	.....	.....	.....	.....0	.....	.....3,251	.....	.....	.....	.....0	.....3,251
	Tower Three II LP.....	Greenwich.....	CT..	Capital Distribution.....	05/27/2014	06/25/2020	.....99,290	.....	.....	.....	.....	.....0	.....	.....99,290	.....99,290	.....	.....	.....0	.....
	TowerBrook Inv IV Onshore LP.....	George Town.....	CYM	Capital Distribution.....	02/05/2013	06/10/2020	.....759,977	.....	.....	.....	.....	.....0	.....	.....759,977	.....	.....	.....	.....0	.....759,977
	TowerBrook Investors III LP.....	London.....	GBR	Capital Distribution.....	03/27/2008	06/10/2020	.....8,294,549	.....	.....	.....	.....	.....0	.....	.....8,294,549	.....8,294,549	.....	.....	.....0	.....
	TRIDENT VIII LP.....	Greenwich.....	CT..	Capital Distribution.....	04/08/2020	04/08/2020	.....1,434,274	.....	.....	.....	.....	.....0	.....	.....1,434,274	.....1,434,274	.....	.....	.....0	.....
	TrueBridge Kauffman Fellows II.....	Durham.....	NC..	Capital Distribution.....	06/12/2009	04/15/2020	.....1,039,314	.....	.....	.....	.....	.....0	.....	.....1,039,314	.....	.....	.....	.....0	.....1,039,314
	PE RESIDUAL LIQUIDATION CASH.....	Tampa.....	FL..	Capital Distribution.....	10/01/2019	06/25/2020	.....6,000	.....	.....	.....	.....	.....0	.....	.....6,000	.....6,000	.....	.....	.....0	.....
	SLA.....	.....	.....	.....	.....	.....	.....	.....(105,531)	.....	.....	.....	.....(105,531)	.....	.....(36,345)	.....(36,345)	.....	.....	.....(36,345)	.....(36,345)
	SLA.....	.....	.....	.....	.....	.....	.....	.....(105,531)	.....	.....	.....	.....(105,531)	.....	.....(105,531)	.....	.....	.....	.....0	.....
1999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						133,975,471(35,885)000(35,885)1,171,313135,146,94696,689,727(1,207,658)0(1,207,658)37,412,993
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	04/27/2020	.....2,275,315	.....	.....	.....	.....	.....0	.....	.....2,275,315	.....	.....	.....	.....0	.....2,275,315
2099999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....						2,275,3150000002,275,31500002,275,315
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	Blackstone RE Partners VI LP.....	New York.....	NY..	Capital Distribution.....	06/27/2007	06/02/2020	.....22,642	.....	.....	.....	.....	.....0	.....	.....22,642	.....22,642	.....	.....	.....0	.....
	Blackstone REPrT VI GLIC ROFR.....	New York.....	NY..	Capital Distribution.....	06/30/2010	06/02/2020	.....26,878	.....	.....	.....	.....	.....0	.....	.....26,878	.....(274,825)	.....	.....	.....0	.....
	Brookfield Brazil Timber Fd II.....	Rio de Janeiro.....	BRA	Capital Distribution.....	12/13/2012	05/01/2020	.....196,722	.....	.....	.....	.....	.....0	.....163,855	.....360,578	.....160,360	.....(163,855)	.....	.....(163,855)	.....36,362
	Carlyle Europe Prtnr III 14000.....	District of Columbia.....	DC..	Capital Distribution.....	10/09/2007	06/29/2020	.....13,757	.....	.....	.....	.....	.....0	.....1,040	.....14,797	.....13,757	.....(1,040)	.....	.....(1,040)	.....
	MetLife Core Prop Fund LP.....	Morristown.....	NJ..	Capital Distribution.....	11/01/2013	06/01/2020	.....2,661,778	.....	.....	.....	.....	.....0	.....	.....2,661,778	.....	.....	.....	.....0	.....2,661,778
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						2,921,77700000164,8953,086,673(78,066)(164,895)0(164,895)2,698,140
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																				
	ML Commercial Mortgage Inc Fd.....	Morristown.....	NJ..	Capital Distribution.....	10/02/2015	06/01/2020	.....1,827,147	.....	.....	.....	.....	.....0	.....	.....1,827,147	.....	.....	.....	.....0	.....1,827,147
2399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....						1,827,1470000001,827,14700001,827,147
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																				
	94400 TLA HOLDINGS.....	Hartford.....	CT..	Capital Distribution.....	03/15/2002	05/29/2020	.....3,230,000	.....	.....	.....	.....	.....0	.....	.....3,230,000	.....	.....	.....	.....0	.....3,230,000
2699999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....						3,230,0000000003,230,00000003,230,000
4899999.	Subtotal - Unaffiliated.....						138,779,575(35,885)000(35,885)1,336,208140,115,94696,666,841(1,372,553)0(1,372,553)42,069,725
4999999.	Subtotal - Affiliated.....						5,505,3150000005,505,31500005,505,315
5099999.	Totals.....						144,284,890(35,885)000(35,885)1,336,208145,621,26196,666,841(1,372,553)0(1,372,553)47,575,040

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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
Bonds - U.S. Government									
38378P	E7 9 GNMA GNMA_14-12 3.000% 01/16/44		06/01/2020	Interest Capitalization		99,988	99,988		1
38379E	2J 0 GNMA GNMA_14-131 3.000% 09/16/44		06/01/2020	Interest Capitalization		43,442	43,442		1
38379J	NL 1 GNMA GNMA_15-28 2.500% 02/20/45		06/01/2020	Interest Capitalization		30,947	30,947		1
38379W	D9 0 GNMA GNMA_16-61 3.000% 05/20/46		06/01/2020	Interest Capitalization		12,777	12,777		1
38379W	HL 9 GNMA GNMA_16-49 3.500% 04/20/46		06/01/2020	Interest Capitalization		28,650	28,650		1
38380B	EV 3 GNMA GNMA_16-134 3.000% 10/20/46		06/01/2020	Interest Capitalization		49,592	49,592		1
38380W	F8 7 GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		06/01/2020	Interest Capitalization		46,881	46,881		1
38380X	5T 0 GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		06/01/2020	Interest Capitalization		64,286	64,286		1
38380X	TM 9 GNMA_18-94B AGENCY CMO -92-HB 3.500% 0		05/20/2020	J.P. MORGAN SECURITIES INC		13,821,616	12,420,000	30,188	1
38380Y	5T 8 GOVERNMENT NATIONAL MORTGAGE A SENIOR CM		06/01/2020	Interest Capitalization		184,957	184,957		1
38380Y	M3 6 GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		06/01/2020	Interest Capitalization		64,901	64,901		1
38380Y	R8 0 GNMA_18-122 SENIORAGENCYCMO18-122 3.50		06/01/2020	Interest Capitalization		92,479	92,479		1
38380Y	RD 9 GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		06/01/2020	Interest Capitalization		64,924	64,924		1
38380Y	W9 2 GNMA SENIORAGENCYCMO18-124 3.500% 09/2		06/01/2020	Interest Capitalization		127,245	127,245		1
38380Y	YL 3 GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		06/01/2020	Interest Capitalization		29,066	29,066		1
38381A	3F 1 GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		06/01/2020	Interest Capitalization		82,801	82,801		1
38381A	AF 3 GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		06/01/2020	Interest Capitalization		106,403	106,403		1
38381A	FV 3 GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		06/01/2020	Interest Capitalization		55,326	55,326		1
38381A	GL 4 GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		06/01/2020	Interest Capitalization		230,524	230,524		1
38381A	HY 5 GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		06/01/2020	Interest Capitalization		96,095	96,095		1
38381A	JU 1 GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		06/01/2020	Interest Capitalization		119,180	119,180		1
38381A	QP 4 GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		06/01/2020	Interest Capitalization		76,459	76,459		1
38381A	X5 0 GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		06/01/2020	Interest Capitalization		55,165	55,165		1
38381T	PA 7 GOVT NATNL MRTG AS GNMA_19-41 AGENCY CMO		06/01/2020	Interest Capitalization		124,410	124,410		1
912828	ZG 8 UNITED STATES TREASURY SENIOR GOVT BND		04/27/2020	BANC OF AMERICA SECURITIES LLC		10,026,192	10,000,000	2,869	1
912828	ZL 7 UNITED STATES TREASURY SENIOR GOVT BND		05/21/2020	HSBC SECURITIES INC		10,017,969	10,000,000	2,242	1
0599999	Total - Bonds - U.S. Government					35,752,275	34,306,498	35,299	.XXX
Bonds - All Other Government									
03846J	X5 4 EGYPT (ARAB REPUBLIC OF) SENIOR CORP BND	D	05/21/2020	CITIGROUP GLOBAL MKT INC		500,000	500,000		4FE
03846J	X6 2 EGYPT (ARAB REPUBLIC OF) SENIOR CORP BND	D	05/21/2020	CITIGROUP GLOBAL MKT INC		500,000	500,000		4FE
195325	DS 1 COLOMBIA REPUBLIC OF SENIOR CORP BND 3	D	06/01/2020	HSBC SECURITIES INC		996,370	1,000,000		2FE
25714P	DJ 4 DOMINICAN REPUBLIC GOVERNMENT SENIOR COR	D	05/13/2020	CITIGROUP GLOBAL MKT INC		3,048,000	3,000,000	60,729	3FE
25714P	DT 2 DOMINICAN REPUBLIC GOVERNMENT SENIOR COR	D	05/14/2020	Various		4,062,800	4,200,000	77,350	3FE
279158	AN 9 ECOPETROL SA SENIOR CORP BND 6.875% 04	D	04/24/2020	J.P. MORGAN SECURITIES INC		991,120	1,000,000		2FE
29135L	AG 5 ABU DHABI (EMIRATE OF) SENIOR CORP BND 1	D	04/08/2020	BANC OF AMERICA SECURITIES LLC		4,216,213	4,250,000		1FE
29135L	AH 3 ABU DHABI (EMIRATE OF) SENIOR CORP BND 1	D	04/08/2020	HSBC SECURITIES INC		2,340,600	2,350,000		1FE
29135L	AJ 9 ABU DHABI (EMIRATE OF) SENIOR CORP BND 1	D	04/08/2020	J.P. MORGAN SECURITIES INC		961,360	1,000,000		1FE
29246Q	AD 7 EMPRESA DE TRANSPORTE DE PASAJ SENIOR CO	D	05/04/2020	MORGAN STANLEY & CO. INC		748,193	750,000		1FE
29246Q	AE 5 EMPRESA DE TRANSPORTE DE PASAJ SENIOR CO	D	05/04/2020	MORGAN STANLEY & CO. INC		1,727,530	1,750,000		1FE
40053X	AA 7 EMPRESA DE ENERGIA DE BOGOTA S SENIOR CO	D	05/12/2020	HSBC SECURITIES INC		2,436,040	2,460,000		2FE
401494	AR 0 GUATEMALA REPUBLIC OF SENIOR CORP BND 14	D	04/21/2020	BANC OF AMERICA SECURITIES LLC		999,920	1,000,000	24,330	3FE
401494	AS 8 GUATEMALA REPUBLIC OF SENIOR CORP BND	D	04/21/2020	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000		3FE
48667Q	AP 0 KAZMUNAIGAZ FINANCE SUB BV SENIOR CORP B	D	05/20/2020	BANC OF AMERICA SECURITIES LLC		557,500	500,000	2,635	2FE
699149	AJ 9 PARAGUAY REPUBLIC OF (GOVERNME SENIOR CO	D	04/23/2020	Various		6,606,600	6,600,000		3FE
71567P	AN 0 PERUSAHAAN PENERBIT SBSN IDON SENIOR CO	D	06/16/2020	HSBC SECURITIES INC		3,450,000	3,450,000		2FE
71647N	BG 3 PETROBRAS INT BRASPETRO BV SENIOR CORP B	D	05/27/2020	J.P. MORGAN SECURITIES INC		1,765,980	1,800,000		3FE

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
71647N	BH	1		05/27/2020	J.P. MORGAN SECURITIES INC		1,799,874	1,800,000		3FE
716743	AP	4		04/14/2020	Various		4,196,280	4,250,000		1FE
716743	AR	0		04/14/2020	Various		3,710,000	3,710,000		1FE
74445P	AF	9		05/11/2020	CITIGROUP GLOBAL MKT INC		1,954,840	2,000,000		2FE
74445P	AG	7		05/11/2020	CITIGROUP GLOBAL MKT INC		464,905	500,000		2FE
74727P	BC	4		04/07/2020	DIRECT		1,295,970	1,300,000		1FE
74727P	BD	2		04/07/2020	Various		3,553,236	3,560,000		1FE
74727P	BE	0		04/07/2020	Various		1,940,000	1,940,000		1FE
80413T	AS	8		04/15/2020	CITIGROUP GLOBAL MKT INC		5,838,768	5,850,000		1FE
91087B	AJ	9		04/22/2020	CITIGROUP GLOBAL MKT INC		1,989,759	2,010,000		2FE
000000	00	0		05/14/2020	CREDIT SUISSE FIRST BOSTON COR		417,500	400,000	1,853	2FE
P37466	AJ	1		06/03/2020	HSBC SECURITIES INC		2,138,440	2,000,000	31,931	1FE
Y7136Y	AA	8		04/14/2020	JEFFRIES & CO. INC		315,788	315,000	6,727	2FE
1099999	Total - Bonds - All Other Government						66,523,586	66,745,000	205,555	.XXX
Bonds - U.S. States, Territories and Possessions										
13063B	BU	5		04/28/2020	J.P. MORGAN SECURITIES INC		16,710,326	10,405,000	380,259	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions						16,710,326	10,405,000	380,259	.XXX
Bonds - U.S. Political Subdivisions of States										
98816P	DZ	2		06/24/2020	PIPER JAFFRAY & HOPWOOD INC		3,750,000	3,750,000		1FE
98816P	EF	5		06/24/2020	PIPER JAFFRAY & HOPWOOD INC		10,135,000	10,135,000		1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States						13,885,000	13,885,000	0	.XXX
Bonds - U.S. Special Revenue and Special Assessment										
13077D	KU	5		04/27/2020	MORGAN STANLEY & CO. INC		4,330,980	4,265,000	21,852	1FE
3133KJ	GE	6		06/05/2020	CITIGROUP GLOBAL MKT INC		25,863,281	25,000,000	17,361	1
3136AB	YU	1		04/01/2020	Interest Capitalization		25,368	25,368		1
3136AD	S3	4		06/01/2020	Interest Capitalization		221,913	221,913		1
3136AL	D6	5		06/01/2020	Interest Capitalization		25,900	25,900		1
3136AN	HP	5		04/29/2020	MIZUHO INTERNATIONAL PLC		12,278,629	11,299,346	435	1
3136AN	HP	5		06/01/2020	Interest Capitalization		56,567	56,567		1
3136AQ	KE	9		06/01/2020	Interest Capitalization		192,589	192,589		1
3136AS	XB	7		06/01/2020	Interest Capitalization		40,500	40,500		1
3136AT	PS	7		06/01/2020	Interest Capitalization		100,670	100,670		1
3136AY	EW	9		06/01/2020	Interest Capitalization		8,104	8,104		1
3136B0	YE	0		06/01/2020	Interest Capitalization		92,413	92,413		1
3136B1	K6	0		06/01/2020	Interest Capitalization		50,293	50,293		1
3136B2	6H	0		06/01/2020	Interest Capitalization		133,409	133,409		1
3136B2	T3	6		06/01/2020	Interest Capitalization		121,998	121,998		1
3136B3	CZ	1		06/01/2020	Interest Capitalization		228,397	228,397		1
3136B3	DN	7		06/01/2020	Interest Capitalization		48,000	48,000		1
3136B3	DW	7		06/01/2020	Interest Capitalization		113,801	113,801		1
3136B3	ER	7		06/01/2020	Interest Capitalization		210,247	210,247		1
3136B3	FD	7		06/01/2020	Interest Capitalization		130,526	130,526		1
3136B3	FZ	8		06/01/2020	Interest Capitalization		231,197	231,197		1
3136B3	RV	4		06/01/2020	Interest Capitalization		143,376	143,376		1
3137A3	4X	4		06/01/2020	Interest Capitalization		153,021	153,021		1
3137AJ	PJ	7		06/01/2020	Interest Capitalization		79,300	79,300		1

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
3137AL XC 8	FHLMC FHLMC_39-96 3.500% 02/15/42		06/01/2020	Interest Capitalization		126,982	126,982		1
3137AR M2 9	FHLMC CMO_4057A ZB 3.500% 06/15/42		06/01/2020	Interest Capitalization		200,999	200,999		1
3137BG GR 4	FHLMC FHLMC_44-43 3.500% 02/15/45		06/01/2020	Interest Capitalization		110,162	110,162		1
3137BM 2Z 8	FHLMC FHLMC_4526C 3.500% 11/15/45		06/01/2020	Interest Capitalization		82,554	82,554		1
3137BM CT 1	FHLMC FHLMC_45-41 3.500% 12/15/45		06/01/2020	Interest Capitalization		33,006	33,006		1
3137BM T7 1	FHLMC FHLMC_45-48 3.500% 01/15/46		06/01/2020	Interest Capitalization		179,717	179,717		1
3137BM TN 6	FREDDIE MAC FHLMC_4548 FHLMC_4548A 3.5		06/01/2020	Interest Capitalization		52,797	52,797		1
3137BP 6P 9	FHLMC FHLMC_4573A 3.000% 04/15/46		06/01/2020	Interest Capitalization		93,661	93,661		1
3137BQ 6W 2	FHLMC FHLMC_4590A 3.500% 06/15/46		06/01/2020	Interest Capitalization		106,330	106,330		1
3137BQ PF 8	FHLMC FHLMC_45-96 3.000% 06/15/46		06/01/2020	Interest Capitalization		26,742	26,742		1
3137F4 XQ 0	FEDERAL HOME LOAN MORTGAGE COR SENIORAGE		06/01/2020	Interest Capitalization		94,783	94,783		1
3137FG S8 9	FREDDIEMACFHLMC_4817 SENIORAGENCYCMO4817		06/01/2020	Interest Capitalization		73,735	73,735		1
3137FH 7L 1	FHLMC SENIOR CMO_4825-ZB 4.000% 01/15/		06/01/2020	Interest Capitalization		88,269	88,269		1
3137FH 7M 9	FHLMC SENIOR CMO_4825-ZE 3.500% 09/15/		06/01/2020	Interest Capitalization		56,604	56,604		1
3137FH DN 0	FREDDIE MAC FHLMC_4821 SENIORAGENCYCMO48		06/01/2020	Interest Capitalization		440,759	440,759		1
3137FH G3 1	FREDDIE MAC FHLMC_4821 CMO_4821-MZ 3.5		06/01/2020	Interest Capitalization		234,882	234,882		1
3137FH GA 5	FREDDIE MAC FHLMC_4821 SENIOR CMO_4821-N		06/01/2020	Interest Capitalization		143,838	143,838		1
3137FH HM 8	FREDDIE MAC FHLMC_4821 SENIOR CMO_4821-Z		06/01/2020	Interest Capitalization		74,818	74,818		1
3137FH QK 2	STRU_BNP-3848 SENIORAGENCYCMO 3.500% 1		06/01/2020	Interest Capitalization		78,279	78,279		1
3137FH RM 7	FHLMC MULTIFAMILY STRUCTURED P SENIORAGE		06/01/2020	Interest Capitalization		47,551	47,551		1
3137FH T6 0	FREDDIEMACFHLMC_4830 SENIORAGENCYCMO4830		06/01/2020	Interest Capitalization		30,990	30,990		1
3137FJ QY 8	FREDDIEMACFHLMC_4841 AGENCY CMO 4841-ZP		06/01/2020	Interest Capitalization		106,173	106,173		1
3137FJ W8 8	FHLMC AGENCY CMO 4838-GZ 4.000% 02/15/		06/01/2020	Interest Capitalization		149,625	149,625		1
3137FK AE 6	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM		06/01/2020	Interest Capitalization		136,480	136,480		1
3137GA MD 6	FHLMC FHLMC_3736 4.000% 10/15/40		06/01/2020	Interest Capitalization		560,551	560,551		1
3140QC 5Q 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA53		05/07/2020	BANC OF AMERICA SECURITIES LLC		10,811,103	9,917,022	11,570	1
3140QD L4 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA57		05/07/2020	MORGAN STANLEY & CO. INC		16,783,805	15,617,382	18,220	1
3140X6 7A 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM35		06/29/2020	J.P. MORGAN SECURITIES INC		6,426,563	6,000,000	7,583	1
35563P DX 4	FREDDIEMACFHLMC_18-1SC SENIORWHOLECMO18-		06/01/2020	Interest Capitalization		24,695	24,695		1
35563P EC 9	SEASONED CREDIT RISK TRANSFER SENIOR CMO		06/01/2020	Interest Capitalization		57,022	57,022		1
35563P GK 9	SEASONED CREDIT RISK TRANSFER WHOLECMO18		06/01/2020	Interest Capitalization		93,019	93,019		1
39081H CV 2	GREAT LAKES WTR AUTH MICH SENIOR MUNITAX		06/05/2020	CITIGROUP GLOBAL MKT INC		2,450,000	2,450,000		1FE
64972G VZ 4	NEW YORK CITY MUN WATER FINANC MUNITAX		04/06/2020	Tax Free Exchange		15,110,100	15,000,000	283,235	5Z
64990G WW 8	DORMITORY AUTHORITY OF STATE O MUNITAX		04/29/2020	Various		10,816,083	10,825,000	139,828	1FE
658289 L5 0	NORTH CAROLINA ST UNIV N C MUNITAX BND		06/17/2020	GOLDMAN SACHS & CO		1,180,000	1,180,000		1FE
709235 T8 8	PENNSYLVANIA STATE UNIVERSITY MUNITAX B		05/06/2020	BARCLAYS CAPITAL		1,525,000	1,525,000		1FE
837151 WG 0	SOUTH CAROLINA ST PUB SVC AUTH SENIOR MU		06/01/2020	Tax Free Exchange		3,107,282	2,848,000		1FE
837151 WH 8	SOUTH CAROLINA ST PUB SVC AUTH SENIOR MU		06/01/2020	Tax Free Exchange		284,761	261,000		1FE
837151 WM 7	SOUTH CAROLINA ST PUB SVC AUTH SENIOR MU		06/01/2020	Tax Free Exchange		548,321	540,000		1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					117,428,520	112,640,362	500,084	.XXX
Bonds - Industrial and Miscellaneous									
00130H CB 9	AES CORPORATION THE SECURED CORP BND 144		05/15/2020	CREDIT SUISSE FIRST BOSTON COR		8,997,480	9,000,000		2FE
00287Y CE 7	ABBVIE INC SENIOR CORP BND 144A 5.000%		05/14/2020	Taxable Exchange		2,094,874	2,000,000	41,389	2FE
00287Y CN 7	ABBVIE INC SENIOR CORP BND 144A 4.750%		05/14/2020	Taxable Exchange		611,729	545,000	4,243	2FE
00287Y DC 0	ABBVIE INC SENIOR CORP BND 144A 3.800%		05/14/2020	Taxable Exchange		9,699,228	9,000,000	56,050	2FE
007944 AG 6	ADVENTIST HEALTH SYSTEM SENIOR CORP BND		04/01/2020	MORGAN STANLEY & CO. INC		8,508,960	9,000,000	29,040	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
009158 BA 3	AIR PRODUCTS AND CHEMICALS INC SENIOR CO.....		04/27/2020.....	Various.....		12,334,050	12,290,000		1FE.....
013092 AE 1	ALBERTSONS COMPANIES INC SENIOR CORP BND.....		05/21/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		575,770	559,000	8,402	4FE.....
01400E AD 5	ALCON FINANCE CORP SENIOR CORP BND 144A.....		05/18/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		2,795,604	2,800,000		2FE.....
023135 BS 4	AMAZON.COM INC SENIOR CORP BND 1.500%.....		06/01/2020.....	J.P. MORGAN SECURITIES INC.....		1,997,780	2,000,000		1FE.....
02342T AE 9	AMDOCS LTD SENIOR CORP BND 2.538% 06/1.....		06/17/2020.....	MORGAN STANLEY & CO. INC.....		2,000,002	2,000,000		2FE.....
026874 DP 9	AMERICAN INTERNATIONAL GROUP I SENIOR CO.....		05/06/2020.....	CITIGROUP GLOBAL MKT INC.....		1,766,019	1,775,000		2FE.....
03027X BC 3	AMERICAN TOWER CORPORATION SENIOR CORP B.....		06/01/2020.....	RBC DOMINION SECURITIES INC.....		1,640,513	1,650,000		2FE.....
030360 AD 3	AMERICAN UNIVERSITY UNSEC CORP BND 3.6.....		05/01/2020.....	MORGAN STANLEY & CO. INC.....		3,015,485	2,750,000	9,537	1FE.....
03329F AA 2	ANCHORAGE CREDIT FUNDING LTD ABS 0-15A-A 1.....		06/30/2020.....	CITIGROUP GLOBAL MKT INC.....		8,000,000	8,000,000		5Z.....
03765Y AU 8	APIDOS CLO APID_15-23A ABS 23A-AR 2.83.....		06/24/2020.....	MUFG SECURITIES AMERICAS INC.....		2,191,073	2,250,000	20,983	1FE.....
038222 AN 5	APPLIED MATERIALS INC SENIOR CORP BND.....		05/26/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		4,208,818	4,225,000		1FE.....
038522 AR 9	ARAMARK SERVICES INC SENIOR CORP BND 144.....		04/22/2020.....	GOLDMAN SACHS & CO.....		718,000	718,000		4FE.....
05454N AA 7	AXALTA COATING SYSTEMS LLC SENIOR CORP B.....		06/01/2020.....	BARCLAYS CAPITAL.....		1,130,000	1,130,000		4FE.....
05492V AF 2	BARCLAYS COMMERCIAL MORTGAGES SENIOR CMBS.....		06/12/2020.....	BARCLAYS CAPITAL.....		10,299,480	10,000,000	13,580	1FE.....
05552E AA 8	BARCLAYS COMMERCIAL MORTGAGES SENIOR CMBS.....		05/14/2020.....	WELLS FARGO SECURITIES.....		3,775,000	4,000,000	345	1FM.....
056054 AA 7	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM.....		05/13/2020.....	MORGAN STANLEY & CO. INC.....		4,816,807	4,908,848		1FM.....
05875M AA 0	BALLYROCK LTD BALLY_19-2A ABS -2A-A1A 144A.....		06/25/2020.....	DEUTSCHE BANK AG.....		3,933,040	4,000,000	7,229	1FE.....
05875P AC 9	BALLYROCK LTD ABS 0-1A-A1 144A 0.000% 0.....		06/12/2020.....	CITIGROUP GLOBAL MARKE.....		11,000,000	11,000,000		5Z.....
06539L BB 5	BANK_18-BN13 LCF SENIOR CMBS 18-BNK13 4.2.....		04/22/2020.....	Brean Capital, LLC.....		5,707,227	5,000,000	13,471	1FM.....
06539X AQ 7	BNK_20-B27 SUB CMBS N27-AS 2.551% 04/1.....		06/19/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		7,209,503	7,000,000	12,401	1FE.....
06540W BD 4	BANKBANK_19-BN19 SENIOR CMBS 19-A3 3.1.....		04/27/2020.....	MORGAN STANLEY & CO. INC.....		7,827,177	7,270,000	17,998	1FM.....
06541R BE 2	BANK_19-BNK23 SENIOR CMBS K23-AS 3.203.....		06/02/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		7,324,023	7,000,000	1,868	1FM.....
072722 AE 1	BAYCARE HEALTH SYSTEM INC SENIOR CORP BND.....		04/08/2020.....	MORGAN STANLEY & CO. INC.....		8,233,000	8,233,000		1FE.....
075887 CK 3	BECTON DICKINSON AND COMPANY SENIOR CORP.....		05/11/2020.....	CITIGROUP GLOBAL MKT INC.....		1,435,000	1,435,000		3FE.....
081437 AR 6	BEMIS COMPANY INC SENIOR CORP BND 144A.....		04/23/2020.....	Tax Free Exchange.....		7,702,575	7,500,000	7,500	2FE.....
081437 AS 4	BEMIS COMPANY INC SENIOR CORP BND 144A.....		04/23/2020.....	Tax Free Exchange.....		1,757,836	1,755,000	5,743	2FE.....
084423 AU 6	WR BERKLEY CORP SENIOR CORP BND 4.000%.....		05/05/2020.....	Various.....		4,236,787	4,255,000		2FE.....
097023 CY 9	BOEING CO SENIOR CORP BND 5.150% 05/01.....		04/30/2020.....	J.P. MORGAN SECURITIES INC.....		2,000,000	2,000,000		2FE.....
099724 AL 0	BORGWARNER INC SENIOR CORP BND 2.650%.....		06/16/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		3,166,078	3,175,000		2FE.....
103186 AB 8	BOXER PARENT CO INC SECURED CORP BND 144.....		05/14/2020.....	JEFFRIES & CO. INC.....		1,000,000	1,000,000		4FE.....
11111# CC 1	SUN COUNTRY PASS THROUGH TRUST CORP BND.....		06/12/2020.....	GOLDMAN SACHS & CO.....		4,486,547	4,486,547		1Z.....
11135F AP 6	BROADCOM INC SENIOR CORP BND 144A 4.15.....		05/05/2020.....	WELLS FARGO SECURITIES.....		2,996,670	3,000,000		2FE.....
12008R AM 9	BUILDERS FIRSTSOURCE INC SECURED CORP BN.....		04/21/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		271,563	275,000	7,373	4FE.....
12434L AA 2	BXM_20-FL2 SENIOR CMBS -FL2-A 144A 1.0.....		05/29/2020.....	CITIGROUP GLOBAL MKT INC.....		5,269,688	5,500,000	2,980	1FE.....
125282 AA 1	CGDBB COMMERCIAL MORTGAGE TRUS SENIOR CM.....		05/15/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		2,342,554	2,375,213	257	1FM.....
12529T AX 1	CF_19-CF3 SENIOR CMBS 3-A4 3.006% 01/1.....		04/06/2020.....	MORGAN STANLEY & CO. INC.....		9,245,039	9,000,000	5,260	1FM.....
125523 AB 6	HALFMOON PARENT INC SENIOR CORP BND 0.....		05/08/2020.....	Various.....		4,466,250	4,500,000	10,452	2FE.....
12554A AA 0	CIFC_19-2A ABS 9-2A-A 144A 2.385% 04/1.....		06/11/2020.....	HSBC SECURITIES INC.....		10,564,217	10,700,000	41,822	1FE.....
12596G BE 8	CSAIL COMMERCIAL MORTGAGE TRUS SUB CMBS.....		05/29/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		3,150,238	2,900,000	394	1FM.....
12648W AE 2	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38.....		04/01/2020.....	Interest Capitalization.....		(7,693)	(7,693)		1FM.....
12656* AR 3	CSLB HOLDINGS INC SENIOR CORP BND 2.65.....		05/27/2020.....	DIRECT.....		5,000,000	5,000,000		1FE.....
133131 AZ 5	CAMDEN PROPERTY TRUST SENIOR CORP BND.....		04/16/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		994,294	995,000		1FE.....
14040H CE 3	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO.....		05/06/2020.....	MORGAN STANLEY & CO. INC.....		9,984,700	10,000,000		2FE.....
14315N AF 7	CARMAX AUTO OWNER TRUST CARMX_ABS_19-1-C.....		04/27/2020.....	BARCLAYS CAPITAL.....		1,071,438	1,085,000	1,578	1FE.....
14448C AK 0	CARRIER GLOBAL CORP SENIOR CORP BND 144A.....		06/16/2020.....	DIRECT.....		2,853,088	2,850,000		2FE.....
15135B AR 2	CENTENE CORPORATION SENIOR CORP BND 144A.....		05/08/2020.....	Tax Free Exchange.....		457,800	436,000	7,824	3FE.....
15135B AT 8	CENTENE CORPORATION SENIOR CORP BND 144A.....		05/08/2020.....	Tax Free Exchange.....		3,896,636	3,579,000	69,890	3FE.....

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
15135B AV 3	CENTENE CORPORATION SENIOR CORP BND 144A.....		05/08/2020.....	Tax Free Exchange.....		2,369,460	2,346,000	18,695	3FE
16411Q AG 6	CHENIERE ENERGY PARTNERS LP SENIOR CORP.....		06/30/2020.....	Tax Free Exchange.....		4,366,050	4,478,000	49,818	3FE
166764 CA 6	CHEVRON CORP SENIOR CORP BND 3.078% 05.....		05/07/2020.....	J.P. MORGAN SECURITIES INC.....		400,000	400,000		1FE
16876B AB 8	CHILDRENSHOSPOFBOSTON SENIOR CORP BND.....		06/29/2020.....	GOLDMAN SACHS & CO.....		5,200,000	5,200,000		1FE
17328H BD 2	CITIGROUP COMMERCIAL MORTGAGE SENIOR CMB.....		04/02/2020.....	GOLDMAN SACHS & CO.....		1,300,098	1,250,000	527	1FM
174610 AT 2	CITIZENS FINANCIAL GROUP INC SENIOR CORP.....		04/27/2020.....	MORGAN STANLEY & CO. INC.....		10,287,743	10,300,000		2FE
18013R AA 5	CLAREMONT MCKENNA COLLEGE SENIOR CORP BN.....		04/06/2020.....	CITIGROUP GLOBAL MARKE.....		7,489,875	7,500,000	76,709	1FE
18539U AC 9	CLEARWAY ENERGY OPERATING LLC SENIOR COR.....		05/22/2020.....	J.P. MORGAN SECURITIES INC.....		3,845,370	3,768,000	79,759	3FE
19565C AA 8	COLONIAENTERPRISESINC SENIOR CORP BND 1.....		05/06/2020.....	TD SECURITIES (USA).....		2,998,470	3,000,000		1FE
20030N CX 7	COMCAST CORPORATION SENIOR CORP BND 1.....		05/22/2020.....	FTN FINANCIAL.....		2,972,850	3,000,000	6,471	1FE
203372 AV 9	COMMSCOPE INC. SENIOR CORP BND 144A 7.....		06/22/2020.....	J.P. MORGAN SECURITIES INC.....		556,000	556,000		4FE
210518 DJ 2	CONSUMERS ENERGY COMPANY SECURED CORP BN.....		04/29/2020.....	MIZUHO INTERNATIONAL PLC.....		3,965,960	4,000,000		1FE
219350 BF 1	CORNING INC SENIOR CORP BND 4.375% 11/.....		06/12/2020.....	BARCLAYS CAPITAL.....		11,362,300	10,000,000	37,674	2FE
219350 BK 0	CORNING INC SENIOR CORP BND 5.350% 11/.....		06/09/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		8,932,510	7,100,000	27,434	2FE
22160K AQ 8	COSTCO WHOLESALE CORPORATION SENIOR CORP.....		04/16/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		454,067	455,000		1FE
22550L 2B 6	CREDIT SUISSE AG NEW YORK BRAN SENIOR CO.....		04/06/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		6,959,722	6,960,000		1FE
22822V AT 8	CROWN CASTLE INTL CORP SENIOR CORP BND.....		06/05/2020.....	WELLS FARGO SECURITIES.....		5,993,160	6,000,000		2FE
22822V AU 5	CROWN CASTLE INTL CORP SENIOR CORP BND.....		06/04/2020.....	TD SECURITIES (USA).....		7,982,880	8,000,000		2FE
233293 AS 8	DPL INC SENIOR CORP BND 144A 4.125% 07.....		06/17/2020.....	J.P. MORGAN SECURITIES INC.....		1,000,000	1,000,000		3FE
23918K AS 7	DAVITA HEALTHCARE PARTNERS INC SENIOR CO.....		06/11/2020.....	Various.....		5,589,921	5,590,000	276	4FE
254683 CE 3	DISCOVER CARD EXECUTION NOTE T ABS 8-A2.....		04/30/2020.....	BARCLAYS CAPITAL.....		2,963,906	3,000,000	1,811	1FE
256677 AG 0	DOLLAR GENERAL CORPORATION SENIOR CORP B.....		04/15/2020.....	Various.....		11,093,398	10,750,000	6,806	2FE
256677 AH 8	DOLLAR GENERAL CORPORATION SENIOR CORP B.....		04/01/2020.....	GOLDMAN SACHS & CO.....		2,326,430	2,350,000		2FE
26882P AR 3	ERAC USA FINANCE LLC SENIOR CORP BND 144.....		04/30/2020.....	JEFFRIES & CO. INC.....		9,661,652	7,600,000	216,410	2FE
26885B AF 7	EQT MIDSTREAM PARTNERS LP SENIOR CORP BN.....		06/16/2020.....	DIRECT.....		1,175,000	1,175,000		3FE
28035Q AA 0	ENERGIZER HLDGS INC SENIOR CORP BND 144A.....		06/30/2020.....	Various.....		907,290	892,000	3,398	3FE
28414H AG 8	ELANCO ANIMAL HEALTH INC SENIOR CORP BND.....		06/01/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		2,476,415	2,221,000	33,114	3FE
28470R AH 5	COLTMERGERSUBINC SECURED CORP BND 144A.....		06/19/2020.....	J.P. MORGAN SECURITIES INC.....		457,000	457,000		4FE
29003B AA 9	ELMWOODCLOVLTDELMW_20-2A ABS 20-2A-A 144.....		06/26/2020.....	RBC DOMINION SECURITIES INC.....		7,000,000	7,000,000		1FE
29260F AF 7	ENDEAVOR ENERGY RESOURCES LP SENIOR CORP.....		06/02/2020.....	GOLDMAN SACHS & CO.....		888,000	888,000		3FE
29261A AA 8	HEALTHSOUTH CORP SENIOR CORP BND 4.500.....		06/30/2020.....	DIRECT.....		542,865	556,000		4FE
29272W AC 3	ENERGIZER SPINCO INC SENIOR CORP BND 144.....		06/17/2020.....	CITIGROUP GLOBAL MKT INC.....		138,000	138,000		4FE
29362U AC 8	ENTEGRIS INC SENIOR CORP BND 144A 4.37.....		05/05/2020.....	Various.....		5,460,000	5,450,000	1,701	3FE
29364G AK 9	ENTERGY CORP SENIOR CORP BND 3.750% 06.....		05/13/2020.....	GOLDMAN SACHS & CO.....		1,121,760	1,140,000		2FE
29425A AF 0	CGCMT_15-GC33 SENIOR CMBS GC33-AS 4.11.....		06/05/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		3,034,187	2,833,000	2,590	1FM
29670G AE 2	AQUA AMERICA INC SENIOR CORP BND 3.351.....		04/24/2020.....	JEFFRIES & CO. INC.....		5,293,500	5,000,000	6,050	2FE
29717P AV 9	ESSEX PORTFOLIO LP SENIOR CORP BND 2.6.....		06/17/2020.....	US BANCORP.....		1,167,543	1,105,000	10,412	2FE
311900 B* 4	FASTENAL COMPANY SENIOR CORP BND 2.660.....		05/15/2020.....	DIRECT.....		3,800,000	3,800,000		1Z
31574P AA 3	ELLINGTONFINANCIALMORTGAGET RMBS 0-1-A1.....		06/02/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		2,999,960	3,000,000	5,684	1FE
337738 BB 3	FISERV INC SENIOR CORP BND 2.250% 06/0.....		05/11/2020.....	WELLS FARGO SECURITIES.....		8,994,060	9,000,000		3FE
340711 AY 6	FLORIDA GAS TRANSMISSION CO SENIOR CORP.....		06/10/2020.....	PNC SEC CORP.....		2,793,364	2,800,000		2FE
341081 FW 2	FLORIDA POWER & LIGHT CO SENIOR CORP BND.....		05/01/2020.....	CITIGROUP GLOBAL MKT INC.....		2,977,920	3,000,000	15,852	1FE
34528Q FP 4	FORD CREDIT FLOORPLAN MASTER O ABS 17-2.....		05/14/2020.....	Various.....		4,850,171	4,851,000	873	1FE
34531X AB 0	FORDFOUNDATION SENIOR CORP BND 2.415%.....		06/19/2020.....	WELLS FARGO SECURITIES.....		2,895,000	2,895,000		1FE
345370 CV 0	FORD MOTOR COMPANY SENIOR CORP BND 8.5.....		04/17/2020.....	GOLDMAN SACHS & CO.....		2,000,000	2,000,000		3FE
345397 A6 0	FORD MOTOR CREDIT COMPANY LLC SENIOR COR.....		06/16/2020.....	DIRECT.....		1,675,000	1,675,000		3FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
345397 ZM 8	FORD MOTOR CREDIT COMPANY LLC SENIOR COR.....		05/21/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		650,088	655,000	14,152	3FE.....
345397 ZQ 9	FORD MOTOR CREDIT COMPANY LLC SENIOR COR.....		06/12/2020.....	BARCLAYS CAPITAL.....		898,581	893,000	12,189	3FE.....
35137L AF 2	FOX CORP SENIOR CORP BND 144A 3.666% 0.....		04/03/2020.....	Tax Free Exchange.....		10,748,892	10,500,000	72,709	2FE.....
35137L AH 8	FOX CORP SENIOR CORP BND 144A 4.709% 0.....		04/03/2020.....	Tax Free Exchange.....		19,744,038	18,000,000	160,106	2FE.....
35137L AJ 4	FOX CORP SENIOR CORP BND 144A 5.476% 0.....		04/03/2020.....	Tax Free Exchange.....		11,859,040	10,000,000	103,436	2FE.....
361886 AX 2	GMF FLOORPLAN OWNER REVOLVING ABS 17-2-A.....		05/14/2020.....	GOLDMAN SACHS & CO.....		2,096,391	2,100,000	107	1FE.....
361886 BQ 6	GMF FLOORPLAN OWNER REVOLVING ABS 18-3-A.....		05/14/2020.....	RBC DOMINION SECURITIES INC.....		1,195,500	1,200,000	50	1FE.....
362341 DJ 5	GSR_05-6F RMBS 5-8-A5 0.805% 06/25/35.....		04/01/2020.....	J.P. MORGAN SECURITIES INC.....		1,000,128	1,000,597	1,475	1FM.....
362341 DJ 5	GSR_05-6F RMBS 5-8-A5 0.805% 06/25/35.....		04/01/2020.....	J.P. MORGAN SECURITIES INC.....		(1,000,128)	(1,000,597)	(1,285)	1FE.....
36258R BA 0	GSMS_20-GC47 SENIOR CMBS S47-A5 2.377%.....		05/07/2020.....	GOLDMAN SACHS & CO.....		4,634,969	4,500,000	5,943	1FE.....
36258W AH 5	GSMBS_20-PJ3 RMBS -PJ3-A8 144A 3.000%.....		05/22/2020.....	GOLDMAN SACHS & CO.....		2,415,905	2,350,406	5,484	1FE.....
36321L AA 7	GALXY_18-26A SENIORABS18-26A144A 1.558.....		04/21/2020.....	DEUTSCHE BANK AG.....		1,881,309	1,954,607	9,235	1FE.....
364760 AL 2	GAP INC SECURED CORP BND 144A 8.375% 0.....		04/23/2020.....	MORGAN STANLEY & CO. INC.....		556,000	556,000		3FE.....
364760 AM 0	GAP INC SECURED CORP BND 144A 8.625% 0.....		05/21/2020.....	BANC OF AMERICA SECURITIES LLC.....		283,250	275,000	1,252	3FE.....
366651 AC 1	GARTNER INC. SENIOR CORP BND 144A 4.50.....		06/18/2020.....	J.P. MORGAN SECURITIES INC.....		316,000	316,000		3FE.....
38136F AU 7	GOLDENTREE LOAN MANAGEMENT US ABS 1A-AR.....		05/12/2020.....	MUFG SECURITIES AMERICAS INC.....		3,832,140	3,900,000	5,422	1FE.....
38138L AA 6	GOLDENTREELOANMANAGEMENTUS ABS M_7-A 144.....		04/24/2020.....	MORGAN STANLEY & CO. INC.....		4,250,000	4,250,000		1FE.....
383909 AG 3	W R GRACE & CO - CONN SENIOR CORP BND 14.....		06/12/2020.....	J.P. MORGAN SECURITIES INC.....		893,000	893,000		3FE.....
398433 AP 7	GRIFFON CORP SENIORCORPBND144A 5.750%.....		04/27/2020.....	Tax Free Exchange.....		576,840	608,000	6,604	4FE.....
40139L AH 6	GUARDIAN LIFE GLOBAL FUNDING SECURED COR.....		06/30/2020.....	J.P. MORGAN SECURITIES INC.....		2,495,850	2,500,000		1FE.....
40471@ AA 2	HA IPC FUNDING CORP BND 4.564% 06/06/4.....		06/05/2020.....	DIRECT.....		1,023,917	1,023,917		1.....
410345 AN 2	HANESBRANDS INC SENIOR CORP BND 144A 5.....		04/30/2020.....	J.P. MORGAN SECURITIES INC.....		1,980,000	1,980,000		3FE.....
41242* BS 0	HARDWOOD FUNDING LLC SECURED CORP BND.....		06/08/2020.....	DIRECT.....		13,000,000	13,000,000		1FE.....
419866 H# 8	HAWAIIANELECINDSINC SENIOR CORP BND 3.....		05/14/2020.....	DIRECT.....		5,000,000	5,000,000		2Z.....
42250P AB 9	HCP INC SENIOR CORP BND 2.875% 01/15/3.....		06/09/2020.....	WELLS FARGO SECURITIES.....		2,973,750	3,000,000		2FE.....
427866 AW 8	HERSHEY COMPANY THE SENIOR CORP BND 3.....		06/26/2020.....	AMHERST PIERPONT SECUI.....		2,105,012	1,846,000	23,363	1FE.....
428041 AX 5	HERTZFLEETLEASEFUNDINGLP ABS 7-1-A2 144A.....		05/11/2020.....	CITIGROUP GLOBAL MKT INC.....		440,215	458,558	81	1FE.....
432833 AH 4	HILTON DOMESTIC OPERATING COMP SENIOR CO.....		04/16/2020.....	BANC OF AMERICA SECURITIES LLC.....		1,600,000	1,600,000		3FE.....
43285H AA 6	HILTONGRANDVACATIONSTRUSTH ABS 20-A-A 14.....		06/02/2020.....	BANC OF AMERICA SECURITIES LLC.....		1,999,871	2,000,000		1FE.....
43285H AB 4	HILTONGRANDVACATIONSTRUSTH ABS 20-A-B 14.....		06/02/2020.....	BANC OF AMERICA SECURITIES LLC.....		1,499,973	1,500,000		1FE.....
43285H AC 2	HILTONGRANDVACATIONSTRUSTH ABS 20-A-C 14.....		06/02/2020.....	BANC OF AMERICA SECURITIES LLC.....		1,499,947	1,500,000		2FE.....
43733R AA 2	HOMEPARTNERSOFAMERICATRUST ABS 0-1-A 144.....		05/28/2020.....	MORGAN STANLEY & CO. INC.....		12,878,749	12,924,000		1FE.....
438516 CA 2	HONEYWELL INTERNATIONAL INC SENIOR CORP.....		05/14/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,369,995	1,380,000		1FE.....
446150 AS 3	HUNTINGTON BANCSHARES INC SENIOR CORP BN.....		04/15/2020.....	Various.....		10,113,154	10,340,000	53,466	2FE.....
44891A AK 3	HYUNDAI CAPITAL AMERICA SENIOR CORP BND.....		05/29/2020.....	ANZ Securities.....		3,804,680	4,000,000	20,778	2FE.....
44891A BJ 5	HYUNDAI CAPITAL AMERICA SENIOR CORP BND.....		04/02/2020.....	RBC DOMINION SECURITIES INC.....		14,982,900	15,000,000		2FE.....
45174H BE 6	CLEAR CHANNEL COMMUN INC. SECURED CORP B.....		06/12/2020.....	Various.....		2,074,742	2,091,000	32,606	4FE.....
457187 AD 4	INGREDION INC SENIOR CORP BND 3.900% 0.....		06/30/2020.....	Various.....		39,822,102	38,295,000	68,580	2FE.....
460690 BQ 2	INTERPUBLIC GROUP OF COMPANIES SENIOR CO.....		04/29/2020.....	JEFFRIES & CO. INC.....		4,134,156	3,900,000	17,550	2FE.....
46124H AC 0	INTUIT INC. SENIOR CORP BND 1.350% 07/.....		06/25/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		1,223,849	1,225,000		1FE.....
46641J AW 6	JPMBB COMMERCIAL MORTGAGE SECU SENIOR CM.....		05/08/2020.....	MORGAN STANLEY & CO. INC.....		3,748,281	3,500,000	4,363	1FM.....
47010L AA 0	JAGUAR HOLDING COMPANY II SENIOR CORP BN.....		06/23/2020.....	Various.....		1,119,788	1,098,000	1,818	4FE.....
47010L AB 8	JAGUAR HOLDING COMPANY II SENIOR CORP BN.....		05/21/2020.....	BARCLAYS CAPITAL.....		282,000	282,000		4FE.....
475795 AE 0	JELD-WEN INC SECURED CORP BND 144A 6.2.....		04/27/2020.....	BANC OF AMERICA SECURITIES LLC.....		36,000	36,000		3FE.....
48250N AC 9	KFC HOLDING CO SENIOR CORP BND 144A 4.....		05/22/2020.....	BARCLAYS CAPITAL.....		282,282	272,000	6,316	3FE.....
48268@ AW 4	KPMG LLP SENIOR CORP BND 4.000% 04/15/.....		04/15/2020.....	J.P. MORGAN SECURITIES INC.....		1,005,000	1,005,000		1Z.....

QE04.5

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
48268@ AX 2	KPMG LLP SENIOR CORP BND 4.150% 04/15/.....		04/15/2020.....	J.P. MORGAN SECURITIES INC.....		1,020,000	1,020,000		1Z.....
48268@ AY 0	KPMG LLP SENIOR CORP BND 4.250% 04/15/.....		04/15/2020.....	J.P. MORGAN SECURITIES INC.....		885,000	885,000		1Z.....
485170 AS 3	KANSAS CITY SOUTHERN SENIOR CORP BND 4.....		06/29/2020.....	JEFFRIES & CO. INC.....		3,374,150	2,600,000	48,620	2FE.....
485170 BE 3	KANSAS CITY SOUTHERN SENIOR CORP BND 3.....		04/20/2020.....	MORGAN STANLEY & CO. INC.....		5,352,272	5,395,000		2FE.....
487836 BX 5	KELLOGG COMPANY SENIOR CORP BND 2.100%.....		05/26/2020.....	BARCLAYS CAPITAL.....		14,959,650	15,000,000		2FE.....
49271V AK 6	KEURIG DR PEPPER INC SENIOR CORP BND 3.....		06/11/2020.....	Various.....		29,611,704	27,400,000	143,978	2FE.....
50077L BG 0	KRAFT HEINZ FOODS CO SENIOR CORP BND 144.....		05/22/2020.....	CITIGROUP GLOBAL MKT INC.....		668,919	655,000	901	3FE.....
501044 DN 8	KROGER CO SENIOR CORP BND 3.950% 01/15.....		06/18/2020.....	Various.....		15,935,062	14,000,000	177,311	2FE.....
50171* AA 6	LA GATEWAY PARTNERS LLC SECURED CORP BND.....		06/30/2020.....	RBC DOMINION SECURITIES INC.....		2,923,597	2,923,597		1FE.....
501797 AS 3	L BRANDS INC SECURED CORP BND 144A 6.8.....		06/04/2020.....	J.P. MORGAN SECURITIES INC.....		130,000	130,000		3FE.....
502431 AM 1	L3HARRIS TECHNOLOGIES INC SENIOR CORP BN.....		05/05/2020.....	Tax Free Exchange.....		16,901,805	15,000,000	256,667	2FE.....
50247@ AA 4	LV STADIUM EVENTS CO LLC SECURED CORP BN.....		06/30/2020.....	BANC OF AMERICA SECURITIES LLC.....		6,300,000	6,300,000		2PL.....
50249A AC 7	LYB INTERNATIONAL FINANCE III SENIOR COR.....		06/15/2020.....	MORGAN STANLEY & CO. INC.....		4,131,480	3,889,000	20,634	2FE.....
50540R AW 2	LABORATORY CORP OF AMER HLDGS SENIOR COR.....		05/29/2020.....	BNP PARIBAS.....		1,267,644	1,200,000	98	2FE.....
512807 AV 0	LAM RESEARCH CORPORATION SENIOR CORP BND.....		04/30/2020.....	J.P. MORGAN SECURITIES INC.....		1,843,895	1,850,000		1FE.....
512807 AX 6	LAM RESEARCH CORPORATION SENIOR CORP BND.....		04/30/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		4,436,695	4,450,000		1FE.....
513075 BS 9	LAMAR MEDIA CORP. SENIOR CORP BND 144A.....		05/21/2020.....	Various.....		565,565	599,000	6,781	3FE.....
513075 BU 4	LAMAR MEDIA CORP. SENIOR CORP BND 144A.....		05/11/2020.....	WELLS FARGO SECURITIES.....		5,000,000	5,000,000		3FE.....
513272 AC 8	LAMB WESTON HOLDINGS INC SENIOR CORP BND.....		06/12/2020.....	Various.....		2,193,731	2,184,000	658	3FE.....
52532X AC 9	SCIENCE APPLICATIONS INTL CORP SENIOR CO.....		05/07/2020.....	CITIGROUP GLOBAL MARKE.....		1,644,093	1,650,000		2FE.....
527298 BR 3	LEVEL 3 FINANCING INC SENIOR CORP BND 14.....		06/10/2020.....	CITIGROUP GLOBAL MKT INC.....		422,000	422,000		3FE.....
53219L AT 6	REGIONALCARE HOSPITAL PARTNERS SECURED C.....		04/06/2020.....	CITIGROUP GLOBAL MKT INC.....		255,000	255,000		4FE.....
538034 AV 1	LIVE NATION ENTERTAINMENT INC SECURED CO.....		05/13/2020.....	J.P. MORGAN SECURITIES INC.....		404,000	404,000		3FE.....
540424 AT 5	LOEWS CORPORATION SENIOR CORP BND 3.20.....		05/06/2020.....	BARCLAYS CAPITAL.....		4,440,066	4,445,000		1FE.....
548661 DQ 7	LOWES COMPANIES INC SENIOR CORP BND 4.....		06/30/2020.....	AMHERST PIERPONT SECU.....		1,178,100	1,000,000	6,638	2FE.....
55303X AK 1	MGM GROWTH PROPERTIES OPERATIN SENIOR CO.....		06/02/2020.....	CITIGROUP GLOBAL MKT INC.....		1,876,000	1,876,000		3FE.....
55336V BJ 8	MPLX LP SENIORCORP BND 6.250% 10/15/22.....		05/21/2020.....	Tax Free Exchange.....		743,855	742,000	4,638	2FE.....
55336V BL 3	MPLX LP SENIOR CORP BND 6.375% 05/01/2.....		05/21/2020.....	Tax Free Exchange.....		1,761,300	1,710,000	6,056	2FE.....
55336V BN 9	MPLX LP CORP BND 144A 4.250% 12/01/27.....		05/21/2020.....	Tax Free Exchange.....		1,470,000	1,500,000	30,104	2FE.....
55354G AL 4	MSCI INC SENIOR CORP BND 144A 3.875% 0.....		05/18/2020.....	MORGAN STANLEY & CO. INC.....		965,000	965,000		3FE.....
56081# CB 4	MAJOR LEAGUE BASEBALL TRUST SECURED CORP.....		06/10/2020.....	DIRECT.....		10,000,000	10,000,000		1FE.....
56789# MI 3	IOWAINTERSTATERAILROADLTD CORP BND 3.....		05/14/2020.....	BANK OF AMERICA.....		6,000,000	6,000,000		2Z.....
570535 AV 6	MARKEL CORPORATION SENIOR CORP BND 4.1.....		06/24/2020.....	WELLS FARGO SECURITIES.....		11,088,100	10,000,000	114,125	2FE.....
57164P AG 1	MARRIOTT OWNERSHIP RESORTS INC SECURED C.....		05/06/2020.....	Various.....		2,018,000	2,018,000		3FE.....
57665R AL 0	MATCH GROUP INC SENIOR CORP BND 144A 4.....		06/05/2020.....	J.P. MORGAN SECURITIES INC.....		1,154,430	1,143,000	15,454	3FE.....
58174# AD 6	MCKINSEY AND COMPANY INC SENIOR CORP BND.....		05/22/2020.....	DIRECT.....		9,700,000	9,700,000		1Z.....
586054 AD 0	MEMORIAL SLOAN-KETTERING CANCE SENIOR CO.....		06/09/2020.....	GOLDMAN SACHS & CO.....		5,797,000	5,797,000		1FE.....
58933Y BB 0	MERCK & CO INC SENIOR CORP BND 2.450%.....		06/16/2020.....	DEUTSCHE BANK AG.....		3,290,637	3,370,000		1FE.....
59319W AA 9	MF1MULTIFAMILYHOUSINGMORTGA SENIOR CMBS.....		06/12/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		2,250,000	2,250,000		1FE.....
595017 AS 3	MICROCHIP TECHNOLOGY INCORPORA SENIOR CO.....		05/26/2020.....	J.P. MORGAN SECURITIES INC.....		3,000,000	3,000,000		3FE.....
615369 AT 2	MOODYS CORPORATION SENIOR CORP BND 3.2.....		05/12/2020.....	CITIGROUP GLOBAL MARKE.....		1,972,420	2,000,000		2FE.....
61747Y DY 8	MORGAN STANLEY SENIOR CORP BND 4.300%.....		06/18/2020.....	CITIGROUP GLOBAL MARKE.....		3,772,980	3,000,000	51,958	2FE.....
61770K AX 3	MORGAN STANLEY CAPITAL I TRUST SENIOR CM.....		05/06/2020.....	MORGAN STANLEY & CO. INC.....		23,617,969	22,500,000	11,804	1FE.....
61916B AS 9	MORTGAGEREPURCHASEAGREEMENT RMBS 20-1-A1.....		04/24/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		5,000,000	5,000,000		1FE.....
62886E AX 6	NCR CORP SENIOR CORP BND 144A 8.125% 0.....		04/07/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		276,000	276,000		4FE.....
63111X AB 7	NASDAQ INC SENIOR CORP BND 3.250% 04/2.....		04/23/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		3,237,234	3,300,000		2FE.....
63941H AA 0	NAVIENTSTUDENTLOANTRUSTNAV ABS 20-DA-A 1.....		06/02/2020.....	BARCLAYS CAPITAL.....		7,464,204	7,465,000		1FE.....

QE04.6

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
64110D AK 0	NETAPP INC SENIOR CORP BND 2.700% 06/2		06/17/2020	J.P. MORGAN SECURITIES INC		2,443,385	2,450,000		2FE
651229 BB 1	NEWELL BRANDS INC SENIOR CORP BND 4.87		05/20/2020	J.P. MORGAN SECURITIES INC		1,741,250	1,750,000		3FE
65339K BR 0	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO		05/05/2020	MORGAN STANLEY & CO. INC.		2,998,890	3,000,000		2FE
65364U AN 6	NIAGARA MOHAWK PWR CORP SENIOR CORP BND		06/23/2020	MERRILL LYNCH PIERCE FNNR & SM.		1,500,000	1,500,000		1FE
65364U AP 1	NIAGARA MOHAWK PWR CORP SENIOR CORP BND		06/23/2020	MERRILL LYNCH PIERCE FNNR & SM.		1,200,000	1,200,000		1FE
654106 AM 5	NIKE INC SENIOR CORP BND 3.375% 03/27/		04/24/2020	CITIGROUP GLOBAL MKT INC.		11,497,500	10,000,000	29,063	1FE
65473Q BB 8	NISOURCE INC SENIOR CORP BND 5.250% 02		05/14/2020	JEFFRIES & CO. INC.		5,084,656	4,100,000	55,606	2FE
664675 AT 2	NORTHEASTERN UNIVERSITY SENIOR CORP BND		06/25/2020	BARCLAYS CAPITAL		15,040,040	14,875,000		1FE
668074 H* 1	NORTHWESTERN CORP SECUREDCORPBND 3.210		05/15/2020	DIRECT		3,000,000	3,000,000		1FE
668074 H@ 9	NORTHWESTERN CORP SECUREDCORPBND 3.210		05/15/2020	DIRECT		1,000,000	1,000,000		1FE
670346 AS 4	NUCOR CORPORATION SENIOR CORP BND 2.70		05/20/2020	WELLS FARGO SECURITIES		2,393,304	2,400,000		2FE
67066G AH 7	NVIDIA CORPORATION SENIOR CORP BND 3.5		04/24/2020	BARCLAYS CAPITAL		11,596,900	10,000,000	27,222	1FE
67066G AJ 3	NVIDIA CORPORATION SENIOR CORP BND 3.7		04/13/2020	CREDIT SUISSE FIRST BOSTON COR		12,007,800	10,000,000	15,417	1FE
67102S AL 8	OCP_14-5A SENIORABS14-5A144A 2.071% 04		06/18/2020	Various		3,737,469	3,850,000	8,824	1FE
671078 AA 1	OCPCLOLTDOCP_20-18A ABS 18A-A 144A 2.0		05/14/2020	BANK OF AMERICA		6,750,000	6,750,000		1FE
67777J AK 4	OHIOHEALTHCORP CORP BND 3.042% 11/15/		05/21/2020	BARCLAYS CAPITAL		1,455,000	1,455,000		1FE
68269L AA 4	ONEMAINFINANCIALISSUANCETRU ABS_20-1-A		04/24/2020	RBC DOMINION SECURITIES INC		6,599,497	6,600,000		1FE
68269L AC 0	OMFIT_20-1 ABS_20-1-C 144A 5.810% 05/		05/26/2020	DIRECT		1,538,275	1,500,000	3,631	1FE
68902V AB 3	OTIS WORLDWIDE CORP SENIOR CORP BND 144A		04/24/2020	CREDIT SUISSE FIRST BOSTON COR		5,242,800	5,000,000	28,484	2FE
69073T AT 0	OWENS-BROCKWAY GLASS CONTAINER SENIOR CO		05/06/2020	BANC OF AMERICA SECURITIES LLC		3,250,000	3,250,000		4FE
69318F AK 4	PBF HOLDING COMPANY LLC SECURED CORP BND		05/07/2020	GOLDMAN SACHS & CO		635,000	635,000		3FE
693304 AY 3	PECO ENERGY CO SECURED CORP BND 2.800%		06/01/2020	SCOTIA CAPITAL		1,398,586	1,400,000		1FE
695156 AU 3	PACKAGING CORP OF AMERICA SENIOR CORP BN		06/05/2020	GOLDMAN SACHS & CO		17,205,287	16,159,000	266,624	2FE
695156 AV 1	PACKAGING CORP OF AMERICA SENIOR CORP BN		06/11/2020	BARCLAYS CAPITAL		15,388,620	13,000,000		2FE
69701E AA 4	PSTAT_20-1A ABS 0-1A-A1 144A 1.177% 02		05/06/2020	CITIGROUP GLOBAL MARKE		982,000	1,000,000	5,103	1FE
70450Y AG 8	PAYPAL HOLDINGS INC SENIOR CORP BND 1		05/11/2020	BANK OF AMERICA		8,178,364	8,180,000		2FE
70450Y AJ 2	PAYPAL HOLDINGS INC SENIOR CORP BND 3		05/28/2020	BARCLAYS CAPITAL		2,450,121	2,300,000	2,699	2FE
71376L AD 2	PERFORMANCE FOOD GROUP INC SENIOR CORP B		04/21/2020	CREDIT SUISSE FIRST BOSTON COR		390,000	390,000		4FE
716768 AC 0	PETSMART INC. SECURED CORP BND 144A 5		06/15/2020	DEUTSCHE BANK AG		841,360	832,000	2,172	4FE
71953L AA 9	PICASSOFINANCESUBINC SECURED CORP BND 14		06/01/2020	J.P. MORGAN SECURITIES INC		1,105,000	1,105,000		4FE
73179P AM 8	POLYONE CORP SENIOR CORP BND 144A 5.75		04/29/2020	CITIGROUP GLOBAL MKT INC		3,303,000	3,303,000		3FE
736508 R@ 3	PORTLAND GENERAL ELECTRIC COMP SECURED C		04/27/2020	Various		11,500,000	11,500,000		1Z
74340X BP 5	PROLOGIS LP SENIOR CORP BND 3.000% 04/		06/26/2020	Various		5,600,557	5,400,000	53,358	1FE
74736K AG 6	QORVO INC SENIOR CORP BND 144A 4.375%		05/28/2020	CITIGROUP GLOBAL MKT INC		2,045,000	2,000,000	13,611	3FE
747525 BJ 1	QUALCOMM INCORPORATED SENIOR CORP BND		05/06/2020	GOLDMAN SACHS & CO		7,677,243	7,739,000		1FE
74834L BC 3	QUEST DIAGNOSTICS INCORPORATED SENIOR CO		05/11/2020	GOLDMAN SACHS & CO		6,430,598	6,440,000		2FE
75513E AC 5	UNITED TECHNOLOGIES CORPORATN SENIOR COR		05/14/2020	DEUTSCHE BANK AG		9,966,700	10,000,000		2FE
75513E AU 5	RAYTHEON COMPANY SENIOR CORP BND 144A		06/10/2020	Taxable Exchange		2,602,234	2,425,000	37,133	2FE
75513E AW 1	RAYTHEON COMPANY SENIOR CORP BND 144A		06/10/2020	Taxable Exchange		2,690,428	2,000,000	15,167	2FE
75513E AZ 4	RAYTHEON COMPANY SENIOR CORP BND 4.200		06/10/2020	Taxable Exchange		2,809,043	2,500,000	51,042	2FE
776743 AJ 5	ROPER TECHNOLOGIES INC SENIOR CORP BND		06/08/2020	WELLS FARGO SECURITIES		6,624,759	6,700,000		2FE
78355H KR 9	RYDER SYSTEM INC SENIOR CORP BND MTN		05/05/2020	RBC DOMINION SECURITIES INC		7,614,742	7,620,000		2FE
78485W AA 7	STARWOOD COMMERCIAL MORTGAGE T ABS19-FL1		06/01/2020	WELLS FARGO SECURITIES		3,467,250	3,600,000	2,401	1FE
797440 BX 1	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		06/24/2020	JEFFRIES & CO. INC.		740,148	600,000	752	1FE
80465* AA 8	SAVAGE GULF RAIL LLC SECURED CORP BND		06/30/2020	RBC DOMINION SECURITIES INC		1,581,598	1,581,598		3
816196 AT 6	SELECT MEDICAL CORP SENIOR CORP BND 144A		05/22/2020	J.P. MORGAN SECURITIES INC		292,198	283,000	5,011	4FE

QE04.7

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
816851 BJ 7	SEMPRA ENERGY SENIOR CORP BND 4.000% 0.....		06/24/2020.....	JEFFRIES & CO. INC.....		2,700,048	2,389,000	38,489	2FE.....
81747D AK 5	SEQUIAMORTGAGETRUSTSEMT_18 RMBS H1-A10.....		05/08/2020.....	Various.....		927,027	915,582	1,119	1FM.....
82967N BG 2	SIRIUS XM RADIO INC SENIOR CORP BND 144A.....		06/12/2020.....	Various.....		873,978	874,000	.54	3FE.....
832696 AT 5	J M SMUCKER CO SENIOR CORP BND 3.550%.....		06/05/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		2,092,300	2,000,000	17,750	2FE.....
833034 AM 3	SNAP-ON INCORPORATED SENIOR CORP BND 3.....		04/27/2020.....	CITIGROUP GLOBAL MKT INC.....		9,016,214	9,120,000		1FE.....
842400 GR 8	SOUTHERN CALIFORNIA EDISON CO. SECURED C.....		04/15/2020.....	Various.....		9,057,847	7,072,000	44,053	1FE.....
842400 GT 4	SOUTHERN CALIFORNIA EDISON CO. SECURED C.....		04/20/2020.....	MORGAN STANLEY & CO. INC.....		8,908,333	8,118,000	84,359	1FE.....
84762L AW 5	SPECTRUM BRANDS HOLDINGS INC SENIOR CORP.....		06/26/2020.....	RBC DOMINION SECURITIES INC.....		914,000	914,000		4FE.....
85205T AL 4	SPIRIT AROSYSTEMS SECURED CORP BND 144A.....		04/14/2020.....	GOLDMAN SACHS & CO.....		524,000	524,000		4FE.....
85207U AH 8	SPRINT CORP SENIOR CORP BND 7.125% 06/.....		05/22/2020.....	J.P. MORGAN SECURITIES INC.....		738,513	655,000	21,001	3FE.....
853496 AC 1	STANDARD INDUSTRIES INC SENIOR CORP BND.....		05/18/2020.....	BANC OF AMERICA SECURITIES LLC.....		995,000	1,000,000	13,333	3FE.....
853496 AG 2	STANDARD INDUSTRIES INC SENIOR CORP BND.....		06/16/2020.....	BANC OF AMERICA SECURITIES LLC.....		4,075,000	4,075,000		3FE.....
855244 AX 7	STARBUCKS CORPORATION SENIOR CORP BND.....		06/26/2020.....	Various.....		13,395,484	13,800,000	69,875	2FE.....
855244 BA 6	STARBUCKS CORPORATION SENIOR CORP BND.....		06/10/2020.....	Various.....		18,613,040	18,400,000	27,222	2FE.....
85771K AB 9	STATIONPLACSECRUITIZATION RMBS -WL 1-B.....		06/24/2020.....	JEFFRIES & CO. INC.....		2,500,000	2,500,000		1FE.....
85771K AC 7	STATIONPLACSECRUITIZATION RMBS 20-WL 1.....		06/24/2020.....	JEFFRIES & CO. INC.....		2,500,000	2,500,000		1FE.....
858119 BM 1	STEEL DYNAMICS INC. SENIOR CORP BND 3.....		06/03/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		638,292	645,000		2FE.....
872540 AU 3	TJX COS INC SENIOR CORP BND 4.500% 04/.....		04/01/2020.....	Various.....		5,470,312	5,000,000	1,250	1FE.....
87264A AY 1	T-MOBILE USA INC SECURED CORP BND 144A.....		04/24/2020.....	Various.....		27,530,029	25,505,000	30,341	2FE.....
87264A BE 4	T-MOBILE USA INC SECURED CORP BND 144A.....		04/02/2020.....	DEUTSCHE BANK AG.....		9,927,800	10,000,000		2FE.....
87422V AJ 7	TALEN ENERGY SUPPLY LLC SECURED CORP BND.....		05/19/2020.....	GOLDMAN SACHS & CO.....		4,000,000	4,000,000		3FE.....
87612B BE 1	TARGA RESOURCES PARTNERS LP SENIOR CORP.....		05/21/2020.....	BARCLAYS CAPITAL.....		270,630	279,000	4,790	3FE.....
878091 BG 1	TEACHERS INS & ANN ASSOC OF AM SUB CORP.....		05/04/2020.....	J.P. MORGAN SECURITIES INC.....		2,996,010	3,000,000		1FE.....
87901J AC 9	TEGNA INC SENIOR CORP BND 144A 5.000%.....		05/07/2020.....	WELLS FARGO SECURITIES.....		294,840	324,000	2,520	3FE.....
879369 AG 1	TELEFLEX INC SENIOR CORP BND 144A 4.25.....		05/21/2020.....	Various.....		1,750,000	1,750,000		3FE.....
88023J AD 8	TEMPO ACQUISITION LLC SECURED CORP BND 1.....		04/30/2020.....	BARCLAYS CAPITAL.....		1,138,000	1,138,000		4FE.....
88033G DE 7	TENET HEALTHCARE CO SECURED CORP BND 144.....		04/02/2020.....	BARCLAYS CAPITAL.....		1,750,000	1,750,000		4FE.....
89171U AG 4	TPMT_15-4 RMBS 5-4-M2 144A 3.750% 04/2.....		05/06/2020.....	ROBERT BAIRD.....		7,201,189	7,071,000	3,179	1FM.....
89172E AE 4	TPMT_16-1 RMBS 6-1-M1 144A 3.500% 02/2.....		04/24/2020.....	R.J. O'BRIEN & ASSOCIATES.....		2,023,750	2,000,000	5,250	1FM.....
89172P AB 5	TPMT_16-2 RMBS 6-2-A2 144A 3.000% 08/2.....		04/22/2020.....	Various.....		4,116,062	4,109,000	7,876	1FM.....
89172R AA 3	TPMT_15-6 RMBS 156-A1 144A 3.500% 04/2.....		04/01/2020.....	J.P. MORGAN SECURITIES INC.....		.95	.93		1FM.....
89172Y AC 4	TPMT_2016-3 ABS 6-3-M1 144A 3.500% 04/.....		04/01/2020.....	J.P. MORGAN SECURITIES INC.....		20,712,090	20,406,000	3,968	1FM.....
893647 BL 0	TRANSDIGM INC SRSUB CORP BND 144A 5.50.....		06/19/2020.....	Tax Free Exchange.....		1,499,063	1,625,000	8,441	4FE.....
89417E AQ 2	TRAVELERS COS INC SENIOR CORP BND 2.55.....		04/23/2020.....	Various.....		6,667,825	6,675,000		1FE.....
89788M AB 8	BB&T CORP SENIOR CORP BND MTN 1.950%.....		06/02/2020.....	Various.....		13,959,540	14,000,000		1FE.....
90184L AG 7	TWITTER INC SENIOR CORP BND 144A 3.875.....		05/22/2020.....	Various.....		552,414	551,000	9,934	3FE.....
90276V AE 9	UBS COMMERCIAL MORTGAGE TRUST CMBS 3.9.....		05/01/2020.....	UBS WARBURG LLC.....		6,652,031	6,000,000	2,655	1FM.....
90278P BA 7	UBS COMMERCIAL MORTGAGE TRUST SENIOR CMB.....		06/30/2020.....	DIRECT.....		7,507,269	6,810,000		1FE.....
90290M AC 5	US FOODS INC SECURED CORP BND 144A 6.2.....		05/21/2020.....	CITIGROUP GLOBAL MKT INC.....		1,090,555	1,078,000	1,356	4FE.....
90331H PD 9	US BANK NATIONAL ASSOCIATION SENIOR CORP.....		05/13/2020.....	J.P. MORGAN SECURITIES INC.....		2,482,925	2,500,000	11,940	1FE.....
91324P EA 6	UNITEDHEALTH GROUP INC SENIOR CORP BND.....		05/13/2020.....	BARCLAYS CAPITAL.....		2,237,962	2,299,000		1FE.....
914906 AU 6	UNIVISION COMMUNICATIONS INC SECURED COR.....		06/19/2020.....	Various.....		994,654	998,000	263	4FE.....
919451 AA 2	VALLEYCHILDRENSHOSP SENIOR CORP BND 4.....		04/07/2020.....	J.P. MORGAN SECURITIES INC.....		4,630,482	4,295,000	12,596	1FE.....
92343V FD 1	VERIZON COMMUNICATIONS INC SENIOR CORP B.....		04/24/2020.....	MERRILL LYNCH PIERCE FNNR & SM.....		18,765,900	15,000,000	63,333	2FE.....
92345Y AG 1	VERISK ANALYTICS INC SENIOR CORP BND 3.....		05/08/2020.....	Various.....		12,108,980	12,235,000		2FE.....
92537T AA 3	VERUSSECURITIZATIONTRUSTVER RMBS INV1-A1.....		06/03/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		7,499,980	7,500,000	14,004	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
92537U AA 0	VERUSSECURITIZATIONTRUSTVER RMBS 20-2-A1		05/22/2020	CREDIT SUISSE FIRST BOSTON COR.		8,823,869	8,824,000	14,732	1FE
92564R AD 7	VICI PROPERTIES LP SENIOR CORP BND 144A		05/21/2020	Various		618,156	655,000	7,573	3FE
92933B AQ 7	WMG ACQUISITION CORP SECURED CORP BND 14		06/16/2020	CREDIT SUISSE FIRST BOSTON COR.		1,675,000	1,675,000		3FE
95001G AK 9	WELLS FARGO COMMERCIAL MORTGAG AMSUBCMBS		05/27/2020	WELLS FARGO SECURITIES		3,338,501	3,125,000	9,360	1FM
95002R AX 6	WELLSFARGOCOMMERCIALMORTGAG SENIOR CMBS		05/27/2020	WELLS FARGO SECURITIES		7,724,408	7,500,000	1,530	1FE
95081Q AN 4	WESCO DISTRIBUTION INC SENIOR CORP BND 1		05/29/2020	BARCLAYS CAPITAL		4,328,000	4,328,000		4FE
95081Q AP 9	WESCO DISTRIBUTION INC SENIOR CORP BND 1		05/29/2020	BARCLAYS CAPITAL		1,218,716	1,228,000		4FE
958667 AA 5	WESTERN MIDSTREAM OPERATING LP SENIOR CO		05/22/2020	J.P. MORGAN SECURITIES INC		369,150	460,000	8,989	3FE
96926J AE 7	WILLIAM CARTER CO (THE) SENIOR CORP BND		05/07/2020	Various		4,022,938	4,000,000		3FE
970648 AK 7	WILLIS NORTH AMERICA INC SENIOR CORP BND		06/25/2020	JEFFRIES & CO. INC		1,359,815	1,229,000	13,758	2FE
98212B AE 3	WPX ENERGY INC SENIOR CORP BND 5.250%		05/21/2020	CREDIT SUISSE FIRST BOSTON COR.		88,780	92,000	953	4FE
98212B AM 5	WPX ENERGY INC SENIOR CORP BND 5.875%		06/03/2020	WELLS FARGO SECURITIES		2,218,000	2,218,000		3FE
983793 AH 3	XPO LOGISTICS INC SENIOR CORP BND 144A		05/21/2020	GOLDMAN SACHS & CO		694,050	686,000	2,316	3FE
98419M AL 4	XYLEM INC INDIANA SENIOR CORP BND 2.25		06/26/2020	CITIGROUP GLOBAL MARKE		11,070,114	11,100,000	1,000	2FE
98419M AM 2	XYLEM INC INDIANA SENIOR CORP BND 1.95		06/24/2020	Various		1,171,268	1,175,000		2FE
98919V AA 3	FRONT RANGE BIDCO INC SECURED CORP BND 1		06/12/2020	Various		621,362	635,000	6,233	4FE
000000 00 0	TEXAS-NEW MEXICO POWER CO CORP BND 2		04/24/2020	MUFG SECURITIES AMERICAS INC		10,000,000	10,000,000		1FE
000000 00 0	LV STADIUM EVENTS CO LLC SECURED CORP BN		06/30/2020	DIRECT		15,000,000	15,000,000		2FE
000000 00 0	SUMMARY ADJUSTMENT		06/30/2020	Various		10,939			2Z
000000 00 0	FIRST OMEGA SHIPPING INC SECURED CORP BN		02/27/2020	DIRECT		(3,000,000)	(3,000,000)		2Z
01626P AN 6	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	06/26/2020	JEFFRIES & CO. INC		2,622,150	2,500,000	40,375	2FE
06367W B8 5	BANK OF MONTREAL SENIOR CORP BND MTN	A	04/22/2020	BMO CAPITAL MARKETS		9,992,400	10,000,000		1FE
36168Q AJ 3	GFLNENVIRONMENTALINC(ALBERTA SECURED CORP	A	06/03/2020	BARCLAYS CAPITAL		3,313,483	3,296,000	3,302	3FE
67077M AX 6	NUTRIEN LTD SENIOR CORP BND 3.950% 05/	A	06/08/2020	Various		14,043,700	13,000,000	23,700	2FE
68245X AJ 8	BURGER KING NEWCO SECURED CORP BND 144A	A	05/28/2020	BARCLAYS CAPITAL		1,706,400	1,728,000	3,360	4FE
68245X AK 5	BURGER KING NEWCO SECURED CORP BND 144A	A	04/02/2020	J.P. MORGAN SECURITIES INC		2,126,000	2,126,000		3FE
775109 BP 5	ROGERS COMMUNICATIONS INC SENIORCORPBN	A	06/18/2020	BARCLAYS CAPITAL		17,046,150	15,000,000	57,042	2FE
00900L AG 9	AIMCOAIMCO_15-AA ABS 5-AA-AR 144A 2.06	D	04/03/2020	MUFG SECURITIES AMERICAS INC		7,693,000	8,000,000	47,965	1FE
03939A AA 5	ARCH CAPITAL GRP LTD. SENIOR CORP BND	D	06/23/2020	WELLS FARGO SECURITIES		5,000,000	5,000,000		2FE
03969A AN 0	ARDAGH PACKAGING FINANCE PLC SECURED COR	D	06/11/2020	Various		2,374,250	2,375,000	5,958	3FE
03969A AQ 3	ARDAGH PACKAGING FINANCE PLC SECURED COR	D	04/03/2020	CITIGROUP GLOBAL MKT INC		3,000,000	3,000,000		4FE
05969B AD 5	BANCO SANTANDER MEXICO SA INST SENIOR CO	D	04/14/2020	Various		5,620,000	5,620,000		2FE
05971K AF 6	BANCO SANTANDER SA UNSEC CORP BND 3.49	D	05/20/2020	MERRILL LYNCH PIERCE FNNR & SM		1,600,000	1,600,000		2FE
05971U 2A 4	BANCO DE CREDITO DEL PERU SENIOR CORP BN	D	06/10/2020	Various		5,072,500	5,000,000	56,625	2FE
05971U 2C 0	BANCO DE CREDITO DEL PERU SUB CORP BND 1	D	06/26/2020	CITIGROUP GLOBAL MKT INC		1,985,080	2,000,000		2FE
06738E BM 6	BARCLAYS PLC SENIOR CORP BND 2.645% 06	D	06/17/2020	BARCLAYS CAPITAL		17,500,000	17,500,000		2FE
12481H AC 9	CBAMCLOMANAGEMENTCBAM_17-3A ABS 7-3A-A 1	D	06/09/2020	MUFG SECURITIES AMERICAS INC		1,801,231	1,820,000	6,576	1FE
12481K AA 6	CBAMCLOMANAGEMENTCBAM_17-2A ABS 7-2A-A 1	D	04/15/2020	CITIGROUP GLOBAL MARKE		4,852,500	5,000,000	21,277	1FE
12551A AL 9	CIFC FUNDING LTD CIFC_17-1A ABS -1A-AR 1	D	05/04/2020	MUFG SECURITIES AMERICAS INC		2,443,750	2,500,000	2,207	1FE
12551M AA 7	CIFC FUNDING LTD CIFC_17-5A CIFC_17-5A	D	06/10/2020	CREDIT SUISSE FIRST BOSTON COR.		4,940,000	5,000,000	18,005	1FE
22530E AA 0	CREDITCORP SENIOR CORP BND 144A 2.750%	D	06/10/2020	Various		5,360,840	5,390,000		2FE
22535W AG 2	CREDIT AGRICOLE SA LONDON SRBN CORP BND	D	06/09/2020	CREDIT LYONAISE		4,750,000	4,750,000		1FE
26253L AA 0	DRYDENSENIORLOANFUNDRLSLF_ABS 0-78A-A 1	D	04/13/2020	BROWNSTONE INVESTMENT GROUP LL		2,842,500	3,000,000	3,874	1FE
29245V AB 1	ENTEL CHILE SA ENTEL CHILE SA 4.750% 0	D	06/24/2020	HSBC SECURITIES INC		1,069,000	1,000,000	19,660	2FE
36190C AA 5	GNL QUINTERO SENIOR CORP BND 144A 4.63	D	06/24/2020	HSBC SECURITIES INC		2,150,000	2,000,000	38,617	2FE
36249S AA 1	GTL TRADE FINANCE INC SENIOR CORP BND 14	D	05/07/2020	HSBC SECURITIES INC		2,442,000	2,400,000	4,714	2FE
38522H AA 9	GRAND AVENUE CRE GACM_20-FL2 ABS -FL2-A	D	05/29/2020	GOLDMAN SACHS & CO		5,000,000	5,000,000		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
40052V AD 6	GRUPO BIMBO SA DE CV SENIOR CORP BND 144	D	06/24/2020	HSBC SECURITIES INC		1,134,500	1,000,000	406	2FE
456829 AB 6	INFRAESTRUCTURA ENERGETICA NOV INFRAESTR	D	06/24/2020	HSBC SECURITIES INC		958,750	1,000,000	22,479	2FE
460599 AE 3	INTERNATIONAL GAME TECHNOLOGY SECURED CO	D	06/08/2020	BARCLAYS CAPITAL		1,908,000	1,908,000		3FE
48251F AA 9	KKR FINANCIAL CLO LTD KKR_17 ABS_17-A 1	D	04/06/2020	BANK OF AMERICA		1,917,500	2,000,000	15,680	1FE
494386 AD 7	KIMBERLY-CLARK DE MEX SA DE SENIOR CORP	D	06/24/2020	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000		2FE
50247V AB 5	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	04/01/2020	BARCLAYS CAPITAL		5,000,496	4,550,000	51,756	2FE
532522 AB 5	LIMA METRO LINE 2 FINANCE LTD SENIOR COR	D	05/11/2020	LARRAINVIAL SECURITIES		510,000	500,000	2,296	2FE
54988L AB 2	LUKOILSECURITIESBV SENIOR CORP BND 144A	D	04/28/2020	CITIGROUP GLOBAL MKT INC		3,010,000	3,010,000		2FE
553205 AC 9	MPCLOIILTDMP3_13-1A ABS 1A-AR 144A 2	D	05/14/2020	Various		2,875,170	3,000,000	3,710	1FE
556079 AC 5	MACQUARIE BANK LTD SRSUB CORP BND 144A	D	05/27/2020	CITIGROUP GLOBAL MKT INC		7,250,000	7,250,000		2FE
55951P BA 4	MAGNETITECLOLDMAGNE_12-7A ABS 7A-A1R2 1	D	04/03/2020	BNP PARIBAS		3,835,000	4,000,000	24,266	1FE
62954H AD 0	NXP BV SENIOR CORP BND 144A 3.400% 05/	D	04/29/2020	GOLDMAN SACHS & CO		159,597	160,000		2FE
63906Y AA 6	NATWEST MARKETS PLC SENIOR CORP BND 144A	D	05/14/2020	ROYAL BANK OF SCOTLAND		11,363,634	11,400,000		2FE
65023P AC 4	TCI-CENT CLO TCENT_17-1A ABS 7-1A-A1 144	D	04/16/2020	BARCLAYS CAPITAL		972,500	1,000,000	7,150	1FE
654902 AC 9	NOKIA OYJ SENIOR CORP BND 6.625% 05/15	D	04/03/2020	Various		5,278,308	5,375,000	140,390	3FE
67111D AN 6	OZLM_16-15A ABS A-A1AR 144A 2.291% 04/	D	05/13/2020	DEUTSCHE BANK AG		7,737,500	8,000,000	34,934	1FE
67576F AA 7	OCTAGON INVESTMENT PARTNERS XV OCT18_13-	D	05/13/2020	SOCIETE GENERALE		967,500	1,000,000	1,721	1FE
67777L AC 7	OI EUROPEAN GROUP BV SENIOR CORP BND 144	D	04/01/2020	Various		1,436,250	1,500,000	3,000	4FE
780097 BL 4	ROYAL BANK OF SCOTLAND PLC THE SENIOR CO	D	06/17/2020	CREDIT SUISSE FIRST BOSTON COR		5,792,100	5,000,000	25,312	2FE
780097 BP 5	ROYALBANKOFSCOTLANDPLC SENIOR CORP BND	D	05/19/2020	BANK OF AMERICA		5,215,000	5,215,000		2FE
80007R AG 0	SANDS CHINA LTD SENIOR CORP BND 144A 4	D	06/02/2020	BARCLAYS CAPITAL		955,968	960,000		2FE
80007R AJ 4	SANDS CHINA LTD SENIOR CORP BND 144A 3	D	06/02/2020	BARCLAYS CAPITAL		749,258	750,000		2FE
81881J AC 6	SHACKLETONCLOLTDSHACK_14-5R ABS 4-5RA-A	D	04/22/2020	DEUTSCHE BANK AG		933,100	1,000,000	6,078	1FE
81883A AA 7	SHACK_15-7RA ABS -7RA-A1 144A 2.389% 0	D	04/14/2020	DEUTSCHE BANK AG		946,234	1,000,000	66	1FE
87124V E* 6	SYDNEY AIRPORT FINANCE CO PTY SECURED CO	B	06/16/2020	NATIONAL AUSTRALIA CAPITAL MAR		13,688,000	13,688,000		2Z
87276V AA 3	TPG REAL ESTATE FINANCE ISSUER ABS -FL3-	D	04/01/2020	J.P. MORGAN SECURITIES INC				7,363	1FE
874060 BF 2	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP	D	06/29/2020	DIRECT		3,393,336	3,400,000		2FE
874060 BJ 4	TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP	D	06/29/2020	MERRILL LYNCH PIERCE FNNR & SM		25,865,000	25,865,000		2FE
87938W AX 1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	04/24/2020	BARCLAYS CAPITAL		6,363,200	5,000,000	43,700	2FE
89153V AW 9	TOTAL CAPITAL INTERNATIONAL SA SENIOR CO	D	06/24/2020	MORGAN STANLEY & CO. INC		19,120,000	19,120,000		1FE
902674 YA 2	UBS AG LONDON BRANCH SENIOR CORP BND 144	D	04/14/2020	UBS WARBURG LLC		2,796,332	2,800,000		1FE
90320L AG 2	UPC HOLDING BV SENIOR CORP BND 144A 5	D	05/28/2020	GOLDMAN SACHS & CO		1,676,160	1,728,000	35,904	4FE
92769V AJ 8	VIRGIN MEDIA FINANCE PLC SENIOR CORP BND	D	06/12/2020	Various		3,911,351	3,907,000	340	4FE
92769X AR 6	VIRGIN MEDIA SECURED FINANCE P SECURED C	D	06/17/2020	CITIGROUP GLOBAL MKT INC		300,000	300,000		3FE
98584Q AC 4	YINGDE GASES INVESTMENT LTD SENIOR CORP	D	05/27/2020	BNP PARIBAS		2,012,000	2,000,000	45,139	3FE
98625T AJ 4	YORK CLO LTD YCLO_15-1A ABS -1A-AR 144A	D	06/16/2020	DEUTSCHE BANK AG		8,835,940	9,000,000	32,029	1FE
98955D AA 8	ZIGGO BV SECURED CORP BND 144A 4.875%	D	05/21/2020	GOLDMAN SACHS & CO		478,950	465,000	2,582	4FE
000000 00 0	ERGON PERU SAC CORP BND 4.870% 06/30/	D	04/01/2020	DIRECT		(481,027)	(481,027)		2FE
G7612# AA 2	ROCK RAIL SOUTH WESTERN PLC SENIOR CORP	B	06/30/2020	DIRECT		2,730,844	2,730,844		2PL
G7738@ AC 9	SHEUROFINANCEPLC SENIOR CORP BND 1.750	B	06/16/2020	Tax Free Exchange		22,794,481	21,238,875	29,941	2Z
G7738@ AD 7	SHEUROFINANCEPLC SENIOR CORP BND 1.570	B	06/22/2020	Tax Free Exchange		9,703,900	9,561,225	13,760	2Z
G8090* AA 5	FIRST OMEGA SHIPPING INC SECURED CORP BN	D	04/01/2020	DIRECT		3,000,000	3,000,000		2Z
P3753# AA 0	ERGON PERU SAC SECURED CORP BND 4.870%	D	04/01/2020	DIRECT		481,027	481,027		2PL
V3855L AA 7	GREENKOMAUURITIUSLTD SENIOR CORP BND 6	D	05/20/2020	BARCLAYS CAPITAL		5,475,563	5,510,000	87,050	3FE
Y0R19C AA 4	ADANI GREEN ENERGY UP LTD SECURED CORP B	D	05/20/2020	Various		5,436,125	5,300,000	148,715	3FE
3899999	Total - Bonds - Industrial and Miscellaneous					1,742,182,129	1,688,852,217	4,851,637	XXX

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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
Bonds - Hybrid Securities									
064058	AD 2 BANK OF NEW YORK MELLON CORP CAPSEC CORP		06/22/2020	Various		8,535,790	8,938,000	3,116	2FE
857477	AQ 6 STATE STREET CORP CAPSEC CORP BND 5.25		06/19/2020	BANK OF AMERICA		8,163,624	8,532,000	112,723	2FE
4899999	Total - Bonds - Hybrid Securities					16,699,414	17,470,000	115,839	.XXX
Bonds - Unaffiliated Bank Loans									
00100U	AG 7 ADS WASTE HOLDINGS INC SECURED TERM LOAN		06/09/2020	Various		1,041,156	1,100,000	(1,792)	3FE
00190N	AJ 8 PODS LLC SECURED TERM LOAN 3.750% 12/06/		06/25/2020	Various		1,231,550	1,256,000	(1,472)	4FE
00216E	AB 5 ASP TPI HOLDINGS INC SECURED TERM LOAN		04/08/2020	CREDIT SUISSE FIRST BOSTON COR		415,000	500,000	(532)	4FE
00488P	AL 9 ACRISURE LLC SECURED TERM LOAN 3.808%		06/22/2020	J.P. MORGAN SECURITIES INC		684,088	726,337		4FE
01881U	AE 5 DIR SECURED TERM LOAN 2.928% 05/09/25		06/09/2020	MORGAN JP SECURITIES INC		572,160	596,000		4FE
02376C	BB 0 AMERICAN AIRLINES INC. SECURED TERM LOAN		04/13/2020	Various		1,254,149	1,505,000		4FE
02474R	AH 6 AMERICAN BUILDERS & CONTRACTOR SECURED T		06/23/2020	Various		1,122,612	1,163,070	(358)	4FE
03765V	AJ 9 PRIME SECURITY SERVICES BORROW SECURED T		06/05/2020	Various		528,182	543,487	(1,262)	3FE
03827F	AX 9 APPLIED SYSTEMS INC SECURED TERM LOAN		05/27/2020	CITIBANK		537,898	575,595		4FE
03852J	AL 5 ARAMARK SERVICES INC SENIOR SECURED TERM		06/02/2020	J.P. MORGAN SECURITIES INC		180,500	190,000		3FE
03852J	AR 2 ARAMARK SERVICES INC SECURED TERM LOAN		04/15/2020	J.P. MORGAN SECURITIES INC		188,000	200,000		3FE
04350T	AB 0 ASCEND PERFORMANCE MATERIALS L SECURED T		04/03/2020	BANC OF AMERICA SECURITIES LLC		250,933	269,821	(413)	4FE
04621H	AN 3 ASSURED PARTNERS INC SECURED TERM LOAN		06/23/2020	Various		816,986	853,000	(853)	4FE
04626L	AB 5 ASTORIA ENERGY LLC SECURED TERM LOAN 5		06/24/2020	Various		823,609	852,607	(5)	4FE
04822D	AJ 8 ATLANTIC AVIATION FBO INC SECURED TERM L		04/02/2020	J.P. MORGAN SECURITIES INC		89,764	99,738	(25)	4FE
05350N	AC 8 AVANTOR INC SECURED TERM LOAN 3.250% 1		04/08/2020	GOLDMAN SACHS & CO		3,129,772	3,492,500	(383)	3FE
07014Q	AK 7 BASS PRO GROUP LLC SENIOR SECURED TERM L		06/05/2020	J.P. MORGAN SECURITIES INC		520,000	550,000		4FE
08078U	AD 5 BELRON FINANCE US LLC SECURED TERM LOAN		06/12/2020	J.P. MORGAN SECURITIES INC		1,729,849	1,830,000	(16)	3FE
08078U	AE 3 BELRON FINANCE 2019 LLC SECURED TERM LOAN		04/22/2020	J.P. MORGAN SECURITIES INC		242,450	250,000		3FE
08579J	BE 1 BERRY GLOBAL INC SECURED TERM LOAN 2.3		04/16/2020	GOLDMAN SACHS & CO		238,750	250,000	(28)	3FE
08579J	BF 8 BERRY GLOBAL INC SECURED TERM LOAN 2.1		06/12/2020	Various		1,107,654	1,300,000		3FE
10330J	AU 2 BOYD GAMING CORPORATION SENIOR SECURED T		06/26/2020	BANK OF AMERICA		380,000	400,000	(686)	3FE
10801X	AG 2 THE BRICKMAN GROUP LTD LLC SECURED TERM L		04/08/2020	J.P. MORGAN SECURITIES INC		123,750	150,000	(195)	4FE
10919R	AK 5 BRIGHT HORIZONS FAMILY SOLUTIO SECURED T		04/03/2020	J.P. MORGAN SECURITIES INC		420,000	500,000	(426)	4FE
11823L	AH 8 BUCKEYE PARTNERS LP SECURED TERM LOAN		06/17/2020	Various		1,807,211	1,900,000	(379)	3FE
12512Y	AF 8 CDW CORPORATION SECURED TERM LOAN 1.93		06/16/2020	Various		1,406,088	1,490,000	(2,019)	2FE
12685L	AC 4 CABLE ONE INC CABLE ONE INC 1.930% 05/		06/04/2020	J.P. MORGAN SECURITIES INC		1,047,936	1,070,832	(807)	3FE
12709Q	AG 6 CABOT MICROELECTRONICS CORP TERM NOTES		06/04/2020	J.P. MORGAN SECURITIES INC		259,350	260,000		3FE
13119D	AF 9 CALLAWAY GOLF COMPANY SECURED TERM LOAN		04/20/2020	Various		228,625	250,000		4FE
13134M	BS 1 CALPINE CORP SECURED TERM LOAN 2.178%		04/15/2020	Various		895,947	1,025,000	(798)	3FE
15669G	AH 7 CENTURYLINK INC SECURED TERM LOAN 2.42		06/03/2020	Various		1,072,100	1,120,000		3FE
16117L	BX 6 CHARTER COMMUNICATION OPER LLC SECURED T		06/09/2020	Various		1,256,298	1,420,000	(1,323)	2FE
18143E	AE 9 CLARK EQUIP CO SECURED TERM LOAN 2.058		04/08/2020	WELLS FARGO SECURITIES		559,250	625,000	(705)	3FE
18538Y	AD 0 CLEARWATER PAPER CORP SECURED TERM LOAN		06/09/2020	Various		802,106	807,111	(621)	3FE
19239P	AB 3 COGECO COMMUNICATIONS (USA) II SECURED T		06/10/2020	Various		1,182,550	1,253,044	(87)	4FE
20337E	AQ 4 COMMSCOPE INC. SECURED TERM LOAN 3.428		06/05/2020	Various		502,080	523,000		4FE
20902C	AU 4 CONSOLIDATED CONTAINER CO LLC SECURED TE		06/19/2020	WELLS FARGO SECURITIES		433,688	450,000	(299)	4FE
22834K	AB 7 CROWN FINANCE US INC SECURED TERM LOAN		04/01/2020	MORGAN STANLEY & CO. INC		250,625	250,000	(1,099)	5FE
23918V	AY 0 DAVITA HEALTHCARE PARTNERS INC SECURED T		06/17/2020	Various		1,453,575	1,511,000	(525)	3FE
24664G	AE 1 DELEK US HOLDINGS INC SECURED TERM LOAN		06/02/2020	WELLS FARGO SECURITIES LLC		1,395,000	1,500,000		4FE
24702N	BE 9 DELL INTERNATIONAL LLC SECURED TERM LOAN		06/12/2020	Various		4,857,868	5,106,577	(2,894)	2FE

QE04.11

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
24736C BM 5	DELTA AIR LINES INC SECURED TERM LOAN.....		05/11/2020.....	BARCLAYS BANK PLC.....		2,425,000	2,500,000		2FE.....
25277B AB 4	DIAMOND SPORTS GROUP LLC SECURED TERM LO.....		04/17/2020.....	J.P. MORGAN SECURITIES INC.....		991,244	997,494		3FE.....
26844H AE 7	EFS COGEN HOLDINGS I LLC SECURED TERM LO.....		04/22/2020.....	CITIBANK.....		456,635	492,872	(58)	3FE.....
26908B AK 9	ESH HOSPITALITY INC SECURED TERM LOAN.....		06/08/2020.....	CITIBANK.....		214,313	225,000	(88)	3FE.....
26928B AJ 8	EW SCRIPPS CO SENIOR SENIOR TERM LOAN.....		06/09/2020.....	SUNTRUST.....		741,455	793,000		3FE.....
28031F AD 2	EDGEWATER GENERATION LLC SECURED TERM LO.....		06/03/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		600,075	635,000		3FE.....
29267Y AM 4	ENERGIZER SPINCO INC SECUREDTERMLOAN 2.....		06/24/2020.....	J.P. MORGAN SECURITIES INC.....		482,371	490,000	(74)	3FE.....
30204K AB 2	EXGEN RENEWABLES IV LLC SECUREDTERMLOAN.....		06/19/2020.....	MORGAN JP SECURITIES INC.....		727,973	746,639	(1,586)	4FE.....
30233F AF 9	EYEMART EXPRESS SECURED TERM LOAN 4.00.....		04/14/2020.....	BARCLAYS CAPITAL.....		176,000	200,000	(327)	4FE.....
30259H AE 7	FRANKLIN SQUARE HOLDINGS LP SECURED TERM.....		04/09/2020.....	J.P. MORGAN SECURITIES INC.....		534,500	650,000	(825)	3FE.....
31740M AC 5	REFINITIV US HOLDINGS INC SECUREDTERMLOA.....		06/10/2020.....	Various.....		1,302,585	1,435,636	(589)	4FE.....
31740M AC 5	REFINITIV US HOLDINGS INC SECUREDTERMLOA.....		05/01/2020.....	Taxable Exchange.....		2,892,141	2,962,500		4FE.....
365556 AU 3	INGERSOLL RAND SERVICES CO SECURED TERM.....		06/10/2020.....	Various.....		1,699,500	1,800,000	(787)	3FE.....
36874V AM 0	GENERAC POWER SYSTEMS INC SECURED TERM L.....		06/23/2020.....	J.P. MORGAN SECURITIES INC.....		1,876,600	1,930,000	(845)	3FE.....
38017B AN 6	GO DADDY OPERATING CO LLC SECURED TERM L.....		04/07/2020.....	BARCLAYS CAPITAL.....		697,900	800,000	(773)	3FE.....
38431E AB 4	GRAFTECH FINANCE INC SECUREDTERMLOAN 4.....		06/22/2020.....	J.P. MORGAN SECURITIES INC.....		181,170	183,000		4FE.....
38750B AB 3	GRANITE GENERATION LLC SECURED TERM LOAN.....		04/03/2020.....	GOLDMAN SACHS & CO.....		876,539	997,500		3FE.....
389376 AX 2	GRAY TELEVISION INC SECURED TERM LOAN.....		04/13/2020.....	WELLS FARGO SECURITIES.....		392,000	400,000		3FE.....
389376 AY 0	GRAY TELEVISION INC SECURED TERM LOAN.....		06/19/2020.....	WELLS FARGO SECURITIES.....		582,929	600,000		3FE.....
39843P AG 8	GRIFOLS WORLDWIDE OPERATIONS U SECURED T.....		04/13/2020.....	Various.....		712,133	800,000		3FE.....
40409V AR 5	HB FULLER CO SECUREDTERMLOAN 2.184% 10.....		06/24/2020.....	Various.....		2,715,597	2,826,038	(2,564)	3FE.....
404122 BB 8	HCA INC SECURED TERM LOAN 3.201% 03/18.....		04/14/2020.....	BANC OF AMERICA SECURITIES LLC.....		1,777,433	2,000,000		2FE.....
40416V AB 1	CORE&MAINLP SENIOR TERM LOAN 3.750% 08.....		06/12/2020.....	J.P. MORGAN SECURITIES INC.....		587,470	609,000	(27)	4FE.....
40739E AB 9	HAMILTONHOLDCOLL SECURED TERM LOAN 2.....		06/10/2020.....	J.P. MORGAN SECURITIES INC.....		1,425,170	1,558,000	(3,257)	3FE.....
41151P AM 7	HARBOR FREIGHT TOOLS USA INC T SENIOR SE.....		04/03/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		198,750	250,000	(38)	3FE.....
42206J AT 9	HD SUPPLY INC SECURED TERM LOAN 2.058%.....		04/08/2020.....	Various.....		449,588	496,250	(457)	3FE.....
44055U AC 9	HORIZON PHARMA USA INC SECURED TERM LOAN.....		04/09/2020.....	CITIBANK.....		278,801	300,000		3FE.....
44108H AJ 0	HOSTESS BRANDS LLC SECURED TERM LOAN 3.....		06/17/2020.....	Various.....		1,210,940	1,290,000	(329)	4FE.....
44332E AP 1	HUB INTERNATIONAL LIMITED SECURED TERM L.....		06/23/2020.....	ROYAL BANK OF CANADA.....		395,247	500,000		4FE.....
44908X AT 5	HYLAND SOFTWARE SECURED TERM LOAN 4.00.....		04/08/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		435,000	500,000	(761)	4FE.....
44932U AB 0	IAA SPINCO INC SECURED TERM LOAN 2.428.....		06/22/2020.....	Various.....		405,677	410,000	(14)	3FE.....
44969C BF 6	IMS HEALTH INCORPORATED SENIOR SECURED T.....		04/16/2020.....	BANC OF AMERICA SECURITIES LLC.....		1,206,347	1,277,065	(930)	3FE.....
44969C BF 6	IMS HEALTH INCORPORATED SENIOR SECURED T.....		05/01/2020.....	Taxable Exchange.....		305,448	319,006		3FE.....
44969C BH 2	IMS HEALTH INCORPORATED SECURED TERM LOA.....		04/08/2020.....	WELLS FARGO SECURITIES.....		425,000	500,000	(442)	3FE.....
45672L AE 5	INFOR US INC SECURED TERM LOAN 3.750%.....		04/14/2020.....	BARCLAYS CAPITAL.....		871,141	912,189	(1,781)	4FE.....
46123U AG 3	INVENERGY THERMAL OPERATING I SECURED TE.....		06/10/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		413,920	416,000	(35)	3FE.....
46269K AJ 3	IRIDIUM SATELLITE LLC SECURED TERM LOAN.....		06/05/2020.....	Various.....		1,568,590	1,582,000	(436)	4FE.....
47009Y AK 3	JAGUAR HOLDING COMPANY II SECUREDTERMLOA.....		04/17/2020.....	BARCLAYS CAPITAL.....		981,311	1,100,000	(963)	4FE.....
50105J AM 9	KRONOS INCORPORATED SECURED TERM LOAN.....		06/10/2020.....	Various.....		1,099,243	1,225,000	(38)	4FE.....
50179U AJ 2	US LBM HOLDINGS LLC SECURED TERM LOAN.....		05/06/2020.....	CREDIT SUISSE FIRST BOSTON COR.....		1,835,000	2,000,000	(4,827)	4FE.....
50212X AX 4	LPL HOLDINGS INC TL SECURED TERM LOAN.....		04/10/2020.....	J.P. MORGAN SECURITIES INC.....		450,681	485,000	(229)	3FE.....
51508P AG 9	GOLDEN NUGGET INC SENIOR SECURED TERM NO.....		06/15/2020.....	JEFFRIES & CO. INC.....		43,740	52,134		4FE.....
52729K AP 1	LEVEL 3 FINANCING INC SECURED TERM LOAN.....		05/07/2020.....	Various.....		951,205	1,075,000	(109)	3FE.....
53803H AM 2	LIVE NATION ENTERTAINMENT INC SECURED TE.....		06/16/2020.....	J.P. MORGAN SECURITIES INC.....		669,762	803,487	(909)	3FE.....
55316H AB 1	GENESE & WYOMING INC. SECURED TERM LOAN.....		06/10/2020.....	Various.....		2,182,425	2,255,000	(769)	3FE.....
55377V AK 6	MTS SYST CORP SECURED TERM LOAN 4.000%.....		06/03/2020.....	J.P. MORGAN SECURITIES INC.....		532,615	546,271		3FE.....

QE04.12

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
57776U AB 1	MAXLINEAR INC MAXLINEAR INC 3.250% 05.....		06/11/2020.....	J.P. MORGAN SECURITIES INC.....		754,931	774,492		3FE.....
59501N AJ 8	MICROCHIP TECHNOLOGY INCORPORA SECUREDTE.....		06/19/2020.....	J.P. MORGAN SECURITIES INC.....		585,043	590,000		2FE.....
59565T AH 2	MIDCONTINENTCOMMUNICATIONS SECURED TERM.....		06/03/2020.....	WELLS FARGO SECURITIES.....		1,341,645	1,399,535	(150)	3FE.....
63232E AB 3	NATGASOLINE LLC SECURED TERM LOAN 4.31.....		06/05/2020.....	DIRECT.....		229,125	235,000		4FE.....
64072U AE 2	CSC HOLDINGS LLC SENIOR SECURED TERM LOA.....		04/20/2020.....	J.P. MORGAN SECURITIES INC.....		580,500	600,000	(50)	3FE.....
64362K AB 9	XESERV SECURED TERM LOAN 8.500% 03/27.....		05/01/2020.....	Tax Free Exchange.....		531,690	640,311		4FE.....
64362K AE 3	XESERV SECURED TERM LOAN 12.000% 03/27.....		04/01/2020.....	DIRECT.....		170,210	851,052		5FE.....
65336R AW 8	NEXSTAR BROADCASTING INC SECURED TERM LO.....		05/07/2020.....	BANC OF AMERICA SECURITIES LLC.....		1,341,219	1,450,000	(3,627)	3FE.....
65409Y BE 4	NIELSEN FINANCE LLC SECURED TERM LOAN.....		06/22/2020.....	WELLS FARGO SECURITIES.....		122,776	124,488		3FE.....
68216F AX 1	ON ASSIGNMENT INC. SECURED TERM LOAN 2.....		04/16/2020.....	WELLS FARGO SECURITIES.....		530,894	547,314	(709)	3FE.....
68218E AH 7	ON SEMICONDUCTOR CORP SECURED TERM LOAN.....		06/03/2020.....	DEUTSCHE BANK AG.....		250,250	260,000	(72)	3FE.....
70757D AV 1	PENN NTL GAMING INC SECUREDTERMLOAN 3.....		06/23/2020.....	Various.....		513,612	570,314	(805)	4FE.....
72584D AE 4	KFC HOLDING CO SECURED TERM LOAN 3.187.....		06/11/2020.....	J.P. MORGAN SECURITIES INC.....		1,253,985	1,345,000		3FE.....
74101Y AD 0	PRESIDIO HOLDINGS INC SECURED TERM LOAN.....		06/02/2020.....	J.P. MORGAN SECURITIES INC.....		836,100	860,000		4FE.....
74112C AT 0	PRESTIGE BRANDS INC SENIOR SECURED TERM.....		06/10/2020.....	CITICORP SECURITIES MARKETS.....		783,993	884,258		3FE.....
74839X AF 6	QUIKRETE HOLDINGS INC SECURED TERM LOAN.....		04/13/2020.....	WELLS FARGO SECURITIES.....		331,525	372,500	(656)	4FE.....
74966F AJ 2	RP CROWN PARENT LLC SECURED TERM LOAN.....		04/06/2020.....	J.P. MORGAN SECURITIES INC.....		202,500	250,000	(224)	4FE.....
74969A AC 5	RPI 2019 INTERMEDIATE FINANCE SECURED TE.....		04/17/2020.....	BANC OF AMERICA SECURITIES LLC.....		1,331,368	1,497,500	(380)	2FE.....
75025K AB 4	RADIATE HOLDCO LLC SECURED TERM LOAN 3.....		06/23/2020.....	Various.....		1,417,596	1,488,095	(2,785)	4FE.....
75049E AK 0	RADNET MANAGEMENT INC SECURED TERM LOAN.....		06/09/2020.....	Various.....		990,933	1,047,000	(98)	4FE.....
76090L AD 6	RESIDEO FUNDING INC SECUREDTERMLOAN 3.....		06/04/2020.....	J.P. MORGAN SECURITIES INC.....		927,164	956,304	(76)	3FE.....
76171J AB 7	REYNOLDS CONSUMER PRODUCTS LLC SECURED T.....		06/24/2020.....	Various.....		2,040,926	2,090,000	(907)	3FE.....
78404X AH 8	SBA SENIOR FINANCE II LLC SECURED TERM L.....		06/09/2020.....	Various.....		916,265	1,015,000	(601)	3FE.....
78466D BF 0	SS&C TECHNOLOGIES INC SECUREDTERMLOAN.....		06/23/2020.....	Various.....		2,609,251	2,772,005	(4,655)	3FE.....
80862Q AD 3	SCIENCE APPLICATIONS INTERNATI SECURED T.....		05/08/2020.....	CITIBANK.....		217,406	225,000	(339)	3FE.....
80862Q AG 6	SCIENCE APPLICATIONS INTERNATI SECURED T.....		04/03/2020.....	CITIBANK.....		405,750	450,000	(29)	3FE.....
816194 AV 6	SELECT MEDICAL CORP SENIOR SECURED TERM.....		06/10/2020.....	J.P. MORGAN SECURITIES INC.....		1,564,536	1,620,000	(68)	3FE.....
81760H AG 7	SERVICEMASTER CO LLC SECURED TERM LOAN.....		04/17/2020.....	J.P. MORGAN SECURITIES INC.....		479,661	500,000		3FE.....
83420L AK 7	SOLENI INTERNATIONAL LP SECURED TERM LO.....		06/05/2020.....	DIRECT.....		711,174	746,639		4FE.....
83578B AJ 2	SOPHIA LP SECURED TERM LOAN 4.250% 09.....		04/21/2020.....	Various.....		2,322,107	2,500,000	(3,843)	4FE.....
87104N AG 6	SWITCH LTD TERM LOAN 2.428% 06/27/24.....		04/01/2020.....	WELL FARGO BANK.....		546,000	600,000	(227)	3FE.....
88145L AB 0	TERRIER MEDIA BUYER INC SECURED TERM LOA.....		06/17/2020.....	Various.....		1,129,945	1,222,000	(3,131)	4FE.....
88233F AK 6	VISTRA OPERATIONS COMPANY LLC SECUREDTER.....		06/10/2020.....	Various.....		5,085,938	5,618,518	(2,262)	2FE.....
88632N AP 5	TIBCO SOFTWARE INC SECURED TERM LOAN 3.....		06/11/2020.....	J.P. MORGAN SECURITIES INC.....		801,165	865,000	(249)	4FE.....
89364M BS 2	TRANSDIGM INC SECURED TERM LOAN 2.428%.....		05/06/2020.....	BARCLAYS CAPITAL.....		457,656	500,000		4FE.....
90171X AD 3	TWIN RIVER WORLDWIDE HOLDINGS SECURED TE.....		05/14/2020.....	CITIZEN BANK.....		485,000	500,000		3FE.....
91335P AE 9	UNIVAR USA INC SECURED TERM LOAN 2.428.....		05/01/2020.....	Various.....		1,590,201	1,847,561	(125)	3FE.....
91820U AQ 3	VFH PARENT LLC SECURED TERM LOAN 3.350.....		06/25/2020.....	Various.....		1,782,986	1,902,993	(14,011)	3FE.....
92345M AQ 5	VERINT SYSTEMS INC. TERM LOAN 2.302%.....		06/19/2020.....	J.P. MORGAN SECURITIES INC.....		1,209,688	1,225,000	(461)	3FE.....
92565E AB 9	VICI PROPERTIES 1 LLC SENIOR SECURED TER.....		06/11/2020.....	GOLDMAN SACHS & CO.....		530,283	555,000	(20)	2FE.....
92929L AT 5	WMG ACQUISITION CORP SECURED TERM LOAN.....		04/09/2020.....	Various.....		1,226,316	1,396,000	(656)	3FE.....
92940J AB 4	W R GRACE & CO - CONN SECUREDTERMLOAN.....		06/24/2020.....	UBS WARBURG LLC.....		710,358	716,947	(1,076)	2FE.....
92940J AD 0	W R GRACE & CO - CONN SECUREDTERMLOAN.....		06/24/2020.....	UBS WARBURG LLC.....		1,217,216	1,229,053	(1,303)	3FE.....
93369P AF 1	WAND NEWCO 3 INC SECUREDTERMLOAN 4.072.....		04/14/2020.....	CITIBANK.....		438,711	500,000	(510)	4FE.....
94862T AW 4	WEIGHT WATCHERS INTL INC SECURED TERM LO.....		05/08/2020.....	J.P. MORGAN SECURITIES INC.....		2,250,686	2,477,547	(580)	3FE.....
97417A AB 6	WINK HOLDCO INC SECURED TERM LOAN 4.00.....		04/13/2020.....	CITIBANK.....		328,000	400,000	(755)	4FE.....
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU.....		04/22/2020.....	GOLDMAN SACHS & CO.....		398,979	500,000		3FE.....

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
98379E AE 6	XPO LOGISTICS INC SECUREDTERMLOAN 2.17			06/05/2020	MORGAN JP SECURITIES INC		1,659,736	1,705,000		2FE
000000 00 0	SABERT CORP TERM LOAN 5.500% 12/10/26			06/05/2020	J.P. MORGAN SECURITIES INC		428,475	435,000		4Z
000000 00 0	STADCO LA LLC SECUREDREVOLVELOAN 2.000			05/29/2020	DIRECT		715,319	715,319		2
000000 00 0	XESERV SECURED TERM LOAN 8.300% 03/21/			04/27/2020	DIRECT		531,458	640,311		3Z
000000 00 0	REGIONALCARE HOSPITAL PARTNERS SECURED T			06/10/2020	CITIBANK		893,200	928,000		4FE
000000 00 0	PLAYTIKA HOLDING CORP SECURED TERM LOAN			06/02/2020	CREDIT SUISSE FIRST BOSTON COR		470,820	472,000	(362)	4FE
000000 00 0	ARCONIC ROLLED PRODUCTS CORP SECURED TER			04/03/2020	J.P. MORGAN SECURITIES INC		994,198	1,000,000		2FE
000000 00 0	T-MOBILE USA INC SECURED TERM LOAN 3.1			05/15/2020	Various		5,704,020	5,782,000		2FE
000000 00 0	NIELSEN FINANCE LLC SECURED TERM LOAN			06/23/2020	CITIBANK		1,489,545	1,493,278		3FE
000000 00 0	HAMILTONPROJECTSACQUIRORLLC SECURED TERM			06/19/2020	MORGAN STANLEY & CO. INC		1,940,000	2,000,000		4FE
G9368P BC 7	VIRIGIN MEDIA SECURED TERM LOAN 2.685%			05/01/2020	Various		1,197,472	1,299,407	(292)	3FE
68371Y AJ 2	OPEN TEXT CORP SECUREDTERMLOAN 2.052%		A	06/11/2020	BARCLAYS CAPITAL		1,511,201	1,570,000	(64)	2FE
C6901L AH 0	BURGER KING NEWCO SECURED TERM LOAN 1		A	04/17/2020	Various		1,934,786	1,960,000	(1,809)	3FE
C7052B AF 1	GFL ENVIRONMENTAL INC SECUREDTERMLOAN		A	05/01/2020	BARCLAYS CAPITAL		1,750,000	2,000,000		3FE
C9413P BB 8	BAUSCH HEALTH COMPANIES INC SECURED TERM		A	06/04/2020	Various		1,396,130	1,472,000	(827)	3FE
00135B AC 7	AI CONVOY LUXEMBOURG SA RL SECURED TERM		D	05/15/2020	GOLDMAN SACHS & CO		995,000	1,000,000		4FE
46611V AU 9	JBS USA LUX SA SECURED TERM LOAN 3.072		D	06/15/2020	Various		1,561,093	1,605,000	(289)	3FE
N8232N AB 3	STARFRUIT FINCO BV SECUREDTERMLOAN 3.1		D	06/19/2020	J.P. MORGAN SECURITIES INC		790,625	825,000		4FE
8299999	Total - Bonds - Unaffiliated Bank Loans						151,464,614	162,260,541	(93,952)	XXX
8399997	Total - Bonds - Part 3						2,160,645,864	2,106,564,618	5,994,721	XXX
8399999	Total - Bonds						2,160,645,864	2,106,564,618	5,994,721	XXX

QE04.14

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

03272L 10 8	ANAPLAN INC			05/26/2020	DIRECT	11,280.000	531,852	XXX		
09251M 10 8	BLACKROCK EQUITY DIVIDEND FUND OPEN_ENDF			05/11/2020	WELLS FARGO SECURITIES LLC	3,222.800	55,400	XXX		
18915M 10 7	CLOUDFLAREINC			05/19/2020	DIRECT	11,134.000	312,197	XXX		
22788C 10 5	CROWDSTRIKE HOLDINGS INC			06/15/2020	DIRECT	77,481.000	5,578,574	XXX		
29428V 10 4	EPIZYMEINC			06/18/2020	DIRECT	9,258.000	189,419	XXX		
413838 72 3	OAKMARK FUND			05/11/2020	WELLS FARGO SECURITIES LLC	1,522.000	25,600	XXX		
42225T 10 7	HEALTHCATALYSTINC			04/24/2020	DIRECT	2,755.000	71,327	XXX		
47103C 26 6	JANUS PERKINS MID CAP VALUE A FUND OPEN			05/11/2020	WELLS FARGO SECURITIES LLC	2,004.610	26,100	XXX		
59045L 10 6	MERSANATHERAPEUTICSINC			04/13/2020	DIRECT	12,362.010	116,574	XXX		
60937P 10 6	MONGODBIN			06/10/2020	DIRECT	5,325.000	1,108,559	XXX		
79466L 30 2	SALESFORCE.COM INC			04/21/2020	DIRECT	2,226.000	347,715	XXX		
83088V 10 2	SLACKTECHNOLOGIESINC			06/22/2020	DIRECT	54,589.000	1,867,757	XXX		
852234 10 3	SQUARE INC			05/15/2020	DIRECT	26,813.990	2,152,092	XXX		
88025T 10 2	TENABLE HOLDINGS INC TENABLE HOLDINGS IN			06/15/2020	DIRECT	21,618.000	633,889	XXX		
922042 84 1	VANGUARD EMR MRKTS STK INX CL OPEN_END F			06/22/2020	Various	85.590	2,644	XXX		
922908 68 6	VANGUARD 500 INDEX OPEN_END FUND			06/25/2020	WELLS FARGO SECURITIES	24.870	1,690	XXX		
957663 67 7	WESTERN ASSET CORE BOND CL IS OPEN END F			06/01/2020	WELLS FARGO SECURITIES	125.130	1,680	XXX		
98980L 10 1	ZOOM VIDEO COMMUNICATIONS INC			06/08/2020	DIRECT	72.000	15,108	XXX		
72352L 10 6	PINTREST			06/09/2020	DIRECT	4,717.000	97,595	XXX		
22788C 10 5	CROWDSTRIKE HOLDINGS INC			04/01/2020	DIRECT	(36,299.000)	(1,874,503)	XXX		
31810T 10 1	FINVOLUTION GROUP ADR #US31810T1016		D	06/10/2020	DIRECT	106,233.000	224,152	XXX		
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						11,485,421	XXX	0	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other

000000 00 0	FHLBATLANTAACTIVITYBASEDST			04/02/2020	FEDERAL HOME LOAN BANK	425,000.000	42,500,000	XXX		
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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	XESERV.....		04/27/2020.....	DIRECT.....	53,669.000	6,709	XXX		
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....					42,506,709	XXX	0	XXX
9799997	Total - Common Stocks - Part 3.....					53,992,130	XXX	0	XXX
9799999	Total - Common Stocks.....					53,992,130	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					53,992,130	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					2,214,637,994	XXX	5,994,721	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		06/07/2020	US DEPT OF TRANSPORTATION AGENCY BND 144		238,578	238,578	223,233	239,513		(935)		(935)		238,578			.0	5,565	12/07/2021	1.....
36200J	AM 2		06/01/2020	GNMA POOL # 602212 6.000% 03/15/33		8,968	8,968	9,276	9,193		(226)		(226)		8,968			.0	.225	03/15/2033	1.....
36200Q	K3 7		06/01/2020	GNMA GNMA 30YR 6.500% 03/15/32		.201	.201	.204	.203		(2)		(2)		.201			.0	.5	03/15/2032	1.....
36200S	TX 8		06/01/2020	GNMA GNMA 30YR 6.500% 10/15/31		1,553	1,553	1,576	1,569		(16)		(16)		1,553			.0	.43	10/15/2031	1.....
36201F	UX 3		06/01/2020	GNMA GNMA 30YR 7.000% 04/15/32		.422	.422	.424	.423		(1)		(1)		.422			.0	.12	04/15/2032	1.....
36201F	XG 7		06/01/2020	GNMA GNMA 30YR 6.500% 06/15/32		2,240	2,240	2,273	2,263		(23)		(23)		2,240			.0	.61	06/15/2032	1.....
36201L	TN 4		06/01/2020	GNMA GNMA 30YR 6.500% 04/15/32		2,847	2,847	2,888	2,875		(28)		(28)		2,847			.0	.76	04/15/2032	1.....
36202C	2H 5		06/01/2020	GNMA2 GNMA2 30YR 6.000% 04/20/28		6,354	6,354	6,124	6,211		143		143		6,354			.0	.153	04/20/2028	1.....
36202C	2W 2		06/01/2020	GNMA2 GNMA2 30YR 6.000% 05/20/28		3,702	3,702	3,571	3,621		81		81		3,702			.0	.103	05/20/2028	1.....
36202E	6E 4		06/01/2020	GNMA2 GNMA2 30YR 5.000% 06/20/39		205,123	205,123	208,392	207,932		(2,809)		(2,809)		205,123			.0	4,329	06/20/2039	1.....
36202E	S9 1		06/01/2020	GNMA2 POOL # 004144 5.500% 05/20/38		2,885	2,885	2,920	2,915		(30)		(30)		2,885			.0	.64	05/20/2038	1.....
36202E	VP 1		06/01/2020	GNMA2 POOL # 004222 6.000% 08/20/38		4,862	4,862	4,849	4,849		13		13		4,862			.0	.124	08/20/2038	1.....
36202S	BC 1		06/01/2020	GNMA GNMA 30YR 6.000% 01/15/33		.79	.79	.82	.81		(2)		(2)		.79			.0	.2	01/15/2033	1.....
36203B	J5 4		06/01/2020	GNMA GNMA 30YR 7.000% 12/15/22		.201	.201	.194	.198		3		3		.201			.0	.6	12/15/2022	1.....
36203C	KE 1		06/01/2020	GNMA GNMA 30YR 7.500% 11/15/23		.34	.34	.34	.34				.0		.34			.0	.1	11/15/2023	1.....
36203C	LK 6		06/01/2020	GNMA GNMA 30YR 7.000% 01/15/24		.48	.48	.48	.48				.0		.48			.0	.1	01/15/2024	1.....
36203C	NC 2		06/01/2020	GNMA GNMA 30YR 7.000% 09/15/23		.104	.104	.101	.103		2		2		.104			.0	.3	09/15/2023	1.....
36203C	SF 0		06/01/2020	GNMA GNMA 30YR 6.500% 05/15/23		.223	.223	.215	.220		3		3		.223			.0	.6	05/15/2023	1.....
36203C	VH 2		06/01/2020	GNMA GNMA 30YR 7.000% 11/15/23		.12	.12	.12	.12				.0		.12			.0		11/15/2023	1.....
36203D	FQ 8		06/01/2020	GNMA GNMA 30YR 7.000% 09/15/23		.10	.10	.10	.10				.0		.10			.0		09/15/2023	1.....
36203D	GU 8		06/01/2020	GNMA GNMA 30YR 7.000% 12/15/23		.19	.19	.18	.19				.0		.19			.0	.1	12/15/2023	1.....
36203E	6N 3		06/01/2020	GNMA GNMA 30YR 6.500% 08/15/23		.847	.847	.816	.833		13		13		.847			.0	.23	08/15/2023	1.....
36203F	YQ 2		06/01/2020	GNMA GNMA 30YR 6.500% 08/15/23		.108	.108	.105	.107		1		1		.108			.0	.3	08/15/2023	1.....
36203H	G3 9		06/01/2020	GNMA GNMA 30YR 7.000% 07/15/23		.7	.7	.7	.7				.0		.7			.0		07/15/2023	1.....
36203H	RN 3		06/01/2020	GNMA GNMA 30YR 7.000% 09/15/23		.61	.61	.59	.60		1		1		.61			.0	.2	09/15/2023	1.....
36203J	XE 2		06/01/2020	GNMA GNMA 30YR 7.000% 08/15/23		.31	.31	.30	.30				.0		.31			.0	.1	08/15/2023	1.....
36203K	HQ 0		06/01/2020	GNMA GNMA 30YR 7.000% 12/15/23		.13	.13	.13	.13				.0		.13			.0		12/15/2023	1.....
36203K	K6 0		06/01/2020	GNMA GNMA 30YR 1994 7.000% 01/15/24		.15	.15	.14	.15				.0		.15			.0		01/15/2024	1.....
36203L	RC 8		06/01/2020	GNMA GNMA 30YR 7.000% 07/15/23		.39	.39	.38	.38		1		1		.39			.0	.1	07/15/2023	1.....
36203M	B9 0		06/01/2020	GNMA GNMA 30YR 1994 7.000% 05/15/24		.17	.17	.17	.17				.0		.17			.0		05/15/2024	1.....
36203P	AY 9		06/01/2020	GNMA GNMA 30YR 7.000% 12/15/23		.403	.403	.397	.400		3		3		.403			.0	.10	12/15/2023	1.....
36203Q	JS 1		06/01/2020	GNMA GNMA 30YR 7.000% 05/15/24		.50	.50	.50	.50				.0		.50			.0	.2	05/15/2024	1.....
36203R	MW 6		06/01/2020	GNMA GNMA 30YR 6.500% 05/15/23		.610	.610	.587	.600		9		9		.610			.0	.17	05/15/2023	1.....
36203R	YD 5		06/01/2020	GNMA GNMA 30YR 7.500% 05/15/23		.35	.35	.35	.35				.0		.35			.0	.1	05/15/2023	1.....
36203S	4K 0		06/01/2020	GNMA GNMA 30YR 7.000% 08/15/23		.17	.17	.16	.16				.0		.17			.0		08/15/2023	1.....
36203S	XB 8		06/01/2020	GNMA GNMA 30YR 7.000% 09/15/23		.16	.16	.16	.16				.0		.16			.0		09/15/2023	1.....
36203T	HT 5		06/01/2020	GNMA POOL # 358542 7.000% 07/15/23		.8	.8	.7	.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	06/01/2020	Paydown		39	39	38	39		1		1		39		0	0	1	09/15/2023	1
36203V	DE 7	GNMA GNMA 30YR 7.000% 11/15/23	06/01/2020	Paydown		24	24	23	23				0		24		0	0	1	11/15/2023	1
36203V	U3 2	GNMA GNMA 30YR 7.000% 07/15/23	06/01/2020	Paydown		78	78	75	77		1		1		78		0	0	2	07/15/2023	1
36203V	W9 7	GNMA GNMA 30YR 1994 7.000% 02/15/24	06/01/2020	Paydown		13	13	13	13				0		13		0	0		02/15/2024	1
36203W	2E 7	GNMA GNMA 30YR 7.000% 02/15/22	06/01/2020	Paydown		37	37	36	37				0		37		0	0	1	02/15/2022	1
36203W	2J 6	GNMA GNMA 30YR 7.000% 03/15/22	06/01/2020	Paydown		10	10	10	10				0		10		0	0		03/15/2022	1
36203W	PX 0	GNMA GNMA 30YR 7.000% 06/15/24	05/01/2020	Paydown		493	493	487	490		3		3		493		0	0	14	06/15/2024	1
36203W	QV 3	GNMA GNMA 30YR 7.000% 09/15/23	06/01/2020	Paydown		12	12	12	12				0		12		0	0		09/15/2023	1
36203Y	ER 1	GNMA GNMA 30YR 7.000% 09/15/23	06/01/2020	Paydown		32	32	31	32				0		32		0	0	1	09/15/2023	1
36204A	PF 6	GNMA GNMA 30YR 7.000% 08/15/23	06/01/2020	Paydown		91	91	88	89		2		2		91		0	0	3	08/15/2023	1
36204A	PV 1	GNMA GNMA 30YR 7.000% 08/15/23	06/01/2020	Paydown		26	26	25	26				0		26		0	0	1	08/15/2023	1
36204A	UY 9	GNMA GNMA 30YR 7.000% 09/15/23	06/01/2020	Paydown		34	34	33	33		1		1		34		0	0	1	09/15/2023	1
36204C	MV 0	GNMA GNMA 30YR 7.000% 11/15/23	06/01/2020	Paydown		100	100	97	99		1		1		100		0	0	3	11/15/2023	1
36204D	LL 1	GNMA GNMA 30YR 1994 7.000% 02/15/24	06/01/2020	Paydown		11	11	10	11				0		11		0	0		02/15/2024	1
36204G	ZK 1	GNMA GNMA 30YR 7.000% 12/15/23	06/01/2020	Paydown		175	175	169	173		2		2		175		0	0	5	12/15/2023	1
36204H	6E 5	GNMA GNMA 30YR 7.000% 10/15/23	06/01/2020	Paydown		4	4	4	4				0		4		0	0		10/15/2023	1
36204L	VC 2	GNMA GNMA 30YR 7.000% 04/15/22	06/01/2020	Paydown		78	78	75	77		1		1		78		0	0	2	04/15/2022	1
36204L	X3 0	GNMA GNMA 30YR 7.000% 11/15/23	06/01/2020	Paydown		21	21	20	20				0		21		0	0	1	11/15/2023	1
36204M	MB 2	GNMA GNMA 30YR 7.000% 12/15/23	06/01/2020	Paydown		29	29	28	29				0		29		0	0	1	12/15/2023	1
36204R	N8 7	GNMA POOL # 377615 7.500% 09/15/25	06/01/2020	Paydown		57	57	56	56		1		1		57		0	0	2	09/15/2025	1
36204W	QL 4	GNMA GNMA 30YR 7.000% 01/15/24	06/01/2020	Paydown		3	3	3	3				0		3		0	0		01/15/2024	1
36205A	5H 3	GNMA GNMA 30YR 1994 7.000% 05/15/24	06/01/2020	Paydown		5	5	5	5				0		5		0	0		05/15/2024	1
36205A	NF 7	GNMA GNMA 30YR 7.000% 09/15/25	06/01/2020	Paydown		289	289	285	286		2		2		289		0	0	8	09/15/2025	1
36205B	HR 6	GNMA GNMA 30YR 7.000% 05/15/24	06/01/2020	Paydown		489	489	482	485		3		3		489		0	0	14	05/15/2024	1
36205C	6H 8	GNMA GNMA 30YR 7.000% 09/15/25	06/01/2020	Paydown		8	8	8	8				0		8		0	0		09/15/2025	1
36205F	Z7 1	GNMA GNMA 30YR 7.000% 09/15/25	06/01/2020	Paydown		423	423	418	420		3		3		423		0	0	12	09/15/2025	1
36205P	Y4 7	GNMA GNMA 30YR 7.000% 09/15/25	06/01/2020	Paydown		289	289	285	287		2		2		289		0	0	8	09/15/2025	1
36205Q	4W 6	GNMA GNMA 30YR 7.000% 07/15/25	06/01/2020	Paydown		33	33	33	33				0		33		0	0	1	07/15/2025	1
36205R	L4 7	GNMA GNMA 30YR 7.000% 09/15/25	06/01/2020	Paydown		277	277	273	275		2		2		277		0	0	8	09/15/2025	1
36205R	L6 2	GNMA GNMA 30YR 7.000% 09/15/25	06/01/2020	Paydown		29	29	28	28				0		29		0	0	1	09/15/2025	1
36205R	TF 4	GNMA GNMA 30YR 7.000% 08/15/25	06/01/2020	Paydown		68	68	67	68		1		1		68		0	0	2	08/15/2025	1
36206A	PL 1	GNMA GNMA 30YR 7.500% 11/15/25	06/01/2020	Paydown		59	59	58	59		1		1		59		0	0	2	11/15/2025	1
36206B	WG 2	GNMA GNMA 30YR 7.000% 09/15/25	06/01/2020	Paydown		63	63	62	63				0		63		0	0	2	09/15/2025	1
36206E	3P 8	GNMA GNMA 30YR 7.000% 09/15/25	06/01/2020	Paydown		29	29	29	29				0		29		0	0	1	09/15/2025	1
36206E	CP 8	GNMA GNMA 30YR 7.000% 09/15/25	06/01/2020	Paydown		53	53	52	52				0		53		0	0	2	09/15/2025	1
36206E	FZ 3	GNMA POOL # 408884 7.000% 09/15/25	06/01/2020	Paydown		442	442	437	439		4		4		442		0	0	13	09/15/2025	1
36206F	LU 4	GNMA GNMA 30YR 7.000% 09/15/25	06/01/2020	Paydown		43	43	43	43				0		43		0	0	1	09/15/2025	1
36206F	RC 8	GNMA GNMA 30YR 7.000% 08/15/25	06/01/2020	Paydown		165	165	163	164		1		1		165		0	0	5	08/15/2025	1
36206F	RJ 3	GNMA GNMA 30YR 7.000% 08/15/25	06/01/2020	Paydown		49	49	48	49				0		49		0	0	1	08/15/2025	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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
36206F	SE	3	GNMA GNMA 30YR 7.000% 09/15/25...	06/01/2020	Paydown		592	592	584	588		5		5		592			0	17	09/15/2025	1	
36206J	FS	8	GNMA GNMA 30YR 7.000% 08/15/25...	06/01/2020	Paydown		17	17	17	17				0		17			0		08/15/2025	1	
36206J	YG	3	GNMA GNMA 30YR 7.000% 08/15/25...	06/01/2020	Paydown		159	159	157	158		1		1		159			0	5	08/15/2025	1	
36206K	BY	6	GNMA GNMA 30YR 7.000% 09/15/25...	06/01/2020	Paydown		172	172	170	170		1		1		172			0	5	09/15/2025	1	
36206K	HA	2	GNMA POOL # 413425 7.000% 09/15/25...	06/01/2020	Paydown		41	41	40	41				0		41			0	1	09/15/2025	1	
36206L	BY	4	GNMA GNMA 30YR 7.000% 09/15/25...	06/01/2020	Paydown		342	342	337	339		3		3		342			0	10	09/15/2025	1	
36206L	CQ	0	GNMA GNMA 30YR 7.000% 09/15/25...	06/01/2020	Paydown		298	298	294	295		2		2		298			0	9	09/15/2025	1	
36206L	DA	4	GNMA GNMA 30YR 7.000% 09/15/25...	06/01/2020	Paydown		281	281	277	279		2		2		281			0	8	09/15/2025	1	
36206L	PU	7	GNMA GNMA 30YR 7.000% 08/15/25...	06/01/2020	Paydown		13	13	13	13				0		13			0		08/15/2025	1	
36206L	SJ	9	GNMA GNMA 30YR 7.000% 09/15/25...	06/01/2020	Paydown		50	50	49	50				0		50			0	2	09/15/2025	1	
36206M	PP	6	GNMA POOL # 415430 7.000% 08/15/25...	06/01/2020	Paydown		92	92	91	92		1		1		92			0	3	08/15/2025	1	
36206N	CA	5	GNMA GNMA 30YR 7.000% 09/15/25...	06/01/2020	Paydown		50	50	49	49				0		50			0	2	09/15/2025	1	
36206P	AF	7	GNMA GNMA 30YR 7.500% 12/15/25...	06/01/2020	Paydown		27	27	26	26				0		27			0	1	12/15/2025	1	
36206P	PG	9	GNMA GNMA 30YR 7.500% 01/15/26...	06/01/2020	Paydown		40	40	39	39		1		1		40			0	1	01/15/2026	1	
36206P	WY	2	GNMA GNMA 30YR 7.000% 09/15/25...	06/01/2020	Paydown		96	96	94	95		1		1		96			0	3	09/15/2025	1	
36206Q	K2	3	GNMA GNMA 30YR 7.500% 06/15/26...	06/01/2020	Paydown		203	203	198	200		3		3		203			0	6	06/15/2026	1	
36206S	JX	3	GNMA GNMA 30YR 7.000% 09/15/25...	06/01/2020	Paydown		9	9	9	9				0		9			0		09/15/2025	1	
36206U	NA	3	GNMA GNMA 30YR 7.500% 02/15/26...	06/01/2020	Paydown		495	495	488	491		4		4		495			0	15	02/15/2026	1	
36206U	W6	2	GNMA GNMA 30YR 7.500% 05/15/26...	06/01/2020	Paydown		39	39	38	38		1		1		39			0	1	05/15/2026	1	
36206W	Z4	0	GNMA GNMA 30YR 7.500% 06/15/26...	06/01/2020	Paydown		49	49	48	49		1		1		49			0	2	06/15/2026	1	
36207A	K3	5	GNMA GNMA 30YR 7.500% 06/15/26...	06/01/2020	Paydown		46	46	45	45		1		1		46			0	2	06/15/2026	1	
36207L	H3	5	GNMA POOL # 435050 7.000% 03/15/31...	06/01/2020	Paydown		31	31	31	31				0		31			0	1	03/15/2031	1	
36210R	G6	1	GNMA GNMA 30YR 6.000% 11/15/31...	06/01/2020	Paydown		136	136	136	136				0		136			0	3	11/15/2031	1	
36213C	J5	0	GNMA GNMA 30YR 7.000% 08/15/31...	06/01/2020	Paydown		36	36	36	36				0		36			0	1	08/15/2031	1	
36213E	W6	9	GNMA GNMA 30YR 6.500% 03/15/32...	06/01/2020	Paydown		1,962	1,962	1,990	1,980		(19)		(19)		1,962			0	53	03/15/2032	1	
36213F	H5	5	GNMA GNMA 30YR 6.000% 12/15/32...	06/01/2020	Paydown		381	381	382	382		(1)		(1)		381			0	10	12/15/2032	1	
36213F	K9	3	GNMA GNMA 30YR 6.000% 01/15/33...	06/01/2020	Paydown		5,466	5,466	5,657	5,604		(138)		(138)		5,466			0	136	01/15/2033	1	
362161	MC	2	GNMA GNMA 30YR 7.000% 05/15/23...	06/01/2020	Paydown		46	46	44	45		1		1		46			0	1	05/15/2023	1	
362200	GT	8	GNMA GNMA 30YR 9.500% 07/15/20...	06/01/2020	Paydown		8	8	8	8				0		8			0		07/15/2020	1	
36220Y	BP	3	GNMA POOL #292578X 9.500% 10/15/20...	06/01/2020	Paydown		22	22	21	22				0		22			0	1	10/15/2020	1	
36220Y	YT	4	GNMA GNMA 30YR 9.500% 09/15/20...	06/01/2020	Paydown		63	63	66	63				0		63			0	2	09/15/2020	1	
36223G	UA	5	GNMA GNMA 30YR 9.500% 07/15/21...	06/01/2020	Paydown		85	85	89	85		(1)		(1)		85			0	3	07/15/2021	1	
36223J	AH	6	GNMA GNMA 30YR 9.500% 08/15/21...	06/01/2020	Paydown		42	42	45	43				0		42			0	2	08/15/2021	1	
36223J	DR	1	GNMA GNMA 30YR 9.500% 07/15/21...	06/01/2020	Paydown		504	504	530	509		(6)		(6)		504			0	23	07/15/2021	1	
36223M	GE	0	GNMA GNMA 30YR 8.500% 09/15/21...	06/01/2020	Paydown		1,889	1,889	1,943	1,897		(9)		(9)		1,889			0	78	09/15/2021	1	
36223M	XL	5	GNMA GNMA 30YR 8.500% 12/15/21...	06/01/2020	Paydown		23	23	24	23				0		23			0	1	12/15/2021	1	
36223N	CH	5	GNMA GNMA 30YR 8.500% 11/15/21...	06/01/2020	Paydown		139	139	130	136		3		3		139			0	5	11/15/2021	1	
36223S	AD	5	GNMA GNMA 30YR 8.500% 05/15/22...	06/01/2020	Paydown		463	463	477	466		(3)		(3)		463			0	16	05/15/2022	1	
36223Y	5B	2	GNMA GNMA 30YR 8.500% 04/15/22...	06/01/2020	Paydown		596	596	613	598		(3)		(3)		596			0	21	04/15/2022	1	
36223Y	QM	5	GNMA GNMA 30YR 7.000% 08/15/23...	06/01/2020	Paydown		63	63	61	62		1		1		63			0	2	08/15/2023	1	
36224A	J2	8	GNMA GNMA 30YR 8.500% 05/15/22...	06/01/2020	Paydown		155	155	160	156		(1)		(1)		155			0	6	05/15/2022	1	
36224C	UP	0	GNMA GNMA 30YR 8.500% 05/15/22...	06/01/2020	Paydown		10	10	10	10				0		10			0		05/15/2022	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
36224D R6 4	GNMA GNMA 30YR 9.500% 04/15/22...		06/01/2020	Paydown.....		26	26	28	27				0		26		0	0	1	04/15/2022	1.....
36224H FS 0	GNMA GNMA 30YR 8.500% 05/15/22...		06/01/2020	Paydown.....		250	250	257	251		(2)		(2)		250		0	0	9	05/15/2022	1.....
36224H V6 0	GNMA GNMA 30YR 9.500% 05/15/22...		06/01/2020	Paydown.....		115	115	121	116		(1)		(1)		115		0	0	5	05/15/2022	1.....
36224L NW 3	GNMA GNMA 30YR 7.000% 08/15/23...		06/01/2020	Paydown.....		16	16	16	16				0		16		0	0		08/15/2023	1.....
36224L S3 2	GNMA GNMA 30YR 7.000% 12/15/22...		06/01/2020	Paydown.....		366	366	354	362		5		5		366		0	0	11	12/15/2022	1.....
36224M 7D 1	GNMA GNMA 30YR 7.000% 06/15/23...		06/01/2020	Paydown.....		49	49	47	48		1		1		49		0	0	1	06/15/2023	1.....
36224P 2M 9	GNMA GNMA 30YR 7.500% 08/15/25...		06/01/2020	Paydown.....		4	4	4	4				0		4		0	0		08/15/2025	1.....
36224T MU 1	GNMA GNMA 30YR 7.500% 03/15/23...		06/01/2020	Paydown.....		299	299	302	299				0		299		0	0	9	03/15/2023	1.....
36224W RM 7	GNMA GNMA 30YR 7.500% 05/15/23...		06/01/2020	Paydown.....		35	35	35	35				0		35		0	0	1	05/15/2023	1.....
36224X PY 1	GNMA GNMA 30YR 7.000% 02/15/23...		06/01/2020	Paydown.....		7	7	7	7				0		7		0	0		02/15/2023	1.....
36224Y YS 2	GNMA GNMA 30YR 7.500% 03/15/23...		06/01/2020	Paydown.....		44	44	44	44				0		44		0	0	1	03/15/2023	1.....
36225A GM 6	GNMA GNMA 30YR 7.000% 07/15/25...		06/01/2020	Paydown.....		151	151	149	150		1		1		151		0	0	4	07/15/2025	1.....
36225B ND 6	GNMA POOL # 781288 6.500% 05/15/31		06/01/2020	Paydown.....		43,996	43,996	44,745	44,505		(510)		(510)		43,996		0	0	1,226	05/15/2031	1.....
36225C C9 5	GNMA2 G2 1/1 1Y CMT ARM 3.250% 07/20/2		06/01/2020	Paydown.....		924	924	938	924				0		924		0	0	13	06/01/2027	1.....
	GNMA2 G2 1/1 1Y CMT ARM 3.250% 08/20/2		06/01/2020	Paydown.....		184	184	187	184				0		184		0	0	2	07/01/2027	1.....
36241K LQ 9	GNMA POOL # 782135 5.500% 01/15/37		06/01/2020	Paydown.....		16,611	16,611	16,731	16,709		(98)		(98)		16,611		0	0	394	01/15/2037	1.....
36292C BU 7	GNMA GNMA 30YR 6.000% 07/15/35...		06/01/2020	Paydown.....		11,969	11,969	11,907	11,913		56		56		11,969		0	0	302	07/15/2035	1.....
36292L EX 8	GNMA GNMA 30YR 6.000% 06/15/36...		06/01/2020	Paydown.....		6,794	6,794	6,901	6,884		(90)		(90)		6,794		0	0	170	06/15/2036	1.....
36296D YU 6	GNMA GNMA 30YR 5.500% 05/15/38...		06/01/2020	Paydown.....		13,347	13,347	13,493	13,471		(124)		(124)		13,347		0	0	305	05/15/2038	1.....
38373Q MZ 1	GNMA GNMA_03-37 5.500% 05/20/33...		06/01/2020	Paydown.....		203,906	203,906	199,350	201,779		2,127		2,127		203,906		0	0	4,982	05/20/2033	1.....
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-7		06/01/2020	Paydown.....		421,391	421,391	389,648	411,824		9,567		9,567		421,391		0	0	9,877	09/20/2033	1.....
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-8		06/01/2020	Paydown.....		74,254	74,254	70,765	73,061		1,193		1,193		74,254		0	0	1,758	10/20/2033	1.....
38374F X5 8	GNMA GNMA_04-21 5.000% 04/16/34...		06/01/2020	Paydown.....		325,732	325,732	306,290	316,407		9,325		9,325		325,732		0	0	7,055	04/16/2034	1.....
38374H PY 0	GNMA GNMA_04-54 5.500% 07/20/34...		06/01/2020	Paydown.....		524,320	524,320	513,055	519,158		5,162		5,162		524,320		0	0	12,212	07/20/2034	1.....
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A GNMA_05-9		06/01/2020	Paydown.....		241,412	241,412	214,348	232,044		9,368		9,368		241,412		0	0	5,607	12/20/2035	1.....
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A GNMA_07-2		06/01/2020	Paydown.....		598,147	598,147	597,165	597,165		981		981		598,147		0	0	13,936	04/20/2037	1.....
83162C UA 9	SMALL BUSINESS ADMINISTRATION SBA_11-20E		05/01/2020	Paydown.....		457,672	457,672	457,672	456,558		1,114		1,114		457,672		0	0	8,673	05/01/2031	1.....
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 VENDE_97-		06/01/2020	Paydown.....		101,522	101,522	99,802	100,946		576		576		101,522		0	0	3,074	02/15/2027	1.....
912828 2Q 2	UNITED STATES TREASURY SENIOR GOVT BND		06/05/2020	CITIGROUP GLOBAL MKT INC.....		50,128,739	50,000,000	49,841,964	49,903,544		67,448		67,448		49,970,992		157,747	157,747	609,890	08/15/2020	1.....
912828 4J 6	UNITED STATES TREASURY SENIOR GOVT BND		04/30/2020	Maturity.....		13,000,000	13,000,000	12,994,948	12,998,440		1,560		1,560		13,000,000		0	0	154,375	04/30/2020	1.....
31399B 8H 5	GOVERNMENT NATIONAL MORTGAGE A CMBS_2023		05/01/2020	Paydown.....		291	586	589	583		(292)		(292)		291		0	0	18	02/01/2023	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
0599999	Total - Bonds - U.S. Government					66,672,726	66,544,282	66,270,138	66,411,516	0	103,451	0	103,451	0	66,514,979	0	157,747	157,747	845,329	XXX	XXX
Bonds - All Other Government																					
218493	AB 0 CORDELIO AMALCO GP I SENIOR CORP BND 4		06/30/2020	Redemption	100.0000	711,633	711,633	729,743	747,441				0	(17,698)	711,633	(18,110)		(18,110)	14,542	06/30/2034	2FE
00787C	AC 6 AEROPUERTO INTERNACIONAL DE TO SECURED C	D	05/18/2020	Redemption	100.0000	35,365	35,365	34,456	34,483		883		883		35,365			0	1,061	05/18/2048	2FE
035198	AD 2 ANGOLA REPUBLIC OF CORP BND 144A MTN	D	06/23/2020	BARCLAYS CAPITAL		1,008,000	1,260,000	497,687	1,260,000			762,313	(762,313)		497,687		510,313	510,313	58,520	11/26/2029	4FE
03846J	W3 0 EGYPT (ARAB REPUBLIC OF) SENIORCORPBND14	D	05/06/2020	DIRECT		1,570,400	1,600,000	1,600,000	1,600,000				0		1,600,000		(29,600)	(29,600)	63,702	02/21/2023	4FE
03846J	W7 1 EGYPT (ARAB REPUBLIC OF) SENIOR CORP BND	D	05/06/2020	Various		4,008,765	4,250,000	4,250,000	4,250,000				0		4,250,000		(241,235)	(241,235)	205,153	03/01/2029	4FE
03846J	X6 2 EGYPT (ARAB REPUBLIC OF) SENIOR CORP BND	D	06/23/2020	MORGAN STANLEY & CO. INC		499,375	500,000	500,000					0		500,000		(625)	(625)	3,205	05/29/2050	4FE
195325	DP 7 COLOMBIA REPUBLIC OF SENIOR CORP BND 4	D	04/03/2020	JEFFRIES & CO. INC		2,000,000	2,000,000	1,825,000			619		619		1,825,619		174,381	174,381	5,500	03/15/2029	2FE
23330J	AB 7 DP WORLD PLC SENIORCORPBND144A 5.625%	D	05/18/2020	MORGAN STANLEY & CO. INC		900,900	900,000	1,048,500			(776)		(776)		1,047,724		(146,824)	(146,824)	33,047	09/25/2048	2FE
25714P	AK 4 DOMINICAN REPUBLIC GOVERNMENT GOVT BND	D	05/06/2020	Various		2,800,000	2,800,000	2,889,317	2,817,015		(17,015)		(17,015)		2,800,000			0	105,000	05/06/2021	3FE
29246Q	AD 7 EMPRESA DE TRANSPORTE DE PASAJ SENIOR CO	D	05/05/2020	MORGAN STANLEY & CO. INC		763,125	750,000	748,193					0		748,193		14,933	14,933		05/07/2030	1FE
302154	AW 9 EXPORT-IMPORT BANK OF KOREA SENIOR CORP	D	06/29/2020	Maturity		8,000,000	8,000,000	8,206,564	8,027,532		(27,532)		(27,532)		8,000,000			0	205,000	06/29/2020	1FE
362420	AD 3 GABONESE REPUBLIC SENIOR CORP BND 144A	D	05/06/2020	MARKETAXESS CORPORATI		380,436	490,000	490,000					0		490,000		(109,564)	(109,564)	8,296	02/06/2031	5FE
401494	AR 0 GUATEMALA REPUBLIC OF SENIOR CORP BND 14	D	05/13/2020	Various		449,300	400,000	399,968			15		15		399,983		49,317	49,317	11,161	06/01/2050	3FE
45434L	2A 1 INDIAN RAILWY FINANCE CORP SENIOR CORP B	D	04/17/2020	WELLS FARGO SECURITIES		2,193,643	2,317,000	2,317,000					0		2,317,000		(123,357)	(123,357)	14,219	02/13/2030	2FE
45434L	2B 9 INDIAN RAILWY FINANCE CORP SENIOR CORP B	D	04/17/2020	JEFFRIES & CO. INC		431,260	500,000	385,000			114		114		385,114		46,146	46,146	3,731	02/13/2050	2FE
491798	AJ 3 KENYA (REPUBLIC OF) SENIOR CORP BND 144A	D	04/07/2020	Standard Bank		2,895,000	3,000,000	3,000,000	3,000,000				0		3,000,000		(105,000)	(105,000)	79,917	05/22/2027	4FE
543064	AA 7 LONGITUDINAL 2 PAMPI SECURED CORP BND	D	04/30/2020	Redemption	100.0000	512,846	512,846	512,846	512,846				0		512,846			0	13,466	10/31/2033	2PL
59284M	AB 0 MEXICO CITY AIRPORT TRUST SECURED CORP B	D	06/29/2020	JEFFRIES & CO. INC		176,000	200,000	197,262	197,375		22		22		197,396		(21,396)	(21,396)	7,364	10/31/2046	2FE
69370T	AA 1 PELABUHAN INDONESIA III (PERSE PELABUHAN	D	04/14/2020	Australia and New Zealand Grp		3,232,000	3,200,000	3,181,248	3,189,956		546		546		3,190,502		41,498	41,498	84,500	10/01/2024	2FE
71654Q	CC 4 PETROLEOS MEXICANOS SENIOR CORP BOND 6	D	06/09/2020	BNP PARIBAS		1,636,000	2,000,000	1,850,000	1,851,281		751		751		1,852,031		(216,031)	(216,031)	97,500	09/21/2047	3FE
71654Q	CT 7 PETROLEOS MEXICANOS SENIOR CORP BND 144A	D	06/09/2020	JEFFRIES & CO. INC		2,767,500	3,000,000	2,998,170	2,998,170				0		2,998,170		(230,670)	(230,670)	147,060	01/23/2030	3FE

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SCHEDULE D - PART 4

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

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
71654Q CW 0	PETROLEOS MEXICANOS SENIOR CORP BND 144A	D	04/20/2020	JEFFRIES & CO. INC.....		1,377,500	2,000,000	1,997,980	1,997,980				0		1,997,980		(620,480)	(620,480)	89,289	01/23/2050	2FE.....
73928Q AB 4	POWER FINANCE CORPORATION LTD SENIOR COR	D	06/30/2020	Various.....		1,419,541	1,500,000	1,485,585			507		507		1,486,092		(66,551)	(66,551)	26,069	04/23/2030	2FE.....
74445P AB 8	INDONESIA ASAHAN ALUMINIUM PER SENIOR CO	D	05/15/2020	Call 104.5000.....		2,612,500	2,500,000	2,469,075	2,475,290		2,123		2,123		2,477,413		22,587	22,587	183,875	11/15/2023	2FE.....
74727P BD 2	QATAR STATE OF SENIOR CORP BND 144A 3.	D	04/08/2020	BNP PARIBAS.....		1,521,750	1,500,000	1,497,150					0		1,497,150		24,600	24,600		04/16/2030	1FE.....
74727P BE 0	QATAR STATE OF SENIOR CORP BND 144A 4.	D	04/08/2020	BANC OF AMERICA SECURITIES LLC		771,000	750,000	750,000					0		750,000		21,000	21,000		04/16/2050	1FE.....
78520L AA 8	SABIC CAPITAL II BV SENIOR CORP BND 144A	D	05/20/2020	Various.....		3,482,500	3,400,000	3,592,000	3,589,190		(16,038)		(16,038)		3,573,152		(90,652)	(90,652)	76,244	10/10/2023	1FE.....
80413T AC 3	SAUDI ARABIA SENIOR CORP BND 144A 4.50	D	05/13/2020	HSBC SECURITIES INC.....		4,265,000	4,000,000	4,460,000	4,459,292		(3,567)		(3,567)		4,455,725		(190,725)	(190,725)	99,500	10/26/2046	1FE.....
80414L 2E 4	SAUDI ARABIAN OIL CO SENIOR CORP BND 144	D	05/20/2020	HSBC SECURITIES INC.....		1,925,000	1,750,000	1,735,318	1,735,653		187		187		1,735,841		189,159	189,159	44,625	04/16/2039	1FE.....
80414L 2F 1	SAUDI ARABIAN OIL CO SENIOR CORP BND 144	D	05/14/2020	Various.....		4,259,375	4,000,000	3,969,275	3,969,632		190		190		3,969,822		289,553	289,553	102,144	04/16/2049	1FE.....
903724 AN 2	UKRAINE REPUBLIC OF GOVERNMENT SENIOR CO	D	05/01/2020	Various.....		4,832,500	5,000,000	5,025,645	5,019,771		(3,866)		(3,866)		5,015,905		(183,405)	(183,405)	262,639	09/01/2021	4FE.....
000000 00 0	DP WORLD PLC SENIORCORPBND144A 2.375%	B	05/29/2020	MORGAN STANLEY & CO. INC.....		4,182,436	4,449,400	4,637,167	4,455,063		2,091		2,091	188,323	4,416,767	(228,710)	(234,331)	(463,041)	72,470	09/25/2026	2FE.....
000000 00 0	EGYPT (ARAB REPUBLIC OF) SENIOR CORP BND	D	04/07/2020	UBS WARBURG LLC.....		2,922,400	3,000,000	3,111,000	3,094,576		(11,840)		(11,840)		3,082,736		(160,336)	(160,336)	127,094	01/31/2022	4FE.....
X5424X BD 9	RUSSIAN FEDERATION SENIOR CORP BND 4.7	D	04/23/2020	J.P. MORGAN SECURITIES INC.....		4,185,928	3,800,000	4,231,780	218,586		(12,384)		(12,384)		4,218,802		(32,874)	(32,874)	75,208	05/27/2026	2FE.....
1099999	Total - Bonds - All Other Government.....					74,728,978	76,076,244	76,622,929	61,501,132	0	(84,970)	762,313	(847,283)	170,625	76,036,648	(246,820)	(1,420,169)	(1,666,989)	2,321,101	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
686053 CK 3	OREGON SCH BRDS ASSN OR SCH BD PENSION		06/30/2020	Maturity.....		19,400,000	19,400,000	6,847,618	18,824,359		575,641		575,641		19,400,000		0	0	0	06/30/2020	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					19,400,000	19,400,000	6,847,618	18,824,359	0	575,641	0	575,641	0	19,400,000	0	0	0	0	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
20775B PH 3	CONNECTICUT ST HSG FIN AUTH CONN ST HSG		05/15/2020	Call 100.0000.....		30,000	30,000	30,000	30,000				0		30,000		0	0	941	11/15/2039	1FE.....
302987 AE 2	FHLMC_20-SB70 SENIOR CMBS 2.450% 10/2		06/01/2020	Paydown.....		2,593	2,593	2,605			(12)		(12)		2,593		0	0	21	10/25/2039	1.....
30711X AF 1	CAS_14-C02 CAS_14-C02 2.785% 05/25/24		06/25/2020	Paydown.....		366,411	366,411	341,869	287,436		11,741		11,741		366,411		0	0	5,693	05/25/2024	1.....
30711X AK 0	CAS_14-C02 CAS_14-C03 3.168% 07/25/24		06/25/2020	Paydown.....		353,384	353,384	334,894	345,165		8,219		8,219		353,384		0	0	6,583	07/25/2024	1.....
30711X D2 7	FANNIEMAEFNMA_18-C02 RMBS 2-EA2 1.085%		06/25/2020	Paydown.....		735,060	735,060	734,256	734,331		730		730		735,060		0	0	6,951	08/25/2030	1.....
31283H 2Q 7	FHLMC FGOLD 30YR GIANT 6.500% 12/01/31		06/01/2020	Paydown.....		214	214	214	214				0		214		0	0	6	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		06/01/2020	Paydown.....		4,282	4,282	4,278	4,276		5		5		4,282			0	123	04/01/2032	1.....
31283H 2T 1	FHLMC POOL # G01686 7.500% 08/01/31		06/01/2020	Paydown.....		1,093	1,093	1,100	1,097		(4)		(4)		1,093			0	35	08/01/2031	1.....
31283H FP 5	FHLMC FGOLD 30YR GIANT 7.500% 10/01/29		06/01/2020	Paydown.....		338	338	356	349		(12)		(12)		338			0	11	10/01/2029	1.....
31283H GE 9	FHLMC FGOLD 30YR GIANT 7.500% 12/01/29		06/01/2020	Paydown.....		192	192	202	198		(7)		(7)		192			0	6	12/01/2029	1.....
31283H VE 2	FHLMC POOL # G01513 6.000% 03/01/33		06/01/2020	Paydown.....		2,146	2,146	2,153	2,150		(4)		(4)		2,146			0	52	03/01/2033	1.....
31283H VL 6	FHLMC POOL # G01519 6.000% 02/01/33		06/01/2020	Paydown.....		353	353	353	353				0		353			0	9	02/01/2033	1.....
31287T AQ 8	FHLMC FGOLD 30YR 7.000% 05/01/32..		06/01/2020	Paydown.....		484	484	510	503		(19)		(19)		484			0	14	05/01/2032	1.....
31287U DB 5	FHLMC FGOLD 30YR 7.500% 06/01/32..		06/01/2020	Paydown.....		61	61	64	63		(2)		(2)		61			0	2	06/01/2032	1.....
31287U DP 4	FHLMC FGOLD 30YR 6.500% 06/01/32..		06/01/2020	Paydown.....		21,592	21,592	21,537	21,537		55		55		21,592			0	532	06/01/2032	1.....
31288D K5 7	FHLMC FGOLD 30YR 5.000% 12/01/32..		06/01/2020	Paydown.....		3,527	3,527	3,451	3,470		57		57		3,527			0	73	12/01/2032	1.....
3128F2 WL 5	FHLMC FGOLD 30YR 7.500% 09/01/25..		06/01/2020	Paydown.....		78	78	79	78		(1)		(1)		78			0	2	09/01/2025	1.....
3128FK SC 0	FHLMC FGOLD 30YR 7.500% 01/01/27..		06/01/2020	Paydown.....		81	81	81	81				0		81			0	3	01/01/2027	1.....
3128FX YS 0	FHLMC FGOLD 30YR 7.000% 03/01/28..		06/01/2020	Paydown.....		35	35	36	35				0		35			0	1	03/01/2028	1.....
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		06/01/2020	Paydown.....		4,795	4,795	4,820	4,795				0		4,795			0	83	04/01/2033	1.....
3128KD 4N 2	FHLMC POOL # A51729 6.500% 08/01/36		06/01/2020	Paydown.....		4,934	4,934	5,032	5,018		(85)		(85)		4,934			0	134	08/01/2036	1.....
3128KD YD 1	FHLMC POOL # A51608 6.500% 08/01/36		06/01/2020	Paydown.....		160,122	160,122	163,299	162,907		(2,785)		(2,785)		160,122			0	4,335	08/01/2036	1.....
3128KE PJ 6	FHLMC FGOLD 30YR 6.500% 09/01/36..		06/01/2020	Paydown.....		810	810	822	820		(10)		(10)		810			0	22	09/01/2036	1.....
3128LB 2V 9	FHLMC FGOLD 30YR 6.000% 06/01/38..		06/01/2020	Paydown.....		831	831	868	865		(34)		(34)		831			0	21	06/01/2038	1.....
3128M1 AB 5	FHLMC FGOLD 15YR GIANT 5.000% 08/01/20		06/01/2020	Paydown.....		37,780	37,780	36,816	37,522		259		259		37,780			0	771	08/01/2020	1.....
3128M4 CP 6	FHLMC FGOLD 30YR GIANT 5.500% 12/01/36		06/01/2020	Paydown.....		14,055	14,055	13,797	13,822		233		233		14,055			0	332	12/01/2036	1.....
3128M5 AJ 9	FHLMC POOL # G03309 5.500% 09/01/37		06/01/2020	Paydown.....		2,302	2,302	2,333	2,328		(26)		(26)		2,302			0	45	09/01/2037	1.....
3128M5 RY 8	FHLMC FGOLD 30YR GIANT 5.500% 01/01/38		06/01/2020	Paydown.....		35,359	35,359	35,748	35,693		(334)		(334)		35,359			0	806	01/01/2038	1.....
3128M6 LW 6	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38		06/01/2020	Paydown.....		44,070	44,070	42,824	42,955		1,116		1,116		44,070			0	1,019	08/01/2038	1.....
3128M6 QA 9	FHLMC FGOLD 30YR GIANT 6.000% 06/01/38		06/01/2020	Paydown.....		5,696	5,696	5,706	5,703		(8)		(8)		5,696			0	142	06/01/2038	1.....
3128M6 QF 8	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38		06/01/2020	Paydown.....		75,741	75,741	74,191	74,341		1,400		1,400		75,741			0	1,491	08/01/2038	1.....
3128M7 QY 5	FHLMC FGOLD 30YR GIANT 5.000% 06/01/39		06/01/2020	Paydown.....		8,052	8,052	8,149	8,135		(84)		(84)		8,052			0	163	06/01/2039	1.....

SCHEDULE D - PART 4

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

QE057

1	2	3	4	5	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		06/01/2020	Paydown.....		88,265	88,265	91,947	91,611		(3,347)		(3,347)		88,265			0	1,470	10/01/2040	1.....
3128M9 SH 6	FHLMC FGOLD 30YR GIANT 4.000% 06/01/43		06/01/2020	Paydown.....		153,876	153,876	161,473	160,883		(7,008)		(7,008)		153,876			0	2,370	06/01/2043	1.....
3128M9 U2 6	FHLMC POOL # G07501 4.000% 10/01/43		06/01/2020	Paydown.....		52,641	52,641	56,322	56,107		(3,465)		(3,465)		52,641			0	937	10/01/2043	1.....
3128MJ Z2 2	FHLMC POOL#G08791 3.000% 12/01/47		06/01/2020	Paydown.....		8,036,705	8,036,705	7,971,407	7,972,259		64,447		64,447		8,036,705			0	102,463	12/01/2047	1.....
3128MJ 3K 4	FHLMC POOL#G08801 4.000% 02/01/48		06/01/2020	Paydown.....		323,893	323,893	332,281	332,088		(8,195)		(8,195)		323,893			0	5,567	02/01/2048	1.....
3128MJ 4H 0	FHLMC POOL#G08823 3.500% 07/01/48		06/01/2020	Paydown.....		6,192,828	6,192,828	6,270,239	6,268,309		(75,481)		(75,481)		6,192,828			0	91,089	07/01/2048	1.....
3128MJ 4W 7	FHLMC POOL#G08836 4.000% 09/01/48		06/01/2020	Paydown.....		1,100,578	1,100,578	1,122,160	1,121,860		(21,282)		(21,282)		1,100,578			0	18,534	09/01/2048	1.....
3128MJ 5C 0	FHLMC POOL#G08842 4.000% 10/01/48		06/01/2020	Paydown.....		6,146,486	6,146,486	6,317,435	6,312,481		(165,995)		(165,995)		6,146,486			0	103,336	10/01/2048	1.....
3128MJ 5H 9	FHLMC POOL#G08847 4.000% 11/01/48		06/01/2020	Paydown.....		6,211,677	6,211,677	6,382,740	6,377,757		(166,080)		(166,080)		6,211,677			0	104,375	11/01/2048	1.....
3128MJ 6H 8	FHLMC POOL#G08871 3.500% 04/01/49		06/01/2020	Paydown.....		1,848,662	1,848,662	1,870,399	1,869,762		(21,100)		(21,100)		1,848,662			0	26,812	04/01/2049	1.....
3128MJ 6J 4	FHLMC POOL#G08872 4.000% 04/01/49		06/01/2020	Paydown.....		842,951	842,951	866,856	866,109		(23,158)		(23,158)		842,951			0	14,104	04/01/2049	1.....
3128MJ CS 7	FHLMC FGOLD 30YR GIANT 5.500% 09/01/35		06/01/2020	Paydown.....		60,359	60,359	60,746	60,654		(295)		(295)		60,359			0	1,396	09/01/2035	1.....
3128MJ TK 6	FHLMC FGOLD 30YR GIANT 3.000% 10/01/43		06/01/2020	Paydown.....		327,971	327,971	333,198	332,786		(4,815)		(4,815)		327,971			0	4,054	10/01/2043	1.....
3128MJ ZN 3	FHLMC POOL # G08748 3.500% 02/01/47		06/01/2020	Paydown.....		125,049	125,049	127,266	127,195		(2,146)		(2,146)		125,049			0	1,852	02/01/2047	1.....
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR FH 3/1 12		06/01/2020	Paydown.....		4,788	4,788	4,806	4,788				0		4,788			0	76	03/01/2035	1.....
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 1Y		06/01/2020	Paydown.....		4,903	4,903	4,933	4,903				0		4,903			0	91	10/01/2036	1.....
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		06/01/2020	Paydown.....		631	631	635	631				0		631			0	13	07/01/2037	1.....
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		06/01/2020	Paydown.....		1,067	1,067	1,068	1,067				0		1,067			0	18	02/01/2037	1.....
312903 L5 4	FHLMC FHLMC_159 4.500% 09/15/21...		05/15/2020	Paydown.....		17	17	13	17				0		17			0		09/15/2021	1.....
312912 AP 3	FHLMC FHLMC_1367 6.500% 09/15/22...		06/01/2020	Paydown.....		2,772	2,772	2,548	2,734		37		37		2,772			0	73	09/15/2022	1.....
312914 VY 7	FHLMC FHLMC_1474 7.000% 02/15/23...		06/01/2020	Paydown.....		3,468	3,468	3,294	3,431		36		36		3,468			0	101	02/15/2023	1.....
31292G 5P 7	FHLMC FGOLD 30YR 7.500% 07/01/29...		06/01/2020	Paydown.....		79	79	83	82		(2)		(2)		79			0	2	07/01/2029	1.....
31292G 5R 3	FHLMC FGOLD 30YR 7.500% 08/01/29...		06/01/2020	Paydown.....		1,375	1,375	1,450	1,422		(46)		(46)		1,375			0	45	08/01/2029	1.....
31292G 5W 2	FHLMC FGOLD 30YR 7.500% 09/01/29...		06/01/2020	Paydown.....		93	93	98	96		(3)		(3)		93			0	3	09/01/2029	1.....
31292G 6L 5	FHLMC FGOLD 30YR 7.500% 10/01/29...		06/01/2020	Paydown.....		982	982	1,035	1,016		(33)		(33)		982			0	32	10/01/2029	1.....
31292G 6W 1	FHLMC FGOLD 30YR 7.500% 09/01/29...		06/01/2020	Paydown.....		6	6	7	7				0		6			0		09/01/2029	1.....
31292G 7H 3	FHLMC POOL # C00896 7.500% 12/01/29		06/01/2020	Paydown.....		81	81	85	84		(3)		(3)		81			0	3	12/01/2029	1.....
31292G QB 5	FHLMC FGOLD 30YR 7.500% 03/01/26...		06/01/2020	Paydown.....		164	164	166	165		(1)		(1)		164			0	5	03/01/2026	1.....
31292G TF 3	FHLMC FGOLD 30YR 7.500% 09/01/27...		06/01/2020	Paydown.....		132	132	132	132				0		132			0	4	09/01/2027	1.....
31292H 4K 7	FHLMC FGOLD 30YR 6.000% 12/01/33...		06/01/2020	Paydown.....		9,396	9,396	9,467	9,445		(49)		(49)		9,396			0	242	12/01/2033	1.....

SCHEDULE D - PART 4

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

QE058

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31292H JU 9	FHLMC FGOLD 30YR 7.000% 05/01/31..		06/01/2020	Paydown.....		1,328	1,328	1,401	1,378		(50)		(50)		1,328			.0	.32	05/01/2031	1.....
31292H QR 8	FHLMC FGOLD 30YR 6.500% 06/01/32..		06/01/2020	Paydown.....		1,276	1,276	1,274	1,274		2		2		1,276			.0	.33	06/01/2032	1.....
31292H QZ 0	FHLMC FGOLD 30YR 7.500% 05/01/32..		06/01/2020	Paydown.....		1,455	1,455	1,524	1,504		(49)		(49)		1,455			.0	.45	05/01/2032	1.....
31292H ZL 1	FHLMC FGOLD 30YR 4.500% 10/01/33..		06/01/2020	Paydown.....		.216	.216	.205	.207		9		9		.216			.0	.4	10/01/2033	1.....
31292S CF 5	FHLMC POOL # C09070 4.000% 12/01/44		06/01/2020	Paydown.....		23,340	23,340	24,806	24,746		(1,405)		(1,405)		23,340			.0	.394	12/01/2044	1.....
31293V EZ 1	FHLMC FGOLD 30YR 7.500% 08/01/29..		06/01/2020	Paydown.....		.62	.62	.66	.64		(2)		(2)		.62			.0	.2	08/01/2029	1.....
31293Y GV 2	FHLMC FGOLD 30YR 7.500% 11/01/29..		06/01/2020	Paydown.....		.87	.87	.92	.90		(3)		(3)		.87			.0	.3	11/01/2029	1.....
31293Y KK 1	FHLMC FGOLD 30YR 7.500% 11/01/29..		06/01/2020	Paydown.....		.3	.3	.3	.3				.0		.3			.0		11/01/2029	1.....
31293Y Q8 2	FHLMC FGOLD 30YR 7.500% 12/01/29..		06/01/2020	Paydown.....		.107	.107	.113	.111		(3)		(3)		.107			.0	.3	12/01/2029	1.....
31296T NR 1	FHLMC FGOLD 30YR 6.000% 02/01/34..		06/01/2020	Paydown.....		.904	.904	.927	.921		(16)		(16)		.904			.0	.23	02/01/2034	1.....
31296T UP 7	FHLMC FGOLD 30YR 4.500% 02/01/34..		06/01/2020	Paydown.....		.474	.474	.450	.455		19		19		.474			.0	.9	02/01/2034	1.....
31296W EY 9	FHLMC FGOLD 30YR 4.500% 03/01/34..		06/01/2020	Paydown.....		4,022	4,022	3,815	3,857		165		165		4,022			.0	.74	03/01/2034	1.....
31296W RW 9	FHLMC FGOLD 30YR 5.000% 04/01/34..		06/01/2020	Paydown.....		.326	.326	.320	.321		5		5		.326			.0	.7	04/01/2034	1.....
31298N PJ 8	FHLMC FGOLD 30YR 6.500% 06/01/31..		06/01/2020	Paydown.....		.94	.94	.95	.95		(1)		(1)		.94			.0	.3	06/01/2031	1.....
3131WQ NR 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		06/01/2020	Paydown.....		485,627	485,627	496,711	496,621		(10,994)		(10,994)		485,627			.0	8,040	09/01/2040	1.....
3131WQ NU 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		06/01/2020	Paydown.....		752,574	752,574	769,989	769,774		(17,200)		(17,200)		752,574			.0	12,525	09/01/2040	1.....
3131WQ PX 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		06/01/2020	Paydown.....		1,146,548	1,146,548	1,172,068	1,171,864		(25,316)		(25,316)		1,146,548			.0	18,694	09/01/2040	1.....
3131WQ QQ 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		06/01/2020	Paydown.....		967,852	967,852	989,292	989,120		(21,268)		(21,268)		967,852			.0	14,245	09/01/2040	1.....
3131WR AS 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ09		06/01/2020	Paydown.....		419,590	419,590	440,357	440,197		(20,607)		(20,607)		419,590			.0	7,131	12/01/2040	1.....
3131WR FX 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		06/01/2020	Paydown.....		1,435,299	1,435,299	1,417,965	1,418,102		17,196		17,196		1,435,299			.0	24,218	01/01/2041	1.....
3131WR GC 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		06/01/2020	Paydown.....		273,891	273,891	279,019	278,978		(5,087)		(5,087)		273,891			.0	4,939	01/01/2041	1.....
3131X5 YM 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZK25		06/01/2020	Paydown.....		252,715	252,715	256,869	256,689		(3,974)		(3,974)		252,715			.0	3,721	09/01/2025	1.....
3131XP QJ 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL76		06/01/2020	Paydown.....		221,686	221,686	233,555	233,477		(11,791)		(11,791)		221,686			.0	3,681	01/01/2044	1.....
3131XR NV 2	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL94		06/01/2020	Paydown.....		102,851	102,851	105,024	105,007		(2,156)		(2,156)		102,851			.0	1,196	04/01/2045	1.....
3131XT 6S 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		06/01/2020	Paydown.....		333,336	333,336	349,190	349,097		(15,761)		(15,761)		333,336			.0	5,101	03/01/2046	1.....
3131XT 7C 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		06/01/2020	Paydown.....		830,471	830,471	869,257	869,029		(38,558)		(38,558)		830,471			.0	12,353	03/01/2046	1.....
3131XX QU 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM40		06/01/2020	Paydown.....		2,072,957	2,072,957	2,143,606	2,142,969		(70,012)		(70,012)		2,072,957			.0	29,682	09/01/2047	1.....
3131XY GY 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM47		06/01/2020	Paydown.....		3,012,547	3,012,547	3,099,625	3,098,811		(86,264)		(86,264)		3,012,547			.0	46,389	11/01/2047	1.....

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 B3 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12		06/01/2020	Paydown.....		26,469	26,469	27,102	26,859		(390)		(390)		26,469			0	299	11/01/2045	1.....
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12		06/01/2020	Paydown.....		407,431	407,431	418,874	414,109		(6,677)		(6,677)		407,431			0	4,657	11/01/2045	1.....
31329J FD 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA10		06/01/2020	Paydown.....		1,254,500	1,254,500	1,282,565	1,282,218		(27,718)		(27,718)		1,254,500			0	21,752	09/01/2040	1.....
31329J HT 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA11		06/01/2020	Paydown.....		475,627	475,627	488,014	487,877		(12,250)		(12,250)		475,627			0	7,740	03/01/2042	1.....
31329K NJ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA21		06/01/2020	Paydown.....		388,454	388,454	396,734	396,576		(8,122)		(8,122)		388,454			0	7,515	01/01/2031	1.....
31329N CC 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA45		06/01/2020	Paydown.....		2,030,594	2,030,594	2,094,270	2,093,659		(63,065)		(63,065)		2,030,594			0	31,451	09/01/2045	1.....
3132A5 HQ 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS47		06/01/2020	Paydown.....		4,260,744	4,260,744	4,388,583	4,387,274		(126,530)		(126,530)		4,260,744			0	64,263	10/01/2047	1.....
3132A9 Q7 5	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS85		06/01/2020	Paydown.....		165,196	165,196	170,467	170,365		(5,169)		(5,169)		165,196			0	2,082	08/01/2030	1.....
3132AA NA 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS93		06/01/2020	Paydown.....		559,756	559,756	579,529	579,397		(19,641)		(19,641)		559,756			0	8,334	01/01/2044	1.....
3132AA R7 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS95		06/01/2020	Paydown.....		723,722	723,722	751,155	750,894		(27,172)		(27,172)		723,722			0	11,197	01/01/2045	1.....
3132AA RQ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS94		06/01/2020	Paydown.....		276,286	276,286	281,079	281,048		(4,761)		(4,761)		276,286			0	4,134	10/01/2045	1.....
3132AC EP 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT01		06/01/2020	Paydown.....		3,226,417	3,226,417	3,342,044	3,341,010		(114,593)		(114,593)		3,226,417			0	48,915	09/01/2047	1.....
3132L7 FD 6	FHLMC POOL#V81964 3.000% 11/01/45		06/01/2020	Paydown.....		295,776	295,776	292,264	292,354		3,422		3,422		295,776			0	3,757	11/01/2045	1.....
3132L8 JZ 1	FHLMC POOL # V82980 3.500% 02/01/47		06/01/2020	Paydown.....		3,626,135	3,626,135	3,742,251	3,742,335		(116,200)		(116,200)		3,626,135			0	56,103	02/01/2047	1.....
3132L9 UE 3	FHLMC POOL#V84181 4.000% 05/01/48		06/01/2020	Paydown.....		662,065	662,065	674,375	674,097		(12,033)		(12,033)		662,065			0	11,101	05/01/2048	1.....
3132QP MF 8	FHLMC FHLMC GOLD 30YR 3.500% 05/01/45		06/01/2020	Paydown.....		45,086	45,086	47,213	47,082		(1,996)		(1,996)		45,086			0	658	05/01/2045	1.....
3132QT HS 8	FHLMC FGOLD 30YR 3.500% 10/01/45		06/01/2020	Paydown.....		107,489	107,489	112,040	111,863		(4,374)		(4,374)		107,489			0	1,594	10/01/2045	1.....
3132QW TZ 2	FHLMC FHLMC GOLD 30YR 3.500% 03/01/46		06/01/2020	Paydown.....		183,598	183,598	192,204	191,764		(8,166)		(8,166)		183,598			0	3,159	03/01/2046	1.....
3132WE FZ 0	FHLMC POOL # Q41083 3.000% 06/01/46		06/01/2020	Paydown.....		42,495	42,495	42,867	42,847		(353)		(353)		42,495			0	514	06/01/2046	1.....
3132WM 7G 3	FHLMC POOL # Q48094 4.000% 05/01/47		06/01/2020	Paydown.....		3,118,892	3,118,892	3,228,175	3,226,197		(107,305)		(107,305)		3,118,892			0	54,492	05/01/2047	1.....
3132XC SA 4	FHLMC POOL#G67713 4.000% 06/01/48		06/01/2020	Paydown.....		663,529	663,529	678,925	678,711		(15,182)		(15,182)		663,529			0	11,294	06/01/2048	1.....
3132XS DW 7	FHLMC POOL # Q50116 3.500% 08/01/47		06/01/2020	Paydown.....		247,953	247,953	256,805	256,545		(8,592)		(8,592)		247,953			0	3,828	08/01/2047	1.....
3132XS M7 2	FHLMC POOL # Q50381 3.500% 09/01/47		06/01/2020	Paydown.....		58,259	58,259	60,335	60,274		(2,015)		(2,015)		58,259			0	834	09/01/2047	1.....
3132XT KX 5	FHLMC POOL # Q51209 3.500% 10/01/47		06/01/2020	Paydown.....		2,105,062	2,105,062	2,176,437	2,174,318		(69,255)		(69,255)		2,105,062			0	31,869	10/01/2047	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini- strative Symbol
3132XT	ZJ	0		06/01/2020	Paydown		120,882	120,882	124,565	124,467		(3,585)		(3,585)	120,882			.0	1,886	10/01/2047	1	
3132XX	4R	7		06/01/2020	Paydown		373,331	373,331	381,483	381,310		(7,979)		(7,979)	373,331			.0	6,246	04/01/2048	1	
3132XY	RR	0		06/01/2020	Paydown		682,942	682,942	709,086	708,754		(25,811)		(25,811)	682,942			.0	12,298	05/01/2048	1	
31335A	3F	3		06/01/2020	Paydown		1,719,015	1,719,015	1,782,471	1,779,774		(60,760)		(60,760)	1,719,015			.0	26,376	03/01/2046	1	
31335A	HP	6		06/01/2020	Paydown		650,488	650,488	681,488	679,797		(29,309)		(29,309)	650,488			.0	9,734	10/01/2045	1	
31335A	YT	9		06/01/2020	Paydown		34,408	34,408	34,648	34,638		(230)		(230)	34,408			.0	435	10/01/2046	1	
31335B	BR	6		06/01/2020	Paydown		1,404,557	1,404,557	1,410,921	1,410,528		(5,971)		(5,971)	1,404,557			.0	18,535	01/01/2047	1	
31335B	CW	4		06/01/2020	Paydown		53,329	53,329	53,746	53,731		(401)		(401)	53,329			.0	674	05/01/2047	1	
31335B	J4	9		06/01/2020	Paydown		2,294,996	2,294,996	2,422,745	2,419,559		(124,563)		(124,563)	2,294,996			.0	39,730	11/01/2047	1	
31335B	YA	8		06/01/2020	Paydown		3,171,396	3,171,396	3,241,390	3,240,278		(68,882)		(68,882)	3,171,396			.0	54,042	09/01/2048	1	
31335B	ZJ	8		06/01/2020	Paydown		3,584,105	3,584,105	3,661,527	3,659,602		(75,497)		(75,497)	3,584,105			.0	59,528	10/01/2048	1	
31335G	LZ	6		06/01/2020	Paydown		89	89	89	89				0	89			.0	3	09/01/2025	1	
31335G	M5	1		06/01/2020	Paydown		551	551	562	556		(4)		(4)	551			.0	18	02/01/2026	1	
31335H	TZ	0		06/01/2020	Paydown		101	101	103	101		(1)		(1)	101			.0	3	07/01/2022	1	
31335H	UT	4		06/01/2020	Paydown		6,247	6,247	6,482	6,312		(65)		(65)	6,247			.0	161	12/01/2022	1	
31335H	VD	2		06/01/2020	Paydown		3,541	3,541	3,674	3,580		(39)		(39)	3,541			.0	89	01/01/2023	1	
31336W	C9	8		06/01/2020	Paydown		5,914	5,914	5,688	5,852		62		62	5,914			.0	110	10/01/2020	1	
31339D	4Q	8		06/01/2020	Paydown		18,459	18,459	18,950	18,692		(234)		(234)	18,459			.0	501	02/15/2032	1	
31339D	GP	7		06/01/2020	Paydown		4,483	4,483	4,390	4,440		43		43	4,483			.0	114	02/15/2032	1	
31339D	MW	5		06/01/2020	Paydown		18,119	18,119	18,204	18,135		(16)		(16)	18,119			.0	525	02/15/2032	1	
3133TE	FV	1		06/01/2020	Paydown		5,660	5,660	5,112	5,437		223		223	5,660			.0	120	06/15/2028	1	
3133TJ	DP	5		06/01/2020	Paydown		6,465	6,465	6,461	6,461		4		4	6,465			.0	159	02/15/2029	1	
3133TJ	WM	1		06/01/2020	Paydown		7,014	7,014	6,991	6,993		21		21	7,014			.0	174	03/15/2029	1	
3133TR	7G	5		06/01/2020	Paydown		71,087	71,087	72,967	71,631		(544)		(544)	71,087			.0	2,147	09/15/2029	1	
3133TN	JY	1		06/01/2020	Paydown		4,190	4,190	4,093	4,145		45		45	4,190			.0	140	03/15/2030	1	
3133TN	U7	7		06/01/2020	Paydown		1,566	1,566	1,628	1,587		(21)		(21)	1,566			.0	49	04/15/2030	1	
3133TP	EM	7		06/01/2020	Paydown		1,623	1,623	1,684	1,658		(35)		(35)	1,623			.0	53	07/15/2030	1	
3133TP	SX	8		06/01/2020	Paydown		1,141	1,141	1,186	1,172		(31)		(31)	1,141			.0	37	09/15/2030	1	
3133TQ	VX	2		06/01/2020	Paydown		5,668	5,668	5,613	5,636		32		32	5,668			.0	161	01/15/2031	1	
3133TR	4H	5		06/01/2020	Paydown		32,195	32,195	30,775	31,653		542		542	32,195			.0	895	01/15/2031	1	
3133TU	VD	7		06/01/2020	Paydown		13,648	13,648	13,302	13,482		165		165	13,648			.0	412	09/15/2031	1	
3133TU	YS	1		06/01/2020	Paydown		12,675	12,675	11,542	12,296		379		379	12,675			.0	317	09/15/2031	1	
3133TV	6U	5		06/01/2020	Paydown		7,083	7,083	6,808	6,961		122		122	7,083			.0	207	09/15/2031	1	
3133TV	R5	7		06/01/2020	Paydown		458	458	458	458				0	458			.0	11	04/15/2032	1	
31358P	PL	5		06/01/2020	Paydown		1,426	1,426	1,498	1,446		(21)		(21)	1,426			.0	45	08/25/2022	1	
31359H	WH	3		06/01/2020	Paydown		4,856	4,856	4,986	4,885		(29)		(29)	4,856			.0	141	04/25/2024	1	

QE05.10

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
31359S E7 1	FNMA FNMA_01-12 7.000% 05/25/31.....		06/01/2020	Paydown.....		45,183	36,052	35,320	35,651		9,532		9,532		45,183			0	648	05/25/2031	1.....
31359S Z8 6	FNMA FNMA_01-26 6.000% 06/25/31.....		06/01/2020	Paydown.....		14,782	11,892	10,952	11,439		3,344		3,344		14,782			0	192	06/25/2031	1.....
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # 19		06/01/2020	Paydown.....		503	503	523	516		(14)		(14)		503			0	16	09/01/2030	1.....
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 19		06/01/2020	Paydown.....		11,327	11,327	10,837	10,901		426		426		11,327			0	238	11/01/2036	1.....
3136AB YU 1	FNMA AGENCY CMO 13-1 3.000% 02/25/43		06/01/2020	Paydown.....		777,068	751,637	730,961	733,930		41,264		41,264		777,068			0	3,296	02/25/2043	1.....
3136AR 6T 0	FHLMC FNMA_16-33F 3.000% 06/25/46.....		05/01/2020	Paydown.....		1,514,534	1,510,757	1,486,186	1,487,256		27,278		27,278		1,514,534			0	2,585	06/25/2046	1.....
3136AT FN 9	FNMA FNMA_16-54 3.000% 08/25/46.....		06/01/2020	Paydown.....		3,282,672	3,253,320	3,229,802	3,234,975		47,696		47,696		3,282,672			0	2,762	08/25/2046	1.....
3136B4 TS 7	FNMA_19-M8A SENIOR CMBS 8A-APT 3.865%		06/01/2020	Paydown.....		22,078	22,078	24,737	24,721		(2,643)		(2,643)		22,078			0	350	04/25/2034	1.....
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		224	224	222	222		2		2		224			0	6	08/01/2028	1.....
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		737	737	725	728		9		9		737			0	18	10/01/2028	1.....
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		4,902	4,902	4,942	4,919		(17)		(17)		4,902			0	107	02/01/2029	1.....
31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		7	7	7	7		0		0		7			0		10/01/2029	1.....
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		11	11	12	12		0		0		11			0		02/01/2030	1.....
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		21	21	22	21		(1)		(1)		21			0	1	04/01/2030	1.....
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		52	52	54	53		(1)		(1)		52			0	2	08/01/2030	1.....
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		15	15	15	15		0		0		15			0		09/01/2030	1.....
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		7	7	7	7		0		0		7			0		11/01/2030	1.....
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		12	12	13	12		0		0		12			0		01/01/2031	1.....
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		3	3	3	3		0		0		3			0		10/01/2031	1.....
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		12,140	12,140	12,369	12,286		(146)		(146)		12,140			0	350	11/01/2031	1.....
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		77	77	77	77		0		0		77			0	2	03/01/2032	1.....
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		44	44	46	46		(1)		(1)		44			0	1	06/01/2032	1.....
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		22	22	23	23		(1)		(1)		22			0	1	07/01/2032	1.....
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		136	136	142	140		(4)		(4)		136			0	4	11/01/2032	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
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		729	729	693	701		28		28		729			0	13	12/01/2033	1.....
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		677	677	668	668		9		9		677			0	16	12/01/2036	1.....
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		220	220	217	218		2		2		220			0	4	02/01/2037	1.....
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # 25		06/01/2020	Paydown.....		2,811	2,811	2,787	2,789		22		22		2,811			0	65	04/01/2037	1.....
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		33,570	33,570	33,048	33,091		479		479		33,570			0	769	04/01/2037	1.....
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		24,766	24,766	24,872	24,853		(87)		(87)		24,766			0	731	01/01/2038	1.....
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		5,567	5,567	5,591	5,587		(21)		(21)		5,567			0	139	03/01/2038	1.....
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		359	359	364	360		(1)		(1)		359			0	12	10/01/2024	1.....
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		126	126	125	125		1		1		126			0	4	08/01/2025	1.....
31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		98	98	97	97		1		1		98			0	3	08/01/2025	1.....
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		408	408	404	405		3		3		408			0	12	09/01/2025	1.....
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		05/01/2020	Paydown.....		2,411	2,411	2,387	2,394		17		17		2,411			0	70	11/01/2025	1.....
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		206	206	204	204		2		2		206			0	6	10/01/2025	1.....
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		45	45	46	45				0		45			0	1	08/01/2027	1.....
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		28	28	28	28				0		28			0	1	10/01/2027	1.....
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		1,680	1,680	1,712	1,696		(16)		(16)		1,680			0	49	01/01/2028	1.....
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		1,564	1,564	1,520	1,536		28		28		1,564			0	39	02/01/2028	1.....
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		638	638	633	634		4		4		638			0	17	02/01/2028	1.....
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		635	635	628	630		5		5		635			0	17	03/01/2028	1.....
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		2,288	2,288	2,274	2,276		12		12		2,288			0	63	04/01/2028	1.....
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		13	13	13	13				0		13			0		04/01/2028	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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		06/01/2020	Paydown		1,049	1,049	1,034	1,038		11		11		1,049			0	29	04/01/2028	1
3137BR WC 5	FHLMC FHLMC_46-14 3.000% 09/15/46		06/01/2020	Paydown		2,281,736	2,281,736	2,265,157	2,266,454		15,282		15,282		2,281,736			0	11,746	09/15/2046	1
3137BS CC 5	FHLMC FHLMC_4619A 3.000% 10/15/46		06/01/2020	Paydown		2,371,106	2,371,106	2,342,090	2,344,807		26,300		26,300		2,371,106			0	23,202	10/15/2046	1
3137G0 AD 1	STRUCTURED AGENCY CREDIT RISK STACR_13-D		06/25/2020	Paydown		250,831	250,831	262,831	212,546		(9,689)		(9,689)		250,831			0	5,084	11/25/2023	1
3137G0 GT 0	STRUCTURED AGENCY CREDIT RISK RMBS DNA3-		06/25/2020	Paydown		170,067	170,067	172,824	171,804		(1,737)		(1,737)		170,067			0	3,020	04/25/2028	1
3137G0 HT 9	STRUCTURED AGENCY CREDIT RISK RMBS DNA1-		05/26/2020	Paydown		77,460	77,460	78,234	77,820		(361)		(361)		77,460			0	1,227	07/25/2028	1
3137G0 KB 4	STRUCTURED AGENCY CREDIT RISK RMBS HQA2-		06/25/2020	Paydown		415,084	415,084	418,829	416,967		(1,883)		(1,883)		415,084			0	5,932	11/25/2028	1
3137G0 KX 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA3-		06/25/2020	Paydown		2,968,043	2,968,043	2,980,509	2,970,309		(2,266)		(2,266)		2,968,043			0	33,552	03/25/2029	1
3137G0 LT 4	FHLMC_2018-DNA1 RMBS HQA4-M2 1.485% 04		06/25/2020	Paydown		78,733	78,733	79,028	78,863		(130)		(130)		78,733			0	871	04/25/2029	1
3137G0 NL 9	STRUCTURED AGENCY CREDIT RISK RMBS HQA1-		06/25/2020	Paydown		3,738,161	3,738,161	3,731,151	3,726,741		11,419		11,419		3,738,161			0	37,353	08/25/2029	1
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1		06/25/2020	Paydown		1,024,186	1,024,186	1,029,492	1,026,434		(2,248)		(2,248)		1,024,186			0	10,860	10/25/2029	1
3137G0 QC 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA2-		06/25/2020	Paydown		1,567,666	1,567,666	1,564,727	1,562,515		5,151		5,151		1,567,666			0	16,799	12/25/2029	1
3137G1 CK 1	STRUCTURED AGENCY CREDIT RISK RMBS SPI1-		06/01/2020	Paydown		253,230	253,230	250,381	250,919		2,310		2,310		253,230			0	4,024	02/25/2048	1FM
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		261	261	255	257		4		4		261			0	8	07/01/2029	1
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown		435	435	452	445		(10)		(10)		435			0	15	08/01/2029	1
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		170	170	177	174		(4)		(4)		170			0	5	09/01/2029	1
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		23	23	24	23		(1)		(1)		23			0	1	11/01/2029	1
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		24	24	25	24		(1)		(1)		24			0	1	11/01/2029	1
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		25	25	26	25		(1)		(1)		25			0	1	01/01/2030	1
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		23	23	24	24		(1)		(1)		23			0	1	01/01/2030	1
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		38	38	39	38		(1)		(1)		38			0	1	03/01/2030	1
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		35	35	37	36		(1)		(1)		35			0	1	02/01/2030	1
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		6	6	6	6				0		6			0		09/01/2030	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		1,154	1,154	1,201	1,184		(30)		(30)		1,154			0	36	12/01/2029	1.....
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		977	977	1,018	1,003		(26)		(26)		977			0	27	01/01/2030	1.....
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		935	935	974	960		(24)		(24)		935			0	30	05/01/2030	1.....
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		39	39	41	40		(1)		(1)		39			0	1	08/01/2030	1.....
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		06/01/2020	Paydown.....		6,904	6,904	7,854	7,086		(182)		(182)		6,904			0	214	03/01/2021	1.....
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 53		06/01/2020	Paydown.....		167	167	174	172		(5)		(5)		167			0	5	06/01/2031	1.....
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		83	83	86	85		(2)		(2)		83			0	3	04/01/2030	1.....
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		293	293	299	297		(4)		(4)		293			0	8	11/01/2030	1.....
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		328	328	342	337		(9)		(9)		328			0	10	07/01/2030	1.....
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		4	4	4	4				0		4			0		06/01/2030	1.....
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		136	136	142	140		(4)		(4)		136			0	4	06/01/2030	1.....
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		97	97	101	99		(3)		(3)		97			0	3	06/01/2030	1.....
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		239	239	249	246		(7)		(7)		239			0	7	05/01/2032	1.....
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # 54		06/01/2020	Paydown.....		316	316	329	325		(9)		(9)		316			0	10	10/01/2030	1.....
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		40	40	42	42		(1)		(1)		40			0	1	08/01/2030	1.....
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		58	58	60	59		(1)		(1)		58			0	2	08/01/2030	1.....
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		15	15	16	16				0		15			0		10/01/2030	1.....
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		337	337	351	346		(9)		(9)		337			0	10	09/01/2030	1.....
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		60	60	63	62		(2)		(2)		60			0	2	09/01/2030	1.....
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		8	8	8	8				0		8			0		10/01/2030	1.....
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		14	14	15	15				0		14			0		11/01/2030	1.....
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		54	54	57	56		(2)		(2)		54			0	2	11/01/2030	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....7	.....7	.....8	.....7				.....0		.....7			.....0		11/01/2030	1.....
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....47	.....47	.....49	.....49		.....(1)		.....(1)		.....47			.....0	.....2	11/01/2030	1.....
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 56		06/01/2020	Paydown.....		.....1	.....1	.....1	.....1				.....0		.....1			.....0		12/01/2030	1.....
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....23	.....23	.....24	.....23		.....(1)		.....(1)		.....23			.....0	.....1	11/01/2030	1.....
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....2	.....2	.....2	.....2				.....0		.....2			.....0		12/01/2030	1.....
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....6	.....6	.....6	.....6				.....0		.....6			.....0		12/01/2030	1.....
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....104	.....104	.....109	.....108		.....(4)		.....(4)		.....104			.....0	.....4	11/01/2030	1.....
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....160	.....160	.....167	.....165		.....(5)		.....(5)		.....160			.....0	.....5	12/01/2030	1.....
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#5699		06/01/2020	Paydown.....		.....11	.....11	.....12	.....12				.....0		.....11			.....0		03/01/2031	1.....
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....12	.....12	.....12	.....12				.....0		.....12			.....0		07/01/2031	1.....
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....18	.....18	.....18	.....18		.....(1)		.....(1)		.....18			.....0	.....1	11/01/2030	1.....
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....108	.....108	.....112	.....111		.....(3)		.....(3)		.....108			.....0	.....3	07/01/2031	1.....
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....82	.....82	.....83	.....82		.....(1)		.....(1)		.....82			.....0	.....2	05/01/2031	1.....
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....34	.....34	.....36	.....35		.....(1)		.....(1)		.....34			.....0	.....1	07/01/2031	1.....
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....15	.....15	.....16	.....16				.....0		.....15			.....0	.....1	08/01/2031	1.....
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....16	.....16	.....17	.....17		.....(1)		.....(1)		.....16			.....0		05/01/2031	1.....
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....2,995	.....2,995	.....3,066	.....3,041		.....(46)		.....(46)		.....2,995			.....0	.....70	09/01/2031	1.....
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....704	.....704	.....717	.....712		.....(9)		.....(9)		.....704			.....0	.....19	10/01/2031	1.....
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....65	.....65	.....67	.....66		.....(2)		.....(2)		.....65			.....0	.....2	09/01/2031	1.....
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		.....20	.....20	.....21	.....21		.....(1)		.....(1)		.....20			.....0	.....1	10/01/2031	1.....
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....	12121313			0	12		0		01/01/2032	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
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		122	122	127	126		(4)		(4)		122			0	4	02/01/2032	1.....
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		72	72	75	74		(2)		(2)		72			0	2	03/01/2032	1.....
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		4	4	4	4				0		4			0		03/01/2032	1.....
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		594,255	594,255	602,983	601,934		(7,679)		(7,679)		594,255			0	11,224	01/01/2041	1.....
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y		06/01/2020	Paydown.....		260,018	260,018	273,222	268,486		(8,469)		(8,469)		260,018			0	3,708	01/01/2026	1.....
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ		06/01/2020	Paydown.....		892,497	892,497	922,479	919,770		(27,273)		(27,273)		892,497			0	15,528	12/01/2041	1.....
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		147,667	147,667	152,812	152,426		(4,759)		(4,759)		147,667			0	2,457	11/01/2042	1.....
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		172,769	172,769	180,490	179,956		(7,187)		(7,187)		172,769			0	2,515	12/01/2042	1.....
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AL		06/01/2020	Paydown.....		539,807	539,807	553,808	552,526		(12,719)		(12,719)		539,807			0	8,883	06/01/2042	1.....
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6MO		06/01/2020	Paydown.....		69,303	69,303	72,108	74,930		(5,627)		(5,627)		69,303			0	981	04/01/2042	1.....
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		655,622	655,622	684,715	682,910		(27,288)		(27,288)		655,622			0	10,318	05/01/2044	1.....
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		516,996	516,996	535,656	534,740		(17,744)		(17,744)		516,996			0	7,670	11/01/2045	1.....
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		1,827,179	1,827,179	1,930,450	1,926,678		(99,499)		(99,499)		1,827,179			0	30,345	11/01/2045	1.....
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		258,676	258,676	259,283	259,215		(538)		(538)		258,676			0	3,290	10/01/2043	1.....
3138ER 2D 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#AL97		06/01/2020	Paydown.....		536,429	536,429	548,625	548,406		(11,976)		(11,976)		536,429			0	9,021	02/01/2047	1.....
3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		529,829	529,829	530,285	530,218		(389)		(389)		529,829			0	6,685	09/01/2046	1.....
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		170,475	170,475	179,825	179,513		(9,038)		(9,038)		170,475			0	2,847	10/01/2046	1.....
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		143,315	143,315	142,845	142,855		460		460		143,315			0	1,982	10/01/2046	1.....
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO		06/01/2020	Paydown.....		344,174	344,174	359,554	358,451		(14,277)		(14,277)		344,174			0	4,905	06/01/2042	1.....
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO		06/01/2020	Paydown.....		113,894	113,894	117,738	117,461		(3,568)		(3,568)		113,894			0	1,669	06/01/2042	1.....
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		06/01/2020	Paydown.....		152,098	152,098	156,470	155,025		(2,927)		(2,927)		152,098			0	1,935	10/01/2027	1.....
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		74,016	74,016	76,930	76,700		(2,684)		(2,684)		74,016			0	1,079	09/01/2042	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
3138NJ BM 9	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS		06/01/2020	Paydown.....		11,125	11,125	13,077	13,008		(1,883)		(1,883)		11,125			0	110	11/01/2033	1.....
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		192,428	192,428	201,027	200,437		(8,008)		(8,008)		192,428			0	3,155	01/01/2043	1.....
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		06/01/2020	Paydown.....		123,826	123,826	125,567	125,418		(1,592)		(1,592)		123,826			0	1,602	08/01/2043	1.....
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		124,065	124,065	128,562	128,300		(4,236)		(4,236)		124,065			0	2,079	07/01/2044	1.....
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		936,641	936,641	970,965	969,397		(32,755)		(32,755)		936,641			0	14,325	02/01/2045	1.....
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		06/01/2020	Paydown.....		319,081	319,081	330,399	329,776		(10,694)		(10,694)		319,081			0	4,838	07/01/2045	1.....
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		06/01/2020	Paydown.....		258,288	258,288	268,216	267,647		(9,359)		(9,359)		258,288			0	3,899	04/01/2045	1.....
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		334,520	334,520	346,779	346,158		(11,638)		(11,638)		334,520			0	5,118	04/01/2045	1.....
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		06/01/2020	Paydown.....		302,730	302,730	315,454	312,908		(10,179)		(10,179)		302,730			0	4,252	05/01/2030	1.....
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		06/01/2020	Paydown.....		207,991	207,991	215,368	214,962		(6,970)		(6,970)		207,991			0	2,912	06/01/2045	1.....
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		1,848,767	1,848,767	1,925,028	1,921,381		(72,614)		(72,614)		1,848,767			0	27,464	11/01/2045	1.....
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		385,469	385,469	393,691	393,342		(7,873)		(7,873)		385,469			0	5,712	07/01/2045	1.....
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		2,002,321	2,002,321	2,097,692	2,094,318		(91,996)		(91,996)		2,002,321			0	28,120	05/01/2046	1.....
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		1,550,770	1,550,770	1,593,416	1,591,359		(40,590)		(40,590)		1,550,770			0	20,104	05/01/2046	1.....
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		845,140	845,140	877,625	875,199		(30,059)		(30,059)		845,140			0	13,207	12/01/2045	1.....
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		1,643,486	1,643,486	1,724,376	1,720,590		(77,105)		(77,105)		1,643,486			0	23,057	02/01/2046	1.....
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		510,701	510,701	523,229	522,558		(11,857)		(11,857)		510,701			0	6,801	06/01/2046	1.....
3138WH V8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		06/01/2020	Paydown.....		45,928	45,928	46,132	46,123		(195)		(195)		45,928			0	607	08/01/2046	1.....
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS		06/01/2020	Paydown.....		517,485	517,485	543,521	542,721		(25,236)		(25,236)		517,485			0	8,707	03/01/2047	1.....
3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		06/01/2020	Paydown.....		480,387	480,387	481,176	481,117		(730)		(730)		480,387			0	5,955	11/01/2046	1.....
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		1,069,188	1,069,188	1,096,544	1,095,558		(26,370)		(26,370)		1,069,188			0	15,983	12/01/2046	1.....
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS98		06/01/2020	Paydown.....		716,294	716,294	735,320	733,521		(17,227)		(17,227)		716,294			0	9,223	06/01/2032	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
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS94		06/01/2020	Paydown.....		1,632,662	1,632,662	1,671,437	1,670,591		(37,929)		(37,929)		1,632,662			0	27,874	04/01/2047	1.....
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AT		06/01/2020	Paydown.....		1,074,844	1,074,844	1,082,928	1,082,289		(7,445)		(7,445)		1,074,844			0	13,286	05/01/2043	1.....
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		126,408	126,408	128,521	128,313		(1,905)		(1,905)		126,408			0	2,173	06/01/2043	1.....
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		59,039	59,039	61,179	61,034		(1,995)		(1,995)		59,039			0	923	08/01/2043	1.....
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AU		06/01/2020	Paydown.....		336,638	336,638	337,111	337,034		(396)		(396)		336,638			0	4,308	09/01/2043	1.....
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12		06/01/2020	Paydown.....		300,283	300,283	309,021	300,283				0		300,283			0	3,874	07/01/2044	1.....
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		06/01/2020	Paydown.....		72,171	72,171	74,739	74,141		(1,970)		(1,970)		72,171			0	901	05/01/2029	1.....
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		3,676,532	3,676,532	3,815,551	3,806,243		(129,711)		(129,711)		3,676,532			0	54,924	02/01/2042	1.....
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		131,578	131,578	133,058	132,949		(1,371)		(1,371)		131,578			0	1,757	05/01/2045	1.....
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		238,190	238,190	245,736	245,282		(7,092)		(7,092)		238,190			0	3,454	06/01/2045	1.....
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		145,143	145,143	145,755	145,712		(569)		(569)		145,143			0	1,929	08/01/2045	1.....
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		489	489	509	503		(14)		(14)		489			0	15	06/01/2032	1.....
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		7	7	7	7				0		7			0		05/01/2032	1.....
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		91	91	95	94		(3)		(3)		91			0	3	08/01/2032	1.....
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		79	79	82	81		(2)		(2)		79			0	2	08/01/2032	1.....
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		1,100	1,100	1,045	1,058		41		41		1,100			0	21	10/01/2033	1.....
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		16,300	16,300	16,972	16,783		(483)		(483)		16,300			0	414	09/01/2032	1.....
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		234	234	235	234		(1)		(1)		234			0	5	10/01/2032	1.....
313921 B5 6	FNMA FNMA_01-59-Z 7.000% 11/25/31...		06/01/2020	Paydown.....		8,457	5,639	5,620	5,620		2,837		2,837		8,457			0	143	11/25/2031	1.....
313921 S4 1	FNMA FNMA_01-61 6.000% 11/25/31.....		06/01/2020	Paydown.....		112,416	94,135	85,115	91,311		21,105		21,105		112,416			0	1,397	11/25/2031	1.....
31392B PT 7	FNMA FNMA_01-81 6.500% 01/25/32.....		06/01/2020	Paydown.....		6,975	6,975	6,977	6,975				0		6,975			0	186	01/25/2032	1.....
31392D RM 6	FNMA GRANTOR TR AGENCY CMO 02-41 Z 6.0		06/01/2020	Paydown.....		15,992	12,400	11,166	11,943		4,048		4,048		15,992			0	212	07/25/2032	1.....
31392G FP 5	FNMA FNMA_02-T18 6.500% 08/25/42.....		06/01/2020	Paydown.....		81,640	81,640	85,977	85,977		(4,337)		(4,337)		81,640			0	2,195	08/25/2042	1.....

QE05.18

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

QE05.19

1	2	3	4	5	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
31392J	JU 4 FNMA FNMA_03-19 5.500% 03/25/33.....		06/01/2020	Paydown.....		415,399	348,927	389,606	383,753		31,646		31,646		415,399			.0	475	03/25/2033	1.....
31392K	AA 4 FHLMC FHLMC_2454 6.500% 05/15/32.....		06/01/2020	Paydown.....		76,698	76,698	77,286	76,845		(147)		(147)		76,698			.0	2,186	05/15/2032	1.....
31392R	E3 1 FHLMC FHLMC_2469 6.000% 07/15/32.....		06/01/2020	Paydown.....		26,298	25,586	23,130	22,986		3,312		3,312		26,298			.0	556	07/15/2032	1.....
31392W	7B 0 FHLMC CMO AGENCY CMO_T-51 1A 6.500% 09		04/01/2020	Paydown.....		392	392	453	448		(56)		(56)		392			.0	8	09/25/2043	1.....
31392X	ZP 6 FHLMC FHLMC_2528 5.500% 11/15/32.....		06/01/2020	Paydown.....		115,781	115,936	129,686	121,037		(5,256)		(5,256)		115,781			.0	1,425	11/15/2032	1.....
31393G	DM 3 FHLMC FHLMC_2545 5.500% 12/15/32.....		06/01/2020	Paydown.....		101,865	101,865	99,573	100,664		1,201		1,201		101,865			.0	987	12/15/2032	1.....
31393L	NP 4 FHLMC_2564 FHLMC_2564 5.500% 02/15/33		06/01/2020	Paydown.....		26,413	26,413	25,860	26,059		354		354		26,413			.0	619	02/15/2033	1.....
31393W	BD 0 FHLMC FHLMC_2640 5.000% 07/15/33.....		06/01/2020	Paydown.....		64,521	64,521	60,005	62,627		1,895		1,895		64,521			.0	542	07/15/2033	1.....
31394B	AL 8 FNMA FNMA_04-86 4.500% 11/25/34.....		06/01/2020	Paydown.....		378,140	323,259	261,987	302,310		75,830		75,830		378,140			.0	3,577	11/25/2034	1.....
31394C	SP 8 FNMA FNMA_05-18 5.000% 03/25/25.....		06/01/2020	Paydown.....		43,881	43,881	43,127	43,577		304		304		43,881			.0	896	03/25/2025	1.....
31394D	A6 7 FNMA FNMA_05-48 5.500% 06/25/34.....		04/01/2020	Paydown.....		55,502	55,502	57,480	55,502				0		55,502			.0	1,018	06/25/2034	1.....
31394D	E4 8 FNMA FNMA_05-53 5.500% 06/25/35.....		06/01/2020	Paydown.....		427,390	427,390	414,702	421,308		6,082		6,082		427,390			.0	9,885	06/25/2035	1.....
31394H	R7 8 FHLMC CMO 2656 5.500% 08/15/33.....		06/01/2020	Paydown.....		13,092	13,092	13,083	13,083		8		8		13,092			.0	300	08/15/2033	1.....
31394L	JJ 2 FHLMC FHLMC_2691 5.500% 09/15/33.....		06/01/2020	Paydown.....		438,093	438,093	414,300	429,547		8,546		8,546		438,093			.0	7,665	09/15/2033	1.....
31394M	MV 9 FHLMC FHLMC_2716 5.500% 12/15/33.....		06/01/2020	Paydown.....		104,156	104,156	101,390	102,908		1,249		1,249		104,156			.0	2,387	12/15/2033	1.....
31394R	TP 4 FHLMC FHLMC_2766 5.000% 03/15/34.....		06/01/2020	Paydown.....		614,802	614,796	562,311	593,977		20,825		20,825		614,802			.0	11,059	03/15/2034	1.....
31394V	E8 9 FNMA FNMA_06-2 6.000% 02/25/36.....		06/01/2020	Paydown.....		364,418	306,532	310,573	289,218		75,200		75,200		364,418			.0	4,828	02/25/2036	1.....
31394V	LV 0 FNR_05-123 FNMA_05-123 5.500% 01/25/36		06/01/2020	Paydown.....		166,290	166,290	161,263	163,851		2,439		2,439		166,290			.0	3,590	01/25/2036	1.....
31395B	BS 1 FNMA FNMA_06-9 5.500% 03/25/36.....		06/01/2020	Paydown.....		356,485	356,485	348,492	352,577		3,908		3,908		356,485			.0	8,983	03/25/2036	1.....
31395B	KD 4 FNMA FNMA_06-3 5.500% 03/25/36.....		06/01/2020	Paydown.....		101,987	101,987	113,867	113,574		(11,587)		(11,587)		101,987			.0	2,329	03/25/2036	1.....
31395E	ZJ 9 FHLMC FHLMC_2835 5.500% 08/15/34.....		06/01/2020	Paydown.....		32,201	32,201	30,676	31,501		700		700		32,201			.0	593	08/15/2034	1.....
31395G	JR 4 FHLMC FHLMC_2861 5.500% 09/15/34.....		06/01/2020	Paydown.....		80,531	80,572	76,660	70,546		9,985		9,985		80,531			.0	1,230	09/15/2034	1.....
31395N	FS 1 FNMA FNMA_06-45 5.500% 06/25/36.....		06/01/2020	Paydown.....		120,013	120,013	120,327	120,013				0		120,013			.0	2,765	06/25/2036	1.....
31395P	PE 6 FHLMC FHLMC_2948 5.500% 03/15/35.....		06/01/2020	Paydown.....		326,634	326,634	317,154	322,428		4,206		4,206		326,634			.0	2,961	03/15/2035	1.....
31395R	2E 7 FHLMC FHLMC_2949 5.500% 03/15/35.....		06/01/2020	Paydown.....		172,900	172,900	168,260	170,819		2,081		2,081		172,900			.0	4,197	03/15/2035	1.....
31395T	FM 1 FHLMC FHLMC_2961 5.500% 04/15/35.....		06/01/2020	Paydown.....		119,966	119,966	116,550	118,533		1,433		1,433		119,966			.0	2,812	04/15/2035	1.....
31395U	4N 8 FHLMC CMO_2972 WG 5.500% 05/15/35.....		06/01/2020	Paydown.....		146,922	146,922	143,863	145,433		1,489		1,489		146,922			.0	3,620	05/15/2035	1.....
31395U	A7 6 FHLMC FHLMC_2981 5.500% 05/15/35.....		06/01/2020	Paydown.....		221,745	221,745	215,379	219,010		2,735		2,735		221,745			.0	5,607	05/15/2035	1.....
31395U	K3 4 FHLMC CMO_2978 CN 5.500% 05/15/35.....		06/01/2020	Paydown.....		568,627	568,627	578,631	586,176		(17,549)		(17,549)		568,627			.0	13,703	05/15/2035	1.....
31395V	SN 0 FHLMC FHLMC_2986 5.500% 06/15/35.....		06/01/2020	Paydown.....		78,158	78,158	76,012	77,153		1,005		1,005		78,158			.0	1,777	06/15/2035	1.....
31395W	W4 5 FHLMC FHLMC_3012 5.500% 08/15/35.....		06/01/2020	Paydown.....		42,848	42,848	41,790	42,353		494		494		42,848			.0	993	08/15/2035	1.....
31395X	N4 3 FHLMC MULTI-FAMILY HSG VRDN - FHLMC_3015		06/01/2020	Paydown.....		332,831	332,831	320,922	326,850		5,981		5,981		332,831			.0	7,118	08/15/2035	1.....
31396C	3Y 4 FREDDIE MAC REFERENCE REMIC -T FHLMC_R00		06/01/2020	Paydown.....		1,387,578	1,387,578	1,322,964	1,361,409		26,169		26,169		1,387,578			.0	25,900	10/15/2035	1.....
31396C	LG 3 FHLMC FHLMC_3054 5.500% 10/15/35.....		06/01/2020	Paydown.....		270,535	270,535	263,243	267,443		3,092		3,092		270,535			.0	2,556	10/15/2035	1.....
31396E	6B 7 FHLMC FHLMC_3044 5.500% 10/15/35.....		06/01/2020	Paydown.....		311,183	311,183	301,969	307,837		3,346		3,346		311,183			.0	6,619	10/15/2035	1.....
31396E	WR 3 FHLMC FHLMC_3061 5.500% 11/15/35.....		06/01/2020	Paydown.....		113,981	113,981	110,259	112,462		1,519		1,519		113,981			.0	2,406	11/15/2035	1.....
31396E	Z5 8 FHLMC FHLMC_3062 5.500% 11/15/35.....		06/01/2020	Paydown.....		858,872	858,872	828,745	848,773		10,099		10,099		858,872			.0	14,280	11/15/2035	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		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
31396F	GZ	0	FHLMC CMO_3073 ME 5.500% 11/15/35	06/01/2020	Paydown		610,932	610,932	592,533	603,635		7,298		7,298		610,932			.0	13,594	11/15/2035	1.....
31396G	7E	5	FHLMC FHLMC_3094 5.500% 12/15/35	06/01/2020	Paydown		132,574	132,574	127,644	130,381		2,194		2,194		132,574			.0	3,161	12/15/2035	1.....
31396G	BL	4	FHLMC FHLMC_3087 5.500% 12/15/25	06/01/2020	Paydown		87,965	87,965	85,556	87,166		799		799		87,965			.0	2,010	12/15/2025	1.....
31396H	AL	3	FHLMC FHLMC_5 5.500% 02/15/36	06/01/2020	Paydown		778,896	778,896	735,056	762,925		15,971		15,971		778,896			.0	14,162	02/15/2036	1.....
31396P	B2	6	FNMA_07-B1 CMO 07_14 QE 5.500% 03/25/3	06/01/2020	Paydown		164,297	164,297	152,797	159,230		5,067		5,067		164,297			.0	3,492	03/25/2037	1.....
31396V	F8	6	FNMA FNMA_07-45 6.000% 05/25/47	06/01/2020	Paydown		348,567	348,567	340,016	343,771		4,795		4,795		348,567			.0	8,393	05/25/2047	1.....
31396X	HK	3	FANNIE MAE FNMA_07-77 FNMA_07-77 5.500	06/01/2020	Paydown		344,418	344,418	344,997	344,418				.0		344,418			.0	7,891	08/25/2037	1.....
31397C	3V	9	FHLMC FHLMC_3228 5.500% 10/15/36	06/01/2020	Paydown		10,417	10,417	10,029	10,227		190		190		10,417			.0	245	10/15/2036	1.....
31397F	MQ	2	FHLMC FHLMC_3296 5.500% 03/15/37	06/01/2020	Paydown		121,604	121,604	112,318	116,709		4,895		4,895		121,604			.0	3,093	03/15/2037	1.....
31397J	GG	3	FHLMC FHLMC_33-30 5.500% 06/15/37	06/01/2020	Paydown		33,243	33,243	30,817	32,305		938		938		33,243			.0	816	06/15/2037	1.....
31397W	7A	7	FHLMC FHLMC_34-56 5.000% 06/15/38	06/01/2020	Paydown		270,162	270,162	239,937	252,496		17,666		17,666		270,162			.0	5,115	06/15/2038	1.....
31398G	QR	3	FNMA FNMA_09-111 4.500% 01/25/40	06/01/2020	Paydown		184,465	152,332	131,577	142,505		41,960		41,960		184,465			.0	1,699	01/25/2040	1.....
31398V	LQ	7	FHLMC FHLMC_36-56 5.000% 01/15/38	06/01/2020	Paydown		205,257	205,257	198,145	202,361		2,896		2,896		205,257			.0	3,506	01/15/2038	1.....
31400H	AV	5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12	06/01/2020	Paydown		1,297	1,297	1,294	1,297				.0		1,297			.0	21	01/01/2033	1.....
31401L	6T	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	06/01/2020	Paydown		532	532	505	512		20		20		532			.0	10	07/01/2033	1.....
31401N	2T	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	06/01/2020	Paydown		5,177	5,177	4,918	4,979		198		198		5,177			.0	97	08/01/2033	1.....
31401X	KW	6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	06/01/2020	Paydown		180	180	162	166		14		14		180			.0	3	07/01/2033	1.....
31401Y	JW	6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	06/01/2020	Paydown		706	706	671	679		27		27		706			.0	13	07/01/2033	1.....
31402C	5L	2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	06/01/2020	Paydown		451	451	437	440		11		11		451			.0	12	12/01/2031	1.....
31402C	5N	8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	06/01/2020	Paydown		171	171	171	171				.0		171			.0	6	11/01/2031	1.....
31402C	5P	3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	06/01/2020	Paydown		8,343	8,344	8,512	8,459		(115)		(115)		8,343			.0	259	03/01/2032	1.....
31402C	PL	0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 72	06/01/2020	Paydown		74,916	74,916	72,478	72,940		1,976		1,976		74,916			.0	1,552	11/01/2033	1.....
31402E	R8	3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	06/01/2020	Paydown		511	511	485	491		20		20		511			.0	10	08/01/2033	1.....
31402H	BG	5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y	06/01/2020	Paydown		3,471	3,471	3,442	3,471				.0		3,471			.0	59	12/01/2033	1.....
31402H	WH	0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	06/01/2020	Paydown		843	843	801	811		33		33		843			.0	18	07/01/2033	1.....
31402J	3U	9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	06/01/2020	Paydown		745	745	672	689		57		57		745			.0	14	08/01/2033	1.....
31402J	6A	0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	06/01/2020	Paydown		1,755	1,755	1,667	1,686		69		69		1,755			.0	38	08/01/2033	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
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		466	466	443	448		18		18		466			0	9	08/01/2033	1
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		2,223	2,223	2,037	2,080		143		143		2,223			0	42	08/01/2033	1
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		2,323	2,323	2,207	2,235		88		88		2,323			0	43	08/01/2033	1
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		2,088	2,088	1,984	2,007		81		81		2,088			0	34	08/01/2033	1
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		06/01/2020	Paydown		1,077	1,077	1,065	1,077				0		1,077			0	18	08/01/2034	1
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		52,756	52,756	52,501	52,509		248		248		52,756			0	1,304	11/01/2034	1
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73		06/01/2020	Paydown		170,253	170,253	167,013	167,489		2,763		2,763		170,253			0	3,940	02/01/2035	1
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73		06/01/2020	Paydown		11,576	11,576	11,665	11,641		(65)		(65)		11,576			0	294	04/01/2035	1
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		1,629	1,629	1,547	1,566		62		62		1,629			0	31	08/01/2033	1
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		3,674	3,674	3,408	3,454		221		221		3,674			0	66	09/01/2035	1
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12		06/01/2020	Paydown		149,689	149,689	150,273	149,689				0		149,689			0	2,430	05/01/2036	1
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		249	249	236	239		10		10		249			0	5	10/01/2033	1
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		116	116	110	111		4		4		116			0	2	10/01/2033	1
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		678	678	644	651		27		27		678			0	13	11/01/2033	1
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		4,519	4,519	4,342	4,375		145		145		4,519			0	94	04/01/2034	1
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 77		06/01/2020	Paydown		419	419	414	415		5		5		419			0	9	04/01/2034	1
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		69,403	69,403	67,082	67,506		1,897		1,897		69,403			0	1,043	11/01/2034	1
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		27,968	27,968	26,445	26,735		1,233		1,233		27,968			0	525	12/01/2034	1
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		3	3	3	3				0		3			0		01/01/2035	1
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		06/01/2020	Paydown		35,821	35,821	35,958	35,821				0		35,821			0	495	09/01/2036	1
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		06/01/2020	Paydown		86	86	86	86				0		86			0	1	10/01/2034	1
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown		1,031	1,031	969	981		50		50		1,031			0	19	04/01/2035	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
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		06/01/2020	Paydown.....		2,660	2,660	2,668	2,660				0		2,660			0	49	03/01/2035	1.....
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		06/01/2020	Paydown.....		148,229	148,229	149,375	148,229				0		148,229			0	3,299	07/01/2035	1.....
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 83		06/01/2020	Paydown.....		9,950	9,950	9,450	9,532		418		418		9,950			0	180	08/01/2035	1.....
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		11,722	11,722	11,742	11,735		(12)		(12)		11,722			0	344	10/01/2036	1.....
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		06/01/2020	Paydown.....		17,003	17,003	17,105	17,003				0		17,003			0	280	05/01/2036	1.....
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		06/01/2020	Paydown.....		1,788	1,788	1,796	1,788				0		1,788			0	29	11/01/2036	1.....
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		06/01/2020	Paydown.....		1,078	1,078	1,075	1,078				0		1,078			0	20	03/01/2037	1.....
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		900,177	900,177	936,746	934,895		(34,718)		(34,718)		900,177			0	14,477	09/01/2045	1.....
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		49,069	49,069	51,049	50,972		(1,903)		(1,903)		49,069			0	717	09/01/2045	1.....
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		471,556	471,556	490,787	489,742		(18,186)		(18,186)		471,556			0	7,285	11/01/2045	1.....
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		154,251	154,251	160,542	160,200		(5,948)		(5,948)		154,251			0	2,249	11/01/2045	1.....
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		1,511,071	1,511,071	1,580,958	1,578,232		(67,162)		(67,162)		1,511,071			0	23,495	02/01/2046	1.....
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		131,028	131,028	135,061	134,793		(3,765)		(3,765)		131,028			0	1,673	10/01/2046	1.....
3140FC S8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD		06/01/2020	Paydown.....		44,924	44,924	46,524	46,472		(1,548)		(1,548)		44,924			0	665	02/01/2047	1.....
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD		06/01/2020	Paydown.....		2,611,694	2,611,694	2,768,395	2,763,995		(152,301)		(152,301)		2,611,694			0	44,758	04/01/2047	1.....
3140FR H5 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BE56		06/01/2020	Paydown.....		140,789	140,789	136,438	136,551		4,238		4,238		140,789			0	1,727	02/01/2047	1.....
3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH		06/01/2020	Paydown.....		4,869,621	4,869,621	5,037,775	5,032,885		(163,264)		(163,264)		4,869,621			0	73,204	08/01/2047	1.....
3140GQ 4L 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH		06/01/2020	Paydown.....		45,683	45,683	47,453	47,399		(1,716)		(1,716)		45,683			0	679	08/01/2047	1.....
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH		06/01/2020	Paydown.....		1,097,385	1,097,385	1,128,249	1,125,278		(27,892)		(27,892)		1,097,385			0	14,179	09/01/2032	1.....
3140GV Z3 2	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL		06/01/2020	Paydown.....		1,102,055	1,102,055	1,106,188	1,106,058		(4,003)		(4,003)		1,102,055			0	15,989	12/01/2047	1.....
3140H1 VN 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ06		06/01/2020	Paydown.....		1,855,683	1,855,683	1,834,516	1,834,790		20,893		20,893		1,855,683			0	27,483	03/01/2048	1.....
3140H2 SZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BJ		06/01/2020	Paydown.....		446,113	446,113	461,587	461,139		(15,026)		(15,026)		446,113			0	6,534	10/01/2047	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
3140H2 UZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ14		06/01/2020	Paydown.....		130,259	130,259	134,788	134,660		(4,401)		(4,401)		130,259			0	1,946	11/01/2047	1.....
3140H4 A9 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ27		06/01/2020	Paydown.....		619,133	619,133	632,870	632,569		(13,436)		(13,436)		619,133			0	10,452	05/01/2048	1.....
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ49		06/01/2020	Paydown.....		1,991,333	1,991,333	2,042,595	2,041,401		(50,068)		(50,068)		1,991,333			0	33,413	02/01/2048	1.....
3140HB JA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS		06/01/2020	Paydown.....		3,114,521	3,114,521	3,129,537	3,129,042		(14,522)		(14,522)		3,114,521			0	52,576	06/01/2048	1.....
3140HJ JJ 1	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL		06/01/2020	Paydown.....		607,157	607,157	616,810	616,727		(9,570)		(9,570)		607,157			0	10,273	08/01/2048	1.....
3140J5 NU 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM		06/01/2020	Paydown.....		57,497	57,497	57,820	57,806		(310)		(310)		57,497			0	712	02/01/2047	1.....
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM		06/01/2020	Paydown.....		1,121,540	1,121,540	1,158,778	1,157,749		(36,209)		(36,209)		1,121,540			0	17,581	10/01/2047	1.....
3140J6 F6 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM19		06/01/2020	Paydown.....		281,112	281,112	287,987	287,877		(6,765)		(6,765)		281,112			0	4,704	11/01/2047	1.....
3140J6 GR 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM20		06/01/2020	Paydown.....		571,425	571,425	572,429	572,392		(967)		(967)		571,425			0	9,627	09/01/2048	1.....
3140J7 7J 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM35		06/01/2020	Paydown.....		330,425	330,425	337,240	337,088		(6,663)		(6,663)		330,425			0	5,932	03/01/2048	1.....
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM30		06/01/2020	Paydown.....		388,912	388,912	401,369	401,017		(12,105)		(12,105)		388,912			0	5,806	10/01/2047	1.....
3140J8 RF 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM40		06/01/2020	Paydown.....		402,157	402,157	411,740	411,600		(9,443)		(9,443)		402,157			0	6,599	06/01/2048	1.....
3140J8 S4 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM41		06/01/2020	Paydown.....		826,387	826,387	846,272	845,941		(19,554)		(19,554)		826,387			0	14,143	06/01/2048	1.....
3140J8 UG 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM41		06/01/2020	Paydown.....		1,049,810	1,049,810	1,073,635	1,073,296		(23,487)		(23,487)		1,049,810			0	17,999	07/01/2048	1.....
3140J9 LV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		526,280	526,280	527,061	527,017		(737)		(737)		526,280			0	9,592	10/01/2048	1.....
3140JG LQ 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BN03		06/01/2020	Paydown.....		6,469,672	6,469,672	6,649,104	6,643,952		(174,280)		(174,280)		6,469,672			0	108,438	12/01/2048	1.....
3140JR AZ 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BN81		06/01/2020	Paydown.....		3,916,020	3,916,020	3,961,298	3,960,185		(44,165)		(44,165)		3,916,020			0	56,653	04/01/2049	1.....
3140Q7 HT 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA02		06/01/2020	Paydown.....		297,596	297,596	311,639	311,283		(13,687)		(13,687)		297,596			0	5,083	08/01/2047	1.....
3140Q7 LC 9	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL		06/01/2020	Paydown.....		1,635,549	1,635,549	1,673,180	1,672,546		(36,997)		(36,997)		1,635,549			0	26,891	09/01/2047	1.....
3140Q7 TF 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA05		06/01/2020	Paydown.....		1,430,664	1,430,664	1,516,056			(85,393)		(85,393)		1,430,664			0	9,309	10/01/2047	1.....
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # CA		06/01/2020	Paydown.....		938,103	938,103	964,340	961,888		(23,785)		(23,785)		938,103			0	11,881	10/01/2032	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
3140Q7 WS 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA06		06/01/2020	Paydown.....		147,140	147,140	151,463	151,339		(4,199)		(4,199)		147,140			0	2,176	11/01/2047	1.....
3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA16		06/01/2020	Paydown.....		3,482,579	3,482,579	3,542,163	3,541,212		(58,633)		(58,633)		3,482,579			0	59,199	05/01/2048	1.....
3140Q8 DB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA09		06/01/2020	Paydown.....		594,794	594,794	589,171	589,247		5,547		5,547		594,794			0	8,801	01/01/2048	1.....
3140Q8 WJ 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA15		06/01/2020	Paydown.....		597,059	597,059	610,470	610,198		(13,139)		(13,139)		597,059			0	9,865	04/01/2048	1.....
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA18		06/01/2020	Paydown.....		1,570,036	1,570,036	1,604,503	1,603,745		(33,709)		(33,709)		1,570,036			0	26,857	06/01/2048	1.....
3140Q9 DG 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA19		06/01/2020	Paydown.....		2,371,208	2,371,208	2,472,308	2,470,603		(99,395)		(99,395)		2,371,208			0	44,081	06/01/2048	1.....
3140Q9 EZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA19		06/01/2020	Paydown.....		1,352,545	1,352,545	1,386,464	1,386,234		(33,689)		(33,689)		1,352,545			0	22,595	07/01/2048	1.....
3140Q9 T9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA23		06/01/2020	Paydown.....		1,032,332	1,032,332	1,063,988	1,063,504		(31,172)		(31,172)		1,032,332			0	17,483	09/01/2048	1.....
3140QA VA 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA33		06/01/2020	Paydown.....		9,281,845	9,281,845	9,397,143	9,394,693		(112,848)		(112,848)		9,281,845			0	132,740	04/01/2049	1.....
3140QC 5Q 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA53		06/01/2020	Paydown.....		51,796	51,796	56,465			(4,670)		(4,670)		51,796			0	151	03/01/2050	1.....
3140QD L4 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA57		06/01/2020	Paydown.....		22,316	22,316	23,982			(1,667)		(1,667)		22,316			0	65	05/01/2050	1.....
3140X4 H9 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM11		06/01/2020	Paydown.....		222,453	222,453	225,963	225,877		(3,424)		(3,424)		222,453			0	2,328	06/01/2032	1.....
3140X5 PS 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM22		06/01/2020	Paydown.....		1,316,512	1,316,512	1,389,538			(73,025)		(73,025)		1,316,512			0	17,782	06/01/2048	1.....
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		06/01/2020	Paydown.....		3,283	3,283	3,296	3,283				0	3,283			0	59	05/01/2036	1.....	
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		06/01/2020	Paydown.....		1,640	1,640	1,644	1,690		(50)		(50)		1,640			0	30	04/01/2034	1.....
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		24,700	24,700	24,422	24,444		256		256		24,700			0	560	12/01/2036	1.....
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		382	382	383	383		(1)		(1)		382			0	10	01/01/2037	1.....
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # 88		06/01/2020	Paydown.....		12,970	12,970	13,027	13,017		(47)		(47)		12,970			0	323	05/01/2038	1.....
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		73,894	73,894	77,150	76,899		(3,004)		(3,004)		73,894			0	1,232	12/01/2042	1.....
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		104,915	104,915	105,038	104,974		(59)		(59)		104,915			0	2,621	01/01/2037	1.....
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		06/01/2020	Paydown.....		10,768	10,768	10,745	10,768				0	10,768			0	203	06/01/2035	1.....	
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		47,085	47,086	48,884	48,697		(1,612)		(1,612)		47,085			0	1,161	01/01/2039	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
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		1,337,411	1,337,411	1,375,548	1,371,030		(33,619)		(33,619)		1,337,411			0	23,223	09/01/2040	1.....
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		06/01/2020	Paydown.....		272,388	272,388	280,560	278,340		(5,951)		(5,951)		272,388			0	5,503	02/01/2031	1.....
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		202,975	202,975	208,271	207,750		(4,775)		(4,775)		202,975			0	3,547	11/01/2041	1.....
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AB		06/01/2020	Paydown.....		133,891	133,891	134,393	134,330		(439)		(439)		133,891			0	1,684	12/01/2042	1.....
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		278,127	278,127	280,387	280,198		(2,071)		(2,071)		278,127			0	3,797	04/01/2043	1.....
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		857,236	857,236	895,544	893,018		(35,782)		(35,782)		857,236			0	11,550	05/01/2043	1.....
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		34,581	34,581	37,002	36,858		(2,277)		(2,277)		34,581			0	545	06/01/2043	1.....
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		06/01/2020	Paydown.....		362,335	362,335	371,280	368,721		(6,386)		(6,386)		362,335			0	6,159	12/01/2030	1.....
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		06/01/2020	Paydown.....		456,335	456,335	458,960	457,988		(1,654)		(1,654)		456,335			0	7,686	01/01/2031	1.....
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		06/01/2020	Paydown.....		242,069	242,069	249,331	247,381		(5,312)		(5,312)		242,069			0	4,402	02/01/2031	1.....
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 10Y		06/01/2020	Paydown.....		48,364	48,364	48,848	48,428		(64)		(64)		48,364			0	608	03/01/2021	1.....
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		06/01/2020	Paydown.....		35,633	35,633	36,268	36,219		(586)		(586)		35,633			0	458	10/01/2042	1.....
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		06/01/2020	Paydown.....		26,835	26,835	28,684	28,608		(1,772)		(1,772)		26,835			0	470	08/01/2045	1.....
31418C 3D 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34		06/01/2020	Paydown.....		1,097,040	1,097,040	1,107,568	1,107,459		(10,418)		(10,418)		1,097,040			0	18,514	10/01/2048	1.....
31418C 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA35		06/01/2020	Paydown.....		6,559,979	6,559,979	6,632,241	6,630,608		(70,630)		(70,630)		6,559,979			0	96,357	11/01/2048	1.....
31418C PE 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		06/01/2020	Paydown.....		96,638	96,638	99,748	99,664		(3,026)		(3,026)		96,638			0	1,435	09/01/2047	1.....
31418C S4 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32		06/01/2020	Paydown.....		267,984	267,984	274,966	274,784		(6,800)		(6,800)		267,984			0	3,971	01/01/2048	1.....
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32		06/01/2020	Paydown.....		959,814	959,814	996,129	995,317		(35,503)		(35,503)		959,814			0	16,033	01/01/2048	1.....
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32		06/01/2020	Paydown.....		338,563	338,563	346,894	346,697		(8,135)		(8,135)		338,563			0	5,717	02/01/2048	1.....
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA33		06/01/2020	Paydown.....		1,237,991	1,237,991	1,250,806	1,250,470		(12,478)		(12,478)		1,237,991			0	20,902	06/01/2048	1.....
31418C YL 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34		06/01/2020	Paydown.....		12,762,316	12,762,316	12,913,370	12,910,023		(147,707)		(147,707)		12,762,316			0	187,663	07/01/2048	1.....
31418C YM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34		06/01/2020	Paydown.....		8,247,873	8,247,873	8,443,039	8,439,016		(191,143)		(191,143)		8,247,873			0	139,394	07/01/2048	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	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
31418D AQ 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA36		06/01/2020	Paydown.....		4,250,236	4,250,236	4,293,624	4,292,387		(42,152)		(42,152)		4,250,236			0	62,119	03/01/2049	1.....
31418D AR 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA36		06/01/2020	Paydown.....		625,740	625,740	641,041	640,724		(14,984)		(14,984)		625,740			0	10,475	03/01/2049	1.....
31418D BF 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		06/01/2020	Paydown.....		1,131,226	1,131,226	1,147,709	1,147,623		(16,397)		(16,397)		1,131,226			0	16,590	04/01/2049	1.....
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12		06/01/2020	Paydown.....		8,125	8,125	8,678	8,125				0		8,125			0	135	09/01/2033	1.....
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		21,643	21,643	22,942	22,722		(1,078)		(1,078)		21,643			0	492	09/01/2036	1.....
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD		06/01/2020	Paydown.....		601,890	601,890	618,912	616,801		(14,911)		(14,911)		601,890			0	10,943	09/01/2040	1.....
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		06/01/2020	Paydown.....		226,003	226,003	232,748	232,038		(6,035)		(6,035)		226,003			0	5,186	06/01/2040	1.....
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y		06/01/2020	Paydown.....		586,092	586,092	605,140	596,220		(10,128)		(10,128)		586,092			0	8,402	09/01/2025	1.....
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1		06/01/2020	Paydown.....		2,573,570	2,573,570	2,647,158	2,638,375		(64,804)		(64,804)		2,573,570			0	43,224	09/01/2040	1.....
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AE		06/01/2020	Paydown.....		15,445	15,445	15,906	15,692		(248)		(248)		15,445			0	226	09/01/2025	1.....
35563P DX 4	FREDDIEMACFHLMC_18-1SC SENIORWHOLECMO18-		05/01/2020	Paydown.....			(10,873)	(9,218)	(9,997)		10,056		10,056					0	(10,755)	05/25/2057	1.....
35563P DZ 9	SEASONED CREDIT RISK TRANSFER WHOLECMO18		06/01/2020	Paydown.....		296,560	296,560	294,764	204,682		162		162		296,560			0	2,318	05/25/2057	1.....
35563P EB 1	SEASONED CREDIT RISK TRANSFER SENIOR CMO		06/01/2020	Paydown.....		80,031	80,031	74,729	75,646		4,385		4,385		80,031			0	1,001	05/25/2057	1.....
35563P GK 9	SEASONED CREDIT RISK TRANSFER WHOLECMO18		05/01/2020	Paydown.....			(46,509)	(42,229)	(42,611)		42,746		42,746					0	135	08/27/2057	1.....
35563P HH 5	SEASONED CREDIT RISK TRANSFER WHOLE CMO		06/01/2020	Paydown.....		75,981	75,981	75,064	75,220		761		761		75,981			0	568	03/25/2058	1.....
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8		06/01/2020	Paydown.....		385,404	385,404	380,259	381,215		4,189		4,189		385,404			0	5,576	11/25/2028	1.....
413890 EZ 3	HARRIS COUNTY HOUSTON TEX SPOR HARRIS CN		06/08/2020	Various.....		7,020,860	7,238,000	7,392,880	7,365,365		(7,879)		(7,879)		7,357,486		(336,626)	(336,626)	183,578	11/15/2031	2FE.....
45204E A3 2	ILLINOIS ST FIN AUTH REVENUE ILLINOIS ST		05/15/2020	BBR4_PB.....		11,173,470	10,500,000	10,103,380	10,113,362		2,754		2,754		10,116,116		1,057,354	1,057,354	350,000	07/15/2047	1FE.....
48503T AA 5	KANSAS CITY MO INDL DEV AUTH KANSAS CITY		06/10/2020	Various.....		262,056	262,056	262,056	262,056				0		262,056			0	5,727	12/10/2032	1.....
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE		06/25/2020	Redemption 100.0000.....		279,378	279,378	276,734	276,907		2,471		2,471		279,378			0	4,465	05/25/2033	1FE.....
626207 YS 7	GEORGIA MUNICIPAL ELEC AUTH MUNITAXBNDRE		04/01/2020	Various.....		72,000	72,000	86,073	85,685		(13,685)		(13,685)		72,000			0	2,540	04/01/2057	2FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
64972G VZ 4	NEW YORK CITY MUN WATER FINANC MUNITAX		06/15/2020	Call 100.0000		15,000,000	15,000,000	15,110,100			(110,100)		(110,100)		15,000,000			0	459,300	06/15/2042	5Z
64972G WB 6	NEW YORK CITY MUN WATER FINANC MUNITAX		04/06/2020	Tax Free Exchange		15,110,100	15,000,000	15,248,550			(117,734)		(117,734)		15,130,816		(20,716)	(20,716)	283,235	06/15/2042	1FE
709224 TD 1	PENNSYLVANIA ST TURNPIKE COMMI MUNITAX B		06/01/2020	Call 100.0000		595,000	595,000	595,000	594,975		44		44		595,019		(19)	(19)	22,223	06/01/2025	1FE
735389 ZE 1	PORT SEATTLE WASH MUNITAX BND REV 3.75		05/15/2020	BBR4_PB		1,544,340	1,500,000	1,417,980	1,422,047		1,459		1,459		1,423,507		120,833	120,833	30,353	05/01/2036	1FE
771902 HF 3	ROCHESTER MINN HEALTH CARE FAC MUNI BND		05/15/2020	BBR4_PB		7,663,880	7,000,000	6,883,705	6,886,392		1,125		1,125		6,887,516		776,364	776,364	140,000	11/15/2048	1FE
795576 HK 6	SALT LAKE CITY UTAH MUNIBNDREV 5.000%		05/15/2020	BBR4_PB		557,625	500,000	539,730	535,729		(1,353)		(1,353)		534,376		23,249	23,249	21,806	07/01/2043	1FE
795576 HL 4	SALT LAKE CITY UTAH MUNIBNDREV 5.000%		05/15/2020	BBR4_PB		553,770	500,000	536,825	533,132		(1,253)		(1,253)		531,878		21,892	21,892	21,806	07/01/2048	1FE
837151 FR 5	SOUTH CAROLINA ST PUB SVC AUTH MUNITAX B		06/01/2020	Tax Free Exchange		3,107,282	2,848,000	2,914,843	2,894,800		(3,643)		(3,643)		2,891,157		216,125	216,125	55,849	12/01/2024	1FE
837151 FS 3	SOUTH CAROLINA ST PUB SVC AUTH MUNITAXBN		06/01/2020	Tax Free Exchange		284,761	261,000	259,854	260,063		58		58		260,122		24,640	24,640	5,379	12/01/2025	1FE
837151 RW 1	SOUTH CAROLINA ST PUB SVC AUTH CORP BND		06/01/2020	Tax Free Exchange		548,321	540,000	505,904	515,480		2,436		2,436		517,916		30,405	30,405	6,448	12/01/2023	1FE
93978E 7W 6	WASHTG HLTH FAC WA ST HLTH PROVIDENCE		04/01/2020	Call 100.0000		1,000,000	1,000,000	857,730	884,697		1,075		1,075		885,772		114,228	114,228	25,000	10/01/2039	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					325,684,421	323,642,466	328,322,391	294,832,344	0	(4,731,555)	0	(4,731,555)	0	323,656,693	0	2,027,729	2,027,729	5,536,125	XXX	XXX

QE05.27

Bonds - Industrial and Miscellaneous

00130H CA 1	AES CORPORATION THE SENIOR CORP BND 4.		06/05/2020	Call 102.4750		2,151,975	2,100,000	2,073,750			1,904		1,904		2,075,654		24,346	24,346	120,225	03/15/2023	3FE
00184@ AA 4	AMAZON.COM INC SECURED CORP BND 4.095%		06/30/2020	Redemption 100.0000		19,280	19,280	19,280	19,280				0		19,280			0	329	06/30/2039	1
00191# AA 3	AMAZON.COM INC SECUREDCORPBND 4.095% 0		06/30/2020	Redemption 100.0000		21,261	21,261	21,261	21,261				0		21,261			0	363	08/31/2039	1
00191@ AA 5	AMAZON.COM INC SECUREDCORPBND 4.233% 0		06/30/2020	Redemption 100.0000		33,307	33,307	33,307	33,307				0		33,307			0	588	09/30/2039	1
00193* AA 5	AMAZON.COM INC SECUREDCORPBND 4.233% 0		06/30/2020	Redemption 100.0000		34,824	34,824	34,824	34,824				0		34,824			0	615	09/30/2039	1
00225# AA 3	AMAZON.COM INC SECURED CORP BND 4.095%		06/30/2020	Redemption 100.0000		19,884	19,884	19,884	19,884				0		19,884			0	389	09/30/2039	1
00256@ AC 3	AARONS INC - FUNDING WRNT CORP BND 4		04/14/2020	Redemption 100.0000		2,100,000	2,100,000	2,128,580	2,107,805		(7,805)		(7,805)		2,100,000			0	49,875	04/14/2021	3
004375 AV 3	ACCR_04-1 ACCR_04-1 0.785% 04/25/34		06/25/2020	Paydown		88,025	88,026	81,754	85,139		2,886		2,886		88,025			0	705	04/25/2034	1FM
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3		06/25/2020	Paydown		127,434	127,434	127,364	127,146		288		288		127,434			0	1,296	10/25/2034	1FM
00508X AF 1	ACTUANT CORP SENIOR CORP BND 5.625% 06		06/15/2020	Various		4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	112,500	06/15/2022	3FE
007036 CC 8	ADJUSTABLE RATE MORTGAGE TRUST ARMT_04-2		06/25/2020	Paydown		21,162	21,162	19,469	20,592		570		570		21,162			0	219	02/25/2035	1FM

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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
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST SENIOR CO		05/26/2020	Redemption 100.0000		51,235	51,235	51,235	51,235				0		51,235			0	687	08/27/2035	1
00968F AA 4	AJAX MORTGAGE LOAN TRUST AJAXM ABS 19-D-		06/25/2020	Paydown		388,928	388,928	388,917	388,925		3		3		388,928			0	4,572	09/25/2065	1FE
00969P AA 1	AJAX MORTGAGE LOAN TRUST AJAXM RMBS 19-F		06/25/2020	Paydown		132,466	132,466	132,462	132,462		4		4		132,466			0	1,598	07/25/2059	1FE
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		06/01/2020	Paydown		92,677	119,021	71,240	67,109		25,568		25,568		92,677			0	2,896	06/25/2036	1FM
02147P AY 0	CWALT_06-29T1 CWALT_06-29T1 6.000% 10/		06/01/2020	Paydown		106,527	167,413	125,721	118,785		(12,258)		(12,258)		106,527			0	4,199	10/25/2036	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		06/01/2020	Paydown		117,782	120,467	90,450	80,947		36,835		36,835		117,782			0	3,244	11/25/2036	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07-		06/01/2020	Paydown		122,144	137,789	108,015	93,175		28,969		28,969		122,144			0	3,426	03/25/2037	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN CWALT_07-5		06/01/2020	Paydown		266,218	364,917	301,520	276,192		(9,974)		(9,974)		266,218			0	9,584	04/25/2037	1FM
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A		06/25/2020	Paydown		285,803	285,804	247,649	252,416		33,387		33,387		285,803			0	1,919	09/25/2047	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T CWA_07-23		06/01/2020	Paydown		105,186	110,338	87,132	75,057		30,129		30,129		105,186			0	2,844	09/25/2037	1FM
02660T FJ 7	AHM_05-2 AHM_05-2 5.408% 09/25/35		06/01/2020	Paydown		389,021	389,021	288,865	267,735		121,286		121,286		389,021			0	5,873	09/25/2035	1FM
03027X AJ 9	AMERICAN TOWER CORPORATION SENIOR CORP B		05/15/2020	BBR4_PB		1,832,083	1,635,000	1,630,308	1,631,966		161		161		1,632,127		199,956	199,956	53,955	02/15/2026	2FE
03072S WD 3	AMERIQUEST MORTGAGE QUEST_04-X3 2.418%		06/25/2020	Paydown		13,243	13,243	13,069	13,247		(4)		(4)		13,243			0	71	09/25/2034	1FM
03072S XD 2	AMSI_04-R12 AMSI_04-R12 1.040% 01/25/3		06/25/2020	Paydown		171,012	171,012	153,483	168,071		2,941		2,941		171,012			0	1,494	01/25/2035	1FM
03463U AA 5	ANGELOAKMORTGAGETRUSTAOMT_ WHOLECMO19-41		06/01/2020	Paydown		246,272	246,272	246,269	246,269		3		3		246,272			0	3,115	07/26/2049	1FM
035240 AQ 3	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		05/15/2020	BBR4_PB		3,428,253	3,000,000	2,990,550	2,991,261		289		289		2,991,550		436,703	436,703	115,583	01/23/2029	2FE
035287 AJ 0	ANIXTER INC. SENIOR CORP BND 6.000% 12		06/23/2020	Call 101.2500		2,025,000	2,000,000	2,165,000	2,153,962		(11,483)		(11,483)		2,142,479		(142,479)	(142,479)	92,333	12/01/2025	3FE
03674X AJ 5	ANTERO RESOURCES CORP SENIOR CORP BND		05/07/2020	Various		605,000	1,000,000	960,000	964,730		2,123		2,123		966,853		(361,853)	(361,853)	34,722	03/01/2025	4FE
03690A AD 8	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP		04/06/2020	Various		256,063	425,000	423,938	424,034		29		29		424,063		(168,001)	(168,001)	14,730	03/01/2027	4FE
03690A AF 3	ANTERO MIDSTREAM PARTNERS LP SENIOR CORP		04/14/2020	Various		454,920	669,000	669,000	669,000		0		0		669,000		(214,080)	(214,080)	30,774	01/15/2028	4FE
037411 BA 2	APACHE CORPORATION SENIOR CORP BND 4.7		05/04/2020	BARCLAYS CAPITAL		1,743,750	2,500,000	2,356,100	2,358,079		1,099		1,099		2,359,178		(615,428)	(615,428)	66,302	04/15/2043	3FE
037411 BF 1	APACHE CORPORATION SENIOR CORP BND 4.2		05/14/2020	GOLDMAN SACHS & CO		1,170,000	1,500,000	1,518,240	1,517,688		(554)		(554)		1,517,134		(347,134)	(347,134)	58,260	01/15/2030	2FE

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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
037411 BF 1	APACHE CORPORATION SENIOR CORP BND 4.2		06/02/2020	GOLDMAN SACHS & CO.....		4,459,375	5,000,000	5,060,800	5,058,961		(2,071)		(2,071)		5,056,890		(597,515)	(597,515)	203,351	01/15/2030	3FE.....
03959K AC 4	EXTERRAN PARTNERS LP SENIOR CORP BND 144		04/22/2020	Various.....		1,119,825	1,445,000	1,445,000	1,445,000				0		1,445,000		(325,175)	(325,175)	30,788	04/01/2028	4FE.....
04248N AA 1	ARMY HAWAII FAMILY HOUSING TRU MUNI BND		06/15/2020	Various.....		182,830	182,830	187,442	187,584		(4,754)		(4,754)		182,830			0	5,050	06/15/2050	1FE.....
04248P AA 6	ARMY HAWAII FAMILY HSG MUNI REV 144A 5		06/15/2020	Various.....		127,444	127,444	128,568	128,310		(866)		(866)		127,444			0	3,584	06/15/2050	1FE.....
04541G NA 6	ASSET BACKED SECURITIES CORP H ABS_04-HE		06/25/2020	Paydown.....		7,213	7,213	7,069	7,158		55		55		7,213			0	62	12/25/2034	1FM.....
04542B KB 7	ABFCN ABS PT5-A4 1.435% 06/25/34...		05/26/2020	Paydown.....		106,871	106,871	106,904	106,691		179		179		106,871			0	1,099	06/25/2034	1FM.....
04544Q AC 1	ASSET BACKED SECURITIES CORP H ABSHE_06-		06/25/2020	Paydown.....		37,049	37,049	27,092	27,535		9,513		9,513		37,049			0	216	11/25/2036	1FM.....
04544Q AD 9	ASSET BACKED SECURITIES CORP H ABSHE_06-		06/25/2020	Paydown.....		52,465	52,465	38,365	39,017		13,449		13,449		52,465			0	312	11/25/2036	1FM.....
04544T AA 9	ABSHE_07-HE2 ABSHE_07-HE2 0.385% 05/25		06/25/2020	Paydown.....		144,897	144,897	94,455	96,535		48,362		48,362		144,897			0	868	05/25/2037	1FM.....
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV CORP BND		06/20/2020	Various.....		84,458	84,458	84,458	84,458				0		84,458			0	2,698	03/20/2039	1.....
048677 AB 4	ATLANTIC MARINE CORPS COMMUNIT MUNI G.O		06/01/2020	Redemption 100.0000.....		79,788	79,788	71,812	72,898		6,890		6,890		79,788			0	2,132	12/01/2050	1FE.....
048677 AE 8	ATLANTIC MARINE CORPS COMMUNIT MUNI G.O		06/01/2020	Redemption 100.0000.....		53,623	53,623	53,623	53,622		1		1		53,623			0	1,500	12/01/2051	1FE.....
048677 AG 3	ATLANTIC MARINE CORPS COMMUNIT ATLANTIC		06/01/2020	Various.....		31,727	31,727	31,727	31,727				0		31,727			0	977	12/01/2051	1FE.....
05178Q AA 5	AURORA MILITARY HOUSING LLC MUNI BND REV		06/15/2020	Call 100.0000.....		90,000	90,000	90,000	90,000				0		90,000			0	2,408	12/15/2025	1FE.....
053773 BC 0	AVIS BUDGET CAR RENTAL LLC SENIOR CORP B		05/20/2020	Various.....		583,750	1,000,000	1,000,000	1,000,000				0		1,000,000		(416,250)	(416,250)	50,233	07/15/2027	4FE.....
05377R DE 1	AVIS BUDGET RENTAL CAR FUNDING SUBABS18-		05/08/2020	BARCLAYS CAPITAL.....		2,506,563	3,250,000	3,248,888	3,249,338		41		41		3,249,379		(742,817)	(742,817)	63,456	03/20/2025	2FE.....
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10		06/01/2020	Paydown.....		90,799	90,799	98,099	93,974		(3,174)		(3,174)		90,799			0	2,333	07/26/2037	1FM.....
05535D CF 9	BCF_97-R3 BCF_97-R3 4.642% 11/25/28		06/01/2020	Paydown.....		31,061	31,061	14,877	1,174		29,887		29,887		31,061			0	568	11/25/2028	1FM.....
05544J CC 2	BCAP LLC TRUST BCAP_15-RR2		06/25/2020	Paydown.....		334,415	334,415	275,475	314,920		19,495		19,495		334,415			0	2,694	03/28/2037	1FM.....
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3		06/25/2020	Paydown.....		138,614	138,614	132,376	124,319		14,295		14,295		138,614			0	1,219	02/27/2046	1FE.....
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVAB SENIOR CO		06/01/2020	Redemption 100.0000.....		31,546	31,546	31,546	31,546				0		31,546			0	559	12/01/2041	1.....
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A		05/15/2020	Paydown.....		74,160	74,160	74,180	74,158		2		2		74,160			0	647	11/15/2035	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO BOAA_06-1		06/01/2020	Paydown.....		103,084	106,972	92,268	91,698		11,386		11,386		103,084			0	2,456	02/25/2036	1FM.....
05968K AA 2	BANC OF AMERICA FUNDING CORPOR BAFC_14-R		06/01/2020	Paydown.....		129,435	129,435	132,531	130,807		(1,373)		(1,373)		129,435			0	1,699	11/26/2036	1FM.....
05968K AE 4	BANC OF AMERICA FUNDING CORPOR BAFC_14-R		06/25/2020	Paydown.....		1,128,221	1,128,221	1,045,872	1,098,658		29,563		29,563		1,128,221			0	7,374	05/26/2037	1FM.....
05969M AA 7	BAFC_14-R8 BANCFT_14-R8 0.425% 06/26/3		06/25/2020	Paydown.....		1,063,309	1,063,309	1,020,777	1,051,462		11,847		11,847		1,063,309			0	6,869	06/26/2036	1FE.....
05990R AD 3	BANC OF AMERICA FUNDING CORPOR BANCFT_15		06/25/2020	Paydown.....		325,293	325,293	290,324	293,556		31,737		31,737		325,293			0	2,096	02/25/2037	1FM.....
05990T AJ 6	BAFC_15-R2 BAFC_15-R2 0.350% 09/29/36		06/25/2020	Paydown.....		825,451	825,451	777,069	810,896		14,555		14,555		825,451			0	5,051	09/29/2036	1FM.....
05991B AD 7	BAFC_15-R8 BAF_15-R8 2.681% 06/26/46		06/01/2020	Paydown.....		72,640	72,640	70,098	71,911		729		729		72,640			0	844	06/26/2046	1FM.....
07012E AG 5	BASKETBALL PROP BASKETBALL PROPERTIES LT		06/01/2020	Redemption 100.0000.....		148,048	148,048	145,975	147,519		528		528		148,048			0	4,105	03/01/2025	2.....
07274N AL 7	BAYER US FINANCE II LLC SENIORCORPBN144		05/15/2020	BBR4_PB.....		11,229,400	10,000,000	9,923,800	9,932,682		2,281		2,281		9,934,963		1,294,437	1,294,437	182,292	12/15/2028	2FE.....
07324F AC 4	BFAT_07-B BAYV_07-B 6.831% 08/28/47		06/01/2020	Paydown.....		277,985	277,985	225,558	257,278		20,707		20,707		277,985			0	3,588	08/28/2047	1FM.....
07325N BR 2	BAYV BAYV_05-C 1.159% 06/28/44.....		05/28/2020	Paydown.....		66,517	66,517	55,209	64,338		2,178		2,178		66,517			0	748	06/28/2044	1FM.....
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION BAYV_06-A		06/29/2020	Paydown.....		1,772,047	1,772,047	1,367,370	1,719,717		52,330		52,330		1,772,047			0	6,802	02/28/2041	1FM.....
07325N DU 3	BAYVIEW FINANCIAL ACQUISITION BAYV_06-B		06/29/2020	Paydown.....		52,958	52,958	45,875	47,349		5,610		5,610		52,958			0	664	04/28/2036	1FM.....
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL		06/28/2020	Paydown.....		266,359	266,359	269,688	268,674		(2,315)		(2,315)		266,359			0	4,460	06/28/2053	1FM.....
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS-SPL5		06/28/2020	Paydown.....		58,141	58,141	59,222			(1,081)		(1,081)		58,141			0	847	06/28/2057	1FM.....
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A 3.500% 10/2		06/28/2020	Paydown.....		40,084	40,084	39,972	40,010		75		75		40,084			0	591	10/28/2057	1FM.....
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP		06/28/2020	Paydown.....		32,820	32,820	32,927	32,927		(108)		(108)		32,820			0	562	06/28/2054	1FM.....
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS-SPL1		06/28/2020	Paydown.....		276,472	276,472	277,163	277,156		(684)		(684)		276,472			0	4,597	10/28/2064	1FM.....
073870 AG 2	BALTA_07-2 SUPSEN WHOLE CMO_07-2-2A1		06/01/2020	Paydown.....		166	22,569	18,597	17,122		(16,957)		(16,957)		166			0	200	04/25/2037	1FM.....
073879 G6 9	BSABS_05-FR1 BSABS_05-FR1 1.190% 06/25		06/25/2020	Paydown.....		93,044	93,044	86,066	87,697		5,347		5,347		93,044			0	889	06/25/2035	1FM.....
073879 U9 7	BSABS_04-HE9 BSABS_05-CL1 0.685% 09/25		06/25/2020	Paydown.....		114,959	114,959	104,559	103,076		11,883		11,883		114,959			0	781	09/25/2034	1FM.....
07387U CX 7	BEAR STEARNS ASSET BACKED SECU BSABS_06-		06/01/2020	Paydown.....		27,208	27,209	23,767	21,441		5,767		5,767		27,208			0	791	12/25/2035	1FM.....
07388J AB 1	BSABS_06-HE8 BSABS_06-H8 0.355% 10/25/		06/25/2020	Paydown.....		157,840	157,840	139,294	138,178		19,661		19,661		157,840			0	1,218	10/25/2036	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
07389U AS 8	BEAR STEARNS ASSET BACKED SECUR BSH_07-HE		06/25/2020	Paydown.....		216,055	216,055	192,559	192,772		23,283		23,283		216,055			0	1,577	01/25/2037	1FM.....
073914 TS 2	BSMSI_96-6 BSMSI_96-6 8.000% 11/25/29		06/01/2020	Paydown.....			37,634	37,575	23,295	14,202	(37,497)		(23,295)					0	2,414	11/25/2029	1FM.....
07401A AA 5	BSMF CMO_06-AR2 1A1 0.385% 09/25/46		06/25/2020	Paydown.....		492,569	483,737	364,012	372,627		119,942		119,942		492,569			0	3,822	09/25/2046	1FM.....
07401L AQ 6	BSMF_06-AR1 RMBS_06-AR1 2A1 0.405% 08/		06/25/2020	Paydown.....		4,376,749	4,376,750	3,484,304	3,616,388		760,361		760,361		4,376,749			0	35,514	08/25/2036	1FM.....
07401M AG 6	BSMF_07-AR1 RMBS 07 AR1 2A3 0.385% 02/		06/25/2020	Paydown.....		1,787,162	208,565	167,448	180,423		1,606,740		1,606,740		1,787,162			0	16,427	02/25/2037	1FM.....
07401N AA 7	BSMF_06-AR5 RMBS_06-AR5 1A1 0.345% 12/		06/25/2020	Paydown.....		2,490,971	2,490,972	2,011,460	2,071,876		419,095		419,095		2,490,971			0	20,021	12/25/2046	1FM.....
07401N AP 4	BSMF_06-AR5 SUPSEN WHOLE CMO 06-AR5 0.		06/25/2020	Paydown.....		1,422,772	1,422,772	1,198,686	1,200,326		222,446		222,446		1,422,772			0	8,956	01/25/2037	1FM.....
081331 AB 6	BELVOIR LAND LLC BELVOIR LD LLC 5.030%		06/15/2020	Various.....		525,031	525,031	519,364	523,433		1,597		1,597		525,031			0	13,205	12/15/2025	1FE.....
081437 AM 7	BEMIS COMPANY INC SENIOR CORP BND 144A		04/23/2020	Tax Free Exchange.....		7,702,575	7,500,000	7,773,548	7,702,528		(39,897)		(39,897)		7,662,631		39,944	39,944	176,250	10/15/2021	2FE.....
081437 AP 0	BEMIS COMPANY INC SENIOR CORP BND 144A		04/23/2020	Tax Free Exchange.....		1,757,836	1,755,000	1,677,973	1,683,077		2,932		2,932		1,686,009		71,827	71,827	32,945	09/15/2026	2FE.....
08872# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2020	Redemption 100.0000.....		21,826	21,826	24,407	23,574		(1,748)		(1,748)		21,826			0	598	08/15/2032	2.....
08884# AA 8	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2020	Various.....		102,639	102,639	102,639	102,639				0		102,639			0	2,174	10/15/2036	2.....
08887* AA 9	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2020	Redemption 100.0000.....		3,873	3,873	3,873	3,873				0		3,873			0	83	10/15/2036	2.....
09143# AA 3	BISHOP HILL ENERGY LLC CORP BND 3.280		06/29/2020	Redemption 100.0000.....		36,283	36,283	36,283					0		36,283			0	307	06/30/2037	2PL.....
101137 AX 5	BOSTON SCIENTIFIC CORPORATION SENIOR COR		05/15/2020	BBR4_PB.....		1,112,529	1,000,000	996,640	996,883		105		105		996,988		115,541	115,541	28,222	03/01/2029	2FE.....
101205 A* 3	JG BOSWELL CO CORP BND 6.530% 06/29/2		06/29/2020	Various.....		15,000,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	489,750	06/29/2020	3.....
10240* AA 7	BOWIE ACQUISITIONS LLC SECURED CORP BND		06/30/2020	Redemption 100.0000.....		399,426	399,426	399,426	399,426				0		399,426			0	8,481	09/30/2038	2PL.....
10460* AC 6	WC BRADLEY COMPANY CORP BND 4.060% 04/		04/30/2020	Redemption 100.0000.....		304,615	304,615	318,323	316,583		(11,968)		(11,968)		304,615			0	6,184	04/30/2029	1.....
11134L AD 1	BROADCOM CORPORATION SENIORCORPBND 3.0		04/23/2020	Call 102.5000.....		10,250,000	10,000,000	9,716,100	9,836,477		24,134		24,134		9,860,611		139,389	139,389	481,667	01/15/2022	2FE.....
12189T AQ 7	BURLINGTON NORTHERN SANTA FE L BURLINGTO		04/15/2020	Maturity.....		5,000,000	5,000,000	6,108,100	5,029,228		(29,228)		(29,228)		5,000,000			0	203,125	04/15/2020	1FE.....
124857 AZ 6	CBS CORP SENIOR CORP BND 4.200% 06/01/		05/15/2020	BBR4_PB.....		9,216,945	9,000,000	8,912,970	8,919,955		2,566		2,566		8,922,521		294,424	294,424	172,200	06/01/2029	2FE.....
12519@ AA 5	CED ALAMO 7 LLC SECURED CORP BND 4.210		06/30/2020	Redemption 100.0000.....		42,225	42,225	42,225	42,225				0		42,225			0	889	06/30/2041	2.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
12543X AG 1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-1		06/01/2020	Paydown.....		459,665	537,877	421,167	350,609		109,056		109,056		459,665			0	13,490	01/25/2037	1FM.....
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 CWHL_07-7		06/01/2020	Paydown.....		32,763	32,764	28,851	25,043		7,719		7,719		32,763			0	681	06/25/2037	1FM.....
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07-CWHL_07-5		06/01/2020	Paydown.....		28,620	28,553	23,910	20,907		7,713		7,713		28,620			0	697	05/25/2037	1FM.....
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A 3.500% 08/		06/01/2020	Paydown.....		91,168	91,168	92,410	92,385		(1,217)		(1,217)		91,168			0	1,338	08/25/2049	1FE.....
125925 DH 7	CMC SECURITIES CORPORATION IV CMC4_97-NA		06/01/2020	Paydown.....		5,580	5,580	5,660	5,576		4		4		5,580			0	150	10/25/2027	1FM.....
125925 DJ 3	CMC2_97-3 CMC2_97-3 7.250% 10/25/27		05/01/2020	Paydown.....		2,335	2,335	2,330	2,316		20		20		2,335			0	59	10/25/2027	1FM.....
125925 EN 3	CMC SECURITIES CORPORATION IV CMC4_97-2		06/01/2020	Paydown.....		856	856	855	856				0		856			0	26	11/25/2027	1FM.....
12593D BA 6	CSMC_155R CSMC_155R 0.335% 01/27/37		06/25/2020	Paydown.....		599,714	599,714	551,924	569,618		30,096		30,096		599,714			0	3,514	01/27/2037	1FM.....
12610@ AA 3	CED CALIFORNIA HOLDINGS 4 LLC SECURED CO		06/30/2020	Redemption 100.0000.....		223,901	223,901	223,901	223,901				0		223,901			0	4,277	12/31/2038	2.....
126378 AB 4	CREDIT SUISSE MORTGAGE CAPITAL CSMC_07-1		06/25/2020	Paydown.....		59,624	59,624	24,690	18,350		41,274		41,274		59,624			0	145	02/25/2037	1FM.....
126378 AG 3	CSMC_2007-1 CSMC_07-1 5.989% 02/25/37		06/01/2020	Paydown.....		58,320	58,320	29,874	22,737		35,583		35,583		58,320			0	627	02/25/2037	1FM.....
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL CSMC_06-4		06/01/2020	Paydown.....		13,358	13,516	7,005	6,154		7,204		7,204		13,358			0	184	05/25/2036	1FM.....
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C CSMC_07-3		06/01/2020	Paydown.....		64,547	64,555	51,449	42,400		22,148		22,148		64,547			0	1,613	04/25/2037	1FM.....
12644W AM 8	CREDIT SUISSE COMMERCIAL MORTG CSMC_10-1		06/01/2020	Paydown.....		392,931	392,931	371,090	384,002		8,928		8,928		392,931			0	6,576	06/25/2050	1FM.....
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE CMO		06/01/2020	Paydown.....		1,018,159	1,018,159	727,246	763,206		254,954		254,954		1,018,159			0	17,503	01/27/2036	1FM.....
12647H AL 0	CSMC_13-8R CSMC 2013-8R 2A2 144A 0.375		06/25/2020	Paydown.....		685,548	763,277	672,726	715,066		(29,518)		(29,518)		685,548			0	7,355	05/27/2036	1FM.....
12648E BA 9	CSMC_14-2R CSMC_14-2R 2.875% 02/27/37		06/01/2020	Paydown.....		56,150	56,150	55,027	55,476		675		675		56,150			0	677	02/27/2037	1FM.....
12648E BJ 0	CSMC_14-2R CSMC_14-2R 3.750% 06/27/36		06/01/2020	Paydown.....		107,247	107,247	105,639	105,953		1,295		1,295		107,247			0	1,767	06/27/2036	1FM.....
12648E HY 1	CSMC_14-2R CSMC_14-2R 0.987% 02/27/46		06/25/2020	Paydown.....		19,286	19,286	17,936	15,382		3,904		3,904		19,286			0	422	02/27/2046	1FM.....
12648J GE 5	CSMC_14-4R CSMC_14-4R 2.750% 07/27/36		06/01/2020	Paydown.....		51,289	51,289	49,178	49,574		1,716		1,716		51,289			0	560	07/27/2036	1FM.....
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C CSR_14-8R		06/01/2020	Paydown.....		185,434	185,434	183,204	184,045		1,389		1,389		185,434			0	3,584	02/27/2036	1FM.....
12648W AA 0	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38		06/01/2020	Paydown.....		100,617	100,617	91,059	95,431		5,187		5,187		100,617			0	1,220	03/29/2038	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12648W AE 2	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38		05/01/2020	Paydown.....			(15,381)	(5,816)	(8,525)		8,525		8,525					.0	.86	03/29/2038	1FM.....
12650B AA 1	CSMC_15-RPL2 CSMC_15-RPL2 0.330% 11/27		06/25/2020	Paydown.....		463,804	463,804	448,150	461,197		2,606		2,606		463,804			.0	2,831	11/27/2036	1FM.....
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C CSMC_156R		06/29/2020	Paydown.....		567,099	567,099	514,815	546,764		20,335		20,335		567,099			.0	3,530	11/27/2046	1FM.....
12650V BJ 7	CSMC_15-10R CSMC_15-10R 2.711% 10/27/4		06/01/2020	Paydown.....		315,926	315,926	306,053	314,462		1,464		1,464		315,926			.0	3,777	10/27/2046	1FM.....
126650 BP 4	CVS PASSTHROUGH TRUST SECURED CORP BND		06/10/2020	Various.....		251,430	251,430	273,531	267,603		(16,173)		(16,173)		251,430			.0	6,328	12/10/2028	2FE.....
126650 BV 1	CVS PASSTHROUGH TRUST CORP BND 144A 5.		06/10/2020	Redemption 100.0000.....		57,756	57,756	57,756	57,755		1		1		57,756			.0	1,390	01/10/2033	2FE.....
12666# AA 4	CVS PASSTHROUGH TRUST CORP BND 7.500%		06/15/2020	Redemption 100.0000.....		374,199	374,199	389,200	377,777		(3,578)		(3,578)		374,199			.0	11,886	01/15/2023	2.....
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1		06/01/2020	Paydown.....		274	274	288	1,990		(1,716)		(1,716)		274			.0	9	05/25/2032	1FM.....
126671 RX 6	COUNTRYWIDE ASSET-BACKED CTFS ABS 2002-S		06/01/2020	Paydown.....		46	46	47	600		(554)		(554)		46			.0		05/25/2032	1FM.....
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT CWL_05-3		06/01/2020	Paydown.....		237,961	237,961	237,955	237,328		633		633		237,961			.0	4,457	08/25/2035	1FM.....
126673 EV 0	COUNTRYWIDE ASSET-BACKED CTFS ABS_04-8 M		05/26/2020	Paydown.....		193,943	193,943	193,822	193,943				0		193,943			.0	1,703	01/25/2035	1FM.....
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2		06/25/2020	Paydown.....		558,182	558,182	549,058	558,476		(293)		(293)		558,182			.0	5,262	11/25/2035	1FM.....
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-13		06/01/2020	Paydown.....		540,696	540,696	539,712	538,986		1,710		1,710		540,696			.0	9,625	05/25/2035	1FM.....
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-15		06/01/2020	Paydown.....		162,229	162,229	162,227	161,694		535		535		162,229			.0	3,032	05/25/2035	1FM.....
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/25/2020	Paydown.....		135,206	147,798	104,228	88,926		46,281		46,281		135,206			.0	1,661	10/25/2035	1FM.....
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/01/2020	Paydown.....		448,849	448,856	386,526	370,058		78,791		78,791		448,849			.0	10,288	07/25/2035	1FM.....
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/01/2020	Paydown.....		151,290	154,019	137,218	135,857		15,433		15,433		151,290			.0	3,689	08/25/2035	1FM.....
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC		06/25/2020	Paydown.....		141,608	141,608	129,572	134,471		7,137		7,137		141,608			.0	964	11/25/2036	1FM.....
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C CWALT_05-		06/01/2020	Paydown.....		8,211	8,231	7,045	6,255		1,956		1,956		8,211			.0	219	01/25/2036	1FM.....
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/01/2020	Paydown.....		52,634	60,682	39,796	33,887		18,747		18,747		52,634			.0	1,434	12/25/2035	1FM.....
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		06/01/2020	Paydown.....		135,871	161,343	139,913	137,752		(1,881)		(1,881)		135,871			.0	3,481	02/25/2036	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12668B FG 3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-.....		06/01/2020	Paydown.....		26,536	28,773	23,789	21,209		5,327		5,327		26,536			0	642	02/25/2036	1FM.....
126694 3B 2	05/25/36		06/01/2020	Paydown.....		19,538	17,721	16,163	14,863		4,674		4,674		19,538			0	567	05/25/2036	1FM.....
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-2		06/01/2020	Paydown.....		111,707	110,962	106,563	100,349		11,358		11,358		111,707			0	2,736	10/25/2035	1FM.....
126694 M6 2	CWHL 2005-26 1A8 CWHL_06-OA5 0.368% 04		04/27/2020	Paydown.....		66,006	66,006	52,908	55,244		10,762		10,762		66,006			0	368	04/25/2046	1FM.....
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-3		06/01/2020	Paydown.....		20,859	20,897	19,826	17,909		2,950		2,950		20,859			0	529	01/25/2036	1FM.....
126694 WE 4	CWHL 2005-26 1A8 RMBS06-HYB1 3.418% 03		06/01/2020	Paydown.....		264,603	287,111	249,338	257,071		7,532		7,532		264,603			0	4,377	03/20/2036	1FM.....
12672# AA 6	CVS CAREMARK CORP CORP BND 4.704% 09/		06/10/2020	Redemption 100.0000.....		168,425	168,425	168,361	168,372		53		53		168,425			0	3,303	09/10/2034	2.....
12674@ AA 6	CVS CAREMARK CORP CORP BND 4.016% 08/		06/10/2020	Various.....		114,751	114,751	114,751	114,751				0		114,751			0	1,921	08/10/2035	2.....
12695* AA 3	CVS PASSTHROUGH TRUST SECURED CORP BND		06/10/2020	Various.....		66,279	66,279	66,279	66,279				0		66,279			0	944	10/10/2038	2.....
13123X AZ 5	CALLON PETROLEUM COMPANY SENIOR CORP BND		06/04/2020	Various.....		505,948	1,748,000	1,761,110	1,759,527		(976)		(976)		1,758,551		(1,252,604)	(1,252,604)	103,765	07/01/2026	6FE.....
134011 AA 3	CAMP PENDLETON & QUANTICO HOUS MUNI BND		04/01/2020	Call 100.0000.....		60,000	60,000	49,446	51,548		103		103		51,650		8,350	8,350	1,781	10/01/2043	2.....
134011 AC 9	CAMP PENDLETON & QUANTICO HOUS MUNI REV		04/01/2020	Call 100.0000.....		20,000	20,000	21,535	21,233		(6)		(6)		21,227		(1,227)	(1,227)	594	10/01/2043	2FE.....
134011 AG 0	CAMP PENDLETON & QUANTICO HOUS MUNI BND		04/01/2020	Call 100.0000.....		115,000	115,000	115,000	115,000				0		115,000			0	3,079	10/01/2048	2FE.....
134011 AJ 4	CAMP PENDLETON & QUANTICO HOUS MUNI REV		04/01/2020	Various.....		345,000	345,000	359,315	358,877		(117)		(117)		358,760		(13,760)	(13,760)	9,612	10/01/2050	2FE.....
13466* AA 8	CAMPUSPARC LP CORP BND 5.138% 12/31/4		06/30/2020	Various.....		62,500	62,500	62,500	62,500				0		62,500			0	2,194	12/31/2043	2PL.....
14268* AA 6	CARLSBAD HOLDCO LLC SECURED CORP BND 4		04/30/2020	Redemption 100.0000.....		65,629	65,629	65,629	65,629				0		65,629			0	1,351	12/31/2038	2PL.....
14313Y AF 5	CARMX_16-1 CARMX_16-1 2.520% 10/15/21		04/01/2020	Paydown.....									0					0	6,300	10/15/2021	1FE.....
144528 AC 0	CARRINGTON MRTG LOAN CR_06-NC3 ABS 06-NC		06/25/2020	Paydown.....		726,283	726,283	457,558	498,865		227,418		227,418		726,283			0	4,355	07/25/2036	1FM.....
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3 0.335		06/25/2020	Paydown.....		155,987	155,987	129,470	141,620		14,367		14,367		155,987			0	945	06/25/2036	1FM.....
15004# AA 8	CED CALIFORNIA HOLDINGS 2 LLC SECURED CO		06/30/2020	Redemption 100.0000.....		79,784	79,784	77,597	77,953		1,831		1,831		79,784			0	1,572	12/31/2036	5.....
15005# AA 7	CED UPTON COUNTY SOLAR LLC SECURED CORP		06/30/2020	Redemption 100.0000.....		85,399	85,399	85,399	85,399				0		85,399			0	1,900	06/30/2042	2.....
15135B AQ 4	CENTENE CORPORATION SENIOR CORP BND 144A		05/08/2020	Tax Free Exchange.....		457,800	436,000	432,338	432,361		142		142		432,503		25,297	25,297	7,824	12/15/2027	3FE.....
15135B AS 0	CENTENE CORPORATION SENIOR CORP BND 144A		05/08/2020	Tax Free Exchange.....		3,896,636	3,579,000	3,579,000	3,579,000				0		3,579,000		317,636	317,636	69,890	12/15/2029	3FE.....

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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
15135B AU 5	CENTENE CORPORATION SENIOR CORP BND 144A		05/08/2020	Tax Free Exchange.....		2,369,460	2,346,000	2,328,241				184	184		2,328,425		41,035	41,035	18,695	02/15/2030	3FE.....
15189W AL 4	CENTERPOINT ENERGY RESOURCES C SENIORCOR		05/15/2020	BBR4_PB.....		560,179	510,000	509,704	509,750			10	10		509,759		50,420	50,420	12,693	04/01/2028	2FE.....
15506# AA 1	CENTRAL RIVERS POWER US LLC SECURED CORP		06/22/2020	Redemption 100.0000.....		641,129	641,129	641,129					0		641,129			0	11,895	12/20/2034	2PL.....
15722# AA 9	CGA LEASE BACKED PASS THROUGH LN1 CORP B		06/10/2020	Redemption 100.0000.....		1,781	1,781	1,781	1,781				0		1,781			0	33	01/10/2041	2.....
15722* AA 3	CGA LEASE BACKED PASS THROUGH CORP BND		06/10/2020	Redemption 100.0000.....		23,336	23,336	23,336	23,336				0		23,336			0	470	01/10/2041	2.....
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS ABS 03-4		06/01/2020	Paydown.....		58,255	58,255	56,727	57,444			811	811		58,255			0	1,306	05/25/2033	1FM.....
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4		06/25/2020	Paydown.....		17,263	17,263	13,573	15,267			1,996	1,996		17,263			0	157	03/25/2033	1FM.....
161546 JP 2	CFAB_04-2 CFAB_04-2 1.010% 02/25/35		06/25/2020	Paydown.....		34,631	34,631	31,727	31,802			2,829	2,829		34,631			0	308	02/25/2035	1FM.....
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA CHASE_07-		06/01/2020	Paydown.....		148,961	148,990	108,886	90,844			58,117	58,117		148,961			0	3,760	07/25/2037	1FM.....
162765 AC 5	CHEC_04-1 CHEC_04-1 1.185% 07/25/34		06/25/2020	Paydown.....		19,063	19,063	18,276	18,272			790	790		19,063			0	185	07/25/2034	1FM.....
16411Q AE 1	CHEMERE ENERGY PARTNERS LP SENIOR CORP		06/30/2020	Tax Free Exchange.....		4,366,050	4,478,000	4,478,000	4,478,000				0		4,478,000		(111,950)	(111,950)	161,208	10/01/2029	3FE.....
16678R CT 2	CHEVY CHASE FUND CCMFC_05-1A 0.335% 01		06/25/2020	Paydown.....		255,602	255,603	235,328	235,674			19,928	19,928		255,602			0	1,780	01/25/2036	1FM.....
16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C CCMFC_05-		06/25/2020	Paydown.....		16,214	16,214	14,289	16,214				0		16,214			0	128	01/25/2036	1FM.....
171798 AD 3	CIMAREX ENERGY CO. SENIOR CORP BND 3.9		06/16/2020	Various.....		3,954,110	3,909,000	3,954,762	3,948,034			(2,231)	(2,231)		3,945,803		8,307	8,307	90,200	05/15/2027	2FE.....
172973 3M 9	CMSL_05-7 CMSL_05-7 5.500% 10/25/35		06/01/2020	Paydown.....		52,445	52,445	48,266	51,519			926	926		52,445			0	959	10/25/2035	1FM.....
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06-		06/01/2020	Paydown.....		31,166	31,806	29,208	24,530			6,636	6,636		31,166			0	516	11/25/2036	1FM.....
17307G LP 1	CREDIT-BASED ASSET SERVICING A CBASS_04-		06/25/2020	Paydown.....		62,823	62,823	58,189	60,759			2,063	2,063		62,823			0	582	10/25/2034	1FM.....
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST CML_07-OX1		06/01/2020	Paydown.....		196,079	196,079	123,871	112,155			83,924	83,924		196,079			0	3,256	01/25/2037	1FM.....
17311L AB 7	CMLTI_07-AR5 CMLTI_07-AR5 4.002% 04/25		06/01/2020	Paydown.....		28,485	28,724	24,570	25,456			3,029	3,029		28,485			0	405	04/25/2037	1FM.....
17311Y AA 1	CREDIT BASED ASSET SERVICING A CBASS_07-		06/01/2020	Paydown.....		142,585	135,099	76,671	66,298			76,288	76,288		142,585			0	1,379	03/25/2037	1FM.....
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4 0.360% 05/		06/25/2020	Paydown.....		1,370,915	1,370,917	1,213,195	1,226,396			144,519	144,519		1,370,915			0	8,424	05/25/2037	1FM.....
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W		06/25/2020	Paydown.....		90,665	90,665	82,166	87,961			2,704	2,704		90,665			0	893	07/25/2037	1FM.....
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W		06/25/2020	Paydown.....		109,042	109,042	93,741	106,338			2,704	2,704		109,042			0	1,053	07/25/2037	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
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN CMLTI_09-8		06/01/2020	Paydown.....		66,929	66,929	71,646	68,045		(1,115)		(1,115)		66,929			0	1,785	04/25/2037	1FM.....
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN RMBS 06-A5		06/01/2020	Paydown.....		86,988	95,355	81,850	83,454		3,534		3,534		86,988			0	2,256	10/25/2036	1FM.....
191219 AV 6	COCA-COLA REFRESHMENTS USA INC COCA-COLA		06/20/2020	Maturity.....		50,000,000	50,000,000	18,384,710	48,641,796		1,358,204		1,358,204		50,000,000			0		06/20/2020	1FE.....
20267U AB 5	CBSLT_16-B CBSLT_16-B 1.635% 10/25/40		06/25/2020	Paydown.....		142,577	142,577	142,577	142,577				0		142,577			0	1,589	10/25/2040	1FE.....
212015 AL 5	CONTINENTAL RESOURCES INC. SENIOR CORP B		04/24/2020	CREDIT SUISSE FIRST BOSTON COR		850,000	1,000,000	991,875	997,106		70		70		997,176		(147,176)	(147,176)	24,125	04/15/2023	2FE.....
212015 AQ 4	CONTINENTAL RESOURCES INC. SENIOR CORP B		05/18/2020	Various.....		4,439,750	6,300,000	6,489,378	6,488,068		(1,605)		(1,605)		6,486,462		(2,046,712)	(2,046,712)	141,311	06/01/2044	3FE.....
21688* AA 3	COOPERATIVE ENERGY A MISSISSIP SECURED C		05/06/2020	Redemption 100.0000.....		383,333	383,333	383,333	383,333				0		383,333			0	6,038	11/06/2049	1.....
22357@ AA 9	COX COMMUNICATIONS INC SENIOR CORP BND		06/01/2020	Redemption 100.0000.....		64,779	64,779	64,779	64,779				0		64,779			0	1,436	01/02/2040	2.....
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 HEAT_02-1		06/25/2020	Paydown.....		103,233	103,233	95,491	99,114		4,119		4,119		103,233			0	1,519	11/25/2032	1FM.....
225470 T7 8	TBW MORTGAGE BACKED PASS THROU TBW_06-1		06/01/2020	Paydown.....		319,120	319,120	253,884	221,723		97,396		97,396		319,120			0	8,295	04/25/2036	1FM.....
23305Y AD 1	DBUBS MORTGAGE TRUST DBUBS_11-DBUBS_11-		06/01/2020	Paydown.....		360,698	360,698	364,280	360,836		(138)		(138)		360,698			0	6,844	08/10/2044	1FM.....
23317* AC 4	DULLES DISCOVERY IV SENIOR CORP BND 3.		06/05/2020	Various.....		78,732	78,732	78,732	78,732				0		78,732			0	1,165	09/05/2033	1.....
23332U DB 7	DSL A_05-AR2 DSL A_05-AR2 0.434% 03/19/4		06/19/2020	Paydown.....		545,358	546,646	425,394	430,616		114,743		114,743		545,358			0	3,912	03/19/2045	1FM.....
23332U EL 4	DSL A MTGE LOAN TRUST DSL A_05-A4 0.714%		06/19/2020	Paydown.....		777,577	835,417	647,872	661,206		116,371		116,371		777,577			0	5,541	08/19/2045	1FM.....
23334B AA 2	DTE ENERGY CENTER LLC CORP BND 144A 7.		04/30/2020	Various.....		742,403	742,403	788,937	757,345		(14,943)		(14,943)		742,403			0	24,355	04/30/2024	3FE.....
239753 BU 9	TARGET CORPORATION TARGET CORPORATION		06/16/2020	Maturity.....		2,000,373	2,000,373	2,680,499	2,032,826		(32,453)		(32,453)		2,000,373			0	94,037	06/16/2020	1FE.....
24617# AA 9	DELAWARE NORTH COMPANIES BOSTO SENIOR CO		05/14/2020	Redemption 100.0000.....		107,697	107,697	107,697	107,697				0		107,697			0	2,057	11/14/2034	2PL.....
24618# AF 7	DELAWARE NORTH CORP BND 5.880% 06/30/		06/30/2020	Maturity.....		14,500,000	14,500,000	15,018,339	14,564,589		(64,589)		(64,589)		14,500,000			0	426,300	06/30/2020	2.....
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC DBALT_05-1		06/25/2020	Paydown.....		31,225	31,225	31,240	31,225				0		31,225			0	233	02/25/2035	1FM.....
25151X AA 9	DBALT_07-OA4 WHOLE CMO 07-OA4 0.375% 0		06/25/2020	Paydown.....		112,196	112,196	90,403	94,773		17,423		17,423		112,196			0	702	08/25/2047	1FM.....
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC DBALT_07-O		06/25/2020	Paydown.....		240,385	240,385	193,830	203,086		37,299		37,299		240,385			0	1,442	08/25/2047	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
25240*	AA 5		06/15/2020	Redemption 100.0000		13,490	13,490	13,076	13,276		214		214		13,490			0	361	08/15/2030	1
25240*	AA 5		05/15/2020	Redemption 100.0000		26,801	26,801	25,978	26,376		425		425		26,801			0	538	08/15/2030	2
25278X	AL 3		05/27/2020	GOLDMAN SACHS & CO.		3,880,000	4,000,000	3,998,360	3,998,382		119		119		3,998,500		(118,500)	(118,500)	55,583	12/01/2024	2FE
25755T	AE 0		04/25/2020	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	1,398	10/25/2045	2FE
25755T	AG 5		04/25/2020	Paydown		9,375	9,375	9,101	9,392		(17)		(17)		9,375			0	144	07/25/2047	2FE
25755T	AK 6		04/25/2020	Paydown		67,500	67,500	67,500	67,500				0		67,500			0	1,461	07/25/2048	2FE
26208L	AD 0		04/20/2020	Paydown		11,250	11,250	11,250	11,250				0		11,250			0	261	04/20/2049	2FE
26860#	AA 8		06/30/2020	Various		44,227	44,227	44,227	44,227				0		44,227			0	922	12/31/2041	2PL
268668	AY 6		04/27/2020	Paydown		143	143	143	143				0		143			0	2	05/25/2039	1FM
29252B	AA 7		06/30/2020	Redemption 100.0000		823,360	823,360	843,002	842,938		(19,578)		(19,578)		823,360			0	16,385	06/30/2040	1PL
29336T	AA 8		04/17/2020	RBC DOMINION SECURITIES INC.		465,000	750,000	750,000	750,000				0		750,000		(285,000)	(285,000)	15,677	06/01/2029	3FE
29336U	AE 7		05/20/2020	Various		1,065,563	1,700,000	1,589,500	1,608,182		4,794		4,794		1,612,975		(547,413)	(547,413)	28,915	06/01/2025	3FE
302985	AA 4		06/01/2020	Paydown		115,517	115,517	115,513					6		115,517			0	1,042	01/25/2050	1FE
31574P	AA 3		06/30/2020	Paydown		38,508	38,508	38,507					1		38,508			0	64	06/25/2065	1FE
32027N	VV 0		06/25/2020	Paydown		196,207	196,207	199,941	202,251		(6,045)		(6,045)		196,207			0	1,699	10/25/2035	1FM
32051G	TD 7		06/01/2020	Paydown		33,241	33,181	28,951	26,564		6,677		6,677		33,241			0	771	09/25/2035	1FM
32051G	YH 2		06/01/2020	Paydown		75,144	75,153	59,556	53,845		21,299		21,299		75,144			0	1,889	11/25/2035	1FM
32052F	AR 7		06/01/2020	Paydown		140,585	213,035	138,733	118,485		22,100		22,100		140,585			0	5,527	11/25/2036	1FM
32113J	AA 3		06/25/2020	Paydown		108,719	108,719	89,041	89,949		18,770		18,770		108,719			0	499	05/25/2035	1FM
33632*	UQ 8		06/10/2020	Redemption 100.0000		97,216	97,216	102,106	98,680		(1,464)		(1,464)		97,216			0	2,951	01/10/2024	2
33851J	AC 3		06/01/2020	Paydown		374,236	374,236	372,793	372,793		1,443		1,443		374,236			0	6,382	05/25/2048	1FM
33851L	AD 6		06/01/2020	Paydown		75,292	75,292	75,727	75,727		(435)		(435)		75,292			0	1,276	07/25/2048	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
33851Y AC 0	FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3		06/01/2020	Paydown.....		82,636	82,636	83,824			(1,188)		(1,188)		82,636			0	648	03/25/2050	1FE.....
341081 FW 2	FLORIDA POWER & LIGHT CO SENIOR CORP BND		05/14/2020	Call 100.0000.....		3,000,000	3,000,000	2,977,920			269		269		2,978,189		21,811	21,811	16,631	05/06/2022	1FE.....
34528Q FK 5	FORD CREDIT FLOORPLAN MASTER O SENIOR AB		05/15/2020	Paydown.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	7,304	05/15/2022	1FE.....
345838 AA 4	ALLERGAN SALES LLC SENIOR CORP BND 144A		05/14/2020	Various.....		2,096,874	2,000,000	2,000,000	2,000,000				0		2,000,000		96,874	96,874	41,389	12/15/2021	2FE.....
345838 AE 6	ALLERGAN SALES LLC SENIOR CORP BND 144A		05/14/2020	Taxable Exchange.....		3,052,140	3,000,000	3,000,000	3,000,000				0		3,000,000		52,140	52,140	109,281	02/15/2021	2FE.....
347075 AC 7	FORT CARSON FAMILY HSG L L C C FORT CARS		06/15/2020	Various.....		1,135,000	1,135,000	1,386,137	1,160,829		(5,486)		(5,486)		1,155,343		(20,343)	(20,343)	36,210	11/15/2021	1FE.....
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST CORP BND		06/15/2020	Call 100.0000.....		70,000	70,000	70,000	70,000				0		70,000			0	1,666	10/15/2036	1FE.....
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST FORT HOOD		06/15/2020	Various.....		185,000	185,000	184,730	184,823		4		4		184,827		173	173	4,346	10/15/2036	2FE.....
35137L AA 3	FOX CORP SENIOR CORP BND 144A 3.666% 0		04/03/2020	Tax Free Exchange.....		10,748,892	10,500,000	10,513,000	10,509,094		(1,089)		(1,089)		10,508,005		240,887	240,887	265,174	01/25/2022	2FE.....
35137L AC 9	FOX CORP SENIOR CORP BND 144A 4.709% 0		04/03/2020	Tax Free Exchange.....		19,744,038	18,000,000	18,315,600	18,291,230		(6,955)		(6,955)		18,284,275		1,459,763	1,459,763	583,916	01/25/2029	2FE.....
35137L AD 7	FOX CORP SENIOR CORP BND 144A 5.476% 0		04/03/2020	Tax Free Exchange.....		11,859,040	10,000,000	10,988,672	10,965,882		(8,432)		(8,432)		10,957,450		901,590	901,590	377,236	01/25/2039	2FE.....
35671D AU 9	FREEPORT-MCMORAN INC SENIOR CORP BND 3		05/20/2020	MILLENNIUM ADVISORS, LLC.....		364,144	357,000	351,199	353,804		549		549		354,353		9,791	9,791	9,153	03/01/2022	3FE.....
35877# AA 0	FRISCO HQ OPERATIONSLLC SECURED CORP BND		06/15/2020	Redemption 100.0000.....		67,779	67,779	67,779	67,779				0		67,779			0	1,400	12/15/2037	2PL.....
35906A BC 1	FRONTIER COMMUNICATIONS CORP SECURED COR		06/05/2020	CITIGROUP GLOBAL MKT INC.....		989,061	962,000	962,000	962,000				0		962,000		27,061	27,061	53,017	04/01/2027	5FE.....
36167C AA 4	ANGELO GORDON MORTGAGE TRUST G RMBS PL1-		06/01/2020	Paydown.....		77,492	77,492	77,710	77,685		(194)		(194)		77,492			0	813	10/25/2068	1FM.....
36167F AA 7	GCATGCAT_20-NQM1 RMBS QM1-A1 144A 2.32		06/01/2020	Paydown.....		66,239	66,239	66,238			1		1		66,239			0	421	01/25/2060	1FE.....
36167V AA 2	GCAT_19-NQM3 RMBS QM3-A1 144A 2.686% 1		06/25/2020	Paydown.....		66,845	66,845	66,843	66,843		2		2		66,845			0	679	11/25/2059	1FE.....
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET GMACN_07-		06/10/2020	Paydown.....		117,495	117,495	117,698	117,698		(202)		(202)		117,495			0	3,096	08/10/2048	2FE.....
36186C BY 8	ALLY FINANCIAL INC SENIOR CORP BND 8.0		04/21/2020	Various.....		1,803,897	1,461,000	1,955,914	1,943,137		(9,710)		(9,710)		1,933,427		(129,530)	(129,530)	55,843	11/01/2031	2FE.....
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET LCF SENIO		06/10/2020	Paydown.....		11,446	11,466	11,398	11,399		47		47		11,446			0	292	08/10/2052	2.....
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		06/25/2020	Paydown.....		209,980	209,980	119,184	100,639		109,341		109,341		209,980			0	1,422	10/25/2036	1FM.....
36228F 6M 3	GSAMP_04-AR1 GSAMP_04-AR1 1.385% 06/25		06/25/2020	Paydown.....		57,531	57,531	57,549	57,598		(67)		(67)		57,531			0	591	06/25/2034	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
36228F AA 4	GSMPS MORTGAGE LOAN TRUST GSMPS_98-1 8		06/01/2020	Paydown.....		.....556	.....561	.....587	.....563			.....(8)	.....(8)		.....556			.....0	.....10	09/19/2027	2FM.....
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 GSAA_07-1		06/25/2020	Paydown.....		.....130,784	.....130,784	.....77,625	.....67,486		.....63,297		.....63,297		.....130,784			.....0	.....807	02/25/2037	1FM.....
362334 BQ 6	GSAAHOMEEQUITYTRUSTGSAA_06 SENIOR ABS_06		06/25/2020	Paydown.....		.....91,473	.....91,476	.....49,542	.....42,073		.....49,400		.....49,400		.....91,473			.....0	.....565	03/25/2036	1FM.....
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 ABS 06-6		06/01/2020	Paydown.....		.....39,452	.....39,452	.....20,344	.....17,216		.....22,236		.....22,236		.....39,452			.....0	.....306	03/25/2036	1FM.....
362341 DJ 5	GSR_05-6F RMBS 5-8-A5 0.805% 06/25/35		06/25/2020	Paydown.....		.....(22,894)	.....(22,894)	.....(22,883)			.....38		.....38		.....(22,894)			.....0	.....499	06/25/2035	1FM.....
362341 DJ 5	GSR_05-6F RMBS 5-8-A5 0.805% 06/25/35		05/26/2020	Paydown.....		.....14,749	.....14,749	.....14,742			.....7		.....7		.....14,749			.....0	.....120	06/25/2035	1FM.....
362341 DJ 5	GSR_05-6F RMBS 5-8-A5 0.805% 06/25/35		04/01/2020	Paydown.....		.....74,623	.....74,623	.....74,588			.....35		.....35		.....74,623			.....0	.....364	06/25/2035	1FM.....
362341 DP 1	GSR_05-6F GSR_05-6F 5.250% 07/25/35		06/01/2020	Paydown.....		.....400,432	.....400,432	.....369,727	.....385,474		.....14,958		.....14,958		.....400,432			.....0	.....10,059	07/25/2035	1FM.....
362341 VS 5	GSR MORTGAGE LOAN TRUST 2005-8 GSR_05-8F		06/01/2020	Paydown.....		.....1,214	.....1,105	.....1,096	.....1,097		.....117		.....117		.....1,214			.....0	.....29	11/25/2035	2FM.....
362341 YF 0	FFM_05-F11 FFM_05-F11 0.830% 11/25/35		06/25/2020	Paydown.....		.....198,762	.....198,762	.....175,159	.....188,542		.....10,220		.....10,220		.....198,762			.....0	.....1,588	11/25/2035	1FM.....
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		06/25/2020	Paydown.....		.....408,231	.....408,232	.....255,406	.....217,440		.....190,791		.....190,791		.....408,231			.....0	.....2,758	08/25/2036	1FM.....
36242D 3W 1	GSAA_05-5 GSAA_05-6 0.925% 06/25/35		06/25/2020	Paydown.....		.....390,327	.....390,327	.....377,154	.....389,940		.....387		.....387		.....390,327			.....0	.....3,334	06/25/2035	1FM.....
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 GSR_05-1F		06/01/2020	Paydown.....		.....61,355	.....61,355	.....61,595	.....60,847		.....508		.....508		.....61,355			.....0	.....1,582	02/25/2035	1FM.....
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		06/01/2020	Paydown.....		.....66,080	.....66,080	.....37,784	.....31,539		.....34,541		.....34,541		.....66,080			.....0	.....688	07/25/2036	1FM.....
36248T AA 0	GSMT_14-5R GSMT_14-5R 0.325% 04/28/37		06/25/2020	Paydown.....		.....1,260,687	.....1,260,687	.....1,199,229	.....1,243,533		.....17,154		.....17,154		.....1,260,687			.....0	.....7,432	04/28/2037	1FE.....
36248V AA 5	GSMT_15-6R GSMT_15-6R 1.796% 02/26/37		06/25/2020	Paydown.....		.....1,243,153	.....1,243,153	.....1,171,672	.....1,218,679		.....24,474		.....24,474		.....1,243,153			.....0	.....7,412	02/26/2037	1FM.....
36250T AA 5	GSMSC_14-1R GSMSC_14-1R 144A 0.338% 04		06/25/2020	Paydown.....		.....123,140	.....123,140	.....112,365	.....118,621		.....4,519		.....4,519		.....123,140			.....0	.....772	04/26/2037	1FM.....
36254W AA 4	GSMT_15-8R RMBS 5-8R-A 0.323% 04/26/37		06/01/2020	Paydown.....		.....920,507	.....920,507	.....906,699	.....908,846		.....11,661		.....11,661		.....920,507			.....0	.....6,242	04/26/2037	1FM.....
36298G AA 7	GSPA MONETIZATION TRUST GS CORP BND 144A		06/09/2020	Various.....		.....471,095	.....471,095	.....484,248	.....477,088		.....(5,994)		.....(5,994)		.....471,095			.....0	.....12,615	10/09/2029	2FE.....
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-14		06/25/2020	Paydown.....		.....98,535	.....98,535	.....41,475	.....36,440		.....62,095		.....62,095		.....98,535			.....0	.....547	09/25/2036	1FM.....
372917 AS 3	GENZYME CORP CORP BND 5.000% 06/15/20		06/15/2020	Maturity.....		.....15,000,000	.....15,000,000	.....14,877,900	.....14,993,032		.....6,968		.....6,968		.....15,000,000			.....0	.....375,000	06/15/2020	1FE.....
37447# AJ 8	GIANT EAGLE INC CORP BND 5.010% 06/30		06/30/2020	Maturity.....	20,000,00020,000,00021,049,32920,130,794	(130,794)	(130,794)	20,000,000		0501,000	06/30/2020	2PL.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
374593 A* 2	GIANTS STADIUM SENIOR CORP BND 7.100%		04/01/2020	Various.....		291,861	291,861	291,861	291,861				0		291,861			0	10,361	04/01/2040	2PL.....
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET GMACN_06-		06/10/2020	Paydown.....		26,704	26,704	26,178	26,275		429		429		26,704			0	628	04/10/2051	2.....
39278* AA 1	GREEN COUNTRY ENERGY LLC SECURED CORP BN		05/10/2020	Redemption 100.0000.....		591,815	591,815	587,741	590,828		988		988		591,815			0	21,335	02/10/2024	4FE.....
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST GMLT_04-1		06/25/2020	Paydown.....		72,048	72,048	61,999	64,815		7,233		7,233		72,048			0	538	10/25/2034	1FM.....
39538W GA 0	GPMF WHOLE CMO 06-AR2 0.645% 03/25/36		06/25/2020	Paydown.....		183,141	183,141	154,754	151,676		31,465		31,465		183,141			0	1,833	03/25/2036	1FM.....
39538W HA 9	GPMF GPM_06-AR3 0.605% 05/25/36.....		06/25/2020	Paydown.....		645,130	652,611	503,326	482,864		162,266		162,266		645,130			0	4,509	05/25/2036	1FM.....
39539F AK 0	GPM_06-AR4 GPM_06-AR4 0.365% 09/25/46		06/25/2020	Paydown.....		756,897	756,897	609,302	631,781		125,116		125,116		756,897			0	4,660	09/25/2046	1FM.....
39539M AA 7	GPMF_07-AR3 GPMF_07-AR3 0.405% 06/25/3		06/25/2020	Paydown.....		613,227	613,227	516,554	544,415		68,812		68,812		613,227			0	3,893	06/25/2037	1FM.....
39813# AA 9	GRIDFLEX GENERATION LLC CORP BND 5.21		06/30/2020	Redemption 100.0000.....		274,650	274,650	274,650					0		274,650			0	10,870	12/31/2030	2PL.....
398433 AN 2	GRIFFON CORP SENIORCORPBND144A 5.750%		04/27/2020	Tax Free Exchange.....		576,840	608,000	608,000					0		608,000		(31,160)	(31,160)	6,604	03/01/2028	4FE.....
40470# AA 1	FORT POLK EQUIPMENT TRUST CORP BND 4.7		06/06/2020	Redemption 100.0000.....		49,096	49,096	49,096	49,096				0		49,096			0	974	01/06/2039	2.....
40624@ AV 2	HALLMARK CARDS INC CORP BND 7.540% 12		06/29/2020	Call 103.1266.....		2,062,531	2,000,000	2,000,000	2,000,000				0		2,000,000			0	144,633	12/13/2020	2.....
409322 AA 2	HAMPTON ROADS PPV LLC HAMPTON RDS PPV LL		06/15/2020	Call 100.0000.....		670,000	670,000	670,000	670,000				0		670,000			0	18,676	12/15/2022	2FE.....
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT_06-		06/19/2020	Paydown.....		656,600	656,370	393,928	365,818		290,782		290,782		656,600			0	3,950	07/19/2046	1FM.....
41161P LC 5	HARBORVIEW MTG TR HVML_05-1 0.834% 03/		06/19/2020	Paydown.....		1,197,158	1,174,021	818,006	757,598		439,560		439,560		1,197,158			0	9,665	03/19/2035	1FM.....
41161P MF 7	HARBORVIEW MTG TR HVML_05-3 0.714% 06/		06/19/2020	Paydown.....		479,228	475,183	309,917	299,417		179,811		179,811		479,228			0	3,649	06/19/2035	1FM.....
41161P MG 5	HVMLT_05-3 CMO_05-3 2A1A 0.674% 06/19/		06/19/2020	Paydown.....		401,520	401,520	342,609	367,671		33,849		33,849		401,520			0	2,848	06/19/2035	1FM.....
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-12		06/19/2020	Paydown.....		32,557	32,557	26,412	27,960		4,597		4,597		32,557			0	199	01/19/2038	1FM.....
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007-		06/19/2020	Paydown.....		326,150	326,150	284,079	299,384		26,766		26,766		326,150			0	2,059	07/19/2047	1FM.....
423120 AA 2	HELENA FEDERAL OFFICE COMPLEX SECURED CO		06/15/2020	Redemption 100.0000.....		310,516	310,516	312,815	310,940		(424)		(424)		310,516			0	10,860	06/15/2022	1.....
428041 AX 5	HERTZFLEETLEASEFUNDINGLP ABS 7-1-A2 144A		06/10/2020	Paydown.....		72,650	72,650	69,744			2,906		2,906		72,650			0	129	04/10/2031	1FE.....
43285H AA 6	HILTONGRANDVACATIONSTRUSTH ABS 20-A-A 14		06/25/2020	Paydown.....		52,847	52,847	52,843			3		3		52,847			0	60	02/25/2039	1FE.....
43285H AB 4	HILTONGRANDVACATIONSTRUSTH ABS 20-A-B 14		06/25/2020	Paydown.....		39,635	39,635	39,634			1		1		39,635			0	70	02/25/2039	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
43285H AC 2	HILTONGRANDVACATIONSTRUTH ABS 20-A-C 14		06/25/2020	Paydown.....		39,635	39,635	39,634				1	1		39,635			0	106	02/25/2039	2FE.....
43457# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2020	Redemption 100.0000.....		10,850	10,850	11,110	11,012		(163)		(163)		10,850			0	244	03/15/2030	2.....
437084 SV 9	HEAT_06-2 HEAT_06-2 0.805% 05/25/36		06/25/2020	Paydown.....		99,319	99,319	82,932	94,362		4,958		4,958		99,319			0	702	05/25/2036	1FM.....
43710L AC 8	HEAT_07-1 HEAT_07-1 0.405% 05/25/37		06/25/2020	Paydown.....		384,702	384,702	364,986	383,364		1,339		1,339		384,702			0	2,798	05/25/2037	1FM.....
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM		06/12/2020	Paydown.....		267,482	267,482	265,643	266,055		1,427		1,427		267,482			0	2,260	07/17/2034	1FE.....
44107T AW 6	HOST HOTELS & RESORTS LP SENIOR CORP BND		05/15/2020	BARCLAYS CAPITAL.....		14,340,000	15,000,000	15,944,469	15,635,125		(37,563)		(37,563)		15,597,562		(1,257,562)	(1,257,562)	539,625	02/01/2026	2FE.....
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND		05/31/2020	Various.....		150,960	150,960	158,903	158,689		(7,729)		(7,729)		150,960			0	3,336	05/31/2033	2PL.....
44919* AC 2	I-595 EXPRESS LLC SECURED CORP BND 3.3		06/30/2020	Various.....		314,143	314,143	314,143	314,143				0		314,143			0	5,199	12/31/2031	1PL.....
449670 EP 9	08/20/29		06/01/2020	Paydown.....		6,159	4,120	4,317	6,068		91		91		6,159			0	118	08/20/2029	1FM.....
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		06/01/2020	Paydown.....		99,048	98,776	68,899	61,086		37,962		37,962		99,048			0	2,479	02/25/2036	1FM.....
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		06/01/2020	Paydown.....		95,588	95,376	69,047	59,008		36,580		36,580		95,588			0	2,517	10/25/2035	1FM.....
45670L AA 5	IMSC_07-HOA1 IMSC_07-HOA1 0.365% 07/25		06/25/2020	Paydown.....		120,916	138,789	108,500	111,635		9,281		9,281		120,916			0	855	07/25/2047	1FM.....
461070 AJ 3	INTERSTATE POWER AND LIGHT CO INTERSTATE		06/27/2020	Call 100.0000.....		10,000,000	10,000,000	9,992,500	9,999,418		424		424		9,999,842		158	158	300,111	09/01/2020	2FE.....
463556 A* 1	IROQUOIS GAS TRANSMISSION SYST CORP BND		04/27/2020	Various.....		6,000,000	6,000,000	6,409,921	6,033,750		(33,750)		(33,750)		6,000,000			0	145,200	04/27/2020	2.....
463556 AD 2	IROQUOIS GAS TRANSMISSION SYST IROQUOIS		04/30/2020	Redemption 100.0000.....		17,647	17,647	17,976	17,850		(203)		(203)		17,647			0	538	10/31/2027	2FE.....
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_06-		06/01/2020	Paydown.....		126,363	126,363	119,156	124,916		1,447		1,447		126,363			0	2,844	04/25/2036	1FM.....
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_05-		06/01/2020	Paydown.....		128,467	154,897	137,829	128,312		155		155		128,467			0	3,707	09/25/2035	1FM.....
46625H LW 8	JPMORGAN CHASE & CO SENIOR CORP BND 2		05/26/2020	Redemption 100.0000.....		250,000	250,000	251,200	250,061		(61)		(61)		250,000			0	2,865	06/23/2020	1FE.....
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION ABS 2006		06/25/2020	Paydown.....		70,027	70,027	60,836	66,004		4,023		4,023		70,027			0	459	04/25/2036	1FM.....
46628Y AX 8	JPMMT_06-S2 JPMMT_06-S2 6.500% 07/25/3		06/01/2020	Paydown.....		125,002	218,087	170,987	147,261		(22,258)		(22,258)		125,002			0	5,038	07/25/2036	1FM.....
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-		06/01/2020	Paydown.....		311,330	311,330	210,803	187,483		123,847		123,847		311,330			0	3,648	08/25/2036	1FM.....
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2 4.863% 10/25		06/01/2020	Paydown.....		25,265	25,265	19,349	17,826		7,439		7,439		25,265			0	331	10/25/2036	1FM.....
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_06-		06/01/2020	Paydown.....		57,894	57,913	39,549	32,404		25,490		25,490		57,894			0	1,276	01/25/2037	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
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		06/01/2020	Paydown		71,991	71,991	47,904	42,680		29,311		29,311		71,991			0	1,109	01/25/2037	1FM
46630W AJ 9	JPMMT_07-S2 JPMMT_07-S2 6.000% 06/25/3		06/01/2020	Paydown		34,449	37,488	27,900	21,587		12,862		12,862		34,449			0	1,001	06/25/2037	1FM
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-		06/01/2020	Paydown		1,767,832	1,767,832	1,955,233	1,796,686		(28,854)		(28,854)		1,767,832			0	39,785	03/16/2046	1FM
466365 AA 1	JACK IN THE BOX FUNDING LLC JA ABS 1A-A2		05/25/2020	Paydown		8,500	8,500	8,568	6,250		(68)		(68)		8,500			0	147	08/25/2049	2FE
466365 AB 9	JACK IN THE BOX FUNDING LLC JA ABS A-A21		05/25/2020	Paydown		4,500	4,500	4,500	4,500				0		4,500			0	101	08/25/2049	2FE
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		06/01/2020	Paydown		27,874	27,874	28,647	28,207		(334)		(334)		27,874			0	543	03/26/2036	1FM
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		06/01/2020	Paydown		24,052	24,052	24,864	24,380		(328)		(328)		24,052			0	469	03/26/2036	1FM
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		06/01/2020	Paydown		245,890	245,890	237,898	240,822		5,068		5,068		245,890			0	3,102	04/26/2035	1FM
46642V AJ 7	JP MORGAN REREMIC JPMRR_14-5 JPMRT_14-5		06/01/2020	Paydown		121,597	121,597	116,125	117,701		3,896		3,896		121,597			0	1,620	09/27/2036	1FM
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1		06/25/2020	Paydown		184,732	184,732	180,691	175,604		9,128		9,128		184,732			0	1,976	07/27/2036	1FM
46650H AL 2	JPMMT_2019-1 WHOLE CMO 9-1-A11 144A 1		06/25/2020	Paydown		452,436	452,436	453,355			(919)		(919)		452,436			0	4,109	05/25/2049	1FM
46650J AD 6	JPMMT_18-6 WHOLECMO18-6144A 3.500% 12/		06/01/2020	Paydown		2,108,349	2,108,349	2,094,004	2,097,054		11,295		11,295		2,108,349			0	30,487	12/25/2048	1FM
46651D AC 0	JP MORGAN MORTGAGE TRUST JPMRT RMBS INV2		06/01/2020	Paydown		977,172	977,172	989,143	988,710		(11,538)		(11,538)		977,172			0	13,489	02/25/2050	1FE
46651X AG 7	JP MORGAN MORTGAGE TRUST JPMRT RMBS 0-1-		06/01/2020	Paydown		196,855	190,690	192,746			4,108		4,108		196,855			0	2,030	06/25/2050	1FE
477143 AH 4	JETBLUE 2019-1 CLASS AA PASS T SECURED C		05/15/2020	Redemption	100.0000	125,282	125,282	125,282	125,282				0		125,282			0	1,751	11/15/2032	1FE
48121@ AA 9	JRD HOLDINGS INC SENIOR CORP BND 4.040		04/30/2020	Redemption	100.0000	928,571	928,571	948,899	937,662		(9,091)		(9,091)		928,571			0	18,757	04/30/2022	2PL
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2020	Redemption	100.0000	5,669	5,669	6,024	5,904		(235)		(235)		5,669			0	168	10/15/2031	1
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH CORP BND		05/15/2020	Redemption	100.0000	11,254	11,254	11,959	11,720		(466)		(466)		11,254			0	249	10/15/2031	2
48274@ AA 4	KWIK TRIP SENIOR CORP BND 3.900% 02/24		05/24/2020	Redemption	100.0000	50,450	50,450	50,450	50,450				0		50,450			0	984	02/24/2035	2PL
49326E EH 2	KEYCORP SENIOR CORP BND MTN 4.150% 10/		05/15/2020	BBR4_PB		10,941,050	10,000,000	10,034,220	10,029,148		(1,647)		(1,647)		10,027,501		913,549	913,549	225,944	10/29/2025	2FE
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP CORP BND		06/15/2020	Redemption	100.0000	55,794	55,794	64,784	59,600		(3,806)		(3,806)		55,794			0	1,738	06/15/2026	2

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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
50077L AK 2	KRAFT HEINZ FOODS CO SENIOR CORP BND 3		05/22/2020	CITIGROUP GLOBAL MKT INC.....		2,067,500	2,000,000	1,997,617	1,998,500			62	62		1,998,562		68,938	68,938	28,967	07/15/2025	3FE.....
50077L AK 2	KRAFT HEINZ FOODS CO SENIOR CORP BND 3		05/19/2020	Call 105.6250.....		6,023,794	5,703,000	5,696,205	5,698,723			162	162		5,698,885		4,115	4,115	398,386	07/15/2025	3FE.....
50152# AC 1	KT REAL ESTATE HOLDINGS LLC SENIOR CORP		05/24/2020	Various.....		128,469	128,469	128,469	128,469				0		128,469			0	2,300	05/24/2035	2PL.....
50152# AF 4	KWIK TRIP SENIOR CORP BND 3.320% 11/24		05/24/2020	Various.....		97,496	97,496	97,496	97,496				0		97,496			0	1,618	11/24/2036	2PL.....
50152# AL 1	KWIK TRIP KWIK TRIP INC 4.080% 05/24/3		05/24/2020	Redemption 100.0000.....		59,691	59,691	59,691	59,691				0		59,691			0	1,218	05/24/2037	2PL.....
502431 AE 9	L3HARRIS TECHNOLOGIES INC SENIOR CORP BN		05/05/2020	Tax Free Exchange.....		16,901,805	15,000,000	16,197,720	16,138,172			(41,506)	(41,506)		16,096,666		805,139	805,139	256,667	06/15/2028	2FE.....
518889 AD 2	DRB PRIME STUDENT LOAN TRUST D ABS17-C		05/25/2020	Paydown.....		58,673	58,673	58,650	58,650			23	23		58,673			0	655	11/25/2042	1FE.....
518889 AE 0	DRB PRIME STUDENT LOAN TRUST D ABS17-C		05/25/2020	Paydown.....		40,340	40,340	40,332	40,330			10	10		40,340			0	503	11/25/2042	1FE.....
521615 AA 2	LEA POWER PARTNERS LLC LEA POWER PARTNER		06/15/2020	Redemption 100.0000.....		102,851	102,851	102,851	102,846			5	5		102,851			0	3,392	06/15/2033	3FE.....
521865 AY 1	LEAR CORPORATION SENIOR CORP BND 3.800		04/13/2020	JANE STREET CAPITAL.....		2,703,930	3,000,000	2,889,240	2,896,221			3,284	3,284		2,899,505		(195,575)	(195,575)	66,500	09/15/2027	2FE.....
52467@ AU 9	TRINITY NEPONSET LLC CORP BND 6.380%		06/01/2020	Redemption 100.0000.....		45,207	45,207	45,564	45,377			(170)	(170)		45,207			0	1,203	03/01/2029	3.....
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS LMH_98-1		06/15/2020	Paydown.....		227,889	252,953	241,858	240,504			(12,616)	(12,616)		227,889			0	7,510	07/15/2028	5FE.....
52518R CC 8	LSSC LSSC_05-1 0.520% 09/26/45.....		06/25/2020	Paydown.....		114,768	114,768	104,048	108,253			6,514	6,514		114,768			0	788	09/26/2045	1FM.....
525221 HD 2	LXS 2006-5 LHXSTR_06-2N 3.524% 02/25/3		06/01/2020	Paydown.....		310,084	372,109	272,337	302,649			7,436	7,436		310,084			0	5,586	02/25/2036	1FM.....
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A		06/25/2020	Paydown.....		200,887	185,761	146,729	155,984			44,903	44,903		200,887			0	1,343	08/25/2046	1FM.....
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2		06/25/2020	Paydown.....		382,543	382,002	297,723	327,560			54,983	54,983		382,543			0	2,412	06/25/2046	1FM.....
52522D AQ 4	LXS_06-16N LXS_06-16N 0.385% 11/25/46		06/25/2020	Paydown.....		577,608	577,608	459,920	486,735			90,873	90,873		577,608			0	3,594	11/25/2046	1FM.....
52523K BH 6	LEHMAN XS TRUST LXS_06-17 LXS_06-17 0.		06/25/2020	Paydown.....		314,084	308,794	227,372	255,044			59,040	59,040		314,084			0	2,216	08/25/2046	1FM.....
52523L AD 4	LEHMAN XS TRUST LXS_06-13 LXS_06-13 0.		06/25/2020	Paydown.....		258,585	258,677	189,205	187,595			70,990	70,990		258,585			0	1,854	09/25/2036	1FM.....
525248 AE 0	LXS_07-5H LXS_07-5H 4.192% 05/25/37		06/01/2020	Paydown.....		279,554	267,220	163,219	166,861			112,693	112,693		279,554			0	5,212	05/25/2037	1FM.....
52524G AA 0	LXS_07-7N CMO 07-7N 1A1A 0.405% 06/25		06/25/2020	Paydown.....		97,504	126,533	100,021	109,869			(12,365)	(12,365)		97,504			0	779	06/25/2047	1FM.....
52524V AD 1	LXS_07-15N LHXSTR_07-15N 0.485% 08/25/		06/25/2020	Paydown.....		211,857	211,857	176,635	179,952			31,905	31,905		211,857			0	1,402	08/25/2037	1FM.....
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1 1.085% 08/25		06/25/2020	Paydown.....		1,016,111	1,116,129	793,484	857,451			158,661	158,661		1,016,111			0	10,365	08/25/2047	1FM.....

QE05.43

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
52525B AD 4	LXS_07-16N LXS_07-16N 2A2 1.035% 09/25		06/25/2020	Paydown.....		884,978	884,979	765,507	798,130		86,849		86,849		884,978			0	10,047	09/25/2047	1FM.....
542514 HT 4	LBMLT_04-4 LBMLT_04-4 1.085% 10/25/34		06/25/2020	Paydown.....		381,782	381,782	352,119	359,473		22,309		22,309		381,782			0	3,462	10/25/2034	1FM.....
54251P AA 5	LBMLT LBMLT_06-5 0.325% 06/25/36.....		06/25/2020	Paydown.....		770,894	770,894	580,414	588,121		182,772		182,772		770,894			0	4,555	06/25/2036	1FM.....
55274Q AN 5	MASTR ASSET SECURITIZATION TRU MASTR_06-		06/01/2020	Paydown.....		67,773	77,905	71,178	66,874		899		899		67,773			0	1,695	06/25/2036	1FM.....
55296@ AB 1	MGE POWER ELM ROAD LLC CORP BND 4.740		06/25/2020	Redemption 100.0000.....		208,333	208,333	229,392	226,953		(18,620)		(18,620)		208,333			0	4,115	02/25/2041	1.....
55336V AW 0	MPLX LP SENIOR CORP BND 144A 6.250% 10		05/21/2020	Tax Free Exchange.....		743,855	742,000	754,058	751,003		(4,369)		(4,369)		746,634		(2,779)	(2,779)	27,825	10/15/2022	2FE.....
55336V BA 7	MPLX LP CORP BND 6.375% 05/01/24.....		05/21/2020	Tax Free Exchange.....		1,761,300	1,710,000	1,791,225	1,779,250		(16,199)		(16,199)		1,763,050		(1,750)	(1,750)	60,563	05/01/2024	2FE.....
55336V BE 9	MPLX LP CORP BND 144A 4.250% 12/01/27		05/21/2020	Tax Free Exchange.....		1,470,000	1,500,000	1,580,625	1,578,259		(3,455)		(3,455)		1,574,804		(104,804)	(104,804)	30,104	12/01/2027	2FE.....
571748 BG 6	MARSH & MCLENNAN COMPANIES INC SENIOR CO		05/15/2020	BBR4_PB.....		2,296,456	2,000,000	1,999,300	1,999,544		15		15		1,999,559		296,897	296,897	58,333	03/15/2029	1FE.....
571903 AK 9	MARRIOTT INTERNATIONAL INC SENIOR CORP B		05/12/2020	DEUTSCHE BANK AG.....		2,415,625	2,500,000	2,536,815	2,515,489		(2,230)		(2,230)		2,513,259		(97,634)	(97,634)	53,941	09/15/2022	2FE.....
571903 AP 8	MARRIOTT INTERNATIONAL INC SENIORCORPBND		05/04/2020	Various.....		6,444,909	6,883,000	6,951,876	6,936,219		(2,910)		(2,910)		6,933,309		(488,400)	(488,400)	151,546	10/01/2025	2FE.....
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1 1.835% 02/25		06/25/2020	Paydown.....		6,512	6,512	5,200	5,900		612		612		6,512			0	79	02/25/2034	1FM.....
59020U AB 1	MLMI_04-A1 SENIOR WHOLE CMO 04-A1 2A1		06/01/2020	Paydown.....		73,345	73,345	74,078	74,182		(837)		(837)		73,345			0	1,346	02/25/2034	1FM.....
59023W AC 2	MLMI_06-FF1 MLMI_06-FF1 1.412% 08/25/3		04/27/2020	Paydown.....		26,979	26,979	24,955	26,892		86		86		26,979			0	181	08/25/2036	1FM.....
59023W AD 0	MLMI_06-FF1 MLMI_06-FF1 0.740% 08/25/3		06/25/2020	Paydown.....		1,155,044	1,155,044	1,113,174	1,152,315		2,729		2,729		1,155,044			0	8,939	08/25/2036	1FM.....
59980C AE 3	MILL CITY MORTGAGE LOAN TRUST CMO_17-3-		04/01/2020	Paydown.....		183	183	180	180		3		3		183			0	1	01/25/2061	1FM.....
59980T AA 4	MILL CITY MORTGAGE LOAN TRUST RMBS 16-1-		06/01/2020	Paydown.....		100,794	100,794	102,180			(1,386)		(1,386)		100,794			0	398	04/25/2057	1FM.....
60040# AA 0	MILLENNIUM PIPELINE COMPANY LL CORP BND		06/30/2020	Redemption 100.0000.....		127,005	127,005	127,005	127,005				0		127,005			0	3,385	06/30/2027	1PL.....
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2		06/25/2020	Paydown.....		360,937	360,937	333,867	353,477		7,460		7,460		360,937			0	2,999	02/25/2035	1FM.....
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M ABS05-NC2		06/25/2020	Paydown.....		31,092	31,092	31,072	15,537		(1)		(1)		31,092			0	354	03/25/2035	1FM.....
61744Y AK 4	MORGAN STANLEY SENIORCORPBND 3.591% 07		05/15/2020	BBR4_PB.....		5,392,265	5,000,000	4,849,650	4,871,143		4,735		4,735		4,875,878		516,387	516,387	146,134	07/22/2028	2FE.....
617458 AG 9	MORGAN STANLEY CAPITAL MSCI_11-C1 5.03		06/01/2020	Paydown.....		123,082	123,082	125,541	123,095		(13)		(13)		123,082			0	2,210	09/15/2047	1FM.....
61745M P6 4	MORGAN STANLEY CAPITAL I MSCI_MSC_04-IQ		06/01/2020	Paydown.....		326,078	326,078				326,078		326,078		326,078			0	8,161	06/15/2040	1FM.....

QE05.44

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
61745M QE 6	MSC_03-IQ4 MSC_03-IQ4 5.500% 05/15/40		06/01/2020	Paydown.....		184,204	191,169	111,572	179,073		5,131		5,131		184,204			0	4,381	05/15/2040	1FM.....
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T CMO MSM_0		06/25/2020	Paydown.....		114,456	114,456	54,431	44,682		69,774		69,774		114,456			0	457	08/25/2036	1FM.....
61761J B3 2	MORGAN STANLEY SENIOR CORP BND 2.800%		06/16/2020	Maturity.....		2,000,000	2,000,000	2,020,160	2,002,081		(2,081)		(2,081)		2,000,000			0	28,000	06/16/2020	2FE.....
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M MSRR_13-R		06/25/2020	Paydown.....		42,590	42,590	32,344	31,907		10,683		10,683		42,590			0	514	10/25/2034	1FM.....
61765N AA 4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R		06/25/2020	Paydown.....		1,263,634	1,263,634	1,197,515	1,251,949		11,685		11,685		1,263,634			0	4,123	10/26/2046	1FM.....
61915R AU 0	MORTGAGEIT TRUST MHL_05-5 RMBS-5-A1 0		06/25/2020	Paydown.....		86,554	86,554	85,905	40,743		1,737		1,737		86,554			0	732	12/25/2035	1FM.....
626738 AE 8	MURPHY OIL USA INC SENIOR CORP BND 4.7		05/20/2020	BANC OF AMERICA SECURITIES LLC		1,028,750	1,000,000	1,000,000	1,000,000				0		1,000,000		28,750	28,750	32,854	09/15/2029	3FE.....
QE05.45 62906@ AA 1	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2020	Redemption 100.0000.....		375,000	375,000	375,000	375,000				0		375,000			0	11,375	10/29/2021	1.....
62906@ AB 9	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2020	Redemption 100.0000.....		702,500	702,500	752,168	722,528		(20,028)		(20,028)		702,500			0	23,085	10/29/2021	1.....
62906@ AC 7	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2020	Redemption 100.0000.....		1,260,000	1,260,000	1,324,686	1,284,111		(24,111)		(24,111)		1,260,000			0	45,386	10/29/2021	1.....
62907# AA 8	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2020	Redemption 100.0000.....		200,000	200,000	200,000	200,000				0		200,000			0	6,067	04/30/2021	1.....
62907# AC 4	NEF AFFORDABLE HOUSING INVESTM SENIOR CO		04/30/2020	Redemption 100.0000.....		480,000	480,000	480,000	480,000				0		480,000			0	15,470	04/30/2021	1.....
62907# AD 2	NEF AFFORDABLE HOUSING INVESTM CORP BND		04/30/2020	Redemption 100.0000.....		662,500	662,500	724,208	687,793		(25,293)		(25,293)		662,500			0	26,794	10/29/2021	1.....
62927# AD 8	NFL VENTURES LP SENIOR CORP BND 2.830%		04/15/2020	Redemption 100.0000.....		368,272	368,272	368,272	368,272				0		368,272			0	5,211	03/31/2024	1FE.....
62927# AE 6	NFL VENTURES LP SENIOR CORP BND 3.400%		04/15/2020	Redemption 100.0000.....		66,134	66,134	66,134	66,134				0		66,134			0	1,124	04/15/2030	1FE.....
62927# AF 3	NFL VENTURES LP SENIOR CORP BND 3.480%		04/15/2020	Redemption 100.0000.....		31,861	31,861	31,861	31,861				0		31,861			0	554	04/15/2031	1FE.....
62927# AG 1	NFL VENTURES LP SENIOR CORP BND 3.570%		04/15/2020	Redemption 100.0000.....		47,343	47,343	47,343	47,343				0		47,343			0	845	04/15/2032	1FE.....
62927# AK 2	NFL VENTURES LP SENIOR CORP BND 2.730%		04/15/2020	Redemption 100.0000.....		345,828	345,828	345,828	345,828				0		345,828			0	4,721	04/15/2031	1FE.....
62940Q AA 3	NSG HOLDINGS CORP BND 144A 7.750% 12/1		06/15/2020	Redemption 100.0000.....		99,524	99,524	89,572	95,703		3,822		3,822		99,524			0	3,857	12/15/2025	3FE.....
63860H AD 1	NTSR_07-A NTSR_07-A 0.415% 03/25/37		06/25/2020	Paydown.....		252,826	252,828	210,321	230,079		22,748		22,748		252,826			0	1,629	03/25/2037	1FM.....
63861H AL 2	NSMLT_13-A NSMLT_13-A 5.669% 12/25/52		06/01/2020	Paydown.....		251,686	251,686	265,072	263,762		(12,076)		(12,076)		251,686			0	6,182	12/25/2052	1FM.....
64010* AA 2	NEF AFFORDABLE HOUSING INVESTM SENIOR CO		04/30/2020	Redemption 100.0000.....		2,320,000	2,320,000	2,320,000	2,320,000				0		2,320,000			0	73,306	04/29/2022	1.....

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

QE05.46

1	2	3	4	5	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
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGGA SENIOR AB		06/01/2020	Paydown.....		76,526	76,526	36,850	33,903		42,623		42,623		76,526			0	646	07/25/2036	1FM.....
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T NCHET_03-		06/25/2020	Paydown.....		41,085	41,085	38,353	39,072		2,013		2,013		41,085			0	371	10/25/2033	1FM.....
64352V NJ 6	NEW CENTURY HOME EQUITY TRUST ABS 05_B A		06/25/2020	Paydown.....		689,723	689,723	617,974	674,035		15,688		15,688		689,723			0	6,077	10/25/2035	1FM.....
64352V NY 3	NEW CENTURY HOME EQUITY LOAN T ABS 5-C-A		06/25/2020	Paydown.....		23,665	23,665	23,584			81		81		23,665			0	118	12/25/2035	1FM.....
64830H AA 2	NEW RESIDENTIAL MORTGAGE LOAN RMBS PL2-A		06/01/2020	Paydown.....		178,935	178,935	181,334	181,077		(2,143)		(2,143)		178,935			0	2,446	02/25/2059	1FM.....
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH NHELL_07-		06/25/2020	Paydown.....		58,743	57,331	40,221	42,494		16,249		16,249		58,743			0	421	02/25/2037	1FM.....
65540X AY 3	NOMURA RESECURITIZATION TRUST NMRR_15-5R		06/25/2020	Paydown.....		72,230	72,230	67,490	68,509		3,721		3,721		72,230			0	715	07/26/2037	1FM.....
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL NFHE_06-2		06/25/2020	Paydown.....		317,561	317,561	242,704	245,930		71,631		71,631		317,561			0	2,060	06/25/2036	1FM.....
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A 1.135% 05/		06/25/2020	Paydown.....		912,729	912,729	915,011	913,885		(1,156)		(1,156)		912,729			0	8,260	05/25/2049	1FE.....
67113A AZ 3	ONSBAYFINANCIALLLCOBX_1 RMBS -2A1A 14		06/25/2020	Paydown.....		182,291	182,291	182,291	182,291				0		182,291			0	1,759	10/25/2059	1FM.....
67113C AE 6	OBX_20-INV1 RMBS -INV1 144A 3.500% 05/		06/01/2020	Paydown.....		124,240	124,240	127,055			(2,815)		(2,815)		124,240			0	1,374	05/25/2049	1FE.....
67113K AJ 7	ONSBAYFINANCIALLLCOBX_1 RMBS -2A1A 14		06/25/2020	Paydown.....		1,101,340	1,101,341	1,101,341	1,101,341				0		1,101,340			0	10,142	06/25/2059	1FM.....
674599 CM 5	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		04/22/2020	J.P. MORGAN SECURITIES INC...		1,837,500	3,000,000	2,861,820	2,885,865		1,009		1,009		2,886,874		(1,049,374)	(1,049,374)	17,250	02/15/2027	3FE.....
674599 CN 3	OCCIDENTAL PETROLEUM CORPORATI SENIORCOR		04/14/2020	MERRILL LYNCH PIERCE FNNR & SM		5,412,500	9,000,000	8,902,620	8,906,009		502		502		8,906,511		(3,494,011)	(3,494,011)	220,792	03/15/2048	3FE.....
674599 CV 5	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		04/29/2020	Various.....		9,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000		(1,000,000)	(1,000,000)	144,179	08/13/2021	3FE.....
674599 CY 9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		04/13/2020	AMHERST PIERPONT SECUI.....		106,624	170,000	167,516	167,533		12		12		167,545		(60,921)	(60,921)	5,132	08/15/2049	3FE.....
674599 DC 6	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		04/17/2020	CREDIT SUISSE FIRST BOSTON COR		1,410,000	2,000,000	2,248,674	2,229,411		(2,197)		(2,197)		2,227,213		(817,213)	(817,213)	11,100	03/15/2026	3FE.....
674599 DP 7	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		05/12/2020	BTIG LLC.....		3,425,000	5,000,000	5,772,630	5,731,004		(9,821)		(9,821)		5,721,183		(2,296,183)	(2,296,183)	174,028	11/15/2027	3FE.....
677071 AF 9	OHANA MILITARY CMNTYS LLC HAWA OHANA MIL		04/01/2020	Redemption 100.0000.....		266,466	266,466	266,466	266,466				0		266,466			0	7,561	10/01/2026	1FE.....
677071 AM 4	OHANA MILITARY CMNTYS LLC HAWA OHANA MIL		04/01/2020	Redemption 100.0000.....		266,361	266,361	266,361	266,321		40		40		266,361			0	7,274	10/01/2026	1FE.....
684181 AA 8	ORANGE COGEN CO ORANGE COGEN FUNDING COR		06/15/2020	Redemption 100.0000.....		337,000	337,000	343,730	337,822		(822)		(822)		337,000			0	13,775	03/15/2022	1FE.....
69349L AR 9	PNC BANK NATIONAL ASSOCIATION SUBCORPBND		05/15/2020	BBR4_PB.....		10,081,485	9,000,000	8,978,040	8,980,669		705		705		8,981,374		1,100,111	1,100,111	292,613	07/26/2028	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
69353R ES 3	PNC BANK NATIONAL ASSOCIATION SENIOR COR		06/22/2020	Call 100.0000.....		2,000,000	2,000,000	1,998,600	1,999,836		141		141		1,999,976		24	24	47,811	07/21/2020	1FE.....
69370C AA 8	PARAMETRIC TECH CORP SENIOR CORP BND 6		05/15/2020	Call 103.0000.....		1,030,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	60,000	05/15/2024	3FE.....
69394# AA 3	PGA TOUR SENIOR CORP BND 3.430% 05/30/		05/30/2020	Redemption 100.0000.....		47,011	47,011	47,011	47,011				0		47,011			0	806	05/30/2041	1PL.....
69394* AA 7	PPM FINCO LP SECURED CORP BND 4.476% 0		06/30/2020	Various.....		74,320	74,320	74,320	74,320				0		74,320			0	1,663	03/31/2054	2PL.....
69689P AA 5	PSTAT_19-2A ABS 9-2A-A1 144A 2.105% 04		04/20/2020	Paydown.....		281,163	281,163	262,185			18,979		18,979		281,163			0	1,961	04/20/2027	1FE.....
69700K AA 1	PALMER SQUARE LOAN FUNDING LTD ABS 8-4A-		05/15/2020	Paydown.....		59,425	59,425	55,934			3,491		3,491		59,425			0	372	11/15/2026	1FE.....
69701E AA 4	PSTAT_20-1A ABS 0-1A-A1 144A 1.177% 02		05/20/2020	Paydown.....		15,835	15,835	15,550			285		285		15,835			0	94	02/20/2028	1FE.....
69867D AA 6	PANTHER BF AGGREGATOR 2 LP SECURED CORP		05/12/2020	Various.....		1,670,575	1,665,000	1,665,000	1,665,000				0		1,665,000		5,575	5,575	51,131	05/15/2026	3FE.....
70069F DM 6	PPSI_04-WWF1 PPSI_04-WWF1 1.835% 12/25		06/25/2020	Paydown.....		499,576	499,577	449,463	490,424		9,153		9,153		499,576			0	6,273	12/25/2034	1FM.....
71336W AA 3	PEPAU_21 SENIORWHOLECMO21144A 1.075% 0		06/16/2020	Paydown.....		321,854	321,854	321,854	321,854				0		321,854			0	2,934	01/16/2060	1FE.....
71839# AA 2	PHILLIES FUNDING LP CORP BND 6.210% 07		04/10/2020	Redemption 100.0000.....		51,727	51,727	51,727	51,727				0		51,727			0	1,606	07/10/2030	2PL.....
73943# AD 5	PRAIRIE BREEZE CLASS B HOLDING SECURED C		06/30/2020	Redemption 100.0000.....		9,203	9,203	9,203	9,195		9		9		9,203			0	161	05/01/2039	2PL.....
743315 AL 7	PROGRESSIVE CORPORATION THE CORP BND 6		05/15/2020	BBR4_PB.....		10,435,571	7,719,000	9,454,685	9,033,474		(27,992)		(27,992)		9,005,482		1,430,089	1,430,089	219,777	12/01/2032	1FE.....
74456Q AP 1	PUBLIC SERVICE ELECTRIC & GAS MTG CORP B		05/15/2020	BBR4_PB.....		2,722,624	2,000,000	2,044,420	2,034,863		(558)		(558)		2,034,305		688,319	688,319	91,583	07/01/2035	1FE.....
74731@ BW 8	QUAD GRAPHICS INC CORP BND 7.810% 04/		04/10/2020	Redemption 100.0000.....		1,000,000	1,000,000	958,987	996,858		3,142		3,142		1,000,000			0	39,050	04/10/2021	3.....
74733V AB 6	QEP RESOURCES INC SENIOR CORP BND 5.37		06/08/2020	MORGAN STANLEY & CO. INC.....		290,500	350,000	350,000	350,000				0		350,000		(59,500)	(59,500)	13,012	10/01/2022	4FE.....
74840L AB 8	QUICKEN LOANS INC SENIORCORPBND144A 5.		04/22/2020	Various.....		2,418,179	2,417,000	2,327,184	2,336,398		2,365		2,365		2,338,763		79,416	79,416	97,069	01/15/2028	3FE.....
74919R AA 3	RAAC SERIES RAAC_06-RP3 ABS 06-RP3 144A		06/25/2020	Paydown.....		176,755	176,755	158,086	172,643		4,112		4,112		176,755			0	1,328	05/25/2036	1FM.....
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		06/25/2020	Paydown.....		279,364	279,364	230,126	244,940		34,425		34,425		279,364			0	1,749	07/25/2037	1FM.....
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL RALI_06-Q		06/01/2020	Paydown.....		207,815	437,288	299,205	277,391		(69,576)		(69,576)		207,815			0	10,350	12/25/2036	1FM.....
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL RALI_06-Q		06/25/2020	Paydown.....		132,655	277,071	158,875	172,788		(40,133)		(40,133)		132,655			0	2,036	12/25/2036	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
749571 AE 5	RHP HOTEL PROPERTIES LP SENIOR CORP BND		05/20/2020	DIRECT.....		825,500	1,000,000	1,012,500	1,012,096		(676)		(676)		1,011,421		(185,921)	(185,921)	32,063	10/15/2027	3FE.....
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S CMO_06-S1		06/01/2020	Paydown.....			1,022	1,021	999		(999)		(999)					0	14	10/25/2021	3FM.....
74979U AA 3	SMBC RAIL SERVICES LLC SECURED CORP BND		06/20/2020	Redemption 100.0000.....		248,750	248,750	248,750	248,750				0		248,750			0	5,025	06/20/2026	1PL.....
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO_		06/01/2020	Paydown.....		119,101	128,471	93,881	98,696		20,405		20,405		119,101			0	1,451	09/25/2046	1FM.....
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO		06/01/2020	Paydown.....		187,391	184,138	133,489	151,616		35,775		35,775		187,391			0	2,278	09/25/2046	1FM.....
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB		06/25/2020	Paydown.....		270,709	266,751	196,396	213,778		56,931		56,931		270,709			0	1,711	12/26/2036	1FM.....
755111 AP 6	RAYTHEON COMPANY CORP BND 7.000% 11/01		06/10/2020	Taxable Exchange.....		2,692,428	2,000,000	2,200,300	2,116,608		(4,463)		(4,463)		2,112,145		580,283	580,283	85,167	11/01/2028	1FE.....
755111 BY 6	RAYTHEON COMPANY SENIOR CORP BND 3.150		06/10/2020	Taxable Exchange.....		2,604,659	2,425,000	2,615,615	2,540,065		(10,297)		(10,297)		2,529,768		74,891	74,891	37,133	12/15/2024	1FE.....
755111 BZ 3	RAYTHEON COMPANY SENIOR CORP BND 4.200		06/10/2020	Taxable Exchange.....		2,811,543	2,500,000	2,668,700	2,652,566		(1,682)		(1,682)		2,650,884		160,658	160,658	51,042	12/15/2044	1FE.....
76110W G3 4	RASC_04-KS10 ABS S10-M1 1.085% 11/25/3		06/25/2020	Paydown.....		102,379	102,379	102,475	102,286		93		93		102,379			0	929	11/25/2034	1FM.....
76110W YM 2	RESIDENTIAL ASSET SECURITIES C RASC_04-K		06/25/2020	Paydown.....		76,002	76,002	62,426	65,275		10,727		10,727		76,002			0	653	06/25/2034	1FM.....
76110W ZX 7	RASC_04-KS6 RASC_04-KS6 1.010% 07/25/3		06/25/2020	Paydown.....		136,157	136,157	117,944	123,693		12,464		12,464		136,157			0	1,229	07/25/2034	1FM.....
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R		06/25/2020	Paydown.....		75,272	75,272	75,272	75,272				0		75,272			0	689	08/25/2034	1FM.....
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI RAST_06-A		06/01/2020	Paydown.....		77,189	128,395	98,856	5,565		71,624		71,624		77,189			0	8,584	02/25/2037	1FM.....
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMLT_06-1		06/25/2020	Paydown.....		169,267	169,267	80,320	76,879		92,388		92,388		169,267			0	1,108	02/25/2036	1FM.....
76119C AA 9	RMLT_20-1 RMBS 0-1-A1 144A 2.376% 02/2		06/01/2020	Paydown.....		69,944	69,944	69,944					0		69,944			0	580	02/25/2024	1FE.....
76119U AA 9	RESIMAC BASTILLE TRUST IN RESP RMBS NCA-		06/05/2020	Paydown.....		485,092	485,092	485,092	485,092				0		485,092			0	4,893	09/05/2057	1FE.....
780153 AW 2	ROYAL CARIBBEAN CRUISES LTD SENIOR CORP BND		04/13/2020	MILLENNIUM ADVISORS, LLC.....		1,073,325	1,500,000	1,494,345	1,495,277		142		142		1,495,419		(422,094)	(422,094)	32,375	03/15/2028	2FE.....
78396Y AA 1	SESAC INC ABS 19-1-A2 144A 5.216% 07/2		04/25/2020	Paydown.....		3,250	3,250	3,250	3,250				0		3,250			0	85	07/25/2049	2FE.....
78442G RA 6	SLMA ABS -9-A7A 1.591% 01/25/41.....		04/27/2020	Paydown.....		189,803	189,803	188,498	188,498		1,305		1,305		189,803			0	2,407	01/25/2041	1FE.....
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA_06-8		04/27/2020	Paydown.....		69,770	69,770	58,196	60,971		8,799		8,799		69,770			0	752	01/25/2041	1FE.....
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA_07-1		04/27/2020	Paydown.....		326,792	326,792	273,915	288,777		38,015		38,015		326,792			0	3,507	01/27/2042	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
785592 AE 6	SABINE PASS LIQUEFACTION LLC SECURED COR		06/08/2020	Call 101.9637.....		530,211	520,000	518,050	519,316		247		247		519,563		437	437	35,155	02/01/2021	2FE.....
78616# AB 4	SACRAMENTO KINGS SECURED CORP BND 3.68		04/01/2020	Redemption 100.0000.....		12,661,359	12,661,359	12,661,359	12,661,359				0	12,661,359			0	273,280	07/01/2025	2PL.....	
805564 EL 1	SAST_99-3 SAST_99-3 9.450% 12/25/32		06/01/2020	Paydown.....		34,351	34,351	34,268	34,351				0	34,351			0	754	12/25/2032	1FM.....	
805564 JM 4	SAST_01-2 SAST_01-2 6.812% 08/25/31		06/01/2020	Paydown.....		185	185	200	185				0	185			0	7	08/25/2031	1FM.....	
81375W AB 2	SABR_04-01 SABR_04-01 0.950% 02/25/34		06/25/2020	Paydown.....		23,138	23,138	18,395	23,601		(463)		(463)		23,138		0	200	02/25/2034	1FM.....	
81747D AK 5	SEQUOIAMORTGAGETRUSTSEMT_18 RMBS H1-A10		06/01/2020	Paydown.....		69,813	69,813	70,685			(873)		(873)		69,813		0	233	02/25/2048	1FM.....	
81747W AG 2	SEQUOIAMORTGAGETRUSTSEMT_18 CMO_18-7-A4		06/01/2020	Paydown.....		543,113	543,113	545,829	545,039		(1,926)		(1,926)		543,113		0	8,972	09/25/2048	1FM.....	
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST SAFT_13-1		06/01/2020	Paydown.....		278,314	278,314	291,078	293,019		(14,705)		(14,705)		278,314		0	4,462	07/25/2043	1FM.....	
82280Q AJ 0	SHELLPOINT CO-ORIGINATOR TRUST WHOLECMO1		06/01/2020	Paydown.....		1,466,239	1,466,239	1,452,493	1,454,612		11,627		11,627		1,466,239		0	22,020	08/25/2045	1FM.....	
82653G AA 0	Sierra Receivables Funding Com SRFC_18-3		06/20/2020	Paydown.....		411,484	411,484	411,381	411,381		103		103		411,484		0	2,451	09/20/2035	1FE.....	
82653G AB 8	Sierra Receivables Funding Com SRFC_18-3		06/20/2020	Paydown.....		108,285	108,285	108,267	108,275		11		11		108,285		0	1,724	09/20/2035	1FE.....	
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4		06/25/2020	Paydown.....		787,068	787,068	782,970	784,850		2,219		2,219		787,068		0	10,542	11/25/2025	1FE.....	
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU ABS_17-3-		06/25/2020	Paydown.....		50,634	50,634	50,891	50,809		(175)		(175)		50,634		0	586	05/25/2026	1FE.....	
83405P AA 9	SOFI CONSUMER LOAN PROGRAM TRU SCLP_2017		06/25/2020	Paydown.....		225,650	225,650	225,274	225,413		237		237		225,650		0	3,109	02/25/2026	1FE.....	
83405Q AD 1	SOFI CONSUMER LOAN PROGRAM TRU ABS17-6		05/01/2020	CITIGROUP GLOBAL MARKE.....		4,325,000	4,850,000	4,784,070	4,800,982		3,911		3,911		4,804,893		(479,893)	(479,893)	70,406	11/25/2026	2FE.....
83416W AB 9	SOLAR STAR FUNDING LLC SOLAR STAR FUNDIN		06/30/2020	Various.....		91,237	91,237	91,237	91,237				0		91,237		0	1,802	06/30/2035	2FE.....	
84334# AA 5	SOUTHERN MARYLAND ELECTRIC COO SOUTHERNM		04/16/2020	Redemption 100.0000.....		38,149	38,149	38,149	38,149				0		38,149		0	763	04/16/2048	2.....	
845467 AN 9	SOUTHWESTERN ENERGY COMPANY SENIOR CORP		04/09/2020	J.P. MORGAN SECURITIES INC..		1,012,500	1,250,000	1,250,000	1,250,000				0		1,250,000		(237,500)	(237,500)	51,936	10/01/2027	3FE.....
84858@ AA 3	SPIRIT AIRLINES 2015-1 SECURED CORP BND		04/01/2020	Redemption 100.0000.....		570,741	570,741	570,741	570,741				0		570,741		0	14,069	04/01/2023	2PL.....	
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL SENIOR CO		06/30/2020	Various.....		24,202	24,202	24,202	24,202				0		24,202		0	466	03/31/2033	2PL.....	
848609 AA 1	SPIRITS NEWCO LLC CORP BND 5.300% 03/		06/30/2020	Various.....		86,183	86,183	86,183	86,183				0		86,183		0	2,284	03/31/2033	2PL.....	
85172M AA 2	SLFT_15-BA SLFT_15-BA 3.480% 05/15/28		06/15/2020	Paydown.....		6,001,164	6,001,164	5,999,879	5,999,938		1,227		1,227		6,001,164		0	87,716	05/15/2028	1FE.....	
85234# AB 1	STADIUM FUNDING TRUST CORP BND 5.000%		04/01/2020	Various.....		119,090	119,090	119,090	119,090				0		119,090		0	2,977	04/01/2039	2PL.....	

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

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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
85236K AA 0	SIDC_19-1A ABS -1A-A2 4.540% 02/25/44		06/25/2020	Paydown.....		25,000	25,000	24,989	25,000				0		25,000			0	471	02/25/2044	1FE.....
85573A AA 3	STARLI_20-1 RMBS _20-1-A1 144A 2.275%		06/01/2020	Paydown.....		101,800	101,800	101,799			2		2		101,800			0	1,026	02/25/2050	1FE.....
857477 AG 8	STATE STREET CORP SENIOR CORP BND 4.37		05/15/2020	BBR4_PB.....		13,402,376	13,000,000	12,955,150	12,993,633		1,955		1,955		12,995,588		406,788	406,788	391,806	03/07/2021	1FE.....
858271 A* 0	STEELRIVER TRANSMISSION COMPAN SECURED C		06/30/2020	Redemption 100.0000.....		35,071	35,071	35,071	35,071				0		35,071			0	670	06/30/2047	2PL.....
86213B AB 3	STR_14-1A WHOLE CMO _14-1A-A2 144A 5.0		06/20/2020	Paydown.....		1,875	1,875	1,874	1,874		1		1		1,875			0	39	04/20/2044	1FE.....
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR SARM_05-6		06/25/2020	Paydown.....		173,420	173,420	150,442	169,448		3,972		3,972		173,420			0	1,509	03/25/2035	1FM.....
86358E WX 0	SALT MEZZANIN ABS 05-HE3 M1 0.905% 09		06/25/2020	Paydown.....		424,463	424,463	378,833	405,823		18,639		18,639		424,463			0	3,571	09/25/2035	1FM.....
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR		06/01/2020	Paydown.....		124,094	118,835	98,132	89,120		34,974		34,974		124,094			0	2,651	03/25/2046	1FM.....
86360L AE 6	STRUCTURED ASSET SECURITIES CO SASC_06-W		06/25/2020	Paydown.....		644,018	644,018	539,365	612,606		31,413		31,413		644,018			0	4,276	07/25/2036	1FM.....
863613 AC 9	SASC_07-MN1A SASC_07-MN1A 0.365% 01/25		06/25/2020	Paydown.....		381,643	381,644	351,113	372,604		9,039		9,039		381,643			0	2,703	01/25/2037	1FM.....
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		06/25/2020	Paydown.....		515,477	528,275	413,282	404,665		110,812		110,812		515,477			0	4,995	08/25/2036	1FM.....
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		06/25/2020	Paydown.....		29,273	29,273	22,870	22,911		6,362		6,362		29,273			0	210	10/25/2036	1FM.....
86362P AD 7	STRUCTURED ASSET SECURITIES CO ABS_07-BC		06/25/2020	Paydown.....		224,124	224,124	196,270	208,605		15,519		15,519		224,124			0	1,336	02/25/2037	1FM.....
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO _07-AR1-2A1		06/25/2020	Paydown.....		63,692	63,692	51,421	52,569		11,123		11,123		63,692			0	372	01/25/2037	1FM.....
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		06/25/2020	Paydown.....		732,551	732,551	578,715	602,755		129,796		129,796		732,551			0	4,461	02/25/2037	1FM.....
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B		06/25/2020	Paydown.....		145,487	145,487	112,025	125,793		19,694		19,694		145,487			0	901	05/25/2047	1FM.....
86668@ AA 8	SUN COUNTRY PASS THROUGH TRUST CORP BND		06/15/2020	Redemption 100.0000.....		248,320	248,320	248,320	124,868				0		248,320			0	5,099	12/15/2027	1PL.....
86787E BB 2	SUNTRUST BANK SENIORCORPBND 4.050% 11/		05/15/2020	BBR4_PB.....		14,018,250	12,500,000	12,504,120	12,503,601		(199)		(199)		12,503,402		1,514,848	1,514,848	270,000	11/03/2025	1FE.....
872227 AC 7	TBW MORTGAGE BACKED PASS THROU TBW_07-2		06/25/2020	Paydown.....		103,897	103,897	52,431	44,574		59,323		59,323		103,897			0	386	07/25/2037	1FM.....
87222E AH 1	TBW MORTGAGE BACKED PASS THROU WHOLE CMO		06/01/2020	Paydown.....		101,208	101,208	53,051	43,175		58,033		58,033		101,208			0	695	03/25/2037	1FM.....
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS CORP BND		06/05/2020	Redemption 100.0000.....		214,680	214,680	214,680	214,680				0		214,680			0	5,245	12/05/2022	1.....
87342R AD 6	TACO BELL FUNDING LLC BELL_18-ABS -1-A2		05/25/2020	Paydown.....		16,250	16,250	16,250	16,250				0		16,250			0	351	11/25/2048	2FE.....

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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
87342R AE 4	TACO BELL FUNDING LLC BELL_18-ABS 1-A21		05/25/2020	Paydown.....		20,000	20,000	20,000	20,000				0		20,000			0	494	11/25/2048	2FE.....
87804A AB 8	TBW MORTGAGE BACKED PASS THROU TBW_06-3		06/01/2020	Paydown.....		94,074	93,565	54,418	47,038		47,036		47,036		94,074			0	2,477	07/25/2036	1FM.....
879369 AG 1	TELEFLEX INC SENIOR CORP BND 144A 4.25		05/26/2020	BANC OF AMERICA SECURITIES LLC		1,025,000	1,000,000	1,000,000					0		1,000,000		25,000	25,000		06/01/2028	3FE.....
88033G CE 8	TENET HEALTHCARE CO SENIOR CORP BND 8		04/13/2020	CITIGROUP GLOBAL MKT INC....		1,035,000	1,000,000	1,000,000	1,000,000				0		1,000,000		35,000	35,000	43,785	04/01/2022	5FE.....
88033G CN 8	TENET HEALTHCARE CO SENIOR CORP BND 6		04/09/2020	J.P. MORGAN SECURITIES INC...		1,010,000	1,000,000	994,866	997,463		188		188		997,651		12,349	12,349	22,313	06/15/2023	5FE.....
88033G CU 2	TENET HEALTHCARE CO SECURED CORP BND 144		04/14/2020	Various.....		3,233,125	3,500,000	3,500,000	3,500,000				0		3,500,000		(266,875)	(266,875)	79,331	05/01/2025	4FE.....
88105* AA 7	TERRAFORM OSPREY I LLC SECURED CORP BND		06/30/2020	Redemption 100.0000.....		255,544	255,544	255,544	255,544				0		255,544			0	4,076	07/02/2032	2PL.....
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04-TMTS_04-2		06/25/2020	Paydown.....		247,405	247,405	230,512	244,787		2,618		2,618		247,405			0	861	12/25/2034	1FM.....
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-TMT_05-8H		06/25/2020	Paydown.....		290,039	290,039	265,464	289,449		590		590		290,039			0	2,659	07/25/2035	1FM.....
88156P AA 9	TMTS_06-7 TMTS_06-7 0.345% 07/25/37		06/25/2020	Paydown.....		173,282	173,282	168,517	170,868		2,414		2,414		173,282			0	1,037	07/25/2037	1FM.....
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-TMTS_06-9		06/25/2020	Paydown.....		256,586	256,586	228,362	244,780		11,806		11,806		256,586			0	1,938	10/25/2037	1FM.....
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		04/15/2020	Paydown.....		365,415	365,415	365,415	365,415				0		365,415			0	5,176	10/15/2027	1FE.....
89147L H@ 2	TORTOISE ENERGY INFRASTRUCTURE SENIOR CO		04/13/2020	Call 101.0000.....		684,107	677,333	694,458	679,257		(1,201)		(1,201)		678,056		(723)	(723)	12,975	06/14/2020	1FE.....
89147L H@ 2	TORTOISE ENERGY INFRASTRUCTURE SENIOR CO		06/14/2020	Maturity.....		322,667	322,667	330,825	323,583		(916)		(916)		322,667			0	4,469	06/14/2020	1FE.....
89147L J* 2	TORTOISE ENERGY INFRASTRUCTURE CORP BND		04/13/2020	Call 101.0000.....		1,710,267	1,693,333	1,693,333	1,693,333				0		1,693,333			0	36,412	06/14/2025	1FE.....
89148B B* 1	TORTOISE MLP FUND INC SENIOR CORP BND		04/14/2020	Call 101.0000.....		31,343,487	31,033,155	33,681,395	31,593,650		(166,190)		(166,190)		31,427,460		(394,305)	(394,305)	750,408	12/15/2020	1FE.....
89169D AL 5	TWPT_17-3 SENIOR ABS_17-3-A4 144A 2.87		06/01/2020	Paydown.....		219,980	219,980	216,680	217,487		2,493		2,493		219,980			0	2,649	07/25/2057	1FM.....
89172R AA 3	TPMT_15-6 RMBS 156-A1 144A 3.500% 04/2		06/01/2020	Paydown.....		47,327	47,327	48,192			(865)		(865)		47,327			0	287	04/26/2055	1FM.....
89172R AR 6	TPMT_15-6 ABS -6-A1B 144A 2.750% 04/25		06/01/2020	Paydown.....		48,292	48,292	48,745			(453)		(453)		48,292			0	230	04/25/2055	1FM.....
89173F AA 8	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1-A		06/01/2020	Paydown.....		37,019	37,019	37,713			(694)		(694)		37,019			0	173	10/25/2056	1FM.....
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A 2.750% 06/25		06/01/2020	Paydown.....		237,501	237,501	231,276	231,548		5,953		5,953		237,501			0	2,715	06/25/2057	1FM.....
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT ABS18-314		06/01/2020	Paydown.....		432,300	432,300	432,457	432,277		23		23		432,300			0	6,781	05/25/2058	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
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A		06/25/2020	Paydown.....		244,240	244,240	245,404			(1,164)		(1,164)		244,240			0	1,205	05/25/2058	1FM.....
89177X AA 5	TOWD POINT MORTGAGE TRUST TPMT ABS Y3-A1		06/25/2020	Paydown.....		72,023	72,023	72,110	72,054		(31)		(31)		72,023			0	692	10/25/2059	1FM.....
89178B AA 2	TOWD POINT MORTGAGE TRUST TPMT WHOLECMO1		06/01/2020	Paydown.....		67,974	67,974	68,633	68,594		(619)		(619)		67,974			0	822	10/25/2059	1FM.....
89233P 4C 7	TOYOTA MOTOR CREDIT CORP SENIOR CORP BND		06/17/2020	Maturity.....		6,000,000	6,000,000	5,976,600	5,995,465		4,535		4,535		6,000,000			0	135,000	06/17/2020	1FE.....
89323# AF 6	ATLANTIC PATH 15 LLC CORP BND 8.000%		06/15/2020	Redemption 100.0000.....		289,960	289,960	290,687	290,326		(366)		(366)		289,960			0	11,598	12/15/2028	1.....
89324# AA 6	ATLANTIC HOLDINGS PATH 15 LLC CORP BND		06/15/2020	Redemption 100.0000.....		242,308	242,308	243,981	242,769		(461)		(461)		242,308			0	10,855	12/15/2023	2.....
893647 BJ 5	TRANSDIGM INC SRSUB CORP BND 144A 5.50		06/19/2020	Tax Free Exchange.....		1,499,063	1,625,000	1,625,000	1,625,000				0		1,625,000		(125,938)	(125,938)	53,625	11/15/2027	4FE.....
89675* AN 7	TRITON CONTAINER INTERNATIONAL CORP BND		04/30/2020	Redemption 100.0000.....		1,571,429	1,571,429	1,571,429	1,571,429				0		1,571,429			0	47,693	04/30/2020	2.....
89675* AQ 0	TRITON CONTAINER INTERNATIONAL SENIOR CO		04/30/2020	Various.....		1,285,715	1,285,715	1,285,715	1,285,715				0		1,285,715			0	39,343	04/30/2020	2.....
896818 AQ 4	TRIUMPH GROUP INC SECURED CORP BND 144A		05/26/2020	BARCLAYS CAPITAL.....		964,800	1,440,000	1,440,000	1,440,000				0		1,440,000		(475,200)	(475,200)	61,250	09/15/2024	5FE.....
903436 AA 1	US AIRWAYS GROUP INC CORP BND 7.125% 1		04/22/2020	Redemption 100.0000.....		30,849	30,849	30,849	30,849				0		30,849			0	1,099	10/22/2023	1FE.....
90345K AA 8	US AIRWAYS INC SECURED CORP BND 6.250%		04/22/2020	Various.....		154,943	154,943	165,643	162,317		(7,374)		(7,374)		154,943			0	4,842	04/22/2023	1FE.....
90346W AA 1	US AIRWAYS INC SECURED CORP BND 3.950%		04/29/2020	BARCLAYS CAPITAL.....		1,056,823	1,304,720	1,307,499	1,307,131		(170)		(170)		1,306,961		(250,138)	(250,138)	23,764	11/15/2025	1FE.....
90346W AB 9	US AIRWAYS INC US AIRWAYS 2013-1 PASS TH		05/15/2020	Various.....		66,744	66,744	66,076	66,570		174		174		66,744			0	1,794	11/15/2021	3FE.....
90932E AA 1	UNITED AIRLINES INC SECURED CORP BND 2		04/07/2020	Redemption 100.0000.....		528,620	528,620	528,620	528,620				0		528,620			0	7,599	10/07/2028	1FE.....
910047 AH 2	UAL CORPORATION UNITED CONTINENTAL HOLDI		06/11/2020	Various.....		1,557,188	2,000,000	2,000,000	2,000,000				0		2,000,000		(442,813)	(442,813)	85,243	02/01/2024	3FE.....
914906 AP 7	UNIVISION COMMUNICATIONS INC SECURED COR		05/28/2020	Call 101.1250.....		293,263	290,000	290,000	290,000				0		290,000			0	17,019	09/15/2022	4FE.....
92239M A* 2	VECTREN UTILITY HOLDINGS INC. CORP BND		04/07/2020	Various.....		28,000,000	28,000,000	28,000,000	28,000,000				0		28,000,000			0	879,200	04/07/2020	2.....
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO SENIORWHO		06/01/2020	Paydown.....		228,244	228,244	228,166	228,166		78		78		228,244			0	1,108	04/25/2048	1FE.....
92257C AA 8	VCC_19-1 SENIOR CMBS 9-1-A 144A 3.760%		06/01/2020	Paydown.....		40,724	40,724	41,844			(1,120)		(1,120)		40,724			0	230	03/25/2049	1FE.....
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		06/01/2020	Paydown.....		247,552	247,552	247,544			8		8		247,552			0	4,848	10/25/2049	1FE.....
92257H AB 5	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS		05/01/2020	Paydown.....		104,158	104,158	104,126	104,126		32		32		104,158			0	1,165	10/01/2049	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
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		06/01/2020	Paydown.....		181,240	181,240	181,223	181,223		17		17		181,240			0	2,328	07/25/2049	1FE.....
92258M AC 1	VCC_15-1 SUB CMBS -1-M2 144A 5.880% 06		06/01/2020	Paydown.....		77,574	77,574	78,422	78,394		(820)		(820)		77,574			0	1,543	06/25/2045	1FE.....
92258N AC 9	VCC_16-1 VCC_16-1 4.572% 04/25/46...		05/01/2020	Paydown.....		131,430	131,430	131,430	131,430				0		131,430			0	2,296	04/25/2046	1FE.....
92258N AD 7	VCC_16-1 VCC_16-1 5.497% 04/25/46...		06/01/2020	Paydown.....		222,445	222,445	222,445	222,445				0		222,445			0	5,909	04/25/2046	1FE.....
92258T AC 6	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS_		06/01/2020	Paydown.....		107,392	107,392	105,931	106,235		1,157		1,157		107,392			0	1,864	10/25/2046	1FE.....
92258V AA 5	VCC_17-2-AFL VCC_17-2 1.085% 11/25/47		06/25/2020	Paydown.....		28,053	28,053	28,088	28,087		(34)		(34)		28,053			0	259	11/25/2047	1FE.....
92259B AA 8	VELOCITY COMMERCIAL CAPITAL VCC_18-2 4		06/01/2020	Paydown.....		248,989	248,989	249,012	249,007		(18)		(18)		248,989			0	3,972	10/26/2048	1FE.....
92259B AD 2	VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1		04/01/2020	Paydown.....		15,949	15,949	15,946	15,946		3		3		15,949			0	226	10/26/2048	1FE.....
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		06/01/2020	Paydown.....		246,787	246,787	246,785	246,785		2		2		246,787			0	2,347	02/25/2050	1FE.....
92536P AA 2	VERUS SECURITIZATION TRUST VER RMBS 20-1		06/01/2020	Paydown.....		100,955	100,955	100,955	100,955		1		1		100,955			0	812	01/25/2060	1FE.....
92537H AA 9	VERUS SECURITIZATION TRUST VER RMBS INV2		06/01/2020	Paydown.....		92,839	92,839	92,838	92,838		2		2		92,839			0	1,132	07/25/2059	1FE.....
92537M AA 8	VERUS_19-INV3 RMBS INV3-A1 144A 2.692%		06/01/2020	Paydown.....		87,261	87,261	87,261	87,261		1		1		87,261			0	976	11/25/2059	1FE.....
92537T AA 3	VERUSSECURITIZATIONTRUSTVER RMBS INV1-A1		06/25/2020	Paydown.....		180,471	180,471	180,471	180,471				0		180,471			0	198	04/25/2060	1FE.....
92537U AA 0	VERUSSECURITIZATIONTRUSTVER RMBS 20-2-A1		06/01/2020	Paydown.....		152,229	152,229	152,227	152,227		2		2		152,229			0	282	05/25/2060	1FE.....
929227 4D 5	WAMU_03-AR6 CMO-03-AR6-A1 3.101% 06/25		06/01/2020	Paydown.....		6,174	6,174	6,207	6,251		(76)		(76)		6,174			0	112	06/25/2033	1FM.....
92935V AG 3	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CM		06/01/2020	Paydown.....		360,206	360,206	358,602	359,491		716		716		360,206			0	6,755	03/15/2044	1FM.....
92977B A* 2	HOME DEPOT INC CORP BND 6.000% 01/15/		06/15/2020	Redemption 100.0000.....		160,813	160,813	160,535	160,717		96		96		160,813			0	4,023	01/15/2025	1.....
92977Y BW 0	WMLT CMO_05-B 244 4.219% 10/20/35...		06/01/2020	Paydown.....		290,806	290,806	259,605	274,846		15,961		15,961		290,806			0	5,125	10/20/2035	1FM.....
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L WMLT_06-A		06/25/2020	Paydown.....		103,645	103,646	57,460	48,790		54,855		54,855		103,645			0	644	08/25/2036	1FM.....
93041# AA 0	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2020	Redemption 100.0000.....		11,475	11,475	11,475	11,475				0		11,475			0	255	02/15/2034	2.....
93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		06/01/2020	Paydown.....		798,364	798,364	658,431	679,792		118,572		118,572		798,364			0	9,772	07/25/2046	1FM.....
93364E AE 4	WMHE_07-HE3 WMABC_07-HE3 0.475% 05/25/		06/25/2020	Paydown.....		141,690	141,690	85,800	89,068		52,622		52,622		141,690			0	954	05/25/2037	1FM.....
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H		06/25/2020	Paydown.....		268,805	268,805	164,242	168,370		100,435		100,435		268,805			0	1,762	05/25/2037	1FM.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
93935W AF 1	WMALT_06-9 WMALT_06-9 4.590% 10/25/36		06/01/2020	Paydown.....		135,742	135,742	60,793	49,622		86,120		86,120		135,742			0	1,559	10/25/2036	1FM.....
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS WMALT_07-		06/01/2020	Paydown.....		72,928	81,716	67,080	62,562		10,366		10,366		72,928			0	1,977	06/25/2037	1FM.....
942682 B* 5	WATSON LAND CO SENIOR CORP BND 4.400%		06/29/2020	Various.....		95,227	95,227	95,227	95,227				0		95,227			0	1,747	12/29/2040	2.....
942749 B* 2	WATTS WATER TECHNOLOGIES INC CORP BND		06/18/2020	Maturity.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	126,250	06/18/2020	2.....
94978# CQ 8	CVS PASSTHROUGH TRUST CORP BND 5.610%		06/10/2020	Redemption 100.0000.....		85,892	85,892	83,039	84,704		1,188		1,188		85,892			0	2,009	08/10/2027	2.....
94980G BF 7	WFHE_04-2 WFHE_04-2 1.185% 10/25/34		06/25/2020	Paydown.....		211,402	211,402	204,532	202,820		8,582		8,582		211,402			0	3,041	10/25/2034	1FM.....
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WRFF_11-R		06/01/2020	Paydown.....		24,646,028	24,646,028	25,631,569	25,181,033		(535,006)		(535,006)		24,646,028			0	547,166	09/17/2047	1FE.....
95002F AA 2	WELLS FARGO MORTGAGE BACKED SE RMBS BS_1		06/01/2020	Paydown.....		152,943	152,943	155,667	155,611		(2,668)		(2,668)		152,943			0	2,656	09/25/2049	1FM.....
958667 AA 5	WESTERN MIDSTREAM OPERATING LP SENIOR CO		06/01/2020	UBS WARBURG LLC.....		374,900	460,000	369,150			25		25		369,175		5,725	5,725	9,392	02/01/2050	3FE.....
96188# AA 6	WETT HOLDINGS LLC SECURED CORP BND 4.3		06/30/2020	Redemption 100.0000.....		31,111	31,111	31,111	31,111				0		31,111			0	670	12/18/2024	2PL.....
96928* BK 2	WALGREEN CO LEASE PASS THROUGH CORP BND		06/15/2020	Redemption 100.0000.....		17,426	17,426	18,294	18,027		(601)		(601)		17,426			0	419	10/15/2032	2.....
976826 BH 9	WISCONSIN POWER AND LIGHT COMP SENIOR CO		06/15/2020	Maturity.....		7,000,000	7,000,000	7,729,466	7,089,372		(89,372)		(89,372)		7,000,000			0	161,000	06/15/2020	1FE.....
98877D AC 9	ZF NORTH AMERICA CAPITAL INC SENIOR CORP		04/21/2020	BANC OF AMERICA SECURITIES LLC		1,865,000	2,000,000	1,980,400	1,988,402		592		592		1,988,994		(123,994)	(123,994)	45,917	04/29/2025	3FE.....
000000 00 0	AMTRAK-NATIONAL RAIL PASS CORP CORP BND		05/15/2020	Redemption 100.0000.....		1,118,815	1,118,815	1,118,815	1,118,815				0		1,118,815			0	21,313	11/15/2031	1FE.....
000000 00 0	FLUOR CORPORATION SENIOR CORP BND 1.75		06/16/2020	Various.....		5,308,098	6,924,411	6,996,168	6,989,559		(3,181)		(3,181)	(23,112)	6,945,050	(18,217)	(1,636,952)	(1,655,169)	143,678	03/21/2023	2FE.....
C0461# AA 3	AURORA SOLAR LIMITED PARTNERS SECURED CO		06/30/2020	Redemption 100.0000.....		244,942	244,942	252,201	257,267				0	(5,066)	244,942	(7,259)		(7,259)	5,023	12/31/2033	2PL.....
G8967# AH 6	TRITON CONTAINER INTERNATIONAL CORP BND		06/30/2020	Redemption 100.0000.....		1,857,143	1,857,143	1,857,143	1,857,143				0		1,857,143			0	41,229	06/30/2021	2FE.....
000000 00 0	SUMMARY ADJUSTMENT.....		06/30/2020	Various.....		76,359							0	76,368	1,308,939	5	1,308,944			06/30/2020	2Z.....
008474 A@ 7	AGNICO-EAGLE MINES LTD. CORP BND 6.67	A	04/07/2020	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	66,700	04/07/2020	2.....
097751 BT 7	BOMBARDIER INC SENIOR CORP BND 144A 7.	A	06/03/2020	BANC OF AMERICA SECURITIES LLC		1,247,015	1,738,000	1,724,895	1,726,182		521		521		1,726,703		(479,688)	(479,688)	87,443	04/15/2027	5FE.....
18914L AA 8	CLOVER LIMITED PARTNERSHIP CLOVER LIMITE		04/01/2020	Redemption 100.0000.....		(4,034)	(4,034)	(4,415)	31,663				0	(36,079)	(4,034)	382		382	8,023	03/31/2034	2FE.....
18914L AB 6	CLOVER LIMITED PARTNERSHIP CLOVERLIMITED		06/30/2020	Redemption 100.0000.....		386,148	386,148	404,456	405,578				0	(1,123)	386,148	(18,307)		(18,307)	8,140	06/30/2034	2FE.....

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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
32117P AD 9	FIRST NATIONS ETF LP SECURED CORP BND 4.	..	06/30/2020	Various.....		198,840	198,840	212,650	208,845				0	3,804	198,840	(13,810)		(13,810)	4,090	12/31/2041	2FE.....
53278L B* 7	LINAMAR CORPORATION CORP BND 4.840% 0	A	06/29/2020	Call 105.0350.....		36,762,239	35,000,000	35,602,250	35,202,185		(56,969)		(56,969)		35,145,216		(145,216)	(145,216)	3,098,617	09/15/2021	2.....
66509C AC 4	NORTHERN COURIER PIPELINE LP CORP BND	..	06/30/2020	Redemption 100.0000.....		83,328	83,328	86,530	87,521				0	(991)	83,328	(3,202)		(3,202)	1,394	06/30/2042	1FE.....
667869 AA 9	NORTHWEST CONNECT GROUP NORTHWESTCONNECT	..	04/30/2020	Redemption 100.0000.....		110,715	110,715	145,601	119,490		(1,097)		(1,097)	25,647	110,715	(33,326)		(33,326)	3,294	04/30/2041	2FE.....
66980C AA 6	NOUVELLE AUTOROUTE 30 FINANCEM GLOBAL CO	..	06/30/2020	Redemption 100.0000.....		4,406	4,406	4,614	4,628				0	(14)	4,406	(208)		(208)	91	12/31/2041	2FE.....
67077M AT 5	NUTRIEN LTD SENIOR CORP BND 4.200% 04/	A	05/15/2020	BBR4_PB.....		11,038,580	10,000,000	9,967,700	9,969,688		996		996		9,970,684		1,067,896	1,067,896	261,333	04/01/2029	2FE.....
72908L AB 1	PLENARY PROPERTIES NDC GP PLENARY PROPER	..	06/07/2020	Various.....		140,042	140,042	163,539	139,675		11,342		11,342	27,868	140,042	(38,843)		(38,843)	3,097	02/07/2040	2FE.....
82727* AA 1	TM1505 LLC CORP BND 5.350% 04/05/23	..	06/05/2020	Various.....		441,933	441,933	443,340	442,308		(375)		(375)		441,933			0	9,857	04/05/2023	1.....
C0104* AB 8	AIR CANADA SECURED CORP BND 4.190% 04/15	..	04/15/2020	Redemption 100.0000.....		307,917	307,917	335,269	334,239				0	1,031	307,917	(27,352)		(27,352)	6,451	04/15/2026	1FE.....
C4111# AG 6	GRAYMONT WESTERN CANADA INC SE CORP BND	A	06/21/2020	Redemption 100.0000.....		400,000	400,000	400,000	400,000				0		400,000			0	9,400	06/21/2027	2PL.....
72908P 9A 6	PLENARY HEALTH NORTH BAY FINCO PLENARY H	..	06/13/2020	Various.....		47,504	47,504	56,387	54,471		(3,721)		(3,721)	1,372	47,504	(4,618)		(4,618)	1,071	03/13/2040	2FE.....
001746 AN 6	AMERICAN MONEY MANAGEMENT CORP ABS16-18A	D	05/26/2020	Paydown.....		41,365	41,365	41,219	41,219		146		146		41,365			0	603	05/26/2031	1FE.....
00183F AA 3	ANNO 2017 JOINT HOLDING UK LIM SENIORCOR	B	06/30/2020	Redemption 100.0000.....		229,521	229,521	247,372	246,081				0	1,291	229,521	(17,851)		(17,851)	3,745	05/31/2033	2PL.....
00507U AS 0	ALLERGAN FUNDING SCS SENIOR CORP BND 3	D	05/14/2020	Various.....		9,708,228	9,000,000	9,261,525	9,183,457		(12,656)		(12,656)		9,170,801		537,427	537,427	227,050	03/15/2025	2FE.....
00507U AU 5	ALLERGAN FUNDING SCS SENIOR CORP BND 4	D	05/14/2020	Taxable Exchange.....		612,274	545,000	510,818	513,251		229		229		513,480		98,794	98,794	17,186	03/15/2045	2FE.....
00900L AG 9	AIMCOAIMCO_15-AA ABS 5-AA-AR 144A 2.06	D	04/15/2020	Paydown.....		62,212	62,212	59,825			2,387		2,387		62,212			0	422	01/15/2028	1FE.....
03835V AD 8	APTIV PLC SUB CORP BND 4.250% 01/15/26	D	04/13/2020	BARCLAYS CAPITAL.....		5,018,500	5,000,000	4,997,960	4,998,565		61		61		4,998,625		19,875	19,875	159,375	01/15/2026	2FE.....
03938L AZ 7	ARCELORMITTAL SENIOR CORP BND 6.125% 0	D	05/19/2020	BARCLAYS CAPITAL.....		1,055,000	1,000,000	1,000,000	1,000,000				0		1,000,000		55,000	55,000	28,924	06/01/2025	3FE.....
04017A AA 8	ARES CLO LTD ARES_17-43A ARES_17-43A 7	D	05/04/2020	BROWNSTONE INVESTMENT GROUP LL		1,385,400	2,000,000	1,962,274	1,713,946		5,663		5,663		1,719,609		(334,209)	(334,209)	94,233	10/15/2029	3FE.....
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P SECURED C	D	06/30/2020	Redemption 100.0000.....		37,485	37,485	37,485	37,485				0		37,485			0	1,265	06/30/2035	2FE.....
09951# AG 1	BORAL LIMITED CORP BND 7.220% 04/16/2	D	04/16/2020	Maturity.....		6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	216,600	04/16/2020	2.....

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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
20039F AA 7	COMETA ENERGIA SA DE CV SECURED CORP BND 14		D 04/24/2020	Redemption	100.0000	133,000	133,000	133,000	133,000				0		133,000			0	4,239	04/24/2035	2FE
21988V AA 1	CORPORACION LINDLEY SA CORPORACION LINDL		D 05/23/2020	Redemption	100.0000	750,000	750,000	754,063	750,574		(574)		(574)		750,000			0	25,313	11/23/2021	2FE
23636A AR 2	DANSKE BANK A/S SRBNCORP BND 144A 4.375%		D 05/15/2020	BBR4_PB		8,654,399	8,250,000	8,239,440	8,240,797		336		336		8,241,132		413,266	413,266	153,398	06/12/2028	2FE
26876H AA 6	ENA SUR TRUST ENA SUR TRUST 5.750% 05/		D 05/25/2020	Redemption	100.0000	84,924	84,924	84,923	84,919		4		4		84,924			0	2,442	05/25/2025	2FE
30251G AU 1	FMG RESOURCES (AUGUST 2006) PT SENIOR CO		D 04/20/2020	RBC DOMINION SECURITIES INC.		453,375	450,000	450,000	450,000				0		450,000		3,375	3,375	10,447	05/15/2022	3FE
40052V AA 2	GRUPO BIMBO SA DE CV CORP BND 144A 4.8		D 06/30/2020	Various		4,305,000	4,305,000	4,307,113	4,305,134		(134)		(134)		4,305,000			0	104,934	06/30/2020	2FE
40436V AB 7	HIGHBRIDGE LOAN MANAGEMENT LTD HPSL 17-1		D 04/01/2020	Paydown									0					0	15,497	05/06/2030	1FE
45112E AH 2	ICICI BANK LTD (DUBAI BRANCH) SENIOR CORP		D 06/02/2020	HSBC SECURITIES INC.		4,756,400	5,000,000	4,544,430	4,596,368		17,699		17,699		4,614,067		142,333	142,333	89,722	12/14/2027	2FE
47215P AE 6	JD.COM INC SENIOR CORP BND 3.375% 01/		D 04/23/2020	WELLS FARGO SECURITIES		2,897,860	2,800,000	2,894,468			(1,034)		(1,034)		2,893,434		4,426	4,426	27,038	01/14/2030	2FE
52206A AD 2	LEASEPLAN CORPORATION NV SENIOR CORP BND		D 05/29/2020	J.P. MORGAN SECURITIES INC.		10,013,588	10,000,000	9,977,400	9,978,198		1,618		1,618		9,979,815		33,772	33,772	163,829	10/24/2024	2FE
524ESC UB 4	LEHMAN BROTHERS HOLDINGS INC CORP BND		C 04/14/2020	Various		21	20,900,000		2	208,998		209,000	(2)				21	21		12/31/2049	6
532522 AA 7	LIMA METRO LINE 2 FINANCE LTD SECURED CO		D 04/05/2020	Various		48,105	48,105	48,105	48,105				0		48,105			0	1,413	07/05/2034	2FE
55388R AA 4	MV24 CAPITAL BV SECURED CORP BND 144A		D 06/01/2020	Redemption	100.0000	9,610	9,610	9,610	9,610				0		9,610			0	324	06/01/2034	3FE
59010Q AB 2	MERLIN ENTERTAINMENTS PLC SENIOR CORP BND 1		D 04/03/2020	Various		850,890	1,004,000	1,005,100	1,005,012		(35)		(35)		1,004,976		(154,086)	(154,086)	17,960	06/15/2026	4FE
592838 AA 4	MEXICO GENERADORA DE ENERGIA SECURED COR		D 06/06/2020	Various		96,525	96,525	96,311	96,360		165		165		96,525			0	2,654	12/06/2032	2FE
68618R C* 0	ORIGIN ENERGY LTD SENIOR CORP BND 1.36		B 06/29/2020	Maturity		5,201,811	5,201,811	5,773,595	5,479,160				0	294,435	5,201,811	(571,784)		(571,784)	43,520	06/28/2020	2FE
71337H AB 3	PEPPER RESIDENTIAL SECURITIES PEPR 17		D 06/10/2020	Paydown		1,036,289	1,036,289	1,036,289	1,029,585		6,704		6,704		1,036,289			0	12,359	03/10/2058	1FE
714264 AA 6	PERNOD-RICARD SA CORP BND 144A 5.750%		D 06/24/2020	Various		7,925,721	7,618,000	8,121,127	7,754,542		(51,103)		(51,103)		7,703,439		(85,439)	(85,439)	620,430	04/07/2021	2FE
76119H AA 8	RESI 18-1A ABS18-1A144A 0.991% 11/10/4		D 06/10/2020	Paydown		186,363	186,363	186,363	186,363				0		186,363			0	1,667	11/10/2049	1FE
76120L AA 6	RESIMACPREMIERSERIESRESI_19 RMBS -2A-A1		D 06/10/2020	Paydown		792,223	792,223	792,223	792,223				0		792,223			0	7,612	02/10/2051	1FE
78386F AC 0	SACI FALABELLA SACI FALABELLA 4.375% 0		D 05/18/2020	Various		2,537,500	2,500,000	2,450,000	2,472,007		1,890		1,890		2,473,897		63,603	63,603	88,715	01/27/2025	2FE
88432C BB 1	WINDRIVERCLOLTDWINDR_14-1A ABS14-1A144A		D 04/20/2020	Paydown		21,312	21,312	21,312	21,312				0		21,312			0	325	07/18/2031	1FE

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

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
91832C AA 4	VM HOLDING SA VM HOLDINGS SA 5.375% 05	D	05/07/2020	Standard Charter Bank.....		1,331,325	1,455,000	1,502,288	1,494,188		(1,671)		(1,671)		1,492,517		(161,192)	(161,192)	40,624	05/04/2027	3FE.....
000000 00 0	BEFIMMO SA CORP BND 5.050% 05/30/20	D	05/30/2020	Various.....		5,500,000	5,500,000	5,500,000	5,500,000				0		5,500,000			0		05/30/2020	2.....
000000 00 0	SOCIETA DI PROGETTO AUTOSTRADA SECURED C	B	06/30/2020	Redemption 100.0000.....		84,213	84,213	82,579	84,164				0	(1,586)	84,213	1,635		1,635	1,410	12/31/2038	3FE.....
D8563# AC 8	VTG DEUTSCHLAND GMBH CORP BND 5.834%	B	05/19/2020	Call 135.0418.....		7,391,849	5,473,750	7,173,498	5,612,500				0	1,560,998	5,473,750	(1,699,748)		(1,699,748)	2,093,227	05/06/2026	2PL.....
F4733# AB 2	GROUPE AUCHAN SA SENIORCORPBND 3.500%	D	06/29/2020	Call 105.5924.....		24,391,841	23,100,000	22,670,802	22,832,652		50,753		50,753		22,883,406		216,594	216,594	1,696,091	06/28/2022	2.....
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP	B	06/30/2020	Redemption 100.0000.....		100,376	100,376	108,903	92,165				0	1,569	100,376	(8,528)		(8,528)	1,541	11/30/2027	2.....
G0566* AB 5	ARQIVA PP FINANCING PLC CORP BND 4.10	B	06/30/2020	Redemption 100.0000.....		129,738	129,738	159,769	139,099				0	20,670	129,738	(30,031)		(30,031)	2,660	06/30/2025	2FE.....
G1418# AJ 2	CARIBBEAN UTILITIES COMPANY LT CORP BND	D	06/01/2020	Redemption 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	28,250	06/01/2022	2.....
G1846@ AG 2	CAPITA HOLDINGS LTD CORP BND 4.800% 0	D	06/30/2020	Maturity.....		3,714,354	3,714,354	3,714,354	3,714,354				0		3,714,354			0	89,145	06/30/2020	3.....
G2003* AA 4	CAMPO PALOMAS FINANCE LTD CAMPOPALOMASFI	D	05/15/2020	Various.....		93,870	93,870	93,870	93,870				0		93,870			0	2,529	11/15/2036	2FE.....
G3426# AB 5	GIP III JUPITER LIMITED LN1CORPBND 3.2	B	06/30/2020	Redemption 100.0000.....		121,364	121,364	125,701	130,120				0	(4,419)	121,364	(4,337)		(4,337)	1,942	03/31/2036	2PL.....
G4989@ AA 6	JACINTA SOLAR FARM FINANCE LTD SECURED CO	D	05/15/2020	Various.....		103,040	103,040	103,040	103,040				0		103,040			0	2,898	05/15/2042	2FE.....
G7178* AE 4	PORTERBROOK RAIL FINANCE LTD SECURED COR	B	04/16/2020	Redemption 100.0000.....		174,244	174,244	183,897	185,465				0	(1,568)	174,244	(9,653)		(9,653)	2,344	04/16/2028	2FE.....
G7178* AF 1	PORTERBROOK RAIL FINANCE LTD SECURED COR	B	04/16/2020	Redemption 100.0000.....		230,251	230,251	241,499	245,079				0	(3,580)	230,251	(11,248)		(11,248)	3,189	04/16/2028	2FE.....
K7017# AA 8	MERIDIAN SPIRIT APS CORP BND 4.110% 0	D	06/30/2020	Various.....		70,623	70,623	70,623	70,623				0		70,623			0	1,451	08/01/2030	2FE.....
L8038* AA 4	SBM BALEIA AZUL SARL CORP BND 5.500%	D	06/15/2020	Redemption 100.0000.....		49,500	49,500	49,500	49,500				0		49,500			0	1,361	09/15/2027	3.....
N4281@ BG 9	KONINKLIJKE VOPAK NV CORP BND 5.320%	D	06/19/2020	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	26,600	06/19/2020	2.....
N77609 AM 2	SCHAEFFLER FINANCE BV SECURED CORP BND 1	B	05/18/2020	CALYON SECURITIES INC.....		1,042,320	1,085,750	1,039,224	1,088,238		2,171		2,171	(26,030)	1,054,761	(9,618)	(12,441)	(22,059)	26,936	05/15/2025	2FE.....
P00173 AA 5	ABY TRANSMISION SUR SA SECURED CORP BND	D	04/30/2020	Redemption 100.0000.....		2,115	2,115	2,379	2,375		(260)		(260)		2,115			0	73	04/30/2043	2FE.....
P4000# AA 9	CONCESIONARIA LINEA DE SECURED CORP BND	D	06/15/2020	Redemption 100.0000.....		12,882	12,882	12,882	12,882				0		12,882			0	362	05/28/2047	2PL.....
P4000@ AA 1	ELETRANS SA SECURED CORP BND 4.060% 12	D	06/28/2020	Redemption 100.0000.....		13,344	13,344	13,344	13,344				0		13,344			0	271	12/28/2037	1FE.....
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE SECUREDCOR	C	06/20/2020	Redemption 100.0000.....		150,732	150,732	150,732	150,732				0		150,732			0	4,507	12/20/2044	2PL.....

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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
P7003*	AA 3 LA BUFA WIND SECURED CORP BND 5.770% 0	D	06/30/2020	Redemption	100.0000	75,867	75,867	75,867	75,867				0		75,867			0	2,189	09/30/2037	2PL
P7077@	AF 1 NASSAU AIR DEV CORP BND 7.000% 11/30/	D	06/30/2020	Redemption	100.0000	475,000	475,000	475,000	475,000				0		475,000			0	16,625	11/30/2033	2PL
P7077@	AH 7 NASSAU AIR DEV CORP BND 6.340% 03/31/	D	06/30/2020	Redemption	100.0000	85,000	85,000	85,000	85,000				0		85,000			0	2,695	03/31/2035	2PL
P7077@	AK 0 NASSAU AIR DEV CORP BND 6.440% 06/30/	D	06/30/2020	Redemption	100.0000	71,250	71,250	71,250	71,250				0		71,250			0	2,294	06/30/2035	2PL
Q8562*	AC 9 SONIC HEALTHCARE LTD SENIOR CORP BND 1	B	06/16/2020	Tax Free Exchange		22,794,481	21,238,875	20,173,860	21,215,250				0	(1,041,390)	21,238,875	1,065,015	1,555,606	2,620,621	208,852	11/17/2026	2
Q8562*	AD 7 SONIC HEALTHCARE LTD CORP BND 1.570% 1	B	06/22/2020	Tax Free Exchange		9,703,900	9,561,225	9,947,975	9,541,250				0	406,725	9,561,225	(386,750)	142,675	(244,075)	86,807	11/19/2024	2
3899999	Total - Bonds - Industrial and Miscellaneous					938,722,188	954,511,620	907,787,282	912,471,007	223,200	10,510,303	209,000	10,524,503	1,200,452	939,345,093	(538,719)	(6,990,614)	(7,529,333)	27,286,767	XXX	XXX

Bonds - Unaffiliated Bank Loans

QE05.58

00100U	AG 7 ADS WASTE HOLDINGS INC SECURED TERM LOAN		06/26/2020	Redemption	99.2193	20,004	20,161	19,388			616		616		20,004			0	87	11/10/2023	3FE
00164D	AQ 6 AMC ENTERTAINMENT INC. SECURED TERM LOAN		04/17/2020	BARCLAYS CAPITAL		2,702,805	3,600,000	3,582,233	3,583,716		679		679		3,584,395		(881,590)	(881,590)	42,689	04/22/2026	3FE
00164D	AQ 6 AMC ENTERTAINMENT INC. SECURED TERM LOAN		06/05/2020	DIRECT		841,868	1,102,500	1,098,056	1,098,422		245		245		1,098,666		(256,799)	(256,799)	8,697	04/22/2026	5FE
00164D	AQ 6 AMC ENTERTAINMENT INC. SECURED TERM LOAN		06/30/2020	Redemption	100.0000	2,383	2,383	2,381	2,378		4		4		2,383			0	39	04/22/2026	5FE
00186X	AB 9 API GROUP DE INC SECURED TERM LOAN 2.6		06/30/2020	Redemption	100.0000	5,800	5,800	5,771	5,772		28		28		5,800			0	106	10/01/2026	3FE
00190N	AJ 8 PODS LLC SECURED TERM LOAN 3.750% 12/06/		05/11/2020	Redemption	100.0000	8,885	8,885	8,618			267		267		8,885			0		12/06/2024	4FE
00216E	AB 5 ASP TPI HOLDINGS INC SECURED TERM LOAN		06/30/2020	Redemption	91.4999	2,334	2,551	2,117			217		217		2,334			0	12	10/17/2024	4FE
00488P	AL 9 ACRISURE LLC SECURED TERM LOAN 3.808%		06/30/2020	Redemption	100.0000	3,311	3,311	3,073			238		238		3,311			0	32	02/12/2027	4FE
00769Q	AG 8 ADVANCED DRAINAGE SYSTEMS INC SECURED TE		04/01/2020	Redemption	100.0000	1,275	1,275	1,283	1,280		(5)		(5)		1,275			0	17	07/31/2026	3FE
01860Y	AJ 1 ALLIANCE IMAGING INC. SENIOR SECURED TER		06/30/2020	Redemption	100.0000	6,000	6,000	5,670	5,687		312		312		6,000			0	208	10/24/2023	5FE
01881U	AE 5 DIR SECURED TERM LOAN 2.928% 05/09/25		06/30/2020	Redemption	100.0000	4,055	4,055	3,984			71		71		4,055			0	14	05/09/2025	4FE
01973K	AE 6 ALLISON TRANSMISSION INC SECURED TERM LO		06/30/2020	Redemption	100.0000	2,625	2,625	2,619			6		6		2,625			0	22	03/29/2026	2FE
02034D	AC 1 ALMONDE INC SECURED TERM LOAN 4.500% 0		05/29/2020	Redemption	100.0000	1,406	1,406	1,381	1,383		23		23		1,406			0	50	06/13/2024	4FE
02208H	AB 4 ALTRA INDUSTRIAL MOTION CORP SECURED TERM		06/30/2020	Redemption	100.0000	13,241	13,241	11,917			1,324		1,324		13,241			0	99	10/01/2025	3FE
02376C	BA 2 AMERICAN AIRLINES INC. AMERICAN AIRLINES I		06/18/2020	Various		349,329	504,796	502,654	502,791		202		202		502,993		(153,664)	(153,664)	7,032	12/14/2023	3FE

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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
02376C BB 0	AMERICAN AIRLINES INC. SECURED TERM LOAN		05/29/2020	Goldman Sachs International		317,205	477,000	443,211	248,178		910		910		444,174		(126,969)	(126,969)	3,580	06/27/2025	3FE
02376C BB 0	AMERICAN AIRLINES INC. SECURED TERM LOAN		06/29/2020	Redemption 100.0000		12,909	12,909	10,698			2,211		2,211		12,909			0	71	06/27/2025	3FE
02474R AH 6	AMERICAN BUILDERS & CONTRACTOR SECURED T		06/30/2020	Redemption 100.0000		4,738	4,738	4,504			234		234		4,738			0	20	01/15/2027	4FE
03234T AR 9	AMWINS GROUP INC SECURED TERM LOAN 3.750		06/30/2020	Redemption 100.0000		1,288	1,288	1,284	1,281		7		7		1,288			0	31	01/25/2024	4FE
03765V AJ 9	PRIME SECURITY SERVICES BORROW SECURED T		06/30/2020	Redemption 100.0292		5,317	5,316	5,213			117		117		5,317			0	32	09/23/2026	3FE
03827F AX 9	APPLIED SYSTEMS INC SECURED TERM LOAN		06/30/2020	Redemption 96.7989		2,377	2,455	2,278			99		99		2,377			0	12	09/19/2024	4FE
03852J AR 2	ARAMARK SERVICES INC SECURED TERM LOAN		06/30/2020	Redemption 100.0000		1,412	1,412	1,245			167		167		1,412			0	9	01/15/2027	3FE
04350T AB 0	ASCEND PERFORMANCE MATERIALS L SECURED T		06/30/2020	Redemption 96.4998		1,305	1,352	1,258			47		47		1,305			0	11	08/27/2026	4FE
04621H AN 3	ASSURED PARTNERS INC SECURED TERM LOAN		06/30/2020	Redemption 100.0000		3,008	3,008	2,916			92		92		3,008			0	15	02/13/2027	4FE
04626L AB 5	ASTORIA ENERGY LLC SECURED TERM LOAN 5		06/30/2020	Redemption 100.0000		7,971	7,971	7,787	2,319		185		185		7,971			0	90	12/24/2021	4FE
04649V AW 0	ASURION LLC SECURED TERM LOAN 3.174% 1		06/30/2020	Redemption 100.0000		1,768	1,768	1,770	1,771		(3)		(3)		1,768			0	47	11/03/2024	4FE
04822D AJ 8	ATLANTIC AVIATION FBO INC SECURED TERM L		04/13/2020	Redemption 90.9600		229	252	242	171		(12)		(12)		229			0	2	12/06/2025	3FE
04822D AJ 8	ATLANTIC AVIATION FBO INC SECURED TERM L		06/30/2020	Redemption 100.0000		7,850	7,850	7,714	7,184		130		130		7,850			0	183	12/06/2025	4FE
05350N AC 8	AVANTOR INC SECURED TERM LOAN 3.250% 1		06/30/2020	Redemption 98.5000		9,850	10,000	8,941			909		909		9,850			0	63	11/21/2024	3FE
05377J AR 3	AVIS BUDGET CAR RENTAL LLC SECURED TERM		05/22/2020	CREDIT SUISSE FIRST BOSTON COR		808,185	1,074,000	1,074,957			(645)		(645)		1,074,310		(266,125)	(266,125)	10,989	08/06/2027	3FE
05377J AR 3	AVIS BUDGET CAR RENTAL LLC SECURED TERM		06/30/2020	Redemption 100.0000		4,295	4,295	4,278			17		17		4,295			0	2,202	08/06/2027	3FE
05508T AU 6	B&G FOODS INC SECURED TERM LOAN 2.678%		06/30/2020	Redemption 100.0000		2,500	2,500	2,488	2,488		12		12		2,500			0	46	10/10/2026	3FE
05554J AH 0	FIRST EAGLE HOLDINGS INC SECURED TERM LO		06/30/2020	Redemption 100.0000		11,088	11,088	11,092			(5)		(5)		11,088			0	210	02/01/2027	3FE
05988H AB 3	BMC SOFTWARE FINANCE INC SECURED TERM LOAN		06/30/2020	Redemption 100.0000		879	879	849	836		43		43		879			0	29	10/02/2025	4FE
07014Q AK 7	BASS PRO GROUP LLC SENIOR SECURED TERM L		06/30/2020	Redemption 100.0000		15,296	15,296	14,896	13,566		396		396		15,296			0	463	09/25/2024	4FE
08078U AD 5	BELRON FINANCE US LLC SECURED TERM LOAN		06/30/2020	Redemption 97.9874		7,992	8,156	7,845	3,066		147		147		7,992			0	56	11/13/2025	3FE

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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
08078U AE 3	BELRONFINANCE2019LLC SECURED TERM LOAN		06/30/2020	Redemption	100.0000	.....627	.....627	.....608			.....19		.....19		.....627			.....0	.....1	10/30/2026	3FE.....
08579J BE 1	BERRY GLOBAL INC SECURED TERM LOAN 2.3		06/30/2020	Redemption	100.0000	.....695	.....695	.....664			.....31		.....31		.....695			.....0	.....3	01/19/2024	3FE.....
08579J BF 8	BERRY GLOBAL INC SECURED TERM LOAN 2.1		06/30/2020	Redemption	97.3323	.....16,088	.....16,529	.....15,797			.....291		.....291		.....16,088			.....0	.....166	07/01/2026	3FE.....
10330J AU 2	BOYD GAMING CORPORATION SENIOR SECURED T		06/26/2020	Redemption	100.0000	.....3,722	.....3,722	.....3,688	.....2,892		.....33		.....33		.....3,722			.....0	.....40	09/15/2023	3FE.....
10801X AG 2	THE BRICKMAN GROUP LTD LLC SECUREDTERMLO		06/30/2020	Redemption	96.0516	.....1,621	.....1,688	.....1,494			.....127		.....127		.....1,621			.....0	.....9	08/15/2025	4FE.....
10919R AK 5	BRIGHT HORIZONS FAMILY SOLUTIO SECURED T		04/13/2020	Redemption	84.0005	.....1,080	.....1,285	.....1,080					.....0		.....1,080			.....0		11/07/2023	3FE.....
10919R AK 5	BRIGHT HORIZONS FAMILY SOLUTIO SECURED T		06/30/2020	Redemption	100.0000	.....1,282	.....1,282	.....1,077			.....205		.....205		.....1,282			.....0	.....8	11/07/2023	4FE.....
11132V AP 4	BROADSTREET PARTNERS INC SECURED TERM LO		06/30/2020	Redemption	100.0000	.....1,050	.....1,050	.....998			.....52		.....52		.....1,050			.....0	.....14	01/27/2027	4FE.....
11823L AH 8	BUCKEYE PARTNERS LP SECURED TERM LOAN		06/30/2020	Redemption	100.0000	.....6,000	.....6,000	.....5,762	.....1,244		.....238		.....238		.....6,000			.....0	.....20	11/01/2026	3FE.....
12512Y AF 8	CDW CORPORATION SECURED TERM LOAN 1.93		06/30/2020	Redemption	97.6096	.....6,247	.....6,400	.....5,962			.....285		.....285		.....6,247			.....0	.....9	10/13/2026	2FE.....
12685L AC 4	CABLE ONE INC CABLE ONE INC 1.930% 05/		06/30/2020	Redemption	99.0248	.....3,602	.....3,637	.....3,543			.....59		.....59		.....3,602			.....0	.....5	05/01/2024	3FE.....
12709Q AG 6	CABOT MICROELECTRONICS CORP TERM NOTES		06/30/2020	Redemption	100.0000	.....10,350	.....10,350	.....10,028	.....7,517		.....323		.....323		.....10,350			.....0	.....134	11/14/2025	3FE.....
12769L AB 5	CAESARS RESORT COLLECTION LLC SENIOR SEC		06/30/2020	Redemption	100.0000	.....12,060	.....12,060	.....12,004	.....12,008		.....53		.....53		.....12,060			.....0	.....235	12/23/2024	4FE.....
13119D AF 9	CALLAWAY GOLF COMPANY SECURED TERM LOAN		05/11/2020	Redemption	91.6002	.....616	.....672	.....658	.....336		.....(42)		.....(42)		.....616			.....0	.....6	01/04/2026	3FE.....
13119D AF 9	CALLAWAY GOLF COMPANY SECURED TERM LOAN		06/30/2020	Redemption	100.0000	.....2,815	.....2,815	.....2,758	.....1,425		.....58		.....58		.....2,815			.....0	.....51	01/04/2026	4FE.....
13134M BQ 5	CALPINE CORP SECURED TERM LOAN 2.430%		06/30/2020	Redemption	100.0000	.....6,910	.....6,910	.....6,798	.....4,252		.....117		.....117		.....6,910			.....0	.....91	04/06/2026	3FE.....
13134M BS 1	CALPINE CORP SECURED TERM LOAN 2.178%		06/30/2020	Redemption	93.4616	.....4,393	.....4,700	.....4,104			.....289		.....289		.....4,393			.....0	.....14	08/12/2026	3FE.....
13134N AG 6	CALPINE CONSTRUCTION FINANCE C TERM LOAN		06/30/2020	Redemption	100.0000	.....10,996	.....10,996	.....10,875	.....10,886		.....110		.....110		.....10,996			.....0	.....140	01/15/2025	3FE.....
14880B AG 6	CATALENT PHARMA SOLUTIONS INC TERM LOAN		06/30/2020	Redemption	100.0000	.....10,850	.....10,850	.....10,590	.....7,483		.....258		.....258		.....10,850			.....0	.....167	05/18/2026	3FE.....
15643Y AC 0	LOTUS MIDSTREAM LLC SECURED TERM LOAN		06/30/2020	Redemption	100.0000	.....879	.....879	.....883	.....888		.....(8)		.....(8)		.....879			.....0	.....25	09/26/2025	3FE.....
15669G AH 7	CENTURYLINK INC SECURED TERM LOAN 2.42		06/30/2020	Redemption	100.0000	.....4,736	.....4,736	.....4,614			.....122		.....122		.....4,736			.....0	.....28	03/15/2027	3FE.....
16117L BX 6	CHARTER COMMUNICATION OPER LLC SECURED T		06/30/2020	Redemption	96.08479,5509,9399,2694,291	282	282	9,550		068	02/01/2027	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
16384Y AF 4	CHEMOURS COMPANY LLC SECURED TERM LOAN 1		06/30/2020	Redemption	100.0000	14,371	14,371	14,272	14,286		.85		.85		14,371			.0	.231	04/03/2025	3FE
18143E AE 9	CLARK EQUIP CO SECURED TERM LOAN 2.058		06/30/2020	Redemption	94.7400	6,061	6,397	5,724			.337		.337		6,061			.0	.24	05/18/2024	3FE
18449E AE 0	CLEAN HARBORS INC. SECURED TERM LOAN 1		06/30/2020	Redemption	100.0000	7,380	7,380	7,394	7,380				.0		7,380			.0	.171	06/28/2024	3FE
18452R AD 7	CLEAR CHANNEL OUTDOOR HOLDINGS SECURED T		06/30/2020	Redemption	100.0000	2,625	2,625	2,612	2,613		.12		.12		2,625			.0	.44	08/21/2026	4FE
18538Y AD 0	CLEARWATER PAPER CORP SECURED TERM LOAN		06/26/2020	Redemption	100.0000	292,862	292,862	289,289	77,079		4,225		4,225		292,862			.0	1,749	07/24/2026	3FE
19239P AB 3	COGECO COMMUNICATIONS (USA) II SECURED T		06/04/2020	Redemption	99.1324	3,861	3,895	3,720			.141		.141		3,861			.0	.16	01/03/2025	4FE
20337E AQ 4	COMMSCOPE INC. SECURED TERM LOAN 3.428		06/30/2020	Redemption	100.0000	3,064	3,064	3,009	1,748		.55		.55		3,064			.0	.40	04/04/2026	4FE
20451V AD 5	COMPASS POWER GENERATION LLC TERM LOAN		06/30/2020	Redemption	100.0000	21,710	21,710	21,937	21,711				.0		21,710			.0	.532	12/20/2024	3FE
20902C AU 4	CONSOLIDATED CONTAINER CO LLC SECURED TE		06/30/2020	Redemption	100.0000	2,173	2,173	2,125			.47		.47		2,173			.0	.15	06/14/2026	4FE
21038K AE 7	CONSTELLIS HOLDINGS LLC CONSTELLIS HOLDI		05/01/2020	Various		176,919	5,904,645	885,697	2,355,818	3,453,780	18,840	4,942,741	(1,470,121)		885,697		(708,778)	(708,778)	4,511	04/21/2024	6FE
21652E AB 2	OUTCOMES GROUP HOLDINGS INC SECURED TERM		06/30/2020	Redemption	100.0000	1,319	1,319	1,315	1,313		.6		.6		1,319			.0	1,729	10/24/2025	4FE
22207E BG 8	COTY INC SECURED TERM LOAN 2.558% 04/07/		06/29/2020	Redemption	100.0000	23,030	23,030	22,967	22,973		.57		.57		23,030			.0	406	04/07/2025	4FE
22634G AM 4	CRESTWOOD HOLDINGS LLC TERM LOAN 7.802		05/20/2020	Redemption	100.0000	14,837	14,837	14,637	14,685		.152		.152		14,837			.0	.557	03/03/2023	4FE
22834K AB 7	CROWN FINANCE US INC SECURED TERM LOAN		04/13/2020	Redemption	100.2497	.767	.765	.767					.0		.767			.0		02/28/2025	4FE
22834K AB 7	CROWN FINANCE US INC SECURED TERM LOAN		06/30/2020	Redemption	100.0000	1,527	1,527	1,522	.756		.5		.5		1,527			.0	.20	02/28/2025	5FE
23752R AH 5	DASEKE INC SECURED TERM LOAN 6.000% 02/2		06/30/2020	Redemption	100.0000	8,584	8,584	8,462	8,476		.108		.108		8,584			.0	.275	02/27/2024	4FE
23918V AY 0	DAVITA HEALTHCARE PARTNERS INC SECURED T		06/30/2020	Redemption	100.0000	21,243	21,243	21,140			.103		.103		21,243			.0	.188	08/12/2026	3FE
24664G AE 1	DELEK US HOLDINGS INC SECURED TERM LOAN		06/30/2020	Redemption	100.0000	3,750	3,750	3,488			.263		.263		3,750			.0	.19	03/31/2025	4FE
24702N BE 9	DELL INTERNATIONAL LLC SECURED TERM LOAN		06/12/2020	Redemption	100.0000	119,531	119,531	117,163	91,188		2,371		2,371		119,531			.0	1,290	09/19/2025	2FE
25213Y AK 1	DEXKO GLOBAL INC SECURED TERM LOAN 4.5		06/30/2020	Redemption	100.0000	.532	.532	.530	.530		.2		.2		.532			.0	.12	07/24/2024	4FE
25277B AB 4	DIAMOND SPORTS GROUP LLC SECURED TERM LO		06/25/2020	Various		622,000	725,000	723,345	722,878		(114)		(114)		722,764		(100,764)	(100,764)	14,626	08/24/2026	3FE
25277B AB 4	DIAMOND SPORTS GROUP LLC SECURED TERM LO		06/30/2020	Redemption	100.0000	7,715	7,715	7,685	5,191		.33		.33		7,715			.0	.137	08/24/2026	3FE

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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	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
26483N AN 0	DUN & BRADSTREET CORPORATION (SECURED T		06/29/2020	Redemption	100.0000	5,000	5,000	4,900	4,910		.90		.90		5,000			.0	.82	02/06/2026	4FE
26844H AE 7	EFS COGEN HOLDINGS I LLC SECURED TERM LO		06/30/2020	Redemption	99.0155	13,018	13,147	12,501			.518		.518		13,018			.0	.97	06/28/2023	3FE
26908B AK 9	ESH HOSPITALITY INC SECURED TERM LOAN		06/30/2020	Redemption	100.0000	1,117	1,117	1,092			.25		.25		1,117			.0	.5	09/18/2026	3FE
26928B AJ 8	EW SCRIPPS CO SENIOR SENIOR TERM LOAN		06/30/2020	Redemption	100.0000	4,533	4,533	4,398	2,525		107		107		4,533			.0	.42	10/02/2024	3FE
26928B AL 3	EW SCRIPPS CO SECURED TERM LOAN 2.678%		06/30/2020	Redemption	100.0000	6,721	6,721	6,723	(898)		(3)		(3)		6,721			.0	.117	05/01/2026	3FE
27943U AJ 5	EDELMAN FINANCIAL CENTER LLC SECURED TER		06/30/2020	Redemption	100.0000	1,759	1,759	1,765	1,765		(6)		(6)		1,759			.0	.39	07/21/2025	4FE
28031F AD 2	EDGEWATER GENERATION LLC SECURED TERM LO		06/30/2020	Redemption	100.0000	4,083	4,083	3,976	2,441		122		122		4,083			.0	.97	12/13/2025	3FE
28253P AC 3	8TH AVENUE FOOD & PROVISIONS I SECURED T		06/30/2020	Redemption	100.0000	.879	.879	.883	.884		(5)		(5)		.879			.0	.22	10/01/2025	4FE
29362L AH 7	ENTEGRIS INC SECURED TERM LOAN 2.180%		06/26/2020	Redemption	100.0000	3,468,750	3,468,750	3,455,191	3,454,884		13,866		13,866		3,468,750			.0	52,198	11/06/2025	2FE
29375@ AD 6	ENTERPRISE COMMUNITY LOAN FUND ENTERPRIS		06/19/2020	Redemption	100.0000	7,500,000	7,500,000	7,500,000	7,500,000				.0		7,500,000			.0		12/05/2023	1
30204K AB 2	EXGEN RENEWABLES IV LLC SECUREDTERMLOAN		06/19/2020	Redemption	100.0000	19,775	19,775	19,281			494		494		19,775			.0		11/28/2024	4FE
30233F AF 9	EYEMART EXPRESS SECURED TERM LOAN 4.00		06/30/2020	Redemption	94.0001	.962	1,023	.900			.61		.61		.962			.0	.3	08/04/2024	4FE
30259H AE 7	FRANKLIN SQUARE HOLDINGS LP SECURED TERM		06/30/2020	Redemption	90.9998	2,995	3,292	2,707			289		289		2,995			.0	.10	08/01/2025	3FE
31740M AC 5	REFINITIV US HOLDINGS INC SECUREDTERMLOA		06/30/2020	Redemption	97.6752	13,652	13,977	13,145			507		507		13,652			.0	.66	10/01/2025	4FE
36173D AB 2	GIP III STETSON I LP SECUREDTERMLOAN 4		05/05/2020	Redemption	100.0000	57,582	57,582	57,408	57,286		296		296		57,582			.0	1,305	07/18/2025	4FE
36249V AG 1	GYP HOLDINGS III CORP SECURED TERM LOAN		04/30/2020	Redemption	100.0000	.853	.853	.854			(2)		(2)		.853			.0	.5	06/01/2025	4FE
365556 AU 3	INGERSOLL RAND SERVICES CO SECURED TERM		06/30/2020	Redemption	100.0000	5,375	5,375	5,123			252		252		5,375			.0	.20	02/28/2027	3FE
36740U AP 7	GATES GLOBAL LLC SECURED TERM LOAN 3.7		06/30/2020	Redemption	100.0000	.563	.563	.564			(1)		(1)		.563			.0	.7	04/01/2024	4FE
38017B AN 6	GO DADDY OPERATING CO LLC SECURED TERM L		06/30/2020	Redemption	95.5519	7,473	7,821	7,293	3,574		181		181		7,473			.0	.47	02/15/2024	3FE
38431E AB 4	GRAFTECH FINANCE INC SECUREDTERMLOAN 4		06/30/2020	Redemption	100.0000	38,554	38,554	35,381	20,498		3,154		3,154		38,554			.0	.661	02/12/2025	4FE
38740T AB 7	GRANITE US HOLDINGS CORP SECURED TERM LO		06/30/2020	Redemption	100.0000	2,506	2,506	2,506					.0		2,506			.0	.60	09/30/2026	5FE

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

QE05.63

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
38750B AB 3	GRANITE GENERATION LLC SECURED TERM LOAN		06/12/2020	Redemption 100.0000		111,288	111,288	107,781			3,507		3,507		111,288			.0	.919	11/09/2026	3FE
39843P AG 8	GRIFOLS WORLDWIDE OPERATIONS U SECURED T		06/30/2020	Redemption 96.6747		5,984	6,190	5,909	3,163		.77		.77		5,984			.0	.39	11/15/2027	3FE
40227U AB 2	GULF FINANCE LLC SENIOR SECURED TERM NOT		06/30/2020	Various		11,408	11,408	10,780	10,940		.467		.467		11,408			.0	.350	08/25/2023	5FE
40409V AR 5	HB FULLER CO SECUREDTERMLOAN 2.184% 10		06/30/2020	Redemption 100.0000		148,011	148,011	141,691	64,657		6,479		6,479		148,011			.0	1.098	10/20/2024	3FE
404122 BA 0	HCA INC SECURED TERM LOAN 1.928% 03/13		06/30/2020	Redemption 100.0000		.722	.722	.722	.722				.0		.722			.0	.10	03/13/2025	2FE
404122 BB 8	HCA INC SECURED TERM LOAN 3.201% 03/18		06/03/2020	BANK OF AMERICA		1,949,616	1,994,987	1,772,979			4,384		4,384		1,777,362		172,253	172,253	2,429	03/18/2026	2FE
404122 BB 8	HCA INC SECURED TERM LOAN 3.201% 03/18		04/15/2020	Redemption 89.0000		4,461	5,013	4,455			.6		.6		4,461			.0		03/18/2026	2FE
40416V AB 1	CORE&MAINLP SENIOR TERM LOAN 3.750% 08		05/01/2020	Redemption 100.0000		.459	.459	.462			(.3)		(.3)		.459			.0	.4	08/01/2024	4FE
40739E AB 9	HAMILTONHOLDCOLLC SECURED TERM LOAN 2.		06/30/2020	Redemption 95.3483		6,049	6,344	5,799			250		250		6,049			.0	.15	01/02/2027	3FE
41151P AM 7	HARBOR FREIGHT TOOLS USA INC T SENIOR SE		04/30/2020	Redemption 100.0000		2,669	2,669	2,477	1,971		189		189		2,669			.0	.28	08/18/2023	3FE
42206J AT 9	HD SUPPLY INC SECURED TERM LOAN 2.058%		06/30/2020	Redemption 95.2494		2,394	2,513	2,277			117		117		2,394			.0	.6	10/17/2023	3FE
42330E AB 8	HELIX GEN FUNDING LLC SENIOR SECURED TER		06/30/2020	Various		26,292	26,292	26,213	26,213		.78		.78		26,292			.0	6,845	06/03/2024	3FE
42804V AS 0	HERTZ CORP SECURED TERM LOAN 3.510% 06		05/27/2020	Various		916,167	1,422,244	1,422,233	1,422,286		(27)		(27)		1,422,259		(506,092)	(506,092)	23,113	06/30/2023	4FE
43455J AT 5	HOFFMASTER GROUP INC SECURED TERM LOAN		06/30/2020	Redemption 100.0000		1,022	1,022	1,021	.805		217		217		1,022			.0	1,322	11/21/2023	5FE
44108H AJ 0	HOSTESS BRANDS LLC SECURED TERM LOAN 3		06/30/2020	Redemption 98.2605		4,967	5,055	4,745			222		222		4,967			.0	.9	08/03/2025	4FE
44332E AP 1	HUB INTERNATIONAL LIMITED SECURED TERM L		06/30/2020	Redemption 100.0000		3,260	3,260	2,692			.683		.683		3,260			.0	.5	04/25/2025	4FE
44908X AT 5	HYLAND SOFTWARE SECURED TERM LOAN 4.00		06/30/2020	Redemption 97.0462		5,406	5,571	4,847			.560		.560		5,406			.0	.40	07/01/2024	4FE
44969C BH 2	IMS HEALTH INCORPORATED SECURED TERM LOA		06/30/2020	Redemption 97.1675		6,580	6,772	6,388	4,214		192		192		6,580			.0	.70	01/17/2025	3FE
44988L AF 4	IRB HOLDING CORP SECURED TERM LOAN 3.7		06/30/2020	Redemption 100.0000		1,772	1,772	1,774			(.2)		(.2)		1,772			.0	.29	02/05/2025	4FE
45173J AK 0	IIVI INCORPORATED SECURED TERM LOAN 3.		06/30/2020	Redemption 100.0000		.449	.449	.447	.447		.2		.2		.449			.0	.11	09/24/2026	4FE
45174U AF 5	CLEAR CHANNEL COMMUN INC. SECURED TERM L		06/30/2020	Redemption 100.0000		3,451	3,451	3,329			123		123		3,451			.0	.40	05/01/2026	4FE
45672J AK 6	INEOS US FINANCE LLC SECUREDTERMLOAN 2		06/30/2020	Redemption 100.0000		11,858	11,858	11,588	11,624		234		234		11,858			.0	.186	04/01/2024	3FE

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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
45672L AE 5	INFOR US INC SECURED TERM LOAN 3.750%		04/15/2020	Redemption 95.5001		2,239	2,345	2,239					0		2,239			0		02/01/2022	3FE
45672L AE 5	INFOR US INC SECURED TERM LOAN 3.750%		05/22/2020	Redemption 100.0000		909,844	909,844	868,901			40,943		40,943		909,844			0	3,601	02/01/2022	4FE
46123U AG 3	INVENERGY THERMAL OPERATING I SECURED TE		06/30/2020	Redemption 100.0000		73,918	73,918	73,840	67,824		156		156		73,918			0	1,129	08/28/2025	3FE
46269K AJ 3	IRIDIUM SATELLITE LLC SECURED TERM LOAN		06/30/2020	Redemption 100.0000		3,955	3,955	3,921			34		34		3,955			0	24	11/04/2026	4FE
47009Y AK 3	JAGUAR HOLDING COMPANY II SECUREDTERMLOA		06/19/2020	DEUTSCHE BANK AG		474,908	474,864	425,003			4,044		4,044		429,048	45,860	45,860	2,409	08/18/2022	4FE	
47009Y AK 3	JAGUAR HOLDING COMPANY II SECUREDTERMLOA		06/30/2020	Redemption 95.5721		6,695	7,006	6,247			449		449		6,695			0	50	08/18/2022	4FE
47579S AT 7	JELD-WEN INC SECURED TERM LOAN 2.308%		06/30/2020	Redemption 100.0000		454	454	455			(1)		(1)		454			0	5	12/14/2024	3FE
48562R AL 3	KAR AUCTION SERVICES INC SECURED TERM LO		06/30/2020	Redemption 100.0000		2,475	2,475	2,499	2,487		(12)		(12)		2,475			0	43	09/19/2026	4FE
50105J AM 9	KRONOS INCORPORATED SECURED TERM LOAN		06/30/2020	Redemption 94.6080		5,358	5,663	5,032			326		326		5,358			0	13	11/01/2023	4FE
50168E AB 8	MULTI-COLOR CORP SECURED TERM LOAN 4.8		06/30/2020	Redemption 100.0000		5,000	5,000	4,950	4,953		47		47		5,000			0	142	07/01/2026	4FE
50179U AJ 2	US LBM HOLDINGS LLC SECURED TERM LOAN		06/30/2020	Redemption 100.0000		7,820	7,820	7,307	2,522		495		495		7,820			0	106	08/20/2022	4FE
50212X AX 4	LPL HOLDINGS INC TL SECURED TERM LOAN		06/30/2020	Redemption 98.3167		4,999	5,085	4,876	818		123		123		4,999			0	29	11/12/2026	3FE
51508P AG 9	GOLDEN NUGGET INC SENIOR SECURED TERM NO		06/30/2020	Redemption 100.0000		146	146	122			23		23		146			0		10/04/2023	4FE
53803H AM 2	LIVE NATION ENTERTAINMENT INC SECURED TE		06/30/2020	Redemption 92.9091		4,231	4,554	4,001			230		230		4,231			0	13	10/19/2026	3FE
55316H AB 1	GENESEE & WYOMING INC. SECURED TERM LOAN		06/30/2020	Redemption 100.0000		8,138	8,138	7,884			253		253		8,138			0	53	12/30/2026	3FE
55377V AK 6	MTS SYST CORP SECURED TERM LOAN 4.000%		06/16/2020	Redemption 100.0000		5,393	5,393	5,310	1,736		84		84		5,393			0	30	07/05/2023	3FE
57163K AH 1	MARRIOTT OWNERSHIP RESORTS INC SECURED T		06/30/2020	Redemption 100.0000		873	873	874	874		(1)		(1)		873			0	13	08/29/2025	3FE
591611 AK 4	METRO-GOLDWYN-MAYER INC TERM LOAN 2.68		06/22/2020	J.P. MORGAN SECURITIES INC		2,624,162	2,750,000	2,736,250	2,738,733		813		813		2,739,546	(115,384)	(115,384)	40,563	07/03/2025	3FE	
591611 AK 4	METRO-GOLDWYN-MAYER INC TERM LOAN 2.68		06/30/2020	Redemption 100.0000		3,020	3,020	3,005	3,008		12		12		3,020			0	58	07/03/2025	3FE
594088 AQ 9	MICHAELS STORES INC SECUREDTERMLOAN 3.		06/15/2020	BARCLAYS CAPITAL		1,181,979	1,473,375	1,454,785	1,456,175		2,470		2,470		1,458,645	(276,666)	(276,666)	19,606	01/30/2023	4FE	
594088 AQ 9	MICHAELS STORES INC SECUREDTERMLOAN 3.		04/30/2020	Redemption 100.0000		5,113	5,113	5,034	5,004		109		109		5,113			0	2,098	01/30/2023	4FE
59501N AJ 8	MICROCHIP TECHNOLOGY INCORPORA SECUREDTE		06/19/2020	Redemption 100.0000		105,446	105,446	105,030	92,594		428		428		105,446			0	1,330	05/29/2025	2FE

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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
59565T AH 2	MIDCONTINENTCOMMUNICATIONS SECURED TERM		06/30/2020	Redemption 98.0249.....		5,284	5,390	5,129			155		155		5,284			0	9	08/15/2026	3FE.....
605024 AQ 1	MISSION BROADCASTING INC. SECUREDTERMLOA		04/01/2020	Redemption 100.0000.....		3,741	3,741	3,741	3,741				0		3,741			0	49	01/17/2024	3FE.....
60749K AB 1	MODA MIDSTREAM LLC SECUREDTERMLOAN 3.4		06/30/2020	Redemption 100.0000.....		879	879	883	886		(6)		(6)		879			0	23	09/25/2025	4FE.....
608330 AQ 9	MOHEGAN TRIBAL GAMING SENIOR SECURED TER		06/30/2020	Redemption 100.0000.....		10,131	10,131	9,910	9,971		160		160		10,131			0	240	10/13/2023	5FE.....
63229B AD 0	NATEL ENGINEERING COMPANY INC SECURED TE		05/01/2020	Redemption 100.0000.....		5,000	5,000	4,950	4,954		46		46		5,000			0	112	04/30/2026	4FE.....
63232E AB 3	NATGASOLINE LLC SECURED TERM LOAN 4.31		06/30/2020	Redemption 100.0000.....		1,474	1,474	1,459	879		15		15		1,474			0	30	11/14/2025	4FE.....
64072U AE 2	CSC HOLDINGS LLC SENIOR SECURED TERM LOA		04/20/2020	Redemption 99.2837.....		6,948	6,998	6,552	1,574		396		396		6,948			0	23	07/17/2025	3FE.....
64072U AH 5	CSC HOLDINGS LLC SECURED TERM LOAN 2.4		04/15/2020	Redemption 100.0000.....		1,604	1,604	1,571			33		33		1,604			0	4	01/15/2026	3FE.....
64072U AK 8	CSC HOLDINGS LLC SECURED TERM LOAN 2.6		04/15/2020	Redemption 100.0000.....		20,780	20,780	20,790	20,785		(5)		(5)		20,780			0	275	04/15/2027	3FE.....
65336R AW 8	NEXSTAR BROADCASTING INC SECURED TERM LO		04/13/2020	Redemption 100.3750.....		21,507	21,426	20,544	6,777		963		963		21,507			0	76	09/19/2026	3FE.....
68218E AH 7	ON SEMICONDUCTOR CORP SECURED TERM LOAN		06/30/2020	Redemption 100.0000.....		2,217	2,217	2,149			68		68		2,217			0	13	09/19/2026	3FE.....
69322H AE 8	PAE HOLDING CORP SENIOR SECURED TERM LOA		06/30/2020	Redemption 100.0000.....		57,719	57,719	56,633	57,113		606		606		57,719			0	2,018	10/20/2022	4FE.....
70454B AT 6	PEABODY ENERGY CORPORATION TERMLOAN 3.		06/30/2020	Redemption 100.0000.....		4,850	4,850	4,835	4,817		33		33		4,850			0	94	03/31/2025	4FE.....
70757D AV 1	PENN NTL GAMING INC SECUREDTERMLOAN 3.		06/30/2020	Redemption 100.0000.....		2,323	2,323	2,184	883		140		140		2,323			0	17	10/15/2025	4FE.....
72431H AB 6	PISCES MIDCO INC SECUREDTERMLOAN 4.058		06/30/2020	Redemption 100.0000.....		10,031	10,031	9,915	9,930		102		102		10,031			0	250	04/12/2025	4FE.....
72584D AE 4	KFC HOLDING CO SECURED TERM LOAN 3.187		06/30/2020	Redemption 96.4812.....		4,535	4,700	4,318			217		217		4,535			0	6	04/03/2025	3FE.....
74112C AT 0	PRESTIGE BRANDS INC SENIOR SECURED TERM		06/30/2020	Redemption 100.0000.....		71,766	71,766	63,628			8,137		8,137		71,766			0	22	01/26/2024	3FE.....
74530D AC 9	PUG LLC SECURED TERM LOAN 3.678% 02/13		06/30/2020	Redemption 100.0000.....		500	500	498			3		3		500			0	8	02/13/2027	4FE.....
74839X AF 6	QUIKRETE HOLDINGS INC SECURED TERM LOAN		06/30/2020	Redemption 97.3967.....		3,833	3,935	3,747	436		86		86		3,833			0	29	11/15/2023	4FE.....
74966F AJ 2	RP CROWN PARENT LLC SECURED TERM LOAN		06/30/2020	Redemption 96.7501.....		3,740	3,866	3,102			638		638		3,740			0	19	10/12/2023	4FE.....
74968Y AC 4	RPI INTERMEDIATE FINANCE TRUST SECURED T		06/04/2020	DIRECT.....		1,808,105	1,864,026	1,859,366			157		157		1,859,523		(51,418)	(51,418)	8,055	02/11/2027	3FE.....

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SCHEDULE D - PART 4

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

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
74968Y AC 4	RPI INTERMEDIATE FINANCE TRUST SECURED T		05/18/2020	Redemption	100.0000	29,438	29,438	29,364			.74		.74		29,438			.0	.128	02/11/2027	3FE
74969A AC 5	RPI 2019 INTERMEDIATE FINANCE SECURED TE		06/30/2020	Redemption	99.6989	39,703	39,823	39,312			.391		.391		39,703			.0	.291	02/11/2027	2FE
75025K AB 4	RADIATE HOLDCO LLC SECURED TERM LOAN 3		06/30/2020	Redemption	98.3988	5,933	6,030	5,794			.140		.140		5,933			.0	.14	02/01/2024	4FE
75049E AK 0	RADNET MANAGEMENT INC SECURED TERM LOAN		06/30/2020	Redemption	99.4880	22,657	22,773	21,959	6,942		.701		.701		22,657			.0	.81	06/30/2023	4FE
75703U AH 8	RED VENTURES LLC SECURED TERM LOAN 2.8		06/30/2020	Redemption	100.0000	1,763	1,763	1,765			(.3)		(.3)		1,763			.0	.33	11/08/2024	4FE
76090L AD 6	RESIDEO FUNDING INC SECURED TERM LOAN 3		06/30/2020	Redemption	99.6437	4,226	4,241	4,072			.153		.153		4,226			.0	.30	10/24/2025	3FE
76171J AB 7	REYNOLDS CONSUMER PRODUCTS LLC SECURED T		06/30/2020	Redemption	100.0000	11,596	11,596	11,343			.253		.253		11,596			.0	.64	02/04/2027	3FE
78404X AH 8	SBA SENIOR FINANCE II LLC SECURED TERM L		06/30/2020	Redemption	96.8813	6,837	7,057	6,641			.195		.195		6,837			.0	.25	04/11/2025	3FE
78466D BD 5	SS&C TECHNOLOGIES INC TERM LOAN 2.113%		06/30/2020	Redemption	100.0000	89,222	89,222	89,123	89,093		.130		.130		89,222			.0	2.032	04/16/2025	3FE
78466D BF 0	SS&C TECHNOLOGIES INC SECURED TERM LOAN		06/30/2020	Redemption	97.5613	14,605	14,970	14,356	4,585		.254		.254		14,605			.0	.70	04/16/2025	3FE
78489J AB 0	SIWF HOLDINGS INC SECURED TERM LOAN 5		06/30/2020	Redemption	100.0000	.884	.884	.881	.878		.6		.6		.884			.0	.25	06/15/2025	4FE
80643U AB 4	POLAR US BORROWER LLC SECURED TERM LOAN		06/30/2020	Redemption	100.0000	.879	.879	.858	.859		.20		.20		.879			.0	.38	10/15/2025	4FE
80862Q AD 3	SCIENCE APPLICATIONS INTERNATIONAL SECURED T		05/11/2020	Redemption	96.6258	.550	.570	.550					.0		.550			.0		10/31/2025	3FE
80862Q AG 6	SCIENCE APPLICATIONS INTERNATIONAL SECURED T		05/29/2020	Redemption	100.0000	197,917	197,917	187,656			10,260		10,260		197,917			.0	1,118	03/13/2027	3FE
816194 AV 6	SELECT MEDICAL CORP SENIOR SECURED TERM		04/01/2020	Redemption	100.0000								.0					.0	.1	03/06/2025	4
81683U AN 7	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED		06/30/2020	Redemption	100.0000	242,547	242,547	241,811	241,902		.645		.645		242,547			.0	3,525	07/08/2024	2FE
81760H AG 7	SERVICEMASTER CO LLC SECURED TERM LOAN		06/30/2020	Redemption	98.4962	3,275	3,325	3,285			(.10)		(.10)		3,275			.0	.23	11/05/2026	3FE
82925B AE 5	SINCLAIR TELEVISION GROUP INC SECURED TE		06/30/2020	Redemption	100.0000	3,191	3,191	3,043	1,753		.156		.156		3,191			.0	.42	09/30/2026	3FE
83420L AK 7	SOLENIS INTERNATIONAL LP SECURED TERM LO		06/30/2020	Redemption	100.0000	1,900	1,900	1,810			.90		.90		1,900			.0		06/26/2025	4FE
85208E AB 6	SPRINT COMMUNICATIONS INC SECURED TERM L		04/01/2020	Redemption	100.0000	3,616,000	3,616,000	3,550,968	3,557,170		58,830		58,830		3,616,000			.0	39,442	02/02/2024	3FE
85208E AD 2	SPRINT COMMUNICATIONS INC SECURED TERM L		04/01/2020	Redemption	100.0000	8,101,616	8,101,616	7,851,278	5,561,530		245,894		245,894		8,101,616			.0	70,536	02/02/2024	3FE
86333D AB 4	STRIKE LLC SENIOR SECURED TERM LOAN 9		06/30/2020	Various		82,655	82,655	82,435	82,165		.491		.491		82,655			.0	4,285	11/30/2022	4

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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
86614D AH 1	SUMMIT MATERIALS LLC SUMMIT MATERIALS LL		06/30/2020	Redemption	100.0000	17,026	17,026	16,779	16,815		211		211		17,026			0	267	11/21/2024	3FE
87104N AG 6	SWITCH LTD TERM LOAN 2.428% 06/27/24		06/29/2020	Redemption	95.5001	2,938	3,077	2,800			138		138		2,938			0	11	06/27/2024	3FE
87422L AM 2	TALEN ENERGY SUPPLY LLC SECURED TERM LOA		05/22/2020	Redemption	100.0000	621,250	621,250	616,088	616,663		4,587		4,587		621,250			0	11,251	07/08/2026	3FE
88145L AB 0	TERRIER MEDIA BUYER INC SECURED TERM LOA		04/21/2020	Redemption	91.3682	1,884	2,063	1,954	693		(69)		(69)		1,884			0	5	12/17/2026	3FE
88145L AB 0	TERRIER MEDIA BUYER INC SECURED TERM LOA		06/30/2020	Redemption	100.0000	4,581	4,581	4,347	1,242		235		235		4,581			0	58	12/17/2026	4FE
88233F AK 6	VISTRA OPERATIONS COMPANY LLC SECUREDTER		06/30/2020	Redemption	100.0000	42,029	42,029	40,563	18,367		1,470		1,470		42,029			0	709	12/31/2025	2FE
89223E AD 5	TOWNSQUARE MEDIA INC SECURED TERM LOAN		06/15/2020	Redemption	100.0000	12,335	12,335	12,397	12,389		(54)		(54)		12,335			0	243	04/01/2022	3FE
89334G AX 2	TRANS UNION LLC SECURED TERM LOAN 2.05		06/30/2020	Redemption	100.0000	5,286	5,286	4,927	1,310		359		359		5,286			0	46	11/16/2026	3FE
89364M BS 2	TRANSDIGM INC SECURED TERM LOAN 2.428%		05/06/2020	Redemption	91.7504	1,147	1,250	1,144			3		3		1,147			0		08/22/2024	3FE
89364M BS 2	TRANSDIGM INC SECURED TERM LOAN 2.428%		06/30/2020	Redemption	100.0000	1,250	1,250	1,144			106		106		1,250			0	5	08/22/2024	4FE
89609U AE 1	TRICO GROUP LLC SECURED TERM LOAN 8.00		06/30/2020	Redemption	100.0000	43,007	43,007	42,495	42,561		445		445		43,007			0	1,916	02/02/2024	4FE
90171X AB 7	TWIN RIVER WORLDWIDE HOLDINGS SECURED TE		06/30/2020	Redemption	100.0000	5,000	5,000	4,988	4,988		12		12		5,000			0	97	05/11/2026	3FE
90347B AH 1	AXALTA COATING SYSTEMS US HOLD SENIOR SE		06/30/2020	Redemption	100.0000	2,444	2,444	2,441	2,442		2		2		2,444			0	43	06/01/2024	3FE
90349Y AF 3	US ECOLOGY INC SECURED TERM LOAN 2.850		06/30/2020	Redemption	100.0000	3,750	3,750	3,736	3,736		14		14		3,750			0	68	11/01/2026	3FE
90351H AB 4	US FOODS INC SECURED TERM LOAN 1.928%		06/30/2020	Redemption	100.0000	6,617	6,617	6,097			1,038		1,038		6,617			0	50	06/27/2023	4FE
90932R AE 4	UNITED AIRLINES INC TERM LOAN 2.058% 0		06/19/2020	J.P. MORGAN SECURITIES INC..		465,000	500,000	497,285	497,909		220		220		498,129		(33,129)	(33,129)	6,352	04/01/2024	3FE
90932R AE 4	UNITED AIRLINES INC TERM LOAN 2.058% 0		06/29/2020	Redemption	100.0000	10,709	10,709	10,695	10,696		13		13		10,709			0	136	04/01/2024	3FE
91136E AJ 4	UNITED RENTALS INC. SECUREDTERMLOAN 1.		06/30/2020	Redemption	100.0000	22,645	22,645	22,548	19,924		85		85		22,645			0	324	10/31/2025	2FE
91359H AP 3	UNIVERSAL HEALTH SERVICES INC SECUREDTER		06/30/2020	Redemption	100.0000	12,500	12,500	12,463	12,467		33		33		12,500			0	180	10/31/2025	2FE
91820U AQ 3	VFH PARENT LLC SECURED TERM LOAN 3.350		06/30/2020	Redemption	100.0000	785,537	785,537	775,754	674,417		9,443		9,443		785,537			0	14,213	03/01/2026	3FE
92345M AQ 5	VERINT SYSTEMS INC. TERM LOAN 2.302%		05/01/2020	Redemption	100.0000	1,976	1,976	1,877			99		99		1,976			0	7	06/28/2024	3FE
92531H AB 3	VERSCEND HOLDING CORP SECURED TERM LOAN		06/30/2020	Redemption	100.0000	1,767	1,767	1,775	1,767				0		1,767			0	52	08/27/2025	4FE

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

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
92645D AG 4	VICTORY CAPITAL HOLDINGS INC SECURED TER		06/29/2020	Redemption	100.0000	8,490	8,490	8,497			(7)		(7)		8,490			0	75	07/01/2026	3FE
92940J AB 4	W R GRACE & CO - CONN SECUREDTERMLOAN		06/30/2020	Redemption	100.0000	1,820	1,820	1,803			17		17		1,820			0	1	04/03/2025	2FE
92940J AD 0	W R GRACE & CO - CONN SECUREDTERMLOAN		06/30/2020	Redemption	100.0000	3,119	3,119	3,089			30		30		3,119			0	2	04/03/2025	3FE
92966# AA 3	WESTERN GENERATION PARTNERS S SENIOR SECU		04/22/2020	Redemption	100.0000	85	85	85	85				0		85			0	1	11/14/2023	4FE
93369P AF 1	WAND NEWCO 3 INC SECUREDTERMLOAN 4.072		06/30/2020	Redemption	95.6431	3,348	3,500	3,248			100		100		3,348			0	4	02/05/2026	4FE
94120X AB 1	WATERBRIDGE OPERATING LLC SECURED TERM L		06/30/2020	Redemption	100.0000	625	625	609	610		15		15		625			0	23	06/22/2026	4FE
948627 AW 4	WEIGHT WATCHERS INTL INC SECURED TERM LO		06/30/2020	Redemption	100.0000	90,281	90,281	86,505	52,340		3,739		3,739		90,281			0	1,797	11/29/2024	3FE
96244U AD 9	WHATABRANDS LLC SECURED TERM LOAN 2.92		06/30/2020	Redemption	100.0000	873	873	871			3		3		873			0	13	07/31/2026	4FE
97417A AB 6	WINK HOLDCO INC SECURED TERM LOAN 4.00		06/30/2020	Redemption	93.4843	2,635	2,819	2,421			215		215		2,635			0	19	12/02/2024	4FE
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU		06/03/2020	BANK OF AMERICA		1,889,805	2,000,000	2,000,000	2,000,000				0		2,000,000		(110,195)	(110,195)	26,537	05/30/2025	3FE
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU		04/22/2020	Redemption	80.0003	1,013	1,266	1,010			3		3		1,013			0		05/30/2025	2FE
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU		06/30/2020	Redemption	100.0000	16,841	16,841	16,447	15,453		378		378		16,841			0	253	05/30/2025	3FE
98919X AB 7	FRONT RANGE BIDCO INC SECURED TERM LOAN		06/30/2020	Redemption	100.0000	1,000	1,000	998			3		3		1,000			0	11	03/09/2027	4FE
98931Y AC 7	ZEKELMAN INDUSTRIES INC SECURED TERM LOA		06/30/2020	Redemption	100.0000	500	500	504			(4)		(4)		500			0	6	01/24/2027	3FE
98975V AK 2	ZODIAC POOL SOLUTIONS LLC SECURED TERM L		06/30/2020	Redemption	0.0000								0					0	174	07/02/2025	3FE
000000 00 0	HARRIS CORPORATION TERM LOAN 6.250% 0		06/30/2020	Redemption	100.0000	4,993	4,993	4,787	4,811		182		182		4,993			0	141	04/29/2024	4FE
000000 00 0	SABERT CORP TERM LOAN 5.500% 12/10/26		04/01/2020	Redemption	100.0000	1,250	1,250	1,088			163		163		1,250			0		12/10/2026	4Z
000000 00 0	PORTS AMERICA HOLDINGS INC TERM LOAN 5		06/30/2020	Various		35,000	35,000	35,000	35,000				0		35,000			0	808	04/26/2025	3
000000 00 0	STADCO LA LLC SECUREDREVOLVELOAN 2.000		06/30/2020	Various		489,982	489,982	489,982	418,193				0		489,982			0	3,525	05/01/2023	2
000000 00 0	IMS HEALTH INCORPORATED SECURED TERM LOA		05/01/2020	Taxable Exchange		305,448	319,006	320,270	320,259		(95)		(95)		320,164		(14,716)	(14,716)	3,708	03/07/2024	3FE
000000 00 0	REFINITIV US HOLDINGS INC TERM NOTES 3		05/01/2020	Taxable Exchange		2,892,141	2,962,500	2,977,727	2,977,654		(786)		(786)		2,976,867		(84,727)	(84,727)	47,375	10/01/2025	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
000000 00 0	XESERV SECURED TERM LOAN 8.300% 03/21/		05/01/2020	Tax Free Exchange.....		531,690	640,311	531,458			232		232		531,690			0		03/21/2024	3Z.....
000000 00 0	DIMORA BRANDS INC SECURED TERM LOAN 4.		06/30/2020	Redemption 100.0000.....		3,549	3,549	3,514	3,524		25		25		3,549			0	88	08/24/2024	4FE.....
000000 00 0	REGIONALCARE HOSPITAL PARTNERS SECURED T		04/01/2020	Redemption 100.0000.....		(25,894)	(25,894)	(25,635)	(25,727)		(167)		(167)		(25,894)			0	7,016	11/16/2025	4FE.....
000000 00 0	BOJANGLES RESTAURANTS INC SECURED TERM L		06/30/2020	Redemption 100.0000.....		7,500	7,500	7,350	7,366		134		134		7,500			0	222	01/28/2026	4FE.....
000000 00 0	ULTIMATE SOFTWARE GRP INC. SECURED TERM		06/30/2020	Redemption 100.0000.....		2,276	2,276	2,255	1,750		29		29		2,276			0	45	05/03/2026	4FE.....
000000 00 0	NASCAR HOLDINGS INC SECURED TERM LOAN		06/30/2020	Redemption 100.0000.....		2,500	2,500	2,488	2,488		12		12		2,500			0	52	10/19/2026	3FE.....
000000 00 0	PLAYTIKA HOLDING CORP SECURED TERM LOAN		06/30/2020	Redemption 100.0000.....		5,975	5,975	5,960			15		15		5,975			0	33	12/10/2024	4FE.....
000000 00 0	ARCONIC ROLLED PRODUCTS CORP SECURED TER		05/01/2020	J.P. MORGAN SECURITIES INC.....		987,869	1,000,000	994,198			58		58		994,256		(6,387)	(6,387)		03/25/2027	2FE.....
C3301D AD 0	ATLANTIC POWER SECURED TERM LOAN 3.500		06/30/2020	Redemption 100.0000.....		267,914	267,914	268,018			(104)		(104)		267,914			0	4,218	04/19/2025	3FE.....
C8000C AB 9	PANTHER BF AGGREGATOR 2 LP SECURED TERM		06/30/2020	Redemption 100.0000.....		16,250	16,250	16,150	16,158		92		92		16,250			0	380	04/30/2026	4FE.....
G9341J AG 5	VERITAS US INC / VERITAS BERMU SECURED T		06/30/2020	Redemption 100.0000.....		904	904	846	825		79		79		904			0	35	01/27/2023	4FE.....
35100D AR 7	FOUR SEASONS HOLDINGS INC TERM LOAN 2.	A	06/30/2020	Redemption 100.0000.....		1,299	1,299	1,305			(6)		(6)		1,299			0	12	11/30/2023	3FE.....
68371Y AJ 2	OPEN TEXT CORP SECUREDTERMLOAN 2.052%	A	06/30/2020	Redemption 99.6410.....		35,318	35,445	35,265	30,928		81		81		35,318			0	445	05/30/2025	2FE.....
000000 00 0	AIR CANADA SECURED TERM LOAN 2.058% 10	A	06/30/2020	Redemption 100.0000.....		15,000	15,000	15,056	15,055		(55)		(55)		15,000			0	219	10/06/2023	3FE.....
000000 00 0	GRIZZLY ACQUISITIONS INC SECUREDTERMLOAN		06/30/2020	Redemption 100.0000.....		2,462	2,462	2,478	2,476		(13)		(13)		2,462			0	66	10/01/2025	3FE.....
C2348C AC 1	CELESTICA INC. CELESTICAINC. 2.302% 06	A	06/29/2020	Redemption 100.0000.....		324,271	324,271	322,650	322,959		1,312		1,312		324,271			0	4,533	06/27/2025	3FE.....
C2348C AD 9	CELESTICA INC. SECURED TERM LOAN 2.802	A	06/29/2020	Redemption 100.0000.....		250,000	250,000	247,625	247,966		2,034		2,034		250,000			0	4,753	06/27/2025	3FE.....
C3604M AM 4	GATEWAY CASINOS AND ENTERTAINM SENIOR SE	A	06/30/2020	Redemption 100.0000.....		4,810	4,810	4,786	4,791		19		19		4,810			0	155	12/01/2023	4FE.....
C4927U AB 8	KESTREL BIDCO INC SECURED TERM LOAN 4.	A	06/30/2020	Redemption 100.0000.....		8,147	8,147	8,060	7,385		87		87		8,147			0	140	12/11/2026	4FE.....
C6901L AH 0	BURGER KING NEWCO SECURED TERM LOAN 1.	A	06/30/2020	Redemption 99.9818.....		12,537	12,540	11,793			745		745		12,537			0	50	11/19/2026	3FE.....
C9413P AZ 6	BAUSCH HEALTH COMPANIES INC SECUREDTERML	A	06/29/2020	Redemption 100.0000.....		447,137	447,137	447,482	446,030		1,108		1,108		447,137			0	7,719	06/02/2025	3FE.....
C9413P BB 8	BAUSCH HEALTH COMPANIES INC SECURED TERM	A	05/26/2020	Redemption 100.0000.....		213,474	213,474	206,982	47,112		6,485		6,485		213,474			0	1,237	11/27/2025	3FE.....

QE05.69

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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
00135B AC 7	AI CONVOY LUXEMBOURG SA RL SECURED TERM	D	06/30/2020	Redemption	100.0000	2,500	2,500	2,488			13		13		2,500			0		01/18/2027	4FE
46611V AU 9	JBS USA LUX SA SECURED TERM LOAN 3.072	D	06/30/2020	Redemption	100.0000	8,198	8,198	7,866	2,193		474		474		8,198			0	75	05/01/2026	3FE
78466D BE 3	SS&C TECHNOLOGIES HOLDINGS EUR SECUREDTE	D	06/30/2020	Redemption	100.0000	100,110	100,110	99,998	99,965		145		145		100,110			0	1,695	04/16/2025	3FE
000000 00 0	GVC HOLDINGS PLC SECUREDTERMLOAN 3.500	D	04/01/2020	Redemption	100.0000	11,250	11,250	11,222	11,229		21		21		11,250			0	275	03/29/2024	3FE
G4770Q AJ 4	INEOS ENTERPRISES HOLDINGS II SECURED TE	D	04/01/2020	Redemption	100.0000	4,099	4,099	4,060			39		39		4,099			0		08/28/2026	3FE
G4770Q AJ 4	INEOS ENTERPRISES HOLDINGS II SECURED TE	D	06/30/2020	Redemption	100.0000	4,099	4,099	4,060			39		39		4,099			0	52	08/28/2026	4FE
L1957L AB 7	CONSOLIDATED ENERGY FINANCE SA SECURED T	D	06/30/2020	Redemption	100.0000	1,768	1,768	1,706	1,709		59		59		1,768			0	34	05/07/2025	3FE
L5582B AT 4	ION TRADING TECHNOLOGIES SARL SECURED TE	D	06/30/2020	Redemption	100.0000	1,086	1,086	1,053	1,055		31		31		1,086			0	31	11/21/2024	4FE
L8908Y AB 4	SUNSHINE LUXEMBOURG VII SARL SECURED TER	D	06/30/2020	Redemption	100.0000	7,500	7,500	7,449	7,450		50		50		7,500			0	118	09/25/2026	4FE
N0805E AL 5	AVAST SOFTWARE BV SENIOR SEC TERM LOAN	D	06/30/2020	Redemption	100.0000	862,076	862,076	862,347	868,941		(6,865)		(6,865)		862,076			0	18,349	09/29/2023	3FE
N1603L AD 9	BRIGHT BIDCO BV TERM LOAN 4.500% 06/30	D	06/30/2020	Various		4,993	4,993	2,746	5,038		2,245	2,289	(44)	4,993			0	125	06/30/2024	5FE	
N8232N AB 3	STARFRUIT FINCO BV SECUREDTERMLOAN 3.1	D	06/30/2020	Redemption	100.0000	3,015	3,015	2,900	852		114		114		3,015			0	20	10/01/2025	4FE
N8233B AC 6	STARS GROUP HOLDINGS BV SECUREDTERMLOAN	D	06/30/2020	Redemption	100.0000	1,689,571	1,689,571	1,685,961	1,686,467		3,104		3,104		1,689,571			0	34,547	07/10/2025	2FE
8299999	Total - Bonds - Unaffiliated Bank Loans					54,640,955	63,594,383	57,620,816	47,104,174	3,453,780	492,271	4,945,030	(998,979)	0	58,116,242	0	(3,475,290)	(3,475,290)	608,277	XXX	XXX
8399997	Total - Bonds - Part 4					1,479,849,268	1,503,768,995	1,443,471,174	1,401,144,532	3,676,980	6,865,141	5,916,343	4,625,778	1,371,077	1,483,069,655	(785,539)	(9,700,597)	(10,486,136)	36,597,599	XXX	XXX
8399999	Total - Bonds					1,479,849,268	1,503,768,995	1,443,471,174	1,401,144,532	3,676,980	6,865,141	5,916,343	4,625,778	1,371,077	1,483,069,655	(785,539)	(9,700,597)	(10,486,136)	36,597,599	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
000000 00 0	EXPRO INTERNATIONAL GROUP LTD EXPRO INTE	C	04/14/2020	Various	839,958.000	84							0				84	84		XXX	
G9188@ 12 2	EXPRO INTERNATIONAL GROUP LTD EXPRO INTE	C	04/14/2020	DIRECT	430,167.000	43		4	4				0		4		39	39		XXX	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					127	XXX	4	4	0	0	0	0	0	4	0	123	123	0	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME DUFF & PH		04/20/2020	Call	25.0000	120,000.000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	63,980	XXX	1FE
151327 20 2	CENTAUR FUNDING CORPORATION SINK PFD 144	D	04/21/2020	Various	18,000.000	18,000,000	18,163,627	18,003,320		(3,320)		(3,320)		18,000,000			0	408,600	XXX	2FE	
151327 40 0	CENTAUR FUNDING CORPORATION CENTAUR FUND	D	04/21/2020	Various	205,805.000	205,805,000	47,823,402	201,430,907		4,374,093		4,374,093		205,805,000			0		XXX	2FE	
000000 00 0	VENINFOTEL LLC VENINFOTELLLC	D	04/15/2020	Redemption	1.0000	13,421.830	13,422				13,422		13,422		13,422			0		XXX	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For ei 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 Admini- strative Symbol	
G9189*	EXPRO INTERNATIONAL GROUP LTD EXPRO INTE	C	04/14/2020	DIRECT.....	147,803.000	15		1	1				0		1		13	13			XXX	
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred.....					226,818,437	XXX	68,987,030	222,434,228	0	4,384,195	0	4,384,195	0	226,818,423	0	13	13	472,580	XXX	XXX	
8999997.	Total - Preferred Stocks - Part 4.....					226,818,564	XXX	68,987,034	222,434,232	0	4,384,195	0	4,384,195	0	226,818,427	0	136	136	472,580	XXX	XXX	
8999999.	Total - Preferred Stocks.....					226,818,564	XXX	68,987,034	222,434,232	0	4,384,195	0	4,384,195	0	226,818,427	0	136	136	472,580	XXX	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																						
03272L	ANAPLAN INC.....		06/10/2020	DIRECT.....	11,280.000	534,741	XXX	531,852					0		531,852		2,889	2,889			XXX	
18915M	CLOUDFLAREINC.....		05/20/2020	DIRECT.....	6,033.000	169,190	XXX	169,165					0		169,165		25	25			XXX	
18915M	CLOUDFLAREINC.....		06/10/2020	DIRECT.....	5,101.000	150,211	XXX	143,032					0		143,032		7,179	7,179			XXX	
191912	Cohen & Steers Realty Income F OPEN_END F		05/11/2020	WELLS FARGO SECURITIES LLC	4,903.910	68,900	XXX	83,808	86,309	(2,501)			(2,501)		83,808		(14,908)	(14,908)			XXX	
22788C	CROWDSTRIKE HOLDINGS INC.....		06/18/2020	DIRECT.....	77,481.000	5,768,540	XXX	5,578,574					0		5,578,574		189,966	189,966			XXX	
29428V	EPIZYMEINC.....		06/23/2020	DIRECT.....	9,258.000	166,312	XXX	189,419					0		189,419		(23,106)	(23,106)			XXX	
315912	FIDELITY NASDAQ COMPOSITE INDE.....		05/11/2020	WELLS FARGO SECURITIES LLC	689,260	79,100	XXX	72,235	77,652	(5,418)			(5,418)		72,235		6,865	6,865			XXX	
42225T	HEALTHCATALYSTINC.....		04/27/2020	DIRECT.....	2,755.000	71,560	XXX	71,327					0		71,327		233	233			XXX	
59045L	MERSANATHERAPEUTICSINC.....		04/29/2020	DIRECT.....	12,362.010	117,901	XXX	116,573					0		116,573		1,327	1,327			XXX	
60937P	MONGODBINC.....		06/22/2020	DIRECT.....	5,325.000	1,106,600	XXX	1,108,559					0		1,108,559		(1,959)	(1,959)			XXX	
636637	J2 COMMUN NATIONAL LAMPOON INC.....		04/14/2020	DIRECT.....	22,329.000	2	XXX		4	(4)			(4)				2	2			XXX	
69553P	PAGERDUTY INC.....		04/15/2020	DIRECT.....	35,593.000	636,260	XXX	678,759					0		678,759		(42,499)	(42,499)			XXX	
69553P	PAGERDUTY INC.....		04/01/2020	DIRECT.....	(19,599.000)	(357,820)	XXX	(373,753)					0		(373,753)		15,933	15,933			XXX	
78462F	SPDR TRUST SERIES 1.....		05/12/2020	WELLS FARGO SECURITIES LLC	3,292.000	959,880	XXX	303,127	1,059,563	(756,436)			(756,436)		303,127		656,753	656,753	9,796		XXX	
79466L	SALESFORCE.COM INC.....		05/04/2020	DIRECT.....	2,226.000	354,246	XXX	347,715					0		347,715		6,531	6,531			XXX	
83088V	SLACKTECHNOLOGIESINC.....		06/24/2020	DIRECT.....	111.000	3,798	XXX	3,798					0		3,798		(1)	(1)			XXX	
852234	SQUARE INC.....		05/28/2020	DIRECT.....	26,813.990	2,180,645	XXX	2,152,092					0		2,152,092		28,554	28,554			XXX	
922042	VANGUARD EMR MRKTS STK INX CL OPEN_END F		05/11/2020	WELLS FARGO SECURITIES LLC	2,324.200	70,400	XXX	83,416	85,879	(2,464)			(2,464)		83,416		(13,016)	(13,016)	104		XXX	
922908	VANGUARD 500 INDEX OPEN_END FUND		05/11/2020	WELLS FARGO SECURITIES LLC	2,766.550	179,300	XXX	207,851	219,581	(11,730)			(11,730)		207,851		(28,551)	(28,551)	619		XXX	
957663	WESTERN ASSET CORE BOND CL IS OPEN_END F		05/11/2020	WELLS FARGO SECURITIES LLC	10,816.940	143,000	XXX	136,726	140,945	(4,219)			(4,219)		136,726		6,274	6,274	916		XXX	
98980L	ZOOM VIDEO COMMUNICATIONS INC.....		06/10/2020	DIRECT.....	72.000	15,486	XXX	15,108					0		15,108		378	378			XXX	
72352L	PINTREST.....		06/19/2020	DIRECT.....	6,316.000	125,600	XXX	137,890					0		137,890		(12,290)	(12,290)			XXX	
413838	OAKMARKINSTITUTIONAL OPEN_ENDFUND		05/11/2020	WELLS FARGO SECURITIES LLC	11,657.900	753,100	XXX	791,369	931,583	(140,214)			(140,214)		791,369		(38,269)	(38,269)			XXX	
22788C	CROWDSTRIKE HOLDINGS INC.....		04/01/2020	DIRECT.....	(36,299.000)	(2,034,756)	XXX	(1,874,503)					0		(1,874,503)		(160,253)	(160,253)			XXX	
714270	PERPETUAL ENERGY INC PERPETUAL ENERGY IN	A	05/01/2020	DIRECT.....	12,596.800	1	XXX	2,931	630	2,301			2,301		2,931		(2,930)	(2,930)			XXX	
31810T	FINVOLUTION GROUP ADR #US31810T1016	D	06/11/2020	DIRECT.....	43,471.000	73,336	XXX	91,724					0		91,724		(18,388)	(18,388)			XXX	
G2709P	DELTEX MEDICAL GROUP PLC DELTEX MEDICAL	B	04/14/2020	Various.....	361,361.000	40	XXX	4,286	6,870	(3,827)			(3,827)	1,244	2,973	(1,313)	(2,933)	(4,246)			XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....					11,335,573	XXX	10,773,080	2,609,016	(924,512)	0	0	(924,512)	1,244	10,771,767	(1,313)	563,806	562,493	11,435	XXX	XXX	

QE05.71

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
45062# 10 6	ITN NETWORKS LLC ITN NETWORKS LLC	..	04/14/2020	Various.....	1,326.520	.....	XXX	.....6	.....	.....6	.....	.....	.....6	.....	.....6	.....	.....(6)	.....(6)	.....	XXX	.....
834148 5* 5	SOLBRIGHT INC SOLBRIGHT INC.....	..	04/14/2020	DIRECT.....	240,609.000	.....24	XXX	.....1	.....1	.....	.....	.....	.....0	.....	.....1	.....	.....23	.....23	.....	XXX	.....
000000 00 0	SOUTHCROSS HOLDINGS BORROWER L SOUTHCROS	..	04/20/2020	DIRECT.....	148.000	.....129,497	XXX	.....14,731	.....11,544	.....3,187	.....	.....	.....3,187	.....	.....14,731	.....	.....114,766	.....114,766	.....44,977	XXX	.....
000000 00 0	EXPRO INTERNATIONAL GROUP HOLD. C	..	04/14/2020	DIRECT.....	7,284,060.000	.....728	XXX	.....	.....73	.....(73)	.....	.....	.....(73)	.....	.....	.....	.....728	.....728	.....	XXX	.....
G9188@ 10 6	EXPRO INTERNATIONAL GROUP LTD EXPRO INTE	..	04/14/2020	DIRECT.....	3,503.000	.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	XXX	.....
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....				130,249	.....	XXX	.....14,738	.....11,618	.....3,120	.....0	.....0	.....3,120	.....0	.....14,738	.....0	.....115,511	.....115,511	.....44,977	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....				11,465,822	.....	XXX	.....10,787,818	.....2,620,634	.....(921,392)	.....0	.....0	.....(921,392)	.....1,244	.....10,786,505	.....(1,313)	.....679,317	.....678,004	.....56,412	XXX	XXX
9799999.	Total - Common Stocks.....				11,465,822	.....	XXX	.....10,787,818	.....2,620,634	.....(921,392)	.....0	.....0	.....(921,392)	.....1,244	.....10,786,505	.....(1,313)	.....679,317	.....678,004	.....56,412	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....				238,284,386	.....	XXX	.....79,774,852	.....225,054,866	.....(921,392)	.....4,384,195	.....0	.....3,462,803	.....1,244	.....237,604,932	.....(1,313)	.....679,453	.....678,140	.....528,992	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				1,718,133,654	XXX1,523,246,0261,626,199,3982,755,58811,249,3365,916,3438,088,5811,372,3211,720,674,587(786,852)(9,021,144)(9,807,996)	37,126,591	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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
MAR19TSLAUSC@380 SEP24SPXC@4808 BHF1N6GS7 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A.	06/27/2019....	09/30/2024....	205,903	989,979,508	4808.....	55,000	-	-	2,471,206		2,471,206	(1,721,708)	-	-	-	-	-	-
MAR19TSLAUSC@380 AUG20RTYC@1562 BHF1PLE39	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA	07/26/2019....	08/21/2020....	38,417	60,007,354	1562.....	4,768,318	-	-	820,296		820,296	(5,481,488)	-	-	-	-	-	-
MAR19TSLAUSC@380 AUG20SPXC@3617 BHF1PLF04	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC	07/26/2019....	08/21/2020....	149,288	539,974,696	3617.....	1,256,259	-	-	370,463		370,463	(1,605,143)	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PSX41	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	GOLDMAN SACHS BANK USA	07/30/2019....	07/30/2021....	-	1,000,000,000	0.02132.....	43,600,000	-	-	232,952,950		232,952,950	181,201,216	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PT078	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	GOLDMAN SACHS BANK USA	07/30/2019....	07/30/2021....	-	500,000,000	0.02129.....	43,700,000	-	-	116,207,878		116,207,878	86,551,571	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PVFX0	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	BANK OF AMERICA NA	07/31/2019....	07/30/2021....	-	1,500,000,000	0.01456.....	21,337,500	-	-	180,588,029		180,588,029	157,310,831	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PXAK9	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	GOLDMAN SACHS BANK USA	08/01/2019....	08/02/2021....	-	750,000,000	0.02044.....	32,000,000	-	-	162,964,904		162,964,904	129,194,126	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PZEX2	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	MORGAN STANLEY CAPITAL SERVICES	08/02/2019....	08/02/2021....	-	1,500,000,000	0.01398.....	28,200,000	-	-	168,114,974		168,114,974	147,274,355	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1Q1A77	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	GOLDMAN SACHS BANK USA	08/05/2019....	08/05/2021....	-	250,000,000	0.02045.....	17,400,000	-	-	54,343,772		54,343,772	43,052,166	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL20SPLVP5UPC@250 BHF1R6H60	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA	09/13/2019....	07/17/2020....	147,717	36,929,250	250.....	562,802	-	-	20		20	(555,439)	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL20SPLVP5UPC@256 BHF1R6HZ6	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA	09/13/2019....	07/17/2020....	57,446	14,706,176	256.....	112,594	-	-	-		-	(83,606)	-	-	-	-	-	-
MAR19TSLAUSC@380 OCT20MXEAC@2261 BHF1RWDJ9	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA	09/19/2019....	10/16/2020....	55,117	124,619,537	2261.....	279,443	-	-	8,629		8,629	(481,169)	-	-	-	-	-	-
MAR19TSLAUSC@380 OCT20RTYC@1543 BHF1RWDU4	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A.	09/18/2019....	10/16/2020....	97,214	150,001,202	1543.....	14,076,587	-	-	4,997,837		4,997,837	(13,366,168)	-	-	-	-	-	-
MAR19TSLAUSC@380 OCT20RTYC@1697 BHF1RWE17	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A.	09/18/2019....	10/16/2020....	194,428	329,944,316	1697.....	12,983,902	-	-	2,202,306		2,202,306	(15,056,006)	-	-	-	-	-	-
MAR19TSLAUSC@380 OCT20SPXC@3277 BHF1RWE82	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA	09/18/2019....	10/16/2020....	192,524	630,901,148	3277.....	13,447,801	-	-	14,140,004		14,140,004	(13,454,225)	-	-	-	-	-	-

QE06

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 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	-	-	1,875,806		1,875,806	(5,539,796)	-	-	-	-	-	-
MAR19TSLAUSC@380 NOV20RTYC@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	-	-	4,133,292		4,133,292	(7,454,608)	-	-	-	-	-	-
MAR19TSLAUSC@380 NOV20SPXC@2970 BHF1TZJ4 MAR19TSLAUSC@380 DEC20MXEAC@1964 BHF1VCC18	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	11/05/2019.....	11/20/2020.....	60,601	179,984,970	2970.....	16,256,218	-	-	16,665,712		16,665,712	(5,550,559)	-	-	-	-	-	-
MAR19TSLAUSC@380 DEC20SPXC@3269 BHF1VCC59	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	12/06/2019.....	12/18/2020.....	8,700	17,086,800	1964.....	986,157	-	-	261,243		261,243	(915,934)	-	-	-	-	-	-
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	-	-	7,476,949		7,476,949	(3,519,936)	-	-	-	-	-	-
MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF1WUJY0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	01/03/2020.....	06/11/2021.....	-	1,000,000,000	0.0145.....	-	19,800,000	-	118,063,306		118,063,306	98,263,306	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF1WM1L3	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	01/06/2020.....	04/15/2021.....	-	300,000,000	0.0145.....	-	-	-	34,903,632		34,903,632	34,903,632	-	-	-	-	-	-
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	-	29,597,719		29,597,719	24,997,719	-	-	-	-	-	-
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	-	47,356,350		47,356,350	39,356,350	-	-	-	-	-	-
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	-	59,734,439		59,734,439	49,159,439	-	-	-	-	-	-
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	-	41,814,114		41,814,107	34,590,107	-	-	-	-	-	-
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1XH3R8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30...	01/17/2020.....	01/19/2021.....	-	1,000,000,000	0.0145.....	-	13,179,500	-	113,570,535		113,570,535	100,391,035	-	-	-	-	-	-
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	-	-	301,239		301,239	(1,107,767)	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF1XQMW6	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	01/21/2020.....	04/22/2021.....	-	1,000,000,000	0.0145.....	-	-	-	116,513,957		116,513,957	116,513,957	-	-	-	-	-	-
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	-	34,079,605		34,079,605	28,094,605	-	-	-	-	-	-

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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 11Mx20SWAPTIONSYNTH BHF1YXVK0	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	-	.....67,557,881		.....67,557,881	.....57,147,881	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF1Y1UW1	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQX5T7XV54....	01/27/2020.....	04/12/2021....	-	..500,000,000	0.0145.....	-	.....13,937,500	-	.....58,128,078		.....58,128,078	.....44,190,578	-	-	-	-	-	-
MAR19TSLAUSC@380 DEC20SPLVP5UPC@254 BHF1Y2UN9	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/29/2020.....	12/18/2020....	..634,825	..161,245,550	254.....	-	.....1,540,339	-	.....301,930		.....301,930	.....(1,238,410)	-	-	-	-	-	-
MAR19TSLAUSC@380 DEC20SPLVP5UPC@254 BHF1Y2UQ2	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/29/2020.....	12/18/2020....	1,334,884	..339,060,536	254.....	-	.....5,684,470	-	.....634,885		.....634,885	.....(5,049,585)	-	-	-	-	-	-
MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF1Z29T9	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02....	02/14/2020.....	09/19/2020....	-	..500,000,000	0.0145.....	-	.....16,625,000	-	.....59,734,439		.....59,734,439	.....43,109,439	-	-	-	-	-	-
MAR19TSLAUSC@380 JAN21SPXC@3273 BHF1Z80V0	Liability Portfolio.....	N/A.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/19/2020.....	01/15/2021....	.....809	..2,647,857	3273.....	-	.....151,528	-	.....102,228		.....102,228	.....(49,299)	-	-	-	-	-	-
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	-	.....6,156,701		.....6,156,701	.....2,294,008	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR21MXEAC@2003 BHF1ZTER8	Variable Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	03/02/2020.....	03/19/2021....	..12,734	..25,506,202	2003.....	-	.....437,668	-	.....442,598		.....442,598	.....4,931	-	-	-	-	-	-
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	-	.....7,738		.....7,738	.....5,013	-	-	-	-	-	-
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	-	.....12,269		.....12,269	.....5,380	-	-	-	-	-	-
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	-	.....60,358		.....60,358	.....26,000	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF20U617	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/19/2020.....	02/18/2026....	.....22	.....37,048	1684.....	-	.....1,867	-	.....3,168		.....3,168	.....1,301	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF20U641	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/19/2020.....	02/24/2026....	.....111	.....343,989	3099.....	-	.....31,578	-	.....45,472		.....45,472	.....13,894	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB26RTYC@1688 BHF20VR46	Fixed Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	03/26/2020.....	02/16/2026....	.....17	.....28,696	1688.....	-	.....1,156	-	.....3,034		.....3,034	.....1,878	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB26SPXC@3358 BHF20VR53	Fixed Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	03/26/2020.....	02/11/2026....26,716	3358.....	-444	-832	832388	-	-	-	-	-	-

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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)
MAR19TSLAUSC@380 FEB26SPXC@3116 BHF20VRB0	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	03/26/2020.....	02/26/2026.....	2	6,232	3116.....	-	604	-	1,031		1,031	427	-	-	-	-	-	-
MAR19TSLAUSC@380 SEP20SPLVP5UPC@264 BHF216Q82	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/25/2020.....	09/18/2020.....	202,331	53,415,384	264.....	-	11,755	-	-		-	(11,755)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10.0|G BHF21RPY0	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	04/15/2020.....	03/03/2026.....	7	10,402	1486.....	-	626	-	1,115		1,115	488	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U55|D10|GF0 BHF21RQ37	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	04/15/2020.....	03/09/2026.....	36	49,536	1376.....	-	4,468	-	7,321		7,321	2,852	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U60|D10|GF0 BHF21RQ60	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	04/15/2020.....	03/02/2026.....	240	364,320	1518.....	-	30,785	-	47,719		47,719	16,934	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U60|D10|GF0 BHF21RQE3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	04/23/2020.....	03/06/2026.....	650	1,889,550	2907.....	-	227,502	-	298,641		298,641	71,139	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U65|D10|GF0 BHF21RQG8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	04/16/2020.....	03/06/2026.....	690	1,978,230	2867.....	-	275,567	-	367,252		367,252	91,685	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0 BHF21RQM5	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020.....	03/06/2026.....	424	1,252,920	2955.....	-	108,879	-	159,979		159,979	51,100	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25|D10|G F BHF21RQR4	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020.....	03/03/2026.....	166	498,498	3003.....	-	43,270	-	64,362		64,362	21,093	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26RTYC@1518 BHF21RSK7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	05/06/2020.....	03/02/2026.....	12	18,216	1518.....	-	2,374	-	2,940		2,940	566	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26RTYC@1474 BHF21RSL5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	05/06/2020.....	03/04/2026.....	9	13,266	1474.....	-	1,917	-	2,381		2,381	464	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2920 BHF21RSM3	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09..	05/06/2020.....	03/09/2026.....	107	312,440	2920.....	-	53,735	-	64,845		64,845	11,109	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7|D10|GF0 BHF21RW55	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	04/15/2020.....	03/19/2026.....	23	23,000	1000.....	-	2,155	-	2,995		2,995	840	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF 0 BHF21RWH9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	04/15/2020.....	03/20/2026.....	194	210,296	1084.....	-	20,252	-	29,248		29,248	8,996	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF 0 BHF21RZA1	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020.....	03/17/2026.....	91	219,401	2411.....	-	21,984	-	30,756		30,756	8,772	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A C PS 1Y U8 D10 GF0 BHF21RZC7	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020.....	03/20/2026.....	787	1,861,255	2365.....	-	205,296	-	276,600		276,600	71,304	-	-	-	-	-	-

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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)
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25D10|GF0 BHF21RZD5	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	03/21/2026....	362	880,746	2433	-	98,996	-	133,731		133,731	34,735	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45D10|GF0 BHF21RZE3	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	04/15/2020....	03/19/2026....	42	43,092	1026	-	5,990	-	9,865		9,865	3,875	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55D10|GF0 BHF21RZF0	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	04/15/2020....	03/25/2026....	110	121,220	1102	-	19,213	-	31,339		31,339	12,125	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50D10|GF0 BHF21RZG8	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/16/2020....	03/17/2026....	89	213,778	2402	-	31,938	-	43,011		43,011	11,072	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60D10|GF0 BHF21RZH6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/23/2020....	03/20/2026....	854	2,035,936	2384	-	427,343	-	546,290		546,290	118,947	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65D10|GF0 BHF21RZJ2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/16/2020....	03/20/2026....	631	1,504,935	2385	-	344,931	-	451,549		451,549	106,618	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26RTYC@1049 BHF21RZL7	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	05/06/2020....	03/18/2026....	26	27,274	1049	-	10,469	-	13,028		13,028	2,559	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26RTYC@1055 BHF21RZM5	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	05/06/2020....	03/20/2026....	163	171,965	1055	-	65,136	-	81,050		81,050	15,914	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2400 BHF21RZN3	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/06/2020....	03/23/2026....	5	12,000	2400	-	3,787	-	4,444		4,444	656	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2375 BHF21RZP8	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/06/2020....	03/20/2026....	204	484,500	2375	-	157,374	-	184,350		184,350	26,976	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2508 BHF21RZQ6	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/06/2020....	03/25/2026....	138	346,104	2508	-	96,825	-	113,855		113,855	17,030	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8D10|GF0 BHF21TQW9	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/14/2020....	02/27/2026....	303	915,969	3023	-	75,659	-	113,503		113,503	37,844	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45D10|GF0 BHF21TQZ2	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	04/15/2020....	02/24/2026....	10	16,280	1628	-	707	-	1,065		1,065	359	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50D10|GF0 BHF21TR08	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/16/2020....	02/24/2026....	10	32,260	3226	-	1,987	-	2,816		2,816	828	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60D10|GF0 BHF21TR32	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/16/2020....	02/27/2026....	337	1,016,392	3016	-	106,924	-	145,234		145,234	38,310	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB26RTYC@1553 BHF21TR40	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/20/2020....	02/26/2026....	9	13,977	1553	-	1,123	-	2,071		2,071	948	-	-	-	-	-	-
MAR19TSLAUSC@380 FEB26SPXC@3116 BHF21TR65	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	04/20/2020....	02/26/2026....	10	31,160	3116	-	4,171	-	5,155		5,155	983	-	-	-	-	-	-

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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)
MAR19TSLAUSC@380 FEB26SPXC@2979 BHF21TR73	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	04/20/2020....	02/27/2026....	32	95,328	2979.....	-	15,106	-	18,467		18,467	3,361	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U50|D10|GF0 BHF226YA7	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/21/2020....	02/20/2026....	94	308,790	3285.....	-	16,428	-	25,321		25,321	8,894	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|CIPS|1Y|U7.5|D10|GF 0 BHF22PRZ8	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	05/06/2020....	03/30/2026....	147	168,168	1144.....	-	17,809	-	22,851		22,851	5,042	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|CIPS|1Y|U7.5|D10|GF 0 BHF22PS12	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	03/27/2026....	51	133,008	2608.....	-	14,112	-	17,386		17,386	3,274	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|CIPS|1Y|U8|D10|GF0 BHF22PS46	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	03/27/2026....	222	573,426	2583.....	-	64,510	-	81,662		81,662	17,152	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U45|D10|GF0 BHF22PS53	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	05/11/2020....	03/27/2026....	52	59,592	1146.....	-	8,248	-	10,392		10,392	2,144	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U55|D10|GF0 BHF22PSB0	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	05/11/2020....	03/27/2026....	106	119,674	1129.....	-	23,432	-	29,205		29,205	5,773	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U50|D10|GF0 BHF22PSE4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	05/12/2020....	03/31/2026....	43	111,800	2600.....	-	14,724	-	18,238		18,238	3,514	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U60|D10|GF0 BHF22PSM6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	05/12/2020....	03/27/2026....	358	904,666	2527.....	-	173,334	-	209,742		209,742	36,408	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U65|D10|GF0 BHF22PSN4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	05/12/2020....	03/30/2026....	190	499,130	2627.....	-	97,480	-	117,566		117,566	20,085	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2539 BHF22PW74	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXFT09.	05/06/2020....	03/25/2026....	25	63,475	2539.....	-	17,091	-	20,185		20,185	3,095	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR26SPXC@2537 BHF22PW90	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXFT09.	05/06/2020....	03/27/2026....	127	322,199	2537.....	-	87,202	-	102,705		102,705	15,503	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|CIPS|1Y|U7|D10|GF0 BHF22PWE9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	05/06/2020....	04/17/2026....	74	88,208	1192.....	-	8,371	-	10,610		10,610	2,239	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|CIPS|1Y|U7.5|D10|GF 0 BHF22PYT4	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	05/06/2020....	04/17/2026....	167	199,231	1193.....	-	20,421	-	26,268		26,268	5,847	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|CIPS|1Y|U7.5|D10|GF 0 BHF22PYW7	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	04/17/2026....	236	659,384	2794.....	-	63,499	-	81,580		81,580	18,081	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET A CIPS 1Y U8 D10 GF0 BHF22PZ06	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	04/16/2026....	1,441	3,969,955	2755.....	-	419,624	-	538,734		538,734	119,110	-	-	-	-	-	-

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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|U8.25D10|G F BHF22PZ22	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	05/07/2020....	04/10/2026....	230	624,450	2715.....	-	69,626	-	88,741		88,741	19,115	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U45D10|GF0 BHF22PZ55	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	05/11/2020....	04/16/2026....	178	213,956	1202.....	-	26,038	-	32,809		32,809	6,771	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55D10|GF0 BHF22PZ89	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	05/11/2020....	04/22/2026....	517	634,876	1228.....	-	99,993	-	125,250		125,250	25,257	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50D10|GF0 BHF22PZC0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	05/12/2020....	04/17/2026....	736	2,074,784	2819.....	-	216,192	-	268,636		268,636	52,444	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60D10|GF0 BHF22PZE6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	05/12/2020....	04/17/2026....	4,700	13,145,900	2797.....	-	1,904,841	-	2,312,870		2,312,870	408,029	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U65D10|GF0 BHF22PZF3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	05/12/2020....	04/16/2026....	2,711	7,460,672	2752.....	-	1,286,220	-	1,549,125		1,549,125	262,906	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26RTYC@1217 BHF22PZU0	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6FNF3BB653..	05/07/2020....	04/21/2026....	26	31,642	1217.....	-	7,556	-	10,373		10,373	2,817	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26RTYC@1228 BHF22PZW6	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPF6FNF3BB653..	05/07/2020....	04/17/2026....	108	132,624	1228.....	-	30,774	-	42,389		42,389	11,615	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26SPXC@2811 BHF22PZY2	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/07/2020....	04/21/2026....	80	224,880	2811.....	-	44,213	-	53,111		53,111	8,898	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26SPXC@2795 BHF22PZZ9	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/07/2020....	04/17/2026....	1,037	2,898,415	2795.....	-	580,160	-	696,379		696,379	116,219	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26SPXC@2694 BHF22Q028	Fixed Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/07/2020....	04/10/2026....	454	1,223,076	2694.....	-	275,442	-	328,530		328,530	53,088	-	-	-	-	-	-
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF240NW2	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/01/2020....	07/30/2021....	-	500,000,000	0.0046.....	-	10,400,000	-	11,916,755		11,916,755	1,516,755	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF240NY8	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/01/2020....	07/30/2021....	-	300,000,000	0.0046.....	-	6,300,000	-	7,150,053		7,150,053	850,053	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF241G73	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/02/2020....	07/30/2021....	-	350,000,000	0.00432.....	-	7,385,000	-	7,889,692		7,889,692	504,692	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF241JY1	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/02/2020....	07/30/2021....	-	500,000,000	0.0043.....	-	10,261,711	-	11,213,586		11,213,586	951,875	-	-	-	-	-	-
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF243P53	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/03/2020....	07/30/2021....	-	500,000,000	0.0042.....	-	8,500,000	-	10,989,195		10,989,195	2,489,195	-	-	-	-	-	-

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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 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	-	.....10,989,195		.....10,989,195	.....1,930,827	-	-	-	-	-	-
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF243PB0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09..	06/03/2020.....	08/02/2021....	-	..500,000,000	0.0044.....	-	.....8,916,000	-	.....11,513,818		.....11,513,818	.....2,597,818	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|C|PS|1Y|U6.25|D10|G F BHF244N27	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	06/11/2020.....	05/22/2026....	.....77	.....103,873	1349.....	-	.....8,092	-	.....9,780		.....9,780	.....1,688	-	-	-	-	-	-
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	-	.....4,163		.....4,163	.....784	-	-	-	-	-	-
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	-	.....39,158		.....39,158	.....7,616	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U6.75|D10|G F BHF244PB8	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/09/2020.....	05/22/2026....	.....21	.....62,748	2988.....	-	.....5,723	-	.....6,363		.....6,363	.....640	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.25|D10|G F BHF244PD4	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/09/2020.....	05/19/2026....	.....397	.....1,175,517	2961.....	-	.....119,433	-	.....132,745		.....132,745	.....13,313	-	-	-	-	-	-
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	-	.....160,947		.....160,947	.....16,136	-	-	-	-	-	-
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	-	.....788,713		.....788,713	.....75,694	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8.25|D10|G F BHF244PN2	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/09/2020.....	05/12/2026....	.....509	.....1,486,789	2921.....	-	.....181,834	-	.....199,676		.....199,676	.....17,842	-	-	-	-	-	-
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	-	.....2,834		.....2,834	.....(418)	-	-	-	-	-	-
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	-	.....64,278		.....64,278	.....(8,934)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF244PU6	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	06/08/2020.....	05/14/2026....	.....3,490	.....4,533,510	1299.....	-	.....882,221	-	.....776,618		.....776,618	.....(105,603)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF244PV4	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	06/08/2020.....	05/12/2026....	.....1,489	.....1,898,475	1275.....	-	.....439,687	-	.....388,194		.....388,194	.....(51,492)	-	-	-	-	-	-
CITNA_VCSA CLIQUET A P PS 1Y U40 D10 GF0 BHF244PW2	Fixed Annuities.....	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020.....	05/21/2026....172510,668	2969.....	-43,305	-40,119	40,119(3,186)	-	-	-	-	-	-

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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)
CITNA_VCSA CLIQUET|A|PIPS|1Y|U50|D10|GF0| BHF244PX0	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/15/2026....	2,175	6,364,050	2926.....	-	799,961	-	748,039		748,039	(51,922)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U55|D10|GF0| BHF244PY8	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/22/2026....	136	401,880	2955.....	-	56,946	-	53,653		53,653	(3,294)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U65|D10|GF0| BHF244Q01	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	05/08/2026....	4,478	12,936,942	2889.....	-	2,498,124	-	2,367,745		2,367,745	(130,378)	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|CIPS|1Y|U7.5|D10|GF0| 0 BHF244Q50	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	06/11/2020....	04/30/2026....	24	31,464	1311.....	-	3,150	-	3,908		3,908	759	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|PIPS|1Y|U55|D10|GF0| BHF244Q68	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	06/08/2020....	04/30/2026....	44	57,684	1311.....	-	10,925	-	9,637		9,637	(1,289)	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|CIPS|1Y|U7.5|D10|GF0| 0 BHF244Q76	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/09/2020....	04/30/2026....	17	49,504	2912.....	-	5,361	-	5,940		5,940	579	-	-	-	-	-	-
MAR19TSLAUSC@380 CLIQUET|A|CIPS|1Y|U8|D10|GF0| BHF244Q84	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/09/2020....	04/30/2026....	146	425,152	2912.....	-	50,168	-	55,267		55,267	5,099	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|PIPS|1Y|U50|D10|GF0| BHF244QA9	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/21/2026....	35	99,050	2830.....	-	15,551	-	12,701		12,701	(2,850)	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|PIPS|1Y|U60|D10|GF0| BHF244QB7	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/24/2026....	983	2,815,312	2864.....	-	493,524	-	465,505		465,505	(28,019)	-	-	-	-	-	-
CITNA_VCSA CLIQUET|A|PIPS|1Y|U65|D10|GF0| BHF244QE1	Fixed Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	04/28/2026....	349	999,187	2863.....	-	197,539	-	186,746		186,746	(10,793)	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26RTYC@1282 BHF245P66	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	06/09/2020....	04/27/2026....	11	14,102	1282.....	-	4,685	-	3,991		3,991	(694)	-	-	-	-	-	-
MAR19TSLAUSC@380 APR26SPXC@2848 BHF245P82	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/08/2020....	04/24/2026....	78	222,144	2848.....	-	56,226	-	50,373		50,373	(5,853)	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26RTYC@1299 BHF245PM1	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	06/09/2020....	05/13/2026....	48	62,352	1299.....	-	19,959	-	17,007		17,007	(2,953)	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26RTYC@1302 BHF245PQ2	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	06/09/2020....	05/11/2026....	237	308,574	1302.....	-	98,550	-	83,570		83,570	(14,980)	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY26RTYC@1347 BHF245PS8	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	06/09/2020....	05/20/2026....	47	63,309	1347.....	-	19,066	-	15,492		15,492	(3,574)	-	-	-	-	-	-

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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 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	-	27,809		27,809	(3,382)	-	-	-	-	-	-
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	-	55,835		55,835	(6,719)	-	-	-	-	-	-
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	-	110,393		110,393	(18,105)	-	-	-	-	-	-
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	-	738,913		738,913	(88,453)	-	-	-	-	-	-
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	-	304,183		304,183	(36,070)	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY21MXEAC@1620 BHF245S14	Fixed Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	06/10/2020....	05/21/2021....	7,902	12,801,240	1620.....	-	2,157,048	-	1,869,861		1,869,861	(287,187)	-	-	-	-	-	-
WELBK_CSA CLIQUET|A|PIPS|1Y|U60|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	-	5,995,847		5,995,847	(361,268)	-	-	-	-	-	-
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	-	-	40,572,873		40,572,873	(2,886,509)	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY21 SPX C @ 2066.99 BME1RDP33	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	05/16/2016....	05/17/2021....	15,000	31,004,850	2066.99.....	4,650,000	-	-	15,780,037		15,780,037	(1,609,493)	-	-	-	-	-	-
MAR19TSLAUSC@380 AUG20 SPX C @ 2192.05 BME1UA750 Premium at Maturity 2020-08-26	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97..	08/23/2016....	08/24/2020....	22,810	50,000,004	2192.05.....	-	-	-	13,890,706		13,890,706	(3,023,423)	-	-	-	-	-	-
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	-	-	155,860,434		155,860,434	117,025,665	-	-	-	-	-	-
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	-	-	66,110,968		66,110,968	52,593,122	-	-	-	-	-	-
MAR19TSLAUSC@380 30Y RTR 2.098500 10-AUG-2020 BME29M699	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/09/2017....	08/10/2020....	-	400,000,000	0.02099.....	23,580,000	-	-	129,170,992		129,170,992	111,513,312	-	-	-	-	-	-
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.....	-	-	-	38,762,308		38,762,308	39,516,544	-	-	-	-	-	-
MAR19TSLAUSC@380 30Y RTR 2.046250 24-AUG-2020 BME29ZRC0 Premium at Maturity 2020-08-26	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02....	08/22/2017....	08/24/2020....	-	200,000,000	0.02046.....	-	-	-	49,268,873		49,268,873	53,620,263	-	-	-	-	-	-

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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)		
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 7LTFWFZYICNSX8D621K86...	08/23/2017....	08/23/2022....	-	155,000,000	0.0205.....	-	-	-	35,075,993		35,075,993	37,248,872	-	-	-	-	-	-	-	
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 7LTFWFZYICNSX8D621K86...	08/23/2017....	08/23/2021....	-	250,000,000	0.02036.....	-	-	-	57,728,993		57,728,993	61,924,661	-	-	-	-	-	-	-	
MAR19TSLAUSC@380 FEB23 SPX C @ 1508.46 BRSK3VKR3	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	-	-	75,348,958		75,348,958	(5,360,613)	-	-	-	-	-	-	-	
MAR19TSLAUSC@380 FEB23 SPX C @ 1520.27 BRSK3VKW2	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	-	-	25,281,813		25,281,813	(1,803,538)	-	-	-	-	-	-	-	
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										382,920,363	209,271,264	0	2,560,112,688	XXX	2,560,112,681	1,805,949,546	0	0	0	0	0	0	XXX	XXX

Purchased Options - Hedging Other - Put Options

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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	-	-	17,464,192		17,464,192	12,994,786	-	-	-	-	-	-	-
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	-	-	6,294,387		6,294,387	3,538,362	-	-	-	-	-	-	-
PUT OPTION MAR21MXEAP@1473.275 BHF1JCU3	Variable Annuities.....	Exh 5.....	Equity/Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	04/02/2019....	03/19/2021....	263,191	387,752,727	1473.28.....	11,757,663	-	-	15,168,487		15,168,487	11,518,922	-	-	-	-	-	-	-
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	-	-	15,103,350		15,103,350	11,477,054	-	-	-	-	-	-	-
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	-	-	14,223,213		14,223,213	10,898,300	-	-	-	-	-	-	-
PUT OPTION MAR21MXEAP@1413.21 BHF1LJGJ1	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	-	-	12,625,838		12,625,838	9,827,041	-	-	-	-	-	-	-
PUT OPTION DEC20SPLVP5SUPP@254 BHF1Y2US8	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/29/2020....	12/18/2020....	697,213	177,092,102	254.....	-	1,234,904	-	8,654,160		8,654,160	7,419,257	-	-	-	-	-	-	-
PUT OPTION DEC20SPLVP5SUPP@244 BHF1Y2UV1	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/29/2020....	12/18/2020....	1,272,496	310,489,024	244.....	-	-	-	7,375,919		7,375,919	7,375,919	-	-	-	-	-	-	-
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	-	954,089		954,089	(457,911)	-	-	-	-	-	-	-
PUT OPTION SEP20MXEAP@1931 BHF214PB1	Fixed Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	03/24/2020....	09/18/2020....	2,589	4,999,359	1931.....	-	1,299,393	-	437,074		437,074	(862,319)	-	-	-	-	-	-	-

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|U7.0|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	-	2,277		2,277	985	-	-	-	-	-	-
PUT OPTION CLIQUET|A|P|PS|1Y|U50|D10|GF0 BHF2299R2	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/23/2020.....	03/06/2026.....	36	105,444	2929.....	-	8,931	-	12,226		12,226	3,294	-	-	-	-	-	-
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	-	6,049,507		6,049,507	(945,493)	-	-	-	-	-	-
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	-	-	320,465		320,465	264,020	-	-	-	-	-	-
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	-	-	301,782		301,782	250,667	-	-	-	-	-	-
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	-	-	611,901		611,901	475,179	-	-	-	-	-	-
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	-	-	1,268,579		1,268,579	924,370	-	-	-	-	-	-
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	-	-	2,158,126		2,158,126	1,573,709	-	-	-	-	-	-
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.....	-	-	-	(25,699,098)		(25,699,098)	12,207,216	-	-	-	-	-	-
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 4PQUHN3JPFGFNF3BB653..	06/26/2015.....	06/27/2022.....	33,259	70,000,216	2104.7.....	-	-	-	(12,408,262)		(12,408,262)	1,716,616	-	-	-	-	-	-
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 4PQUHN3JPFGFNF3BB653..	06/26/2015.....	06/24/2022.....	11,883	24,998,861	2103.75.....	-	-	-	(4,407,382)		(4,407,382)	611,805	-	-	-	-	-	-
PUT OPTION JUL20 RTY P @ 1275.5 BME1A5W71 Premium at Maturity 2020-07-20	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	07/16/2015.....	07/16/2020.....	39,200	49,999,995	1275.5.....	-	-	-	(10,591,537)		(10,591,537)	(270,296)	-	-	-	-	-	-
PUT OPTION JUL20 RTY P @ 1226.4 BME1AUCB9 Premium at Maturity 2020-07-31	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	07/29/2015.....	07/29/2020.....	40,770	49,999,998	1226.4.....	-	-	-	(10,725,650)		(10,725,650)	(94,571)	-	-	-	-	-	-
PUT OPTION JUL20 RTY P @ 1229.05 BME1AWG88 Premium at Maturity 2020-07-31	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	07/29/2015.....	07/29/2020.....	40,682	50,000,214	1229.05.....	-	-	-	(10,717,382)		(10,717,382)	(90,136)	-	-	-	-	-	-
PUT OPTION JUL20 RTY P @ 1244.25 BME1AZE83 Premium at Maturity 2020-08-04	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	07/31/2015.....	07/31/2020.....	40,185	50,000,186	1244.25.....	-	-	-	(10,583,992)		(10,583,992)	(24,098)	-	-	-	-	-	-

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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 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	-	-	8,670,769		8,670,769	4,956,815	-	-	-	-	-	-
PUT OPTION JAN23 SPX P @ 1898.62 BME1LUZX4 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)	-	-	(13,423,692)		(13,423,692)	1,503,091	-	-	-	-	-	-
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.....	-	-	-	(10,951,162)		(10,951,162)	644,554	-	-	-	-	-	-
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.....	-	-	-	(18,412,221)		(18,412,221)	4,636,545	-	-	-	-	-	-
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.....	-	-	-	(8,880,709)		(8,880,709)	589,995	-	-	-	-	-	-
PUT OPTION APR21 SPX P @ 2098.5 BME1QUUG1 Premium at Maturity 2021-04-23	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/21/2016.....	04/21/2021.....	23,827	49,999,994	2098.5.....	-	-	-	(8,904,789)		(8,904,789)	596,122	-	-	-	-	-	-
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.....	-	-	-	(13,090,189)		(13,090,189)	2,886,297	-	-	-	-	-	-
PUT OPTION MAY21 SPX P @ 2066.99 BME1RDP25	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	05/16/2016.....	05/17/2021.....	15,000	31,004,850	2066.99.....	5,973,750	-	-	876,515		876,515	533,366	-	-	-	-	-	-
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.....	-	-	-	(9,140,771)		(9,140,771)	794,939	-	-	-	-	-	-
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.....	-	-	-	(17,468,283)		(17,468,283)	1,690,333	-	-	-	-	-	-
PUT OPTION AUG20 SPX P @ 2192.05 BME1UA727 Premium at Maturity 2020-08-26	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	08/23/2016.....	08/24/2020.....	22,810	50,000,004	2192.05.....	-	-	-	(8,677,798)		(8,677,798)	(161,003)	-	-	-	-	-	-
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. 7H6GLXDRUGQFU57RNE97..	08/23/2016.....	08/23/2021.....	45,619	100,000,008	2192.05.....	-	-	-	(16,589,770)		(16,589,770)	1,899,359	-	-	-	-	-	-
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.....	-	-	-	(7,906,504)		(7,906,504)	987,182	-	-	-	-	-	-
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.....	-	-	-	(5,596,800)		(5,596,800)	2,521,828	-	-	-	-	-	-
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.....	-	-	-	(4,166,608)		(4,166,608)	1,462,721	-	-	-	-	-	-

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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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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.....	-	-	-	(16,370,895)		(16,370,895)	56,045	-	-	-	-	-	-
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.....	-	-	-	(16,195,412)		(16,195,412)	98,847	-	-	-	-	-	-
PUT OPTION NOV21 SPX P @ 2092.05 BME1X3X39 Premium at Maturity 2021-11-05	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL PLC 4PQUHN3JPFQFN3BB653..	11/03/2016.....	11/03/2021.....	14,340	29,999,998	2092.05.....	-	-	-	(4,858,056)		(4,858,056)	579,825	-	-	-	-	-	-
PUT OPTION NOV20 MSCI US P @ 1649 BME1XLT77 Premium at Maturity 2020-11-10	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	11/07/2016.....	11/06/2020.....	30,321	50,000,005	1649.....	-	-	-	(7,106,979)		(7,106,979)	1,212,962	-	-	-	-	-	-
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.....	-	-	-	(8,307,534)		(8,307,534)	1,414,052	-	-	-	-	-	-
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.....	-	-	-	(6,582,681)		(6,582,681)	532,190	-	-	-	-	-	-
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.....	-	-	-	(6,583,144)		(6,583,144)	532,027	-	-	-	-	-	-
PUT OPTION SEP20 SPX P @ 1120.2 BME21MC41	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/01/2017.....	09/14/2020.....	89,270	99,999,992	1120.2.....	3,252,579	-	-	5,204		5,204	3,900	-	-	-	-	-	-
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.....	-	-	-	(7,583,502)		(7,583,502)	1,665,098	-	-	-	-	-	-
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)	-	-	(9,716,000)		(9,716,000)	1,183,064	-	-	-	-	-	-
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.....	-	-	-	(6,647,659)		(6,647,659)	6,591,325	-	-	-	-	-	-
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	-	-	3,618,930		3,618,930	1,790,223	-	-	-	-	-	-
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.....	-	-	-	(10,231,825)		(10,231,825)	9,805,887	-	-	-	-	-	-
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.....	-	-	-	(10,181,317)		(10,181,317)	3,006,842	-	-	-	-	-	-
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.....	-	-	-	(3,262,896)		(3,262,896)	3,305,021	-	-	-	-	-	-

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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 APR22 SPX P @ 2369.1 BME24DM21 Premium at Maturity 2022-04-05	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/03/2017.....	04/01/2022.....	21,105	49,999,858	2369.1.....	-	-	-	(5,112,404)		(5,112,404)	1,503,608	-	-	-	-	-	-
PUT OPTION SEP22 SPX P @ 1469.75 BME2T9CD0	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/10/2018.....	09/16/2022.....	51,000	74,957,250	1469.75.....	1,892,100	-	-	2,661,404		2,661,404	1,791,960	-	-	-	-	-	-
PUT OPTION MAR23 RTY P @ 930.07 BRK3V6M0	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	-	-	7,703,627		7,703,627	4,714,340	-	-	-	-	-	-
PUT OPTION AUG20 SPX P @ 892.22 BRK3V6N8	Variable Annuities.....	Exh 5.....	Equity/Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	10/21/2004.....	08/10/2020.....	327,273	291,999,506	892.22.....	17,078,216	-	-	52		52	(5)	-	-	-	-	-	-
PUT OPTION JUL20 SPX P @ 1094 BRK3VEQ2 Premium at Maturity 2020-07-22	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/22/2010.....	07/22/2020.....	228,519	250,000,005	1094.....	74,250,000	-	-	(8,248,224)		(8,248,224)	(82,957)	-	-	-	-	-	-
PUT OPTION JUL20 SPX P @ 1091.1 BRK3VES8 Premium at Maturity 2020-07-22	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	07/22/2010.....	07/22/2020.....	27,495	29,999,794	1091.1.....	8,909,939	-	-	(989,781)		(989,781)	(9,951)	-	-	-	-	-	-
PUT OPTION JUL20 SPX P @ 1113.75 BRK3VEU3 Premium at Maturity 2020-07-24	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	07/26/2010.....	07/24/2020.....	31,425	34,999,594	1113.75.....	10,168,082	-	-	(1,129,502)		(1,129,502)	(11,478)	-	-	-	-	-	-
PUT OPTION JUL20 SPX P @ 1109.8 BRK3VEV1 Premium at Maturity 2020-07-27	Variable Annuities.....	Exh 5.....	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	07/26/2010.....	07/27/2020.....	45,053	49,999,822	1109.8.....	14,625,000	-	-	(1,624,527)		(1,624,527)	(16,670)	-	-	-	-	-	-
PUT OPTION JUL20 SPX P @ 1105.75 BRK3VEX7 Premium at Maturity 2020-07-28	Variable Annuities.....	Exh 5.....	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	07/28/2010.....	07/28/2020.....	36,175	39,999,998	1105.75.....	11,365,200	-	-	(1,262,416)		(1,262,416)	(12,995)	-	-	-	-	-	-
PUT OPTION JUL20 SPX P @ 1107.1 BRK3VEY5 Premium at Maturity 2020-07-29	Variable Annuities.....	Exh 5.....	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	07/29/2010.....	07/29/2020.....	90,326	99,999,912	1107.1.....	27,900,000	-	-	(3,099,000)		(3,099,000)	(32,016)	-	-	-	-	-	-
PUT OPTION JUL20 SPX P @ 1102.1 BRK3VEZ2 Premium at Maturity 2020-07-29	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/29/2010.....	07/29/2020.....	45,368	50,000,072	1102.1.....	13,959,000	-	-	(1,550,508)		(1,550,508)	(16,009)	-	-	-	-	-	-
PUT OPTION AUG20 SPX P @ 1128 BRK3VF24 Premium at Maturity 2020-08-04	Variable Annuities.....	Exh 5.....	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	08/04/2010.....	08/04/2020.....	44,326	49,999,728	1128.....	13,905,000	-	-	(1,544,264)		(1,544,264)	(16,273)	-	-	-	-	-	-
PUT OPTION SEP20 SPX P @ 1125.35 BRK3VF73	Variable Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/01/2017.....	09/17/2020.....	88,861	99,999,994	1125.35.....	3,156,551	-	-	6,157		6,157	4,707	-	-	-	-	-	-
PUT OPTION NOV20 SPX P @ 1199.25 BRK3VFD0 Premium at Maturity 2020-11-18	Variable Annuities.....	Exh 5.....	Equity/Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	11/18/2010.....	11/18/2020.....	83,385	99,999,461	1199.25.....	24,400,935	-	-	(2,658,937)		(2,658,937)	1,372	-	-	-	-	-	-
PUT OPTION DEC20 SPX P @ 1221.6 BRK3VFE8 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	-	-	(1,314,339)		(1,314,339)	9,845	-	-	-	-	-	-

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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 APR21 SPX P @ 1335.5 BRK3VFQ1 Periodical 2020-04-21	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	04/21/2011.....	04/21/2021.....	37,439	49,999,998	1335.5.....	9,600,000	1,200,000	-	(969,519)		(969,519)	157,059	-	-	-	-	-	-
PUT OPTION APR21 SPX P @ 1335.66 BRK3VFR9	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	-	-	227,930		227,930	188,229	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1303.75 BRK3VG07	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/01/2017.....	06/03/2021.....	76,702	99,999,998	1303.75.....	5,853,853	-	-	490,331		490,331	410,938	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1271.15 BRK3VG23	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	06/13/2011.....	06/14/2021.....	39,334	50,000,000	1271.15.....	11,535,000	-	-	222,632		222,632	188,988	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1273.25 BRK3VG31	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/13/2011.....	06/14/2021.....	39,270	50,000,005	1273.25.....	11,550,003	-	-	224,841		224,841	190,712	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1273.7 BRK3VG49	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/01/2017.....	06/14/2021.....	78,511	99,999,992	1273.7.....	5,679,527	-	-	450,633		450,633	382,166	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1289.7 BRK3VGB3 Premium at Maturity 2021-06-16	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/14/2011.....	06/14/2021.....	77,537	99,999,994	1289.7.....	-	-	-	(29,894,432)		(29,894,432)	(264,328)	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1273.6 BRK3VGK3 Premium at Maturity 2021-06-17	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/15/2011.....	06/15/2021.....	78,518	100,000,001	1273.6.....	-	-	-	(29,944,825)		(29,944,825)	(291,049)	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1282.9 BRK3VGL1	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	-	-	123,494		123,494	104,132	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1294.45 BRK3VGM9	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.....	06/28/2011.....	06/28/2021.....	38,627	50,000,718	1294.45.....	11,375,164	-	-	263,487		263,487	220,968	-	-	-	-	-	-
PUT OPTION JUL21 SPX P @ 1336.7 BRK3VGN7	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	07/01/2011.....	07/01/2021.....	37,406	49,999,997	1336.7.....	10,750,000	-	-	320,465		320,465	264,020	-	-	-	-	-	-
PUT OPTION AUG21 SPX P @ 1184.48 BRK3VGO0	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	-	-	188,766		188,766	162,648	-	-	-	-	-	-
PUT OPTION AUG21 SPX P @ 1186.5 BRK3VGR8	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	08/12/2011.....	08/12/2021.....	42,141	50,000,297	1186.5.....	13,500,080	-	-	190,679		190,679	164,177	-	-	-	-	-	-
PUT OPTION AUG21 SPX P @ 1181.75 BRK3VGS6	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/12/2011.....	08/12/2021.....	42,310	49,999,843	1181.75.....	13,499,957	-	-	186,203		186,203	160,598	-	-	-	-	-	-
PUT OPTION OCT21 SPX P @ 1211.41 BRK3VGU1	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	-	-	545,511		545,511	457,074	-	-	-	-	-	-
PUT OPTION OCT21 SPX P @ 1226.88 BRK3VGW7	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	-	-	301,782		301,782	250,667	-	-	-	-	-	-

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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 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	-	-	341,493		341,493	280,430	-	-	-	-	-	-
PUT OPTION OCT21 SPX P @ 1284.5 BRSK3VG3 Premium at Maturity 2021-11-01	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWFSFU8MPRO8K5P83	10/28/2011.....	10/28/2021.....	77,851	99,999,995	1284.5.....	-	-	-	(32,952,791)		(32,952,791)	(284,606)	-	-	-	-	-	-
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	-	-	660,365		660,365	544,358	-	-	-	-	-	-
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	-	-	747,407		747,407	608,979	-	-	-	-	-	-
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	-	-	1,238,540		1,238,540	960,342	-	-	-	-	-	-
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	-	-	611,901		611,901	475,179	-	-	-	-	-	-
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	-	-	1,269,474		1,269,474	981,782	-	-	-	-	-	-
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	-	-	397,960		397,960	291,563	-	-	-	-	-	-
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	-	-	432,649		432,649	313,045	-	-	-	-	-	-
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	-	-	1,933,010		1,933,010	1,428,335	-	-	-	-	-	-
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	-	-	845,720		845,720	616,247	-	-	-	-	-	-
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	-	-	2,158,126		2,158,126	1,573,709	-	-	-	-	-	-
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	-	-	3,344,294		3,344,294	2,282,979	-	-	-	-	-	-
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	-	-	4,658,165		4,658,165	3,234,056	-	-	-	-	-	-
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. 7H6GLXDRUGQFU57RNE97..	12/03/2012.....	12/03/2020.....	106,443	149,999,992	1409.2.....	-	-	-	(44,647,921)		(44,647,921)	(414,445)	-	-	-	-	-	-
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.....	-	-	-	(29,722,306)		(29,722,306)	(273,313)	-	-	-	-	-	-

QE06.16

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION DEC22 SPX P @ 1428 BRK3VJY0 Premium at Maturity 2022-12-20	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZ7FF32TWEFA76..	12/17/2012.....	12/16/2022.....	35,014	50,000,006	1428.....	-	-	-	(15,317,336)		(15,317,336)	472,035	-	-	-	-	-	-
PUT OPTION DEC20 SPX P @ 1436.7 BRK3VJZ7 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.....	-	-	-	(29,385,025)		(29,385,025)	(224,122)	-	-	-	-	-	-
PUT OPTION DEC22 SPX P @ 1439.65 BRK3VK02	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	-	-	7,357,706		7,357,706	4,938,959	-	-	-	-	-	-
PUT OPTION DEC22 SPX P @ 1436.7 BRK3VK10	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	-	-	3,654,475		3,654,475	2,456,569	-	-	-	-	-	-
PUT OPTION JAN23 SPX P @ 1487.75 BRK3VK93	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	-	-	4,173,154		4,173,154	2,698,537	-	-	-	-	-	-
PUT OPTION JAN21 SPX P @ 1507.05 BRK3VKL6 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.....	-	-	-	(14,323,189)		(14,323,189)	(26,904)	-	-	-	-	-	-
PUT OPTION JAN23 SPX P @ 1504.5 BRK3VKN2	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	-	-	4,339,161		4,339,161	2,775,339	-	-	-	-	-	-
PUT OPTION FEB21 SPX P @ 1511.75 BRK3VKQ5 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.....	-	-	-	(28,522,805)		(28,522,805)	(36,889)	-	-	-	-	-	-
PUT OPTION MAY23 SPX P @ 1595.03 BRK3VN09	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	-	-	5,219,843		5,219,843	2,991,573	-	-	-	-	-	-
PUT OPTION JUL20 UKX P @ 5248 BRK3VP98 Premium at Maturity 2020-07-14	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	07/14/2010.....	07/14/2020.....	23,819	181,098,251	5248.....	46,785,532	-	-	(4,266,797)		(4,266,797)	23,093	-	-	-	-	-	-
PUT OPTION NOV20 UKX P @ 5874.13 BRK3VPE7 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	-	-	2,714,635		2,714,635	4,711,949	-	-	-	-	-	-
PUT OPTION DEC23 SX5E P @ 2593 BRKBJ39 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.....	-	-	-	(44,915,875)		(44,915,875)	10,777,662	-	-	-	-	-	-
PUT OPTION JUN23 SPX P @ 1628.45 BRKKBVSB1	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	-	-	8,190,791		8,190,791	4,487,084	-	-	-	-	-	-
PUT OPTION MAY21 SPX P @ 1354.37 BRKKBWE7	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZ7FF32TWEFA76..	05/03/2011.....	05/03/2021.....	73,835	100,000,003	1354.37.....	18,790,000	-	-	904,532		904,532	809,567	-	-	-	-	-	-
PUT OPTION JUN21 SPX P @ 1321.25 BRKKBWE1	Variable Annuities.....	Exh 5.....	Equity/ Index	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86...	06/01/2011.....	06/01/2021.....	151,372	199,999,991	1321.25.....	20,250,000	-	-	918,907		918,907	742,628	-	-	-	-	-	-
PUT OPTION JUL23 SPX P @ 1692.6 BRKJ2E89	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	-	-	2,983,367		2,983,367	1,584,088	-	-	-	-	-	-

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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 DEC20 SPX P @ 1774.5 BRSLN6500 Premium at Maturity 2020-12-16	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	12/13/2013.....	12/14/2020.....	56,355	99,999,127	1774.45.....	-	-	-	(22,002,128)		(22,002,128)	104,607	-	-	-	-	-	-	-
PUT OPTION DEC20 RTY P @ 1108.22 BRSLN6690 Premium at Maturity 2020-12-16	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	12/13/2013.....	12/14/2020.....	45,117	49,999,560	1108.22.....	-	-	-	(11,813,006)		(11,813,006)	1,155,490	-	-	-	-	-	-	-
PUT OPTION FEB21 RTY P @ 1116.38 BRSM8KVV5 Premium at Maturity 2021-02-10	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFN3BB653..	02/10/2014.....	02/10/2021.....	44,788	50,000,428	1116.38.....	-	-	-	(11,107,129)		(11,107,129)	1,444,551	-	-	-	-	-	-	-
PUT OPTION MAR24 RTY P @ 1194.2 BRSMKCE65 Premium at Maturity 2024-03-13	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZIWZ7FF32TWEFA76..	03/10/2014.....	03/11/2024.....	25,121	29,999,999	1194.2.....	-	-	-	(5,057,943)		(5,057,943)	1,474,873	-	-	-	-	-	-	-
PUT OPTION MAR24 RTY P @ 1195.01 BRSMKCEH1 Premium at Maturity 2024-03-13	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZIWZ7FF32TWEFA76..	03/10/2014.....	03/11/2024.....	16,736	19,999,998	1195.01.....	-	-	-	(3,378,805)		(3,378,805)	983,776	-	-	-	-	-	-	-
0169999999. Total-Purchased Options-Hedging Other-Put Options.....										1,172,196,853	12,151,520	0	(533,325,574)	XXX	(533,325,574)	215,189,712	0	0	0	0	XXX	XXX	
Purchased Options - Hedging Other - Caps																							
Interest Rate Swap With GSCMW RCV 3MLBR PAY 2.60 11/15/2020 BME1E4S83	Liability Portfolio.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02..	09/18/2015.....	11/15/2020.....	-	750,000,000	0.026.....	10,650,000	-	-	2		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 I7331LVCZKQKX5T7XV54..	01/26/2016.....	03/01/2021.....	-	800,000,000	0.02316.....	10,000,000	-	-	7,104		7,104	(22,935)	-	-	-	-	-	-	-
0179999999. Total-Purchased Options-Hedging Other-Caps.....										20,650,000	0	0	7,106	XXX	7,106	(22,935)	0	0	0	0	XXX	XXX	
Purchased Options - Hedging Other - Collars																							
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	-	-	73,758		73,758	9,423,120	-	-	-	5,500,584	-	-	-
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 G5GSEF7VJP5I7OUK5573....	11/21/2019.....	11/20/2020.....	427,294	1,299,828,348	3120 / 2964.....	22,219,288	-	-	23,442,757		23,442,757	6,473,150	-	-	-	4,067,969	-	-	-
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 B4TYDEB6GKMZ0031MB27..	11/22/2019.....	11/20/2020.....	84,306	162,499,815	1977 / 1878.....	3,305,638	-	-	5,666,465		5,666,465	3,177,897	-	-	-	508,563	-	-	-
PUT OPTION NOV20 SPLVP5UP P @ 242 BHF1WH1K6; PUT OPTION NOV20 SPLVP5UP P @ 222 BHF1WH1L4	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFUXT09..	01/09/2020.....	11/20/2020.....	306,061	71,006,152	242 / 222.....	-	612,122	-	1,269,558		1,269,558	657,436	-	-	-	222,222	-	-	-

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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 SEP20SPLVP5SUPP@247 09/18/2020 247. PUT BHF216Q66; PUT OPTION SEP20SPLVP5SUPP@242 09/18/2020 242. PUT BHF216Q33	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/25/2020....	09/18/2020....	..809,323	..197,879,474	247 / 242.....	- .....	.....3,241,096	- .....	.....2,143,289	.....	.....2,143,289	.....(1,097,806)	- .....	- .....	- .....	.....463,201	.....	.....
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..... BFM8T61CT2L1QCEMIK50....	05/16/2016....	05/17/2021....	..24,160	..24,999,999	2069.55 / 2069.55.....	- .....	- .....	- .....	.....3,950,339	.....	.....3,950,339	.....(1,063,622)	- .....	- .....	- .....	.....117,224	.....	.....
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..... R0MUWSFPU8MPRO8K5P83	08/29/2017....	08/29/2022....	..102,082	..218,749,994	2449 / 1836.75.....	- .....	- .....	- .....	.....(11,293,798)	.....	.....(11,293,798)	.....3,453,066	- .....	- .....	- .....	.....1,609,108	.....	.....
PUT OPTION AUG20 SPX P @ 2446.35 08/31/2020 2446.35 PUT BME2A8AX0; PUT OPTION AUG20 SPX P @ 2079.4 08/31/2020 2079.4 PUT BME2A8AY8 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	08/29/2017....	08/31/2020....	..81,754	..185,000,101	2446.35 / 2079.4.....	.....7,157,895	- .....	- .....	.....(2,716,816)	.....	.....(2,716,816)	.....(338,049)	- .....	- .....	- .....	.....381,234	.....	.....
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABQ9; PUT OPTION AUG20 RTY P @ 971.6 08/28/2020 971.6 PUT BME2AABZ9	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	08/30/2017....	08/28/2020....	..60,038	..70,833,339	1388 / 971.6.....	.....8,025,001	- .....	- .....	.....3,337,341	.....	.....3,337,341	.....2,172,921	- .....	- .....	- .....	.....142,393	.....	.....
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABR7; PUT OPTION AUG20 RTY P @ 1179.8 08/28/2020 1179.8 PUT BME2AACK1	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	08/30/2017....	08/28/2020....	..60,038	..77,083,342	1388 / 1179.8.....	.....4,875,000	- .....	- .....	.....2,575,392	.....	.....2,575,392	.....1,718,460	- .....	- .....	- .....	.....154,957	.....	.....
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABS5; PUT OPTION AUG20 RTY P @ 971.6 08/28/2020 971.6 PUT BME2AAC05	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	08/30/2017....	08/28/2020....	..60,038	..70,833,339	1388 / 971.6.....	.....8,025,002	- .....	- .....	.....3,337,341	.....	.....3,337,341	.....2,172,921	- .....	- .....	- .....	.....142,393	.....	.....
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABU0; PUT OPTION AUG20 RTY P @ 1179.8 08/28/2020 1179.8 PUT BME2AACL9 Premium at Maturity 2020-08-28	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	08/30/2017....	08/28/2020....	..60,038	..77,083,342	1388 / 1179.8.....	-	-	-(2,296,777)(2,296,777)1,661,403	-	-	-154,957

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABV8; PUT OPTION AUG20 RTY P @ 971.6 08/28/2020 971.6 PUT BME2AAC13 Premium at Maturity 2020-08-28	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	08/30/2017.....	08/28/2020.....	60,038	70,833,339	1388 / 971.6.....	-	-	-	(4,683,234)		(4,683,234)	2,080,076	-	-	-	142,393		
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BME2AABW6; PUT OPTION AUG20 RTY P @ 1179.8 08/28/2020 1179.8 PUT BME2AACM7	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	08/30/2017.....	08/28/2020.....	60,038	77,083,342	1388 / 1179.8.....	4,875,000	-	-	2,575,392		2,575,392	1,718,460	-	-	-	154,957		
PUT OPTION AUG20 RTY P @ 1388.95 08/31/2020 1388.95 PUT BME2AACF0; PUT OPTION AUG20 RTY P @ 972.27 08/31/2020 972.27 PUT BME2AAD12 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	08/30/2017.....	08/31/2020.....	287,987	340,000,717	1388.95 / 972.27.....	25,554,666	-	-	3,698,113		3,698,113	10,633,460	-	-	-	700,647		
PUT OPTION SEP20 MXEA P @ 1918.45 09/07/2020 1918.45 PUT BME2AAD20; PUT OPTION AUG20 MXEA P @ 1630.6825 09/07/2020 1630.6825 PUT BME2AAD38 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	08/30/2017.....	09/07/2020.....	104,251	185,000,002	1918.45 / 1630.68.....	8,052,632	-	-	8,583,850		8,583,850	8,427,434	-	-	-	402,179		
PUT OPTION SEP20 MXEA P @ 1918.45 09/07/2020 1918.45 PUT BME2AADL8; PUT OPTION SEP20 MXEA P @ 1342.915 09/07/2020 1342.915 PUT BME2AADM6 Premium at Maturity 2020-09-07	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	08/30/2017.....	09/07/2020.....	156,376	254,999,997	1918.45 / 1342.91.....	19,499,999	-	-	13,275,085		13,275,085	15,283,388	-	-	-	554,355		
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 2020-09-01	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/01/2017.....	09/01/2022.....	20,192	41,249,999	2352.39 / 1733.34.....	1,599,800	-	-	(204,726)		(204,726)	787,427	-	-	-	304,007		
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 2020-09-01	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/01/2017.....	09/01/2022.....	20,192	46,250,000	2352.39 / 2228.58.....	405,200	-	-	(47,834)		(47,834)	167,779	-	-	-	340,857		

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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 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 2020-09-08	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/05/2017....	09/06/2022....	..61,212	..127,500,311	2327.98 / 1837.88.....	..4,173,000	- .....	- .....	.....(759,388)	.....	.....(759,388)	.....1,922,344	- .....	- .....	- .....	.....942,619	.....	.....
PUT OPTION SEP20 SPX P @ 2454.75 09/04/2020 2454.75 PUT BME2AH961; PUT OPTION SEP20 SPX P @ 2086.5375 09/04/2020 2086.5375 PUT BME2AH979	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	09/05/2017....	09/04/2020....	..81,475	..185,000,000	2454.75 / 2086.54.....	..10,770,000	- .....	- .....	.....973,484	.....	.....973,484	.....(237,949)	- .....	- .....	- .....	.....393,339	.....	.....
PUT OPTION SEP20 SPX P @ 2454.75 09/04/2020 2454.75 PUT BME2AH9B0; PUT OPTION SEP20 SPX P @ 2086.5375 09/04/2020 2086.5375 PUT BME2AH987 Premium at Maturity 2020-09-04	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	09/05/2017....	09/04/2020....	..81,475	..185,000,000	2454.75 / 2086.54.....	- .....	- .....	- .....	.....(9,789,662)	.....	.....(9,789,662)	.....(366,850)	- .....	- .....	- .....	.....393,339	.....	.....
PUT OPTION SEP20 SPX P @ 2454.75 09/04/2020 2454.75 PUT BME2AH9D6; PUT OPTION SEP20 SPX P @ 2086.5375 09/04/2020 2086.5375 PUT BME2AH995	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	09/05/2017....	09/04/2020....	..81,475	..185,000,000	2454.75 / 2086.54.....	..10,770,000	- .....	- .....	.....973,484	.....	.....973,484	.....(237,949)	- .....	- .....	- .....	.....393,339	.....	.....
PUT OPTION SEP20 SPX P @ 2465.1 09/08/2020 2465.1 PUT BME2AK3H6; PUT OPTION SEP20 SPX P @ 1725.57 09/08/2020 1725.57 PUT BME2AK3K9 Premium at Maturity 2020-09-08	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/06/2017....	09/08/2020....	..60,849	..127,500,005	2465.1 / 1725.57.....	..8,592,000	- .....	- .....	.....(3,225,508)	.....	.....(3,225,508)	.....(244,632)	- .....	- .....	- .....	.....279,179	.....	.....
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	- .....	- .....	.....28,862,080	.....	.....28,862,080	.....15,956,208	- .....	- .....	- .....	.....2,572,706	.....	.....
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 W22LROWP2IHZNB6K528..	11/19/2018....	12/15/2023....	..185,908	..425,000,678	2555.03 / 2017.13.....	..27,299,999	- .....	- .....	.....28,111,914	.....	.....28,111,914	.....8,540,397	- .....	- .....	- .....	.....3,952,891	.....	.....
PUT OPTION DEC21 SPX P @ 1713.47 12/17/2021 1713.47 PUT BME2YWF84; PUT OPTION DEC21 SPX P @ 1352.74 12/17/2021 1352.74 PUT BME2YWFC2	Variable Annuities.....	Exh 5.....	Equity/ Index	UBS AG..... BFM8T61CT2L1QCEMIK50....	11/19/2018....	12/17/2021....	..277,216	..425,001,230	1713.47 / 1352.74.....	..26,550,030	-	-28,773,24628,773,24615,922,276	-	-	-2,572,709

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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 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..... R0MUWSFPU8MPRO8K5P83	11/19/2018.....	12/15/2023.....	184,980	.425,000,004	2567.85 / 2027.25.....	27,650,758	-	-	28,391,458		28,391,458	8,597,702	-	-	-	3,952,885		
MAR19TSLAUSC@380 AUG20 SPLVP5UP C @ 247 08/21/2020 247. CALL BHF1SLNJ1; MAR19TSLAUSC@380 AUG20 SPLVP5UP C @ 262 08/21/2020 262. CALL BHF1SLNK8	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	10/04/2019.....	08/21/2020.....	2,025,226	.515,420,017	247 / 262.....	10,105,878	-	-	717,073		717,073	(9,713,160)	-	-	-	972,717		
MAR19TSLAUSC@380 SEP20SPLVP5UPC@252 09/18/2020 252. CALL BHF1U1K06; MAR19TSLAUSC@380 SEP20SPLVP5UPC@264 09/18/2020 264. CALL BHF1U1K14	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	11/12/2019.....	09/18/2020.....	1,213,985	.313,208,130	252 / 264.....	2,597,928	-	-	17,501		17,501	(3,477,524)	-	-	-	733,165		
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 G5GSEF7VJP51OUK5573....	01/02/2020.....	01/15/2021.....	88,843	.196,876,088	2167 / 2265.....	-	2,260,166	-	249,804		249,804	(2,010,362)	-	-	-	726,847		
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 W22LROWP2IHZNBB6K528..	12/23/2019.....	01/15/2021.....	61,247	.205,238,697	3117 / 3585.....	14,217,879	-	-	11,059,155		11,059,155	(3,105,007)	-	-	-	757,721		
MAR19TSLAUSC@380 JAN21 SPX C @ 3429 BHF1VXWN2; MAR19TSLAUSC@380 JAN21 SPX C @ 3741 BHF1VXWP7	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP51OUK5573....	12/26/2019.....	01/15/2021.....	64,155	.229,995,675	3429 / 3741.....	5,084,284	-	-	3,246,134		3,246,134	(1,749,403)	-	-	-	849,121		
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	-	933,442		933,442	(1,547,688)	-	-	-	364,479		
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	-	463,032		463,032	(1,055,864)	-	-	-	179,210		
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	-	4,327		4,327	(12,490)	-	-	-	3,006		

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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 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 4PQUHN3JPFGFNF3BB653..	01/22/2020....	12/18/2020....	.....548	.....923,654	1658 / 1713.....	- .....	.....17,730	- .....	.....6,842	.....	.....6,842	.....(10,889)	- .....	- .....	- .....	.....3,161	.....	.....
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	- .....	.....342,466	.....	.....342,466	.....(141,434)	- .....	- .....	- .....	.....79,784	.....	.....
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	- .....	.....12,371,610	.....	.....12,371,610	.....(6,481,350)	- .....	- .....	- .....	.....1,433,769	.....	.....
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	- .....	.....472,063	.....	.....472,063	.....(1,332,352)	- .....	- .....	- .....	.....198,516	.....	.....
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	- .....	.....106,489	.....	.....106,489	.....(100,728)	- .....	- .....	- .....	.....64,622	.....	.....
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 W22LROWP2IHZNB6K528..	02/21/2020....	01/15/2021....	.....11,402	.....38,276,514	3277 / 3437.....	- .....	.....1,117,669	- .....	.....728,329	.....	.....728,329	.....(389,340)	- .....	- .....	- .....	.....141,313	.....	.....
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 W22LROWP2IHZNB6K528..	02/25/2020....	01/15/2021....	.....603,626	.....156,942,760	252 / 268.....	- .....	.....2,867,223	- .....	.....567,144	.....	.....567,144	.....(2,300,080)	- .....	- .....	- .....	.....579,417	.....	.....
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....5,71211,743,872	2006 / 2106.....	-143,657	-104,537104,537(39,119)	-	-	-47,016

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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 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	-	482,569		482,569	32,624	-	-	-	109,015		
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 KB1H1DSPRFMYMCFXT09.	03/04/2020....	02/19/2021....	498,639	132,139,335	257 / 273.....	-	827,741	-	172,905		172,905	(654,835)	-	-	-	529,010		
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	-	220		220	(50)	-	-	-	77		
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	-	643		643	(58)	-	-	-	146		
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	-	109,336		109,336	18,331	-	-	-	12,896		
MAR19TSLAUSC@380 JUL20MXEAC@1919 07/17/2020 1919. CALL BHF208Q14; MAR19TSLAUSC@380 JUL20MXEAC@2026 07/17/2020 2026. CALL BHF208Q22	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	03/24/2020....	07/17/2020....	7,086	13,977,135	1919 / 2026.....	-	6,094	-	4,254		4,254	(1,840)	-	-	-	15,082		
MAR19TSLAUSC@380 JUL20SPXC@2997 07/17/2020 2997. CALL BHF208Q30; MAR19TSLAUSC@380 JUL20SPXC@3142 07/17/2020 3142. CALL BHF208Q55	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	03/20/2020....	07/17/2020....	11,885	36,481,008	2997 / 3142.....	-	73,687	-	1,113,646		1,113,646	1,039,959	-	-	-	39,365		
MAR19TSLAUSC@380 JUL20SPLVP5UPC@244 07/17/2020 244. CALL BHF208Q63; MAR19TSLAUSC@380 JUL20SPLVP5UPC@260 07/17/2020 260. CALL BHF208Q71	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	03/18/2020....	07/17/2020....	529,227	133,365,204	244 / 260.....	-	968,485	-	433,901		433,901	(534,584)	-	-	-	143,910		

QE06.24

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	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 AUG20MXEAC@1832 08/21/2020 1832. CALL BHF20EW30; MAR19TSLAUSC@380 AUG20MXEAC@1929 08/21/2020 1929. CALL BHF20EW55	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	03/24/2020....	08/21/2020....	8,771	16,493,866	1832 / 1929.....	-	17,981	-	247,177		247,177	229,196	-	-	-	31,128		
MAR19TSLAUSC@380 AUG20SPXC@2899 08/21/2020 2899. CALL BHF20EW63; MAR19TSLAUSC@380 AUG20SPXC@3035 08/21/2020 3035. CALL BHF20EW71	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	03/20/2020....	08/21/2020....	13,986	41,496,462	2899 / 3035.....	-	289,545	-	1,416,195		1,416,195	1,126,650	-	-	-	78,313		
MAR19TSLAUSC@380 AUG20SPLVP5UPC@243 08/21/2020 243. CALL BHF20EW89; MAR19TSLAUSC@380 AUG20SPLVP5UPC@259 08/21/2020 259. CALL BHF20EW97	Fixed Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	03/18/2020....	08/21/2020....	666,813	167,370,063	243 / 259.....	-	1,753,718	-	1,354,877		1,354,877	(398,841)	-	-	-	315,866		
MAR19TSLAUSC@380 SEP20MXEAC@1891 09/18/2020 1891. CALL BHF20EWU0; MAR19TSLAUSC@380 SEP20MXEAC@1983 09/18/2020 1983. CALL BHF20EWW8	Fixed Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	03/24/2020....	09/18/2020....	9,243	17,903,691	1891 / 1983.....	-	13,125	-	171,345		171,345	158,220	-	-	-	41,909		
MAR19TSLAUSC@380 SEP20SPXC@2980 09/18/2020 2980. CALL BHF20EWW6; MAR19TSLAUSC@380 SEP20SPXC@3114 09/18/2020 3114. CALL BHF20EWX4	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFX09.	03/20/2020....	09/18/2020....	14,878	45,333,266	2980 / 3114.....	-	181,512	-	1,320,400		1,320,400	1,138,888	-	-	-	106,117		
MAR19TSLAUSC@380 SEP20SPLVP5UPC@246 09/18/2020 246. CALL BHF20EWY2; MAR19TSLAUSC@380 SEP20SPLVP5UPC@261 09/18/2020 261. CALL BHF20EWZ9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	09/18/2020....	748,996	189,870,486	246 / 261.....	-	861,345	-	695,232		695,232	(166,114)	-	-	-	444,453		
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 G5GSEF7VJP517OUK5573....	03/24/2020....	10/16/2020....	11,332	22,154,060	1909 / 2001.....	-	36,829	-	223,103		223,103	186,274	-	-	-	60,254		

QE06.25

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 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	-	1,478,733		1,478,733	1,177,444	-	-	-	139,521		
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	-	958,603		958,603	(232,552)	-	-	-	574,540		
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 G5GSEF7VJP5I7OUK5573...	03/24/2020.....	11/20/2020.....	9,849	19,939,301	1975 / 2074.....	-	33,979	-	142,525		142,525	108,546	-	-	-	62,402		
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.....	14,464	45,995,520	3105 / 3255.....	-	173,828	-	1,168,960		1,168,960	995,131	-	-	-	143,948		
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/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/25/2020.....	11/20/2020.....	744,709	188,783,732	246 / 261.....	-	1,011,315	-	1,883,865		1,883,865	872,551	-	-	-	590,821		
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/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	03/24/2020.....	12/18/2020.....	10,091	20,691,596	1999 / 2102.....	-	37,841	-	153,527		153,527	115,686	-	-	-	70,813		
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/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	03/19/2020.....	12/18/2020.....	14,068	45,594,388	3164 / 3318.....	-	248,863	-	1,082,394		1,082,394	833,531	-	-	-	156,039		
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/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	03/24/2020.....	12/18/2020.....	763,181	194,229,565	247 / 262.....	-	1,292,142	-	1,762,931		1,762,931	470,789	-	-	-	664,717		

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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 AUG20SPLVP5UPC@253 08/21/2020 253. CALL BHF21S041; MAR19TSLAUSC@380 AUG20SPLVP5UPC@269 08/21/2020 269. CALL BHF21S090	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	08/21/2020....	1,157,994	302,236,434	253 / 269.....	- .....	.....92,640	- .....	.....698	.....	.....698	.....(91,942)	- .....	- .....	- .....	.....570,390	.....	.....
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/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	04/20/2020....	03/19/2021....	1,103	1,818,296	1326 / 1971.....	- .....	.....362,225	- .....	.....477,828	.....	.....477,828	.....115,603	- .....	- .....	- .....	.....7,703	.....	.....
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/ Index	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	04/20/2020....	03/19/2021....	1,807	4,963,829	2267 / 3227.....	- .....	.....1,054,095	- .....	.....1,262,647	.....	.....1,262,647	.....208,551	- .....	- .....	- .....	.....21,028	.....	.....
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/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09..	04/21/2020....	03/19/2021....	590,243	148,446,115	242 / 261.....	- .....	.....2,774,142	- .....	.....3,336,954	.....	.....3,336,954	.....562,812	- .....	- .....	- .....	.....628,844	.....	.....
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 W22LROWP2IHZNB6K528..	04/20/2020....	03/19/2021....	15	19,193	918 / 1641.....	- .....	.....5,057	- .....	.....7,393	.....	.....7,393	.....2,336	- .....	- .....	- .....	.....81	.....	.....
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	- .....	.....270,010	.....	.....270,010	.....44,837	- .....	- .....	- .....	.....5,558	.....	.....
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	- .....	.....8,545	.....	.....8,545	.....2,274	- .....	- .....	- .....	.....150	.....	.....
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 W22LROWP2IHZNB6K528..	05/12/2020....	04/16/2021....	5,159	8,414,329	1551 / 1711.....	-484,002	-585,001585,001100,999	-	-	-37,501

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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)
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	-	1,351,861		1,351,861	133,651	-	-	-	66,360		
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 4PQUHN3JPFGFNF3BB653..	05/11/2020....	04/16/2021....	610,230	152,862,615	242 / 259.....	-	2,797,817	-	3,442,536		3,442,536	644,719	-	-	-	681,277		
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. 7H6GLXDRUGQFU57RNE97..	05/15/2020....	04/16/2021....	279,448	523,406,104	1831 / 1915.....	-	4,980,853	-	10,595,747		10,595,747	5,614,894	-	-	-	2,332,713		
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. 7H6GLXDRUGQFU57RNE97..	05/15/2020....	04/16/2021....	47	79,477	1598 / 1784.....	-	3,771	-	5,729		5,729	1,958	-	-	-	354		
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 KB1H1DSRPFMYMCUFXT09..	05/14/2020....	04/16/2021....	55	70,593	1186 / 1381.....	-	5,597	-	7,531		7,531	1,934	-	-	-	315		
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 KB1H1DSRPFMYMCUFXT09..	05/14/2020....	04/16/2021....	471	1,367,784	2673 / 3135.....	-	120,929	-	148,223		148,223	27,294	-	-	-	6,096		
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	-	1,228,103		1,228,103	(125,420)	-	-	-	105,859		
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	-	3,515,982		3,515,982	439,940	-	-	-	702,867		

QE06.28

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 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. 7H6GLXDRUGQFU57RNE97.	06/23/2020....	05/21/2021....	16	28,432	1675 / 1879.....	-	2,012	-	1,800		1,800	(212)	-	-	-	134			
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	-	3,809		3,809	(63)	-	-	-	203			
MAR19TSLAUSC@380 MAY21SPXC@2890 05/21/2021 2890. CALL BHF24HQ69; MAR19TSLAUSC@380 MAY21SPXC@3251 05/21/2021 3251. CALL BHF24HQB6	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	-	103,308		103,308	(5,692)	-	-	-	6,852			
0199999999. Total-Purchased Options-Hedging Other-Collars.....										288,556,882	64,162,619	0	229,117,597	XXX	229,117,597	98,087,097	0	0	0	48,155,697	XXX	XXX	
0219999999. Total-Purchased Options-Hedging Other.....										1,864,324,098	285,585,403	0	2,255,911,817	XXX	2,255,911,810	2,119,203,420	0	0	0	48,155,697	XXX	XXX	
Total Purchased Options																							
0439999999. Total-Purchased Options-Call Options and Warrants.....										382,920,363	209,271,264	0	2,560,112,688	XXX	2,560,112,681	1,805,949,546	0	0	0	0	XXX	XXX	
0449999999. Total-Purchased Options-Put Options.....										1,172,196,853	12,151,520	0	(533,325,574)	XXX	(533,325,574)	215,189,712	0	0	0	0	XXX	XXX	
0459999999. Total-Purchased Options-Caps.....										20,650,000	0	0	7,106	XXX	7,106	(22,935)	0	0	0	0	XXX	XXX	
0479999999. Total-Purchased Options-Collars.....										288,556,882	64,162,619	0	229,117,597	XXX	229,117,597	98,087,097	0	0	0	48,155,697	XXX	XXX	
0499999999. Total-Purchased Options.....										1,864,324,098	285,585,403	0	2,255,911,817	XXX	2,255,911,810	2,119,203,420	0	0	0	48,155,697	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. 7H6GLXDRUGQFU57RNE97.	09/18/2019....	10/16/2020....	281,784	521,863,968	1852.....	(6,980,982)	-	-	(381,744)		(381,744)	7,251,213	-	-	-	-			
MAR19TSLAUSC@380 SEP24 SPX C @ 2914 BHF1S78F7 Premium at Maturity 2024-10-02	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/30/2019....	09/30/2024....	247,083	719,999,862	2914.....	-	-	-	(10,693,351)		(10,693,351)	30,925,979	-	-	-	-			
MAR19TSLAUSC@380 AUG20RTYC@1562 BHF1TZVD3	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/05/2019....	08/21/2020....	38,417	60,007,354	1562.....	(4,836,700)	-	-	(820,296)		(820,296)	5,481,488	-	-	-	-			
MAR19TSLAUSC@380 SEP20SPLVP5UPC@264 BHF1U1K22	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	11/12/2019....	09/18/2020....	202,331	53,415,384	264.....	(101,550)	-	-	-		-	96,351	-	-	-	-			
MAR19TSLAUSC@380 OCT20MXEAC@2261 BHF1VG7Y3	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	12/06/2019....	10/16/2020....	27,558	62,308,638	2261.....	(216,606)	-	-	(4,314)		(4,314)	240,580	-	-	-	-			
MAR19TSLAUSC@380 DEC20SPLVP5UPC@259 BHF1Y2UP4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/29/2020....	12/18/2020....	634,825	164,419,675	259.....	-	-	-	(67,964)		(67,964)	(67,964)	-	-	-	-			

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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 DEC20SPLVP5UPC@264 BHF1Y2UR0	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/29/2020....	12/18/2020....	1,334,884	..352,409,376	264.....	- .....	- .....	- .....	.....(28,038)		.....(28,038)	.....(28,038)	-	-	-	-	-	-
MAR19TSLAUSC@380 AUG20 SPX C @ 2192.05 BHF1YVHV2 Premium at Maturity 2020-08-26	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/11/2020....	08/24/2020....	..22,810	..50,000,004	2192.05.....	- .....	..(26,474,078)	- .....	.....(20,687,380)		.....(20,687,380)	.....5,786,698	-	-	-	-	-	-
MAR19TSLAUSC@380 JAN21SPXC@3601 BHF1Z80X6	Liability Portfolio.....	N/A.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/19/2020....	01/15/2021....	.....809	.....2,913,209	3601.....	- .....	- .....	- .....	.....(21,952)		.....(21,952)	.....(21,952)	-	-	-	-	-	-
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1ZMUJ0	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	02/25/2020....	08/05/2021....	- .....	..250,000,000	0.02045.....	- .....	..(29,402,500)	- .....	.....(54,343,772)		.....(54,343,772)	.....(24,941,272)	-	-	-	-	-	-
MAR19TSLAUSC@380 MAR21SPXC@4005 BHF1ZTEN7	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	03/05/2020....	03/19/2021....	..51,661	..206,902,305	4005.....	- .....	.....(179,780)	- .....	.....(329,527)		.....(329,527)	.....(149,747)	-	-	-	-	-	-
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF219UD0	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	03/30/2020....	07/30/2021....	-	1,000,000,000	0.0042.....	- .....	..(34,340,000)	- .....	.....(21,978,389)		.....(21,978,389)	.....12,361,611	-	-	-	-	-	-
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF21ALK1	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	03/31/2020....	07/30/2021....	- .....	..500,000,000	0.0046.....	- .....	..(16,187,500)	- .....	.....(11,916,755)		.....(11,916,755)	.....4,270,745	-	-	-	-	-	-
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF21BXD2	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	04/01/2020....	08/02/2021....	- .....	..500,000,000	0.0044.....	- .....	..(16,375,000)	- .....	.....(11,513,818)		.....(11,513,818)	.....4,861,182	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL20SPLVP5UPC@256 BHF21RZY9	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	07/17/2020....	..57,446	..14,706,176	256.....	- .....	.....(574)	- .....	- .....		- .....	.....574	-	-	-	-	-	-
MAR19TSLAUSC@380 JUL20SPLVP5UPC@250 BHF21S009	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	07/17/2020....	..147,717	..36,929,250	250.....	- .....	.....(2,954)	- .....	.....(20)		.....(20)	.....2,934	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF21V3S8	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	04/15/2020....	07/30/2021....	- .....	..500,000,000	0.0043.....	- .....	..(12,930,000)	- .....	.....(11,213,586)		.....(11,213,586)	.....1,716,414	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF21Y2R5	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	04/17/2020....	07/30/2021....	- .....	..300,000,000	0.0046.....	- .....	.....(9,157,500)	- .....	.....(7,150,053)		.....(7,150,053)	.....2,007,447	-	-	-	-	-	-
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF22FP09	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	04/28/2020....	07/30/2021....	- .....	..350,000,000	0.00432.....	- .....	..(10,664,500)	- .....	.....(7,889,692)		.....(7,889,692)	.....2,774,808	-	-	-	-	-	-
MAR19TSLAUSC@380 13Mx20SWAPTIONSYNTH BHF231KH7	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	05/07/2020....	06/21/2021....	- .....	..250,000,000	0.0145.....	- .....	..(33,600,000)	- .....	.....(29,597,719)		.....(29,597,719)	.....4,002,281	-	-	-	-	-	-
MAR19TSLAUSC@380 7Mx20SWAPTIONSYNTH BHF23BV59	Macro Interest Rate Hedge.....	Exh 5.....	Interes t Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQX5T7XV54....	05/14/2020....	12/23/2020....	-100,000,000	0.0145.....	-(13,230,000)	-(11,259,647)	(11,259,647)1,970,353	-	-	-	-	-	-

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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 17Mx20SWAPTIONSYNTH BHF240NX0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	06/01/2020.....	07/30/2021.....	-	..250,000,000	0.0145.....	-	..(27,800,000)	-	.....(29,867,219)		.....(29,867,219)	.....(2,067,219)	-	-	-	-	-	-
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)	-	.....(17,920,332)		.....(17,920,332)	.....(1,203,621)	-	-	-	-	-	-
MAR19TSLAUSC@380 18Mx20SWAPTIONSYNTH BHF243P95	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	DEUTSCHE BANK AG 7LWTFZYICNSX8D621K86.....	06/03/2020.....	07/30/2021.....	-	..135,000,000	0.0145.....	-	..(12,975,000)	-	.....(16,128,299)		.....(16,128,299)	.....(3,153,299)	-	-	-	-	-	-
MAR19TSLAUSC@380 1.58x20SWAPTIONSYNTH BHF243PC8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	06/03/2020.....	08/02/2021.....	-	..150,000,000	0.0145.....	-	..(14,500,000)	-	.....(17,936,634)		.....(17,936,634)	.....(3,436,634)	-	-	-	-	-	-
MAR19TSLAUSC@380 MAY21MXEAC@1741 BHF245S22	Fixed Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQFNF3BB653.....	06/10/2020.....	05/21/2021.....	..7,902	..13,757,382	1741.....	-	.....(1,452,814)	-	.....(1,248,789)		.....(1,248,789)	.....204,026	-	-	-	-	-	-
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants.....										..(12,135,838)	..(275,988,911)0(282,999,290)	XXX(282,999,290)48,884,9380000	XXX	XXX

Written Options - Hedging Other - Put Options

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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)	-	-(954,089)	(954,089)5,395,675	-	-	-	-	-	-
PUT OPTION SEP20MXEAP@1931 BHF1U1JX6	Fixed Annuities.....	Exh 5.....	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528.....	11/11/2019.....	09/18/2020.....	..2,589	..4,999,359	1931.....	.....(211,019)	-	-	.....(437,074)		.....(437,074)	.....(290,616)	-	-	-	-	-	-
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)	-	-	.....(16,851,926)		.....(16,851,926)	.....(5,636,868)	-	-	-	-	-	-
PUT OPTION MAR21SPXP@2212.99 BHF1W2H14	Variable Annuities.....	Exh 5.....	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	12/19/2019.....	03/19/2021.....	..100,000	..221,298,999	2212.99.....	.....(2,891,000)	-	-	.....(6,294,387)		.....(6,294,387)	.....(3,538,362)	-	-	-	-	-	-
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.....	-	-	-	.....(5,068,122)		.....(5,068,122)	.....(5,068,122)	-	-	-	-	-	-
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)	-	.....(812,909)		.....(812,909)	.....(473,394)	-	-	-	-	-	-
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)	-	.....(887,864)		.....(887,864)	.....(525,626)	-	-	-	-	-	-
PUT OPTION JUL20RTYP@1226.4 BHF1XEAU0 Premium at Maturity 2020-07-31	Variable Annuities.....	Exh 5.....	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.....	01/16/2020.....	07/29/2020.....	..40,770	..49,999,998	1226.4.....	-	.....(213,226)	-	.....(358,860)		.....(358,860)	.....(145,634)	-	-	-	-	-	-
PUT OPTION JUL20RTYP@1229.05 BHF1XEAW6 Premium at Maturity 2020-07-31	Variable Annuities.....	Exh 5.....	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.....	01/16/2020.....	07/29/2020.....	..40,682	..50,000,214	1229.05.....	-	.....(215,615)	-	.....(367,190)		.....(367,190)	.....(151,576)	-	-	-	-	-	-

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 JUL20RTYP@1244.25 BHF1XEAY2 Premium at Maturity 2020-08-04	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	01/16/2020.....	07/31/2020.....	..40,185	..50,000,186	1244.25.....	- .....	.....(235,082)	- .....	.....(462,693)	.....	.....(462,693)	.....(227,610)	-	-	-	-	-	-	-
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)	- .....	.....(21,649,315)	.....	.....(21,649,315)	.....(10,433,338)	-	-	-	-	-	-	-
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)	- .....	.....(15,168,487)	.....	.....(15,168,487)	.....(11,507,501)	-	-	-	-	-	-	-
PUT OPTION MAR21MXEAP@1452.22 BHF1XGZ2	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)	- .....	.....(14,223,213)	.....	.....(14,223,213)	.....(11,281,764)	-	-	-	-	-	-	-
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)	- .....	.....(17,464,192)	.....	.....(17,464,192)	.....(12,837,838)	-	-	-	-	-	-	-
PUT OPTION DEC20SPLVP5UPP@249 BHF1Y2UT6	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/29/2020.....	12/18/2020.....	..697,213	..173,606,037	249.....	- .....	- .....	- .....	.....(5,943,457)	.....	.....(5,943,457)	.....(5,943,457)	-	-	-	-	-	-	-
PUT OPTION DEC20SPLVP5UPP@249 BHF1Y2UU3	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	01/29/2020.....	12/18/2020.....	1,272,496	..316,851,504	249.....	- .....	.....(1,446,064)	- .....	.....(10,847,510)	.....	.....(10,847,510)	.....(9,401,445)	-	-	-	-	-	-	-
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)	- .....	.....(15,103,350)	.....	.....(15,103,350)	.....(11,364,540)	-	-	-	-	-	-	-
PUT OPTION JAN21 SPX P @ 2291.85 BHF1YG3Q1 Premium at Maturity 2021-01-27	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	02/04/2020.....	01/25/2021.....	..21,816	..49,999,002	2291.85.....	- .....	.....(417,776)	- .....	.....(1,278,579)	.....	.....(1,278,579)	.....(860,802)	-	-	-	-	-	-	-
PUT OPTION JAN21SPXP@2292.05 BHF1YG3T5 Premium at Maturity 2021-01-27	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	02/04/2020.....	01/25/2021.....	..21,814	..49,998,780	2292.05.....	- .....	.....(417,956)	- .....	.....(1,279,006)	.....	.....(1,279,006)	.....(861,050)	-	-	-	-	-	-	-
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)	- .....	.....(1,868,645)	.....	.....(1,868,645)	.....(1,537,666)	-	-	-	-	-	-	-
PUT OPTION JUL20 RTY P @ 1275.5 BHF1YG7S3 Premium at Maturity 2020-07-20	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/04/2020.....	07/16/2020.....	..39,200	..49,999,995	1275.5.....	- .....	.....(264,602)	- .....	.....(219,085)	.....	.....(219,085)	.....45,517	-	-	-	-	-	-	-
PUT OPTION JUL20 UKX P @ 5248 BHF1YHYD4 Premium at Maturity 2020-07-14	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	02/05/2020.....	07/14/2020.....	..23,819	..162,281,267	5248.....	- .....	- .....	- .....	.....68,927	.....	.....68,927	.....68,927	-	-	-	-	-	-	-
PUT OPTION AUG20 SPX P @ 2192.05 BHF1YHQ3 Premium at Maturity 2020-08-26	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	02/11/2020.....	08/24/2020.....	..22,810	..50,000,004	2192.05.....	- .....	.....(105,153)	- .....	.....(142,884)	.....	.....(142,884)	.....(37,732)	-	-	-	-	-	-	-
PUT OPTION MAR22 SPX P @ 2368.9 BHF1XSYO 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)	- .....	.....(7,238,034)	.....	.....(7,238,034)	.....(4,730,436)	-	-	-	-	-	-	-

QE06.32

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 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)	-	(3,627,015)		(3,627,015)	(2,354,647)	-	-	-	-	-	-
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)	-	(3,618,930)		(3,618,930)	(2,353,788)	-	-	-	-	-	-
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)	-	(12,625,838)		(12,625,838)	(10,288,702)	-	-	-	-	-	-
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)	-	(5,187,951)		(5,187,951)	(3,761,482)	-	-	-	-	-	-
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)	-	(13,023,464)		(13,023,464)	(8,313,133)	-	-	-	-	-	-
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)	-	(6,557,066)		(6,557,066)	(4,161,402)	-	-	-	-	-	-
PUT OPTION 16Mx20SWAPTIONSYNTH BHF21RZR4	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)	-	(6,049,507)		(6,049,507)	4,187,993	-	-	-	-	-	-
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)	-	(26,923,742)		(26,923,742)	8,546,118	-	-	-	-	-	-
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)	-	(42,942,032)		(42,942,032)	11,674,631	-	-	-	-	-	-
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)	-	(918,907)		(918,907)	1,498,501	-	-	-	-	-	-
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)	-	-	(904,532)		(904,532)	(809,567)	-	-	-	-	-	-
065999999. Total-Written Options-Hedging Other-Put Options.....										(70,278,455)	(149,187,922)	0	(267,230,928)	XXX	(267,230,928)	(97,480,736)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Collars																						
PUT OPTION SEP20SPLVP5SUPP@247 09/18/2020 247. PUT BHF1U1JY4; PUT OPTION SEP20SPLVP5SUPP@242 09/18/2020 242. PUT BHF1U1JZ1	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	11/12/2019.....	09/18/2020.....	809,323	197,879,474	247 / 242.....	(1,726,691)	-	-	(2,143,289)		(2,143,289)	(942,707)	-	-	-	463,201	-	-
PUT OPTION AUG20RTYP@1388.95 08/31/2020 1388.95 PUT BHF1WHDG2; PUT OPTION AUG20RTYP@972.27 08/31/2020 972.27 PUT BHF1WHDJ6 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	01/02/2020.....	08/31/2020.....	287,987	340,000,717	1388.95 / 972.27.....	-	(5,537,881)	-	(16,468,659)		(16,468,659)	(10,930,778)	-	-	-	700,647	-	-

QE06.33

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION AUG20SPXP@2446.35 08/31/2020 2446.35 PUT BHF1WMUK3; PUT OPTION AUG20SPXP@2079.4 08/31/2020 2079.4 PUT BHF1WMUL1 Premium at Maturity 2020-08-31	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	01/07/2020....	08/31/2020....	...81,754	..185,000,101	2446.35 / 2079.4.....	- .....	....(1,093,057)	- .....	.....(860,231)	.....	.....(860,231)	.....232,826	- .....	- .....	- .....	.....381,234	.....	.....
PUT OPTION SEP20SPXP@2454.75 09/04/2020 2454.75 PUT BHF1XEAF3; PUT OPTION SEP20SPXP@2086.5375 09/04/2020 2086.537 PUT BHF1XEAK2	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	01/16/2020....	09/04/2020....	...81,475	..185,000,000	2454.75 / 2086.54.....	- .....	.....(794,378)	- .....	.....(973,484)	.....	.....(973,484)	.....(179,106)	- .....	- .....	- .....	.....393,339	.....	.....
PUT OPTION SEP20SPXP@2454.75 09/04/2020 2454.75 PUT BHF1XEAS5; PUT OPTION SEP20SPXP@2086.5375 09/04/2020 2086.537 PUT BHF1XEAT3	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	01/16/2020....	09/04/2020....	...81,475	..185,000,000	2454.75 / 2086.54.....	- .....	.....(794,378)	- .....	.....(973,484)	.....	.....(973,484)	.....(179,106)	- .....	- .....	- .....	.....393,339	.....	.....
PUT OPTION SEP20 SPX P @ 2465.1 09/08/2020 2465.1 PUT BHF1XEB05; PUT OPTION SEP20SPXP@1725.57 09/08/2020 1725.57 PUT BHF1XEB47	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	01/16/2020....	09/08/2020....	...60,849	..127,500,005	2465.1 / 1725.57.....	- .....	.....(807,472)	- .....	.....(1,067,932)	.....	.....(1,067,932)	.....(260,460)	- .....	- .....	- .....	.....279,179	.....	.....
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)	- .....	.....(18,219)	.....	.....(18,219)	.....(9,258)	- .....	- .....	- .....	.....1,386	.....	.....
PUT OPTION DEC20RTYP@1658 12/18/2020 1658. PUT BHF1XGCP4; PUT OPTION DEC20RTYP@1564 12/18/2020 1564. PUT BHF1XGCQ2	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)	- .....	.....(10,407)	.....	.....(10,407)	.....(5,670)	- .....	- .....	- .....	.....915	.....	.....
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/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	01/22/2020....	12/18/2020....	.....2,914	.....9,142,675	3237 / 3038.....	- .....	.....(146,662)	- .....	.....(243,749)	.....	.....(243,749)	.....(97,087)	- .....	- .....	- .....	.....31,289	.....	.....
PUT OPTION SEP20 MXEA P @ 1918.45 09/07/2020 1918.45 PUT BHF1YG3J7; PUT OPTION SEP20MXEAP@1342.915 09/07/2020 1342.915 PUT BHF1YG3K4 Premium at Maturity 2020-09-07	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	02/04/2020....	09/07/2020....	...156,376	..254,999,997	1918.45 / 1342.91.....	- .....	.....(7,585,811)	- .....	.....(23,019,355)	.....	.....(23,019,355)	.....(15,433,544)	- .....	- .....	- .....	.....554,355	.....	.....

QE06.34

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BHF1YHWS3; PUT OPTION AUG20 RTY P @ 971.6 08/28/2020 971.6 PUT BHF1YVCT2 Premium at Maturity 2020-08-28	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	02/05/2020....	08/28/2020....	..60,038	..70,833,327	1388 / 971.6.....	- .....	.....(886,467)	- .....	.....(3,337,340)		.....(3,337,340)	.....(2,450,873)	- .....	- .....	- .....	.....142,393		
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BHF1YHXV5; PUT OPTION AUG20 RTY P @ 971.6 08/28/2020 971.6 PUT BHF1YVDM6	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	02/05/2020....	08/28/2020....	..60,038	..70,833,327	1388 / 971.6.....	- .....	.....(886,467)	- .....	.....(3,337,340)		.....(3,337,340)	.....(2,450,873)	- .....	- .....	- .....	.....142,393		
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BHF1YHYS1; PUT OPTION AUG20 RTY P @ 971.6 08/28/2020 971.6 PUT BHF1YVCY1	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	02/05/2020....	08/28/2020....	..60,038	..70,833,327	1388 / 971.6.....	- .....	.....(886,467)	- .....	.....(3,337,340)		.....(3,337,340)	.....(2,450,873)	- .....	- .....	- .....	.....142,393		
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BHF1YVDT1; PUT OPTION AUG20 RTY P @ 1179.8 08/28/2020 1179.8 PUT BHF1YHYE2 Premium at Maturity 2020-08-28	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	02/05/2020....	08/28/2020....	..60,038	..77,083,329	1388 / 1179.8.....	- .....	.....(570,965)	- .....	.....(2,575,392)		.....(2,575,392)	.....(2,004,426)	- .....	- .....	- .....	.....154,957		
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BHF1YVDU8; PUT OPTION AUG20 RTY P @ 1179.8 08/28/2020 1179.8 PUT BHF1YHYJ1	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	02/05/2020....	08/28/2020....	..60,038	..77,083,329	1388 / 1179.8.....	- .....	.....(570,965)	- .....	.....(2,575,392)		.....(2,575,392)	.....(2,004,426)	- .....	- .....	- .....	.....154,957		
PUT OPTION AUG20 RTY P @ 1388 08/28/2020 1388. PUT BHF1YVDV6; PUT OPTION AUG20 RTY P @ 1179.8 08/28/2020 1179.8 PUT BHF1YHY93	Variable Annuities.....	Exh 5.....	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	02/05/2020....	08/28/2020....	..60,038	..77,083,329	1388 / 1179.8.....	- .....	.....(570,965)	- .....	.....(2,575,392)		.....(2,575,392)	.....(2,004,426)	- .....	- .....	- .....	.....154,957		
PUT OPTION SEP20 SPX P @ 2454.75 09/04/2020 2454.75 PUT BHF1Z08D9; PUT OPTION SEP20 SPX P @ 2086.5375 09/04/2020 2086.537 PUT BHF1Z08F4 Premium at Maturity 2020-09-04	Variable Annuities.....	Exh 5.....	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	02/13/2020....	09/04/2020....	..81,475	..185,000,000	2454.75 / 2086.54.....	- .....	.....(603,727)	- .....	.....(973,484)		.....(973,484)	.....(369,757)	- .....	- .....	- .....	.....393,339		
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/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	02/13/2020....	08/29/2022....	..102,082	..218,749,994	2449 / 1836.75.....	- .....	.....(6,299,510)	- .....	.....(12,092,539)		.....(12,092,539)	.....(5,793,029)	- .....	- .....	- .....	.....1,609,108		

QE06.35

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	11/20/2020....	..306,061	...71,006,152	242 / 222.....	- .....	.....(654,971)	- .....	.....(1,269,558)	.....	.....(1,269,558)	.....(614,587)	- .....	- .....	- .....	.....222,222	.....	.....
MAR19TSLAUSC@380 AUG20 SPLVP5UP C @ 253 08/21/2020 253. CALL BHF1SLNL6; MAR19TSLAUSC@380 AUG20 SPLVP5UP C @ 269 08/21/2020 269. CALL BHF1SLNM4	Fixed Annuities.....	Exh 5.....	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	10/04/2019....	08/21/2020....	1,157,994	..302,236,434	253 / 269.....	.....(2,663,386)	- .....	- .....	.....(698)	.....	.....(698)	.....2,986,758	- .....	- .....	- .....	.....570,390	.....	.....
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 G5GSEF7VJP5I7OUK5573....	11/21/2019....	11/20/2020....	..427,294	1,366,486,212	3120 / 3276.....	..(37,281,401)	- .....	- .....	.....(34,782,739)	.....	.....(34,782,739)	.....7,975,470	- .....	- .....	- .....	.....4,276,582	.....	.....
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)	- .....	- .....	.....(1,199,473)	.....	.....(1,199,473)	.....3,361,277	- .....	- .....	- .....	.....534,683	.....	.....
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 G5GSEF7VJP5I7OUK5573....	01/02/2020....	01/15/2021....	..12,692	...29,375,634	2265 / 2364.....	- .....	.....(153,700)	- .....	.....(11,147)	.....	.....(11,147)	.....142,553	- .....	- .....	- .....	.....108,452	.....	.....
MAR19TSLAUSC@380 AUG20SPLVP5UPC@247 08/21/2020 247. CALL BHF1ZMWJ1; MAR19TSLAUSC@380 AUG20SPLVP5UPC@262 08/21/2020 262. CALL BHF1ZMWM4	Fixed Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNB6K528..	02/25/2020....	08/21/2020....	..405,045	..103,083,953	247 / 262.....	- .....	.....(2,547,733)	- .....	.....(143,415)	.....	.....(143,415)	.....2,404,318	- .....	- .....	- .....	.....194,543	.....	.....
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/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	11/20/2020....	..221,091	...57,262,569	247 / 271.....	- .....	.....(265,309)	- .....	.....(463,032)	.....	.....(463,032)	.....(197,722)	- .....	- .....	- .....	.....179,210	.....	.....
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/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	11/20/2020....	..460,321	..116,461,213	247 / 259.....	- .....	.....(538,576)	- .....	.....(933,442)	.....	.....(933,442)	.....(394,866)	- .....	- .....	- .....	.....364,479	.....	.....

QE06.36

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 SEP20SPLVP5UPC@252 09/18/2020 252. CALL BHF21S199; MAR19TSLAUSC@380 SEP20SPLVP5UPC@264 09/18/2020 264. CALL BHF21S173	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	09/18/2020....	1,213,985	.313,208,130	252 / 264.....	- .....	.....(48,559)	- .....	.....(17,501)		.....(17,501)	.....31,059	- .....	- .....	- .....	.....733,165		
MAR19TSLAUSC@380 AUG20SPLVP5UPC@247 08/21/2020 247. CALL BHF21S1D0; MAR19TSLAUSC@380 AUG20SPLVP5UPC@262 08/21/2020 262. CALL BHF21S1C2	Fixed Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/09/2020....	08/21/2020....	1,620,181	.412,336,065	247 / 259.....	- .....	.....(567,063)	- .....	.....(573,659)		.....(573,659)	.....(6,595)	- .....	- .....	- .....	.....778,174		
0689999999. Total-Written Options-Hedging Other-Collars.....										.....(45,318,556)	.....(32,824,781)	.....0	.....(115,977,692)	XXX	.....(115,977,692)	.....(31,645,908)	.....0	.....0	.....0	.....14,055,281	XXX	XXX
0709999999. Total-Written Options-Hedging Other.....										.....(127,732,849)	.....(458,001,614)	.....0	.....(666,207,910)	XXX	.....(666,207,910)	.....(80,241,706)	.....0	.....0	.....0	.....14,055,281	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants.....										.....(12,135,838)	.....(275,988,911)	.....0	.....(282,999,290)	XXX	.....(282,999,290)	.....48,884,938	.....0	.....0	.....0	.....0	XXX	XXX
0939999999. Total-Written Options-Put Options.....										.....(70,278,455)	.....(149,187,922)	.....0	.....(267,230,928)	XXX	.....(267,230,928)	.....(97,480,736)	.....0	.....0	.....0	.....0	XXX	XXX
0969999999. Total-Written Options-Collars.....										.....(45,318,556)	.....(32,824,781)	.....0	.....(115,977,692)	XXX	.....(115,977,692)	.....(31,645,908)	.....0	.....0	.....0	.....14,055,281	XXX	XXX
0989999999. Total-Written Options.....										.....(127,732,849)	.....(458,001,614)	.....0	.....(666,207,910)	XXX	.....(666,207,910)	.....(80,241,706)	.....0	.....0	.....0	.....14,055,281	XXX	XXX
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%].....	- .....	- .....	.....10,171	.....92,315		.....370,700	- .....	.....53,465	- .....	- .....	.....57,248		
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%].....	- .....	- .....	.....13,780	.....107,800		.....472,280	- .....	.....79,475	- .....	- .....	.....73,502		
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%].....	- .....	- .....	.....7,180	.....54,880		.....214,945	- .....	.....40,460	- .....	- .....	.....34,689		
Currency Swap With CITIBANK NA RCV 4.47 PAY 4.52 09/18/2039 BHF1J2926	BME36RH97 MIRVAC GROUP FINANCE LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	03/20/2019....	09/18/2039....	- .....	.....14,190,000	4.4745%[4.52%].....	- .....	- .....	.....58,058	.....405,000		.....2,149,432	- .....	.....289,000	- .....	- .....	.....311,131		
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%].....	- .....	- .....	.....16,327	.....6,860		.....200,090	- .....	.....(910)	- .....	- .....	.....42,618		
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%].....	- .....	- .....	.....16,327	.....6,860		.....200,233	- .....	.....(910)	- .....	- .....	.....42,618		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVSG0	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%].....	-	-	-38,220	1,013,072	-(5,070)	-	-237,444		

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SCHEDULE DB - PART A - SECTION 1

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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%].....	-	-	-	38,220		1,004,081	(5,070)	-	-	-	237,444		
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%].....	-	-	-	26,460		599,974	(3,510)	-	-	-	164,384		
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%].....	-	-	-	26,460		599,974	(3,510)	-	-	-	164,384		
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..... E57ODZWZ7FF32TWEFA76..	04/11/2019....	07/17/2034....	-	14,036,250	4.115%[4.21%].....	-	-	8,958	501,365		1,629,518	284,665	-	-	-	263,108		
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 KB1H1DSPRFMYMCFXT09.	05/08/2019....	05/20/2034....	-	20,913,900	3.949%[2.73%].....	-	-	146,970	1,033,620		3,141,753	1,435,315	-	-	-	389,806		
Currency Swap With CITIBANK NA RCV 4.09 PAY 3.77 06/25/2026 BHF1L6W9	BME3BA211 BAPCOR LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/15/2019....	06/25/2026....	-	16,674,790	4.085%[3.77%].....	-	-	29,030	112,065		723,734	348,245	-	-	-	204,037		
Currency Swap With BARCLAYS BANK PLC RCV 4.07 PAY 1.74 05/31/2031 BHF1L6773	BME3BAFM1 GENUINE PARTS COMPANY	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	05/15/2019....	05/31/2031....	-	3,250,900	4.065%[1.74%].....	-	-	38,007	(7,250)		361,789	(1,885)	-	-	-	53,722		
Currency Swap With WELLS FARGO BANK NA RCV 4.16 PAY 1.95 05/31/2034 BHF1L9955	BME3BAFN9 GENUINE PARTS COMPANY	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/15/2019....	05/31/2034....	-	6,053,400	4.162%[1.95%].....	-	-	67,400	(13,500)		742,257	(3,510)	-	-	-	112,949		
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 KB1H1DSPRFMYMCFXT09.	05/16/2019....	06/06/2027....	-	6,144,000	3.62%[2.46%].....	-	-	36,594	209,040		594,753	427,920	-	-	-	80,911		
Currency Swap With BARCLAYS BANK PLC RCV 3.65 PAY 1.18 06/06/2027 BHF1LJLN6	BME3BD3C0 CRODA INTERNATIONAL PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	05/16/2019....	06/06/2027....	-	7,944,900	3.652%[1.18%].....	-	-	97,133	(37,275)		699,123	(4,615)	-	-	-	104,627		
Currency Swap With WELLS FARGO BANK NA RCV 4.12 PAY 2.14 02/20/2040 BHF1LUQU0	BME3BR420 BRUSSELS AIRPORT COMPANY NV	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.	05/22/2019....	02/20/2040....	-	6,584,400	4.118%[2.14%].....	-	-	46,705	(45,725)		744,685	(3,835)	-	-	-	145,955		
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 G5GSEF7VJP5I7OUK5573...	05/22/2019....	02/20/2050....	-	16,737,000	4.413%[2.42%].....	-	-	119,492	(116,250)		2,186,425	(9,750)	-	-	-	455,780		
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%].....	-	-	11,702	75,931		437,304	345,429	-	-	-	103,859		
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 KB1H1DSPRFMYMCFXT09.	05/30/2019....	09/25/2031....	-	4,875,319	4.075%[0.99%].....	-	-	75,028	(88,157)		791,870	(36,096)	-	-	-	81,739		

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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	06/26/2019....	07/25/2027....	-	6,473,490	4.847%[2.46%].....	-	-	79,549	82,650		632,850	(3,705)	-	-	86,071			
Currency Swap With BARCLAYS BANK PLC RCV 5.04 PAY 2.67 07/25/2029 BHF1N6ENO	BME3DEP08 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency	BARCLAYS BANK PLC	06/26/2019....	07/25/2029....	-	6,473,490	5.04%[2.67%].....	-	-	79,194	82,650		725,095	(3,705)	-	-	97,501			
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.....	07/10/2019....	06/30/2042....	-	3,811,847	3.394%[3.365%].....	-	-	6,029	136,477		307,691	180,132	-	-	89,424			
Currency Swap With BARCLAYS BANK PLC RCV 4.17 PAY 1.76 12/31/2031 BHF1P2KH0	BME3FEBK7 SCANDLINES APS...	D 1.....	Currency	BARCLAYS BANK PLC	08/02/2019....	12/31/2031....	-	2,219,000	4.1715%[1.76%].....	-	-	26,406	(25,900)		220,796	(1,300)	-	-	37,641			
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	10/02/2019....	07/15/2029....	-	1,873,647	5.1325%[2.875%].....	-	-	20,610	(48,906)		98,582	(1,112)	-	-	28,177			
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	10/02/2019....	09/30/2031....	-	10,944,000	3.448%[1.38%].....	-	-	111,177	(286,000)		650,166	(6,500)	-	-	183,598			
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	10/10/2019....	12/31/2038....	-	21,801,780	5.655%[3.375%].....	-	-	241,953	(431,591)		1,812,239	(12,821)	-	-	469,056			
Currency Swap With CITIBANK NA RCV 3.16 PAY 3.23 06/16/2040 BHF1Z0930	BME3QX959 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1.....	Currency	CITIBANK NA.....	02/12/2020....	06/16/2040....	-	13,492,000	3.164%[3.23%].....	-	-	(695)	(279,000)		897,416	(279,000)	-	-	301,504			
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	05/20/2020....	05/15/2025....	-	1,099,400	4.3165%[3.25%].....	-	-	4,107	(23,900)		(28,013)	(23,900)	-	-	12,139			
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	06/22/2018....	08/02/2048....	-	10,000,000	4.775%[1.33%].....	-	-	26,654	(186,488)		4,136,039	(186,488)	-	-	265,092			
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	06/22/2018....	08/02/2043....	-	4,545,455	4.601%[1.21%].....	-	-	11,930	(84,767)		1,583,261	(84,767)	-	-	109,243			
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	11/29/2018....	06/30/2034....	-	16,184,414	4.43%[4.087%].....	-	-	20,566	367,867		1,278,073	367,867	-	-	302,872			
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	11/29/2018....	09/30/2034....	-	15,475,677	4.43%[4.087%].....	-	-	4,526	387,920		1,210,636	387,920	-	-	292,202			
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	08/07/2018....	04/16/2028....	-	3,261,888	4.3025%[2.69%].....	-	-	4,564	150,438		341,903	150,438	-	-	45,550			

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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%].....	-	-	5,975	198,793		448,879	-	198,793	-	-	60,191		
Currency Swap With HSBC SECURIT USA RCV 4.45 PAY 4.12 06/30/2042 BHF25BP96	66980CAA8 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1.....	Currency	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	06/05/2018....	06/30/2042....	-	6,597,180	4.445%[4.115%].....	-	-	1,746	296,762		1,224,691	-	296,762	-	-	154,766		
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%].....	-	-	10,055	331,925		890,346	-	331,925	-	-	194,369		
Currency Swap With CITIBANK NA RCV 4.62 PAY 4.22 06/30/2034 BHF25FEP3	18914LAB6 CLOVER LIMITED PARTNERSHIP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/17/2018....	06/30/2034....	-	9,143,356	4.624%[4.216%].....	-	-	22,104	407,330		896,493	-	407,330	-	-	171,107		
Currency Swap With CITIBANK NA RCV 4.63 PAY 4.22 03/31/2034 BHF25FET5	18914LAA8 CLOVER LIMITED PARTNERSHIP	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/17/2018....	03/31/2034....	-	10,322,860	4.629%[4.216%].....	-	-	(2,135)	480,611		1,009,621	-	480,611	-	-	191,453		
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%].....	-	-	24,688	963,270		1,255,316	-	187,215	-	-	53,638		
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..... R0MUWSFPU8MPRO8K5P83	06/27/2014....	06/29/2029....	-	2,807,145	5.076% / (GBP6MLIB+210BP)	-	-	73,688	768,405		1,305,368	-	147,097	-	-	42,114		
Currency Swap With BNP PARIBAS SA RCV 5.08 PAY BLB6 06/29/2029 BME0MB6M3	BME0NMK42 ARQIVA PP FINANCING PLC	D 1.....	Currency	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	06/27/2014....	06/29/2029....	-	5,614,290	5.076% / (GBP6MLIB+210BP)	-	-	81,903	1,536,810		2,532,447	-	294,195	-	-	84,227		
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%].....	-	-	182,538	3,189,550		4,021,590	-	(8,450)	-	-	179,361		
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.65 PAY 4.38 09/16/2044 BME0PCS69	BME0P5767 CADOGAN ESTATES LIMITED	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	07/16/2014....	09/16/2044....	-	3,428,000	4.65%[4.38%].....	-	-	28,063	956,800		1,382,716	-	178,300	-	-	84,370		
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLK5	BME0PPGA4 ELENIA FINANCE OYJ	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/25/2014....	07/30/2034....	-	8,064,600	5.1%[3.601%].....	-	-	86,595	1,325,700		2,182,353	-	(3,900)	-	-	151,361		
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLU3	BME0PPGA4 ELENIA FINANCE OYJ	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/25/2014....	07/30/2034....	-	4,032,300	5.1%[3.601%].....	-	-	43,297	660,450		1,091,176	-	(1,950)	-	-	75,681		
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%].....	-	-	129,892	1,984,950		3,273,529	-	(5,850)	-	-	227,042		
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%].....	-	-	132,723	1,728,500		2,561,994	-	(6,500)	-	-	163,581		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 5.60 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%].....	- .....	- .....	.....6,512	.....195,200		.....242,335	- .....	.....44,575	- .....	- .....	.....8,404		
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%].....	- .....	- .....	.....52,094	.....1,561,600		.....1,938,853	- .....	.....356,600	- .....	- .....	.....67,231		
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%].....	- .....	- .....	.....52,094	.....1,555,200		.....1,938,853	- .....	.....356,600	- .....	- .....	.....67,231		
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%].....	- .....	- .....	.....21,226	.....585,600		.....796,348	- .....	.....133,725	- .....	- .....	.....30,546		
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%].....	- .....	- .....	.....28,301	.....780,800		.....1,061,797	- .....	.....178,300	- .....	- .....	.....40,728		
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%].....	- .....	- .....	.....28,329	.....780,800		.....1,061,797	- .....	.....178,300	- .....	- .....	.....40,728		
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%].....	- .....	- .....	.....186,700	.....2,255,851		.....2,593,169	- .....	.....(9,753)	- .....	- .....	.....119,912		
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%].....	- .....	- .....	.....75,919	.....683,700		.....985,566	- .....	.....(3,900)	- .....	- .....	.....70,390		
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%].....	- .....	- .....	.....223,828	.....2,085,285		.....3,375,098	- .....	.....(11,895)	- .....	- .....	.....290,802		
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 KB1H1DSPRFMYMUCUFT09.	03/11/2015....	06/17/2030....	- .....	.....21,587,280	3.718%[1.47%].....	- .....	- .....	.....231,736	.....(1,324,980)		.....551,802	- .....	.....(13,260)	- .....	- .....	.....340,810		
Currency Swap With WELLS FARGO BANK NA RCV 5.60 PAY 3.38 05/11/2025 BME11H8K3	BME11J5L0 INTERMEDIATE CAPITAL GROUP PLC	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFT09.	03/30/2015....	05/11/2025....	- .....	.....11,987,934	5.6%[3.38%].....	- .....	- .....	.....132,596	.....(444,059)		.....148,779	- .....	.....(7,189)	- .....	- .....	.....132,218		
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	3.725%[2.97%].....	- .....	- .....	.....39,640	.....1,008,420		.....1,533,443	- .....	.....374,430	- .....	- .....	.....121,222		
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	3.357%[2.83%].....	- .....	- .....	.....14,918	.....485,800		.....610,281	- .....	.....156,013	- .....	- .....	.....34,804		
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	4.267%[3.68%].....	- .....	- .....	.....50,719	.....1,479,884		.....2,072,075	- .....	.....470,177	- .....	- .....	.....125,670		
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	3.937%[2.35%].....	-	-55,9091,137	150,637	-(21,681)	-	-77,888		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 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%].....	-	-	18,192	(23,375)		51,592	(1,173)				26,581		
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%].....	-	-	58,032	(208,500)		39,069	(3,900)				104,590		
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 G5GSEF7VJP5I7OUK5573...	07/29/2015....	08/26/2035....	-	9,358,500	4.404%[2.69%].....	-	-	81,371	(188,275)		230,714	(5,525)				182,217		
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%].....	-	-	87,335	2,364,000		2,914,420	668,625				126,462		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.70 PAY 1.82 11/19/2022 BME1DZ325	BME1DZAY7 BUNZL FINANCE PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/16/2015....	11/19/2022....	-	1,695,000	3.7025%[1.82%].....	-	-	16,344	10,275		50,254	(975)				13,099		
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%].....	-	-	199,425	5,820,225		8,343,570	1,582,413				446,368		
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%].....	-	-	7,362	349,169		1,992,468	568,942				294,088		
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%].....	-	-	85,639	28,080		163,053	(5,794)				76,749		
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....	-	22,112,262	3.565%[3.577%].....	-	-	38,187	823,677		1,490,528	751,341				335,494		
Currency Swap With CITIBANK NA RCV 4.17 PAY 3.37 12/15/2060 BME1HJ5T6	BME1H10L7 UNIVERSITY OF OXFORD BALLIOL COLLE	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	11/13/2015....	12/15/2060....	-	6,388,200	4.17%[3.37%].....	-	-	44,568	1,190,910		1,985,178	374,430				203,240		
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%].....	-	-	83,959	(416,925)		(65,914)	(5,525)				108,211		
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%].....	-	-	15,244	443,100		627,960	133,725				37,423		
Currency Swap With CITIBANK NA RCV 4.20 PAY 2.25 08/15/2026 BME1JC9Y4	BME1J83M5 DENTSPLY INTERNATIONAL (SERIES J)	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/24/2015....	08/15/2026....	-	3,401,600	4.2005%[2.25%].....	-	-	32,208	(190,380)		(56,134)	(2,080)				42,106		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 4.50 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%].....	-	-	106,040	(514,948)		658,091	(162,082)	-	-	116,949			
Currency Swap With CITIBANK NA RCV 4.21 PAY 1.01 08/15/2026 BME1JCHK5	BME1J84J1 DENTSPLY INTERNATIONAL	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/24/2015....	08/15/2026....	-	4,412,197	4.21%[1.01%].....	-	-	68,122	(328,893)		148,487	(102,010)	-	-	54,615			
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%].....	-	-	193,923	(935,518)		778,896	(290,161)	-	-	178,940			
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%].....	-	-	13,006	321,780		565,166	106,980	-	-	45,548			
Currency Swap With CITIBANK NA RCV 4.17 PAY 3.24 12/15/2055 BME1K3KF0	BME1H26X3 UNIVERSITY OF OXFORD ST HILDAS COL	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/03/2015....	12/15/2055....	-	1,804,200	4.168%[3.24%].....	-	-	13,249	321,780		575,628	106,980	-	-	53,735			
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%].....	-	-	10,643	336,058		441,063	106,713	-	-	25,133			
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%].....	-	-	78,604	(251,550)		(374)	(5,850)	-	-	118,100			
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%[2.563%].....	-	-	18,398	(85,740)		(28,212)	(1,365)	-	-	37,052			
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 G5GSEF7VJP517OUK5573....	01/29/2016....	02/08/2036....	-	7,905,900	4.451%[2.823%].....	-	-	62,920	(297,845)		(117,623)	(4,745)	-	-	156,225			
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%].....	-	-	105,638	(494,100)		(171,360)	(7,800)	-	-	294,776			
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%].....	-	-	103,461	(494,100)		(203,678)	(7,800)	-	-	272,474			
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%].....	-	-	17,074	638,700		675,303	267,450	-	-	27,080			
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%].....	-	-	8,339	289,094		313,877	122,581	-	-	13,811			
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%].....	-	-	69,260	(141,900)		69,784	(3,900)	-	-	54,159			
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%].....	-	-	114,755	2,706,830		3,534,139	1,185,695	-	-	229,160			

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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 3.76 PAY 3.16 06/01/2031 BME1QUJU24	BME1QKDN7 FOREIGN & COLONIAL INV TST SER B	D 1.....	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09	04/08/2016....	06/01/2031....	-	9,872,100	3.756%[3.16%].....	-	-	48,709	1,225,000		1,711,755	-	624,050	-	-	163,159		
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 KB1H1DSPRFMYMCFXT09	04/08/2016....	06/01/2028....	-	3,525,750	3.333%[2.8%].....	-	-	15,500	437,500		569,336	-	222,875	-	-	49,631		
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 G5GSEF7VJP5I7OUK5573...	04/13/2016....	05/04/2036....	-	13,073,200	4.135%[2.42%].....	-	-	116,410	60,320		844,939	-	(7,540)	-	-	260,275		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.66 PAY 1.93 05/04/2029 BME1QMN6	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%].....	-	-	29,064	15,080		155,386	-	(1,885)	-	-	48,612		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.23 PAY 1.25 03/17/2022 BME1QVYY6	BRSS509E4 YORKSHIRE BUILDING SOCIETY	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	04/22/2016....	03/17/2022....	-	3,928,750	3.225%[1.25%].....	-	-	39,639	(2,275)		70,812	-	(2,275)	-	-	25,705		
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....	-	8,099,160	5.105%[5.182%].....	-	-	12,267	511,114		1,012,140	-	310,541	-	-	162,669		
Currency Swap With BNP PARIBAS SA RCV 4.77 PAY 2.83 08/12/2026 BME1RC9C3	BME1R7R91 SIG PLC.....	D 1.....	Currency	BNP PARIBAS..... R0MUW5FP8MPRO8K5P83	05/13/2016....	08/12/2026....	-	9,057,600	4.771%[2.83%].....	-	-	92,181	53,600		528,225	-	(5,200)	-	-	112,041		
Currency Swap With CITIBANK NA RCV 3.85 PAY 3.01 07/20/2051 BME1RPPS1	BME1RSY55 THE UNIVERSITY COURT OF THE UNIVER	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573...	05/26/2016....	07/20/2051....	-	8,510,340	3.85%[3.01%].....	-	-	57,018	1,347,340		2,235,181	-	517,070	-	-	237,200		
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%].....	-	-	20,572	511,060		793,270	-	196,130	-	-	82,412		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.04 PAY 1.08 06/27/2023 BME1RUBG1	BME1RUUK1 CRODA INTERNATIONAL PLC A	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/02/2016....	06/27/2023....	-	1,785,600	3.042%[1.08%].....	-	-	17,383	(11,440)		43,720	-	(1,040)	-	-	15,443		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.27 PAY 1.43 06/27/2026 BME1RUC47	BME1RUV9 CRODA INTERNATIONAL PLC B	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/02/2016....	06/27/2026....	-	1,339,200	3.271%[1.43%].....	-	-	12,223	(8,580)		50,201	-	(780)	-	-	16,394		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.06 PAY 2.54 06/27/2023 BME1RUCB1	BME1RUJZ8 CRODA INTERNATIONAL PLC C	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/02/2016....	06/27/2023....	-	3,032,400	3.063%[2.54%].....	-	-	13,568	439,005		500,693	-	187,215	-	-	26,225		
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 KB1H1DSPRFMYMCFXT09	06/03/2016....	06/28/2023....	-	5,882,760	3.966%[2.02%].....	-	-	57,501	42,380		224,333	-	(3,380)	-	-	50,900		
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%].....	-	-	29,096	864,600		1,140,872	-	356,600	-	-	96,991		

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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 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%].....	-	-	55,534	1,320,000		2,141,005	-	534,900	-	-	174,582		
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 KB1H1DSPRFMYMCUFXT09.	06/08/2016....	08/01/2046....	-	17,896,500	3.747%[2.88%].....	-	-	117,307	2,701,320		4,511,432	-	1,096,545	-	-	457,186		
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..... R0MUWSFPU8MPRO8K5P83	06/09/2016....	08/31/2030....	-	60,310,978	2.69375%[2.629%].....	-	-	67,627	2,674,762		4,252,485	-	1,770,391	-	-	757,108		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.80 PAY 2.74 09/14/2036 BME1T42A0	BME1TFPU6 HOWARD DE WALDEN ESTATES SERIES B	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/21/2016....	09/14/2036....	-	5,604,050	3.795%[2.74%].....	-	-	35,513	352,750		841,903	-	378,888	-	-	112,846		
Currency Swap With CITIBANK NA RCV 3.46 PAY 2.54 09/14/2031 BME1T4PV9	BME1TFPS1 HOWARD DE WALDEN ESTATES SERIES A	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/21/2016....	09/14/2031....	-	2,966,850	3.4625%[2.54%].....	-	-	16,806	186,750		371,990	-	200,588	-	-	49,675		
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 G5GSEF7VJP517OUK5573....	07/28/2016....	11/17/2026....	-	20,941,200	3.697%[1.75%].....	-	-	206,398	(286,335)		764,175	-	(12,285)	-	-	264,604		
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 G5GSEF7VJP517OUK5573....	08/12/2016....	11/14/2026....	-	8,164,800	3.3925%[2.28%].....	-	-	52,012	363,510		846,618	-	561,645	-	-	103,100		
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 G5GSEF7VJP517OUK5573....	08/12/2016....	11/14/2028....	-	10,886,400	3.5155%[2.37%].....	-	-	71,859	484,680		1,272,554	-	748,860	-	-	157,579		
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..... R0MUWSFPU8MPRO8K5P83	09/13/2016....	03/31/2051....	-	9,043,531	3.88%[3.974%].....	-	-	13,634	303,381		1,075,209	-	439,785	-	-	250,825		
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.35 PAY 1.57 09/23/2031 BME1UQU4	BME1UUSX2 WOODWARD INTERNATIONAL BV	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJ21A208..	09/14/2016....	09/23/2031....	-	3,829,760	3.35%[1.57%].....	-	-	35,232	11,050		236,995	-	(2,210)	-	-	64,194		
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..... R0MUWSFPU8MPRO8K5P83	09/19/2016....	09/29/2031....	-	5,615,800	4.741%[3.67%].....	-	-	38,996	302,720		754,824	-	383,345	-	-	94,200		
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..... R0MUWSFPU8MPRO8K5P83	09/19/2016....	09/29/2036....	-	3,395,600	5.114%[3.9%].....	-	-	26,345	183,040		561,618	-	231,790	-	-	68,462		
Currency Swap With CITIBANK NA RCV 3.23 PAY 1.36 11/15/2028 BME1V4PN4	BME1V5PT8 WABCO HOLDINGS INC SER F	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	09/27/2016....	11/15/2028....	-	3,357,300	3.233%[1.36%].....	-	-	31,184	(12,150)		175,178	-	(1,950)	-	-	48,604		
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME1VD6Q8	BME1VG4U4 SIRONA DENTAL SERVICES GMBH	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/05/2016....	10/27/2031....	-	2,573,010	3.444%[1.65%].....	-	-	23,605	(10,235)		140,949	-	(1,495)	-	-	43,307		
Currency Swap With BANK OF AMERICA NA RCV 3.62 PAY 3.57 07/31/2035 BME1VFTV9	496676AC1 KINGSTON SOLAR LP	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	10/06/2016....	07/31/2035....	-	7,717,334	3.618%[3.571%].....	-	-	6,770	145,826		413,649	-	280,644	-	-	127,979		

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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 BARCLAYSCAPITALINC RCV 3.54 PAY 2.62 01/06/2027 BME1VH7K1	BME1VGW25 FORTH PORTS LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	10/07/2016....	01/06/2027....	-	5,220,600	3.536%[2.62%].....	-	-	24,528	43,260		237,744	-	374,430	-	-	66,669		
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%].....	-	-	41,864	(86,430)		145,796	-	(2,795)	-	-	77,024		
Currency Swap With CITIBANK NA RCV 3.76 PAY 2.81 12/31/2039 BME1VSF02	BME1VSDU8 HIGH SPEED RAIL FINANCE PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	10/14/2016....	12/31/2039....	-	8,780,400	3.755%[2.81%].....	-	-	43,928	(115,920)		152,269	-	641,880	-	-	193,941		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.09 PAY 2.30 03/31/2039 BME1VSH91	BME1VSC13 HIGH SPEED RAIL FINANCE PLC SER E	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/14/2016....	03/31/2039....	-	7,314,000	3.09%[2.3%].....	-	-	29,237	(90,619)		74,431	-	506,458	-	-	149,240		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 3.47 PAY 2.70 11/23/2031 BME1VV2R0	BME1VSTX9 AMETEK INC.....	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQUFU57RNE97..	10/14/2016....	11/23/2031....	-	5,846,400	3.4725%[2.7%].....	-	-	23,621	(84,480)		64,218	-	427,920	-	-	98,722		
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..... R0MUWFSFU8MPRO8K5P83	10/19/2016....	01/19/2035....	-	10,023,000	3.913%[5.173%].....	-	-	(30,650)	1,072,500		776,571	-	187,850	-	-	191,255		
Currency Swap With BNP PARIBAS SA RCV 3.75 PAY 5.00 12/20/2031 BME1VXRA6	BME1VXMZ6 TRANSURBAN QUEENSLAND FINANCE I	D 1.....	Currency	BNP PARIBAS..... R0MUWFSFU8MPRO8K5P83	10/19/2016....	12/20/2031....	-	3,392,400	3.747%[4.995%].....	-	-	(11,680)	354,860		258,170	-	63,580	-	-	57,470		
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 1VUV7VQFKUOQSJ21A208..	10/19/2016....	11/10/2031....	-	15,500,520	3.7275%[2.91%].....	-	-	66,653	(68,040)		438,457	-	1,123,290	-	-	261,333		
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 1VUV7VQFKUOQSJ21A208..	10/21/2016....	04/21/2037....	-	16,084,200	4.1625%[3.19%].....	-	-	83,220	(225,720)		405,928	-	1,176,780	-	-	329,816		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 3.10 05/18/2029 BME1WZ753	BME1X5J5 INCHCAPE PLC.....	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	11/01/2016....	05/18/2029....	-	5,622,120	3.8425%[3.1%].....	-	-	22,601	(61,640)		78,173	-	410,090	-	-	83,804		
Currency Swap With BARCLAYS CAPITAL CASA DE BOLSA RCV 3.33 PAY 1.35 11/16/2024 BME1X1AM6	BME1X3LH1 KINGSPAN SECURITIES 2016	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/02/2016....	11/16/2024....	-	19,974,600	3.325%[1.35%].....	-	-	200,614	(204,300)		596,211	-	(11,700)	-	-	209,104		
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%].....	-	-	93,716	(108,135)		495,229	-	(5,785)	-	-	218,878		
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 1VUV7VQFKUOQSJ21A208..	11/22/2016....	12/14/2033....	-	7,301,580	4.54625%[2.5%].....	-	-	68,726	(448,155)		62,301	-	(4,485)	-	-	133,968		

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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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIGROUP INC - LT GTD RCV 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%].....	-	-	45,738	133,840		783,970	-	499,240	-	-	143,376		
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%].....	-	-	50,921	(241,680)		108,700	-	(3,120)	-	-	87,950		
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%].....	-	-	59,640	65,520		1,132,036	-	463,580	-	-	133,149		
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%].....	-	-	51,062	63,020		914,093	-	410,090	-	-	110,716		
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....	-	9,375,000	4.165%[2.804%].....	-	-	63,697	85,289		813,634	-	567,116	-	-	174,401		
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%].....	-	-	48,403	70,980		628,581	-	463,580	-	-	90,672		
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%].....	-	-	72,545	(412,865)		48,530	-	(4,615)	-	-	116,186		
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%].....	-	-	34,082	149,600		723,665	-	303,110	-	-	89,452		
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%].....	-	-	103,243	692,640		1,775,109	-	989,565	-	-	192,378		
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%].....	-	-	(5,175)	307,400		269,647	-	76,585	-	-	59,770		
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%].....	-	-	(5,570)	307,400		291,938	-	76,585	-	-	68,880		
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.97 PAY 1.96 06/27/2027 BME26VTD8	BME26XPLO 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%].....	-	-	87,422	23,250		519,611	-	(4,875)	-	-	111,673		
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....	-	1,550,806	5.475%[3.938%].....	-	-	102,573	47,400		3,138,946	-	108,605	-	-	423,658		

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SCHEDULE DB - PART A - SECTION 1

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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%].....	-	-	33,034	126,300		719,886	-	267,450	-	-	103,543		
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%].....	-	-	32,175	126,300		645,795	-	267,450	-	-	94,299		
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	3.96%[2.86%].....	-	-	95,237	705,100		1,859,875	-	980,650	-	-	249,914		
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%].....	-	-	435,680	173,550		1,353,918	-	(11,570)	-	-	289,253		
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%].....	-	-	21,595	144,375		320,554	-	222,875	-	-	36,590		
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%].....	-	-	(783)	1,344,375		1,365,739	-	180,625	-	-	188,064		
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%].....	-	-	2,343	673,320		673,665	-	89,590	-	-	86,568		
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%].....	-	-	(4,989)	1,132,080		1,097,430	-	153,170	-	-	220,168		
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%].....	-	-	42,561	256,310		523,172	-	(2,308)	-	-	58,665		
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%].....	-	-	114,272	450,500		1,018,810	-	(5,525)	-	-	104,759		
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%].....	-	-	134,830	1,112,570		3,635,165	-	1,265,930	-	-	489,340		
Currency Swap With CSFB RCV 5.15 PAY 6.50 09/22/2020 BME2BYE91	05965XAP4 BANCO SANTANDER CHILE	D 1.....	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868..	10/10/2017....	09/22/2020....	-	768,400	5.151%[6.5%].....	-	-	2,627	180,851		177,930	-	53,836	-	-	1,843		
Currency Swap With CITIBANK NA RCV 3.62 PAY 1.40 11/30/2024 BME2C6JR6	BME2C7615 IRISH FERRIES FINANCE DAC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/16/2017....	11/30/2024....	-	5,897,500	3.615%[1.4%].....	-	-	67,661	283,000		625,125	-	(3,250)	-	-	62,007		
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%].....	-	-	(9,959)	964,920		978,616	-	147,390	-	-	109,182		

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SCHEDULE DB - PART A - SECTION 1

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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..... E57ODZ7FF32TWEFA76..	10/17/2017....	12/14/2029....	-	2,037,880	4.2025[5.17%].....	-	-	(3,172)	245,960		251,238	-	37,570	-	-	31,345		
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%].....	-	-	38,471	160,775		419,780	-	(1,918)	-	-	47,033		
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%].....	-	-	36,057	166,225		455,171	-	(1,983)	-	-	63,070		
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%].....	-	-	38,062	166,225		445,961	-	(1,983)	-	-	54,864		
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%].....	-	-	1,935	148,675		149,473	-	27,455	-	-	20,169		
Currency Swap With CITIGROUP INC - LT GTD RCV 4.19 PAY 2.03 12/15/2027 BME2D5E27	BME2D5BL8 VTTI BV.....	D 1.....	Currency	CITIBANK NA..... E57ODZ7FF32TWEFA76..	11/02/2017....	12/15/2027....	-	8,941,372	4.186%[2.03%].....	-	-	98,770	339,177		1,027,888	-	(4,988)	-	-	122,133		
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..... E57ODZ7FF32TWEFA76..	11/08/2017....	01/19/2043....	-	3,663,800	4.28%[2.85%].....	-	-	29,613	208,460		793,202	-	249,620	-	-	87,029		
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 G5GSEF7VJP57OUK5573....	11/08/2017....	01/19/2048....	-	9,286,800	4.292%[2.83%].....	-	-	76,440	528,595		2,207,897	-	632,965	-	-	243,823		
Currency Swap With BARCLAYS BANK PLC RCV 3.94 PAY 2.52 01/31/2048 BME2DF0G9	BME2DEF3 HERTFORD COLLEGE	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP57OUK5573....	11/08/2017....	01/31/2048....	-	11,244,500	3.939%[2.52%].....	-	-	86,671	640,270		2,566,741	-	766,690	-	-	295,398		
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%].....	-	-	(5,553)	580,125		593,594	-	108,375	-	-	88,242		
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%].....	-	-	(14,055)	1,180,660		1,255,793	-	219,640	-	-	205,360		
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6J9	BME2DHPZ6 ANNO 2017.....	D 1.....	Currency	CITIBANK NA..... E57ODZ7FF32TWEFA76..	11/09/2017....	05/31/2033....	-	5,190,118	4.512%[3.263%].....	-	-	50,643	380,858		842,759	-	366,645	-	-	122,035		
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%].....	-	-	101,859	821,275		2,998,536	-	846,925	-	-	329,022		
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.63 PAY 4.36 02/14/2030 BME2DKR3	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%].....	-	-	8,401	709,500		753,510	-	144,500	-	-	117,847		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY 4.54 02/14/2033 BME2DTKX0	BME2DVYT9 NETWORK FINANCE COMPANY PTY LTD	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	11/16/2017....	02/14/2033....	-	4,566,400	3.7385%[4.54%].....	-	-	4,249	425,700		476,839	-	86,700	-	-	80,982		
Currency Swap With ROYAL BANK OF CANADA RCV 4.14 PAY 4.14 12/31/2041 BME2DTQE6	32117PAD9 FIRST NATIONS ETF LP	D 1.....	Current	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	11/16/2017....	12/31/2041....	-	10,518,053	4.1375%[4.136%].....	-	-	12,740	568,121		1,072,074	-	389,248	-	-	214,978		
Currency Swap With CITICORP SECURITIES MARKETS RCV 3.67 PAY 1.65 02/15/2030 BME2E0ZS7	BME2EAE66 DIMENSIONAL FUND ADVISORS LP	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/21/2017....	02/15/2030....	-	8,097,150	3.669%[1.65%].....	-	-	86,776	340,860		1,020,752	-	(4,485)	-	-	125,673		
Currency Swap With BARC RCV 5.45 PAY 3.48 11/29/2052 BME2E86V5	BME2E7V80 ALBEA SAS.....	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	11/27/2017....	11/29/2052....	-	14,762,200	5.447%[3.477%].....	-	-	159,927	852,500		2,881,519	-	(8,060)	-	-	420,388		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.89 PAY 4.71 12/13/2042 BME2E9PW0	BME2E9YZ3 MONASH UNIVERSITY	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	11/28/2017....	12/13/2042....	-	5,772,200	3.89%[4.71%].....	-	-	(10,181)	542,260		674,845	-	109,820	-	-	136,804		
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BME2EKMJ7	BME2EEMP7 ANGEL TRAINS ROLLING STOCK	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/04/2017....	11/30/2027....	-	8,024,704	4.435%[3.15%].....	-	-	87,024	461,561		3,157,342	-	504,237	-	-	272,754		
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.81 PAY 4.42 01/16/2030 BME2EXH06	BME2F25K2 STOCKLAND TRUST MANAGEMENT LTD	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	12/07/2017....	01/16/2030....	-	13,620,250	3.809%[4.42%].....	-	-	(11,251)	1,157,495		1,355,795	-	261,545	-	-	210,492		
Currency Swap With JPMORGAN CHASE & CO RCV 3.97 PAY 4.66 01/16/2033 BME2EXHC0	BME2F25P1 STOCKLAND TRUST MANAGEMENT LTD	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	12/07/2017....	01/16/2033....	-	17,984,750	3.9685%[4.66%].....	-	-	(19,771)	1,528,405		1,937,383	-	345,355	-	-	318,642		
Currency Swap With CITIBANK NA RCV 5.11 PAY 3.66 01/31/2048 BME2F3SH2	BME2F36Q6 GREENSQUARE GROUP LIMITED	D 1.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/08/2017....	01/31/2048....	-	5,960,182	5.105%[3.663%].....	-	-	159,993	269,794		4,174,572	-	397,123	-	-	492,098		
Currency Swap With CREDIT AGRICOLE NY RCV 6.44 PAY 3.83 12/21/2025 BME2F88J9	BME2F7LF4 ESVAGT A/S.....	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	12/13/2017....	12/21/2025....	-	3,762,240	6.4425%[3.83%].....	-	-	105,137	168,320		513,589	-	(2,080)	-	-	44,034		
Currency Swap With CREDIT AGRICOLE NY RCV 6.87 PAY 4.31 12/21/2027 BME2F88N0	BME2F7M48 ESVAGT A/S.....	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	12/13/2017....	12/21/2027....	-	3,762,240	6.87%[4.31%].....	-	-	104,020	168,320		587,359	-	(2,080)	-	-	51,446		
Currency Swap With JPMORGAN CHASE BK RCV 4.21 PAY 4.81 02/15/2028 BME2FK1H3	BME2G1077 INVOCARE LTD.....	D 1.....	Current	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	12/20/2017....	02/15/2028....	-	8,349,400	4.2125%[4.81%].....	-	-	4,742	850,745		969,750	-	157,505	-	-	115,337		
Currency Swap With CREDIT AGRICOLE NY RCV 3.73 PAY 3.68 04/23/2032 BME2GWPU1	BME2GX6W6 MCCAIN FINANCE (CANADA) LTD.	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	01/23/2018....	04/23/2032....	-	7,073,386	3.7275%[3.68%].....	-	-	18,530	615,713		1,089,835	-	325,110	-	-	121,602		
Currency Swap With UBS RCV 4.31 PAY 2.90 03/14/2030 BME2GZSB3	BME2H1H37 SGN MIDCO LTD....	D 1.....	Current	UBS AG..... BFM8T61CT2L1QCCEMIK50....	01/25/2018....	03/14/2030....	-	857,400	4.3125%[2.9%].....	-	-	8,117	116,790		224,208	-	53,490	-	-	13,358		
Currency Swap With CREDIT AGRICOLE NY RCV 4.02 PAY 2.62 03/14/2027 BME2GZUC8	BME2H15P1 BUUK INFRASTRUCTURE ISSUER PLC	D 1.....	Current	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	01/25/2018....	03/14/2027....	-	2,783,235	4.015%[2.62%].....	-	-	25,549	379,567		633,151	-	173,843	-	-	36,040		

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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 UBS RCV 4.46 PAY 3.02 03/14/2033 BME2GZX92	BME2H1HG8 SGN MIDCO LTD.....	D 1.....	Currency	UBS AG..... BFM8T61CT2L1QCEMIK50....	01/25/2018....	03/14/2033....	-	4,144,100	4.461%[3.02%].....	-	-	39,937	564,485		1,206,589	-	258,535	-	-	73,878		
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%].....	-	-	48,281	661,810		1,596,603	-	303,110	-	-	102,126		
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%].....	-	-	165,329	81,936		2,249,043	-	(226,688)	-	-	190,852		
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%].....	-	-	49,649	640,300		1,437,996	-	338,770	-	-	95,897		
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%].....	-	-	16,438	219,050		440,825	-	115,895	-	-	28,749		
Currency Swap With ROYAL BANK OF CANADA RCV 4.40 PAY 2.88 06/17/2033 BME2JBG26	BME2JDLF5 BRITVIC PLC.....	D 1.....	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11....	02/22/2018....	06/17/2033....	-	3,062,400	4.3975%[2.88%].....	-	-	27,827	348,370		826,732	-	196,130	-	-	55,150		
Currency Swap With MSCSW RCV 4.60 PAY 4.19 04/15/2026 BME2JBQF6	BME2JDRV6 AIR CANADA.....	D 1.....	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX57XV54....	02/22/2018....	04/15/2026....	-	5,151,492	4.595%[4.19%].....	-	-	19,356	270,763		442,886	-	170,971	-	-	50,319		
Currency Swap With MSCSW RCV 4.60 PAY 4.19 04/15/2026 BME2JBQX7	BME2JDRV6 AIR CANADA.....	D 1.....	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX57XV54....	02/22/2018....	04/15/2026....	-	2,088,612	4.6%[4.19%].....	-	-	7,891	109,778		180,697	-	69,318	-	-	20,401		
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	-	114,122	879,425		1,932,558	-	(4,875)	-	-	184,520		
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%].....	-	-	162,105	1,782,935		5,840,845	-	1,078,715	-	-	441,938		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.08 PAY 2.62 03/29/2029 BME2KKYS7	BME2KKVY7 WAREHOUSES DE PAUV COMM VA	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	03/19/2018....	03/29/2029....	-	19,699,200	5.07625%[2.62%].....	-	-	268,862	1,757,600		4,227,892	-	(10,400)	-	-	291,367		
Currency Swap With BANK OF AMERICA NA RCV 5.09 PAY 5.62 06/12/2035 BME2KTDG7	BME2KTZG3 TABCORP FINANCE PTY LTD	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	03/22/2018....	06/12/2035....	-	14,468,033	5.091%[5.62%].....	-	-	7,612	1,520,328		2,708,765	-	271,722	-	-	279,788		
Currency Swap With BANK OF AMERICA NA RCV 5.15 PAY 5.70 06/12/2036 BME2KTE01	BME2KTZH1 TABCORP FINANCE PTY LTD	D 1.....	Currency	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	03/22/2018....	06/12/2036....	-	14,468,033	5.152%[5.7%].....	-	-	6,895	1,520,328		2,778,760	-	271,722	-	-	289,014		
Currency Swap With HSBC BANK USA NA RCV 4.07 PAY 2.64 07/11/2033 BME2LM0K6	BME2LM0N0 RICH PRODUCTS CORPORATION	D 1.....	Currency	HSBC BANK USA N.A. 1E8VN30JCEVQ1H4R804....	04/11/2018....	07/11/2033....	-	8,799,040	4.0705%[2.64%].....	-	-	77,427	1,147,000		2,054,267	-	552,730	-	-	158,861		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CITIBANK NA RCV 4.36 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%].....	-	-	20,421	1,611,790		2,446,291	-	257,210	-	-	248,483		
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%].....	-	-	229,354	2,492,065		8,784,275	-	1,542,295	-	-	629,390		
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%].....	-	-	129,755	696,000		1,998,448	-	(5,200)	-	-	151,955		
Currency Swap With BARCLAYSCAPITALINC RCV 5.23 PAY 3.49 06/28/2053 BME2MJTY1	BME2MLA18 CAIRN HOUSING ASSOCIATION LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/02/2018....	06/28/2053....	-	11,272,392	5.226%[3.49%].....	-	-	256,984	1,029,204		9,913,711	-	738,162	-	-	719,679		
Currency Swap With BARCLAYS PLC RCV 4.82 PAY 3.26 06/20/2030 BME2NCSJ9	BME2NCQF9 SAVILLS HOLDING COMPANY LIMITED	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/22/2018....	06/20/2030....	-	6,031,417	4.824%[3.26%].....	-	-	55,388	477,736		1,272,927	-	400,284	-	-	95,261		
Currency Swap With BARCLAYSCAPITALINC RCV 4.48 PAY 2.84 06/28/2048 BME2NQHQ4	BME2NQHY7 THE BRUNNER INVESTMENT TRUST PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	05/30/2018....	06/28/2048....	-	8,633,300	4.48%[2.84%].....	-	-	79,833	596,700		2,659,282	-	579,475	-	-	228,472		
Currency Swap With BARCLAYSCAPITALINC RCV 4.67 PAY 1.86 07/11/2025 BME2NXM00	BME2NYHB0 APPLUS SERVICES SA	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/04/2018....	07/11/2025....	-	21,659,800	4.671%[1.86%].....	-	-	312,814	860,250		2,914,289	-	(12,025)	-	-	242,959		
Currency Swap With HSBC SECURIT USA RCV 4.44 PAY 4.11 03/31/2042 BME2NYZ38	66980CAB4 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1.....	Currency	HSBC BANK USA N.A. 11E8VN30JCEQV1H4R804....	06/05/2018....	03/31/2042....	-	9,836,318	4.443%[4.114%].....	-	-	39,161	442,635		1,804,145	-	472,497	-	-	229,299		
Currency Swap With BARCLAYS PLC RCV 5.03 PAY 2.59 09/05/2030 BME2P6KE9	BME2P6C99 GRAFTON GROUP PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/08/2018....	09/05/2030....	-	11,162,500	5.031%[2.59%].....	-	-	143,088	507,775		1,921,874	-	(6,175)	-	-	178,155		
Currency Swap With BRKLN RCV 4.93 PAY 2.38 09/05/2028 BME2P8U04	BME2P6BW9 GRAFTON GROUP PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/08/2018....	09/05/2028....	-	11,162,500	4.926%[2.38%].....	-	-	147,571	507,775		1,798,601	-	(6,175)	-	-	159,716		
Currency Swap With BARCLAYS PLC RCV 5.14 PAY 3.40 06/28/2048 BME2PDHG3	BME2PDAK1 KINGDOM HOUSING ASSOCIATION	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	06/13/2018....	06/28/2048....	-	6,947,720	5.138%[3.4%].....	-	-	70,773	525,720		2,370,187	-	463,580	-	-	183,864		
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 G5GSEF7VJP5I7OUK5573....	06/13/2018....	06/28/2049....	-	12,292,120	5.236%[3.48%].....	-	-	126,033	930,120		4,309,268	-	820,180	-	-	331,054		
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%].....	-	-	(7,317)	576,665		637,005	-	299,730	-	-	96,321		
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%].....	-	-	(11,099)	552,885		588,076	-	287,370	-	-	103,274		

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SCHEDULE DB - PART A - SECTION 1

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Currency Swap With CITICORP SECURITIES MARKETS RCV 4.36 PAY 5.32 06/21/2033 BME2PDDJ5	BME2PDFD2 PORTS OF AUCKLAND LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/12/2018....	06/21/2033....	-	6,537,900	4.364%[5.32%].....	-	-	(16,594)	552,885		556,005	-	287,370	-	-	117,789		
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%].....	-	-	83,498	631,050		1,626,658	-	624,050	-	-	133,443		
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%].....	-	-	29,902	744,750		1,473,362	-	216,750	-	-	201,357		
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%].....	-	-	52,881	353,760		1,570,272	-	427,920	-	-	166,736		
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%].....	-	-	90,139	671,580		2,407,648	-	731,030	-	-	287,148		
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%].....	-	-	139,152	1,981,620		6,371,948	-	1,943,470	-	-	608,706		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.33 PAY 2.92 06/30/2028 BME2QPVG9	BME2QMVH4 NORLAND ESTATES LTD	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUQJ21A208..	07/11/2018....	06/30/2028....	-	27,551,680	4.325%[2.924%].....	-	-	219,205	1,855,360		4,466,121	-	1,854,320	-	-	389,773		
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%].....	-	-	212,474	711,210		2,997,477	-	(10,205)	-	-	334,006		
Currency Swap With CITIBANK NA RCV 4.16 PAY NZD3M 09/20/2030 BME2RFHW1	BME2REKV2 ORION NEW ZEALAND LIMITED	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	07/26/2018....	09/20/2030....	-	9,229,368	4.164% / (3M NZDBBRFRA+161BP)	-	-	88,477	482,800		2,618,664	-	420,240	-	-	147,599		
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%].....	-	-	80,703	473,200		2,336,324	-	624,050	-	-	241,932		
Currency Swap With JPMORGAN CHASE & CO RCV 4.09 PAY 4.39 10/25/2038 BME2RYCZ8	BME2RXGX1 MONASH UNIVERSITY	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/08/2018....	10/25/2038....	-	3,034,820	4.085%[4.39%].....	-	-	5,073	219,760		488,607	-	59,245	-	-	64,968		
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%].....	-	-	57,817	271,625		1,087,964	-	472,495	-	-	108,615		
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 1VUV7VQFKUQJ21A208..	08/10/2018....	08/13/2030....	-	2,809,400	6.4575%[4.83%].....	-	-	94,962	64,449		1,561,648	-	168,509	-	-	156,448		
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 1VUV7VQFKUQJ21A208..	08/15/2018....	08/30/2033....	-	28,247,410	4.965%[3.42%].....	-	-	230,565	697,990		4,437,926	-	1,988,045	-	-	512,660		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 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%].....	-	-	13,083	40,690		221,042	-	115,895	-	-	26,261		
Currency Swap With CITIGROUP INC - LT GTD RCV 4.08 PAY NZD3M 12/13/2025 BME2SB9M0	BME2SBDZ6 POWERCO LTD.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/16/2018....	12/13/2025....	-	3,819,880	4.083% / (3M NZDBBRFRA+158BP)	-	-	31,187	93,380		591,289	-	179,220	-	-	44,619		
Currency Swap With CITIBANK NA RCV 4.27 PAY NZD3M 12/13/2030 BME2SBAV8	BME2SBE93 POWERCO HOLDINGS LTD	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/16/2018....	12/13/2030....	-	1,975,500	4.273% / (3M NZDBBRFRA+181BP)	-	-	16,358	48,300		487,908	-	92,700	-	-	31,946		
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%].....	-	-	47,883	1,368,080		1,996,491	-	1,513,365	-	-	132,194		
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%].....	-	-	6,841	195,440		285,213	-	216,195	-	-	18,885		
Currency Swap With CITIBANK NA RCV 3.44 PAY 1.65 10/27/2031 BME2T6QT6	BME1VG4T7 DENTSPLY SIRONA INC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/05/2016....	10/27/2031....	-	894,960	3.444%[1.65%].....	-	-	8,211	(3,560)		49,026	-	(32,240)	-	-	15,063		
Currency Swap With CITIBANK NA RCV 3.93 PAY 3.37 03/05/2028 BME2T6QW9	BME1KW7Z7 PORTMAN ESTATE FUND 26	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	12/10/2015....	03/05/2028....	-	307,504	3.9275%[3.37%].....	-	-	1,815	56,678		74,800	-	62,697	-	-	4,262		
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%].....	-	-	6,410	378,600		1,363,489	-	173,400	-	-	208,917		
Currency Swap With CREDIT AGRICOLE CIB RCV 4.55 PAY 4.76 02/05/2039 BME2ULQR5	BME2ULLJ3 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%].....	-	-	3,872	239,780		743,727	-	109,820	-	-	117,467		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.65 PAY 2.34 11/19/2033 BME2WAM18	BME2WC3A5 ROYAL GREENLAND A / S	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	10/11/2018....	11/19/2033....	-	2,196,400	4.6475%[2.34%].....	-	-	26,699	62,415		368,813	-	(1,235)	-	-	40,197		
Currency Swap With BARCLAYSCAPITALINC RCV 5.01 PAY 3.21 01/24/2049 BME2XYMU1	BME2XYL32 BIRMINGHAM AIRPORT FINANCE PLC	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	10/24/2018....	01/24/2049....	-	18,083,800	5.013%[3.21%].....	-	-	176,129	778,400		5,140,349	-	1,248,100	-	-	483,459		
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	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	11/15/2018....	03/31/2036....	-	16,496,194	4.873%[3.20%].....	-	-	147,740	551,508		2,284,334	-	1,147,951	-	-	324,968		
Currency Swap With BARCLAYS BANK PLC RCV 4.83 PAY 3.20 01/09/2044 BME2YT803	BME2YT522 HOWARD DE WALDEN ESTATES	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	11/16/2018....	01/09/2044....	-	6,544,320	4.83%[3.2%].....	-	-	58,207	245,820		1,508,105	-	454,665	-	-	158,767		
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%].....	-	-	79,480	327,760		2,241,101	-	606,220	-	-	233,164		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CREDIT AGRICOLE CIB RCV 5.39 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%].....	-	-	235,703	801,800		6,634,021	-	1,693,850	-	-	703,250		
Currency Swap With CREDIT AGRICOLE CIB RCV 5.02 PAY 3.52 03/21/2030 BME2ZHRH0	BME2Z2T1 LONDONMETRIC PROPERTY PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	12/04/2018....	03/21/2030....	-	10,204,000	5.0175%[3.52%].....	-	-	97,162	297,600		1,424,593	-	713,200	-	-	159,136		
Currency Swap With CREDIT AGRICOLE CIB RCV 5.18 PAY 3.65 03/21/2034 BME2ZHLR1	BME2Z2H2U8 LONDONMETRIC PROPERTY PLC	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	12/04/2018....	03/21/2034....	-	15,306,000	5.175%[3.65%].....	-	-	149,010	446,400		2,559,709	-	1,069,800	-	-	283,590		
Currency Swap With BNP PARIBAS SA RCV 5.88 PAY 5.50 10/06/2026 BRK9SLB8	BRS2SGFC8 BOUYGUES.....	D 1.....	Currency	BNP PARIBAS..... R0MUWFSFU8MPRO8K5P83	04/25/2013....	10/06/2026....	-	3,857,750	5.88%[5.5%].....	-	-	31,185	768,750		1,038,186	-	222,875	-	-	48,304		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRK9TD74	BRSJYU0N5 ENECO HOLDING NV	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	02/20/2007....	03/28/2027....	-	3,940,500	5.94%[5.041%].....	-	-	33,214	571,050		700,175	-	(1,950)	-	-	51,170		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRK9TDB5	BRSJYU0N5 ENECO HOLDING NV	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	02/20/2007....	03/28/2027....	-	3,940,500	5.94%[5.041%].....	-	-	33,214	571,050		700,175	-	(1,950)	-	-	51,170		
Currency Swap With CITIBANK NA RCV 5.96 PAY 5.84 07/30/2022 BRK9TPD8	B0A0S316 ANGLIAN WATER SERVICES FINANCING P	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/04/2010....	07/30/2022....	-	2,049,710	5.96%[5.837%].....	-	-	17,305	443,430		494,420	-	115,895	-	-	14,788		
Currency Swap With DEUTSCHE BANK AG RCV 5.47 PAY 4.66 01/31/2021 BRK9TPX4	BRSJUA2U5 JOHNSON MATTHEY PLC	D 1.....	Currency	DEUTSCHE BANK AG 7LTFWZYICNSX8D621K86....	02/24/2010....	01/31/2021....	-	27,140,000	5.47%[4.66%].....	-	-	225,605	4,677,000		4,806,864	-	(13,000)	-	-	104,148		
Currency Swap With CITIBANK NA RCV 4.54 PAY 4.68 09/17/2020 BRK9TWL2	BME34PR35 AMETEK INC.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/23/2010....	09/17/2020....	-	16,973,000	4.54%[4.68%].....	-	-	89,009	3,352,250		3,401,730	-	980,650	-	-	39,482		
Currency Swap With CITIBANK NA RCV 4.54 PAY 4.68 09/17/2020 BRK9TWP3	BRSJU9EM3 AMETEK INC.....	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/23/2010....	09/17/2020....	-	12,344,000	4.54%[4.68%].....	-	-	64,734	2,459,200		2,473,985	-	713,200	-	-	28,714		
Currency Swap With CREDIT SUISSE INTERNATIONAL RCV 5.39 PAY 5.00 09/01/2020 BRK9TX49	BRSJU9E35 AMCOR FINANCE (USA) INC	D 1.....	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	07/28/2010....	09/01/2020....	-	12,981,000	5.385%[5%].....	-	-	74,793	1,783,500		1,756,491	-	(6,500)	-	-	26,965		
Currency Swap With CREDIT SUISSE INTERNATIONAL RCV 5.39 PAY 5.00 09/01/2020 BRK9TX72	BRSJU9E35 AMCOR FINANCE (USA) INC	D 1.....	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	07/28/2010....	09/01/2020....	-	2,596,200	5.385%[5%].....	-	-	14,882	356,700		351,298	-	(1,300)	-	-	5,393		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 6.24 PAY 6.01 03/29/2041 BRK9UOX8	BRSJYTYM3 CADOGAN ESTATES LIMITED	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	01/21/2011....	03/29/2041....	-	1,598,000	6.24%[6.01%].....	-	-	14,032	363,500		566,898	-	89,150	-	-	36,404		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With HSBC BANK USA NA RCV 5.62 PAY 8.25 07/14/2026 BRSK9U1Q2	BRSK9Q9R1 BRISBANE AIRPORT CORP PTY LTD	D 1.....	Currency	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	03/22/2011....	07/14/2026....	-	30,000,000	5.62%[8.25%].....	-	-	15,109	9,579,832		9,792,501	-	428,571	-	-	368,680		
Currency Swap With HSBC BANK USA NA RCV 6.31 PAY 7.96 07/07/2041 BRSK9U224	BRSJYTY76 WESTRAC PTY LTD.	D 1.....	Currency	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	03/29/2011....	07/07/2041....	-	5,000,000	6.31%[7.96%].....	-	-	26,969	1,638,183		2,806,636	-	70,557	-	-	114,654		
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.40 PAY 8.26 07/12/2041 BRSK9U2V0	BRSJYU732 ENVESTRA VICTORIA PTY LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/01/2011....	07/12/2041....	-	3,097,500	6.4%[8.26%].....	-	-	15,165	1,044,300		1,716,643	-	43,350	-	-	71,051		
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.48 PAY 6.50 05/20/2036 BRSK9U3P2	BRSK9QDF2 PORTERBROOK RAIL FINANCE LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/12/2011....	05/20/2036....	-	50,415,300	6.475%[6.5%].....	-	-	408,716	12,111,700		16,905,906	-	2,763,650	-	-	1,005,107		
Currency Swap With JPMORGAN CHASE BANK NA RCV 6.48 PAY 6.50 05/20/2036 BRSK9U3S6	BRSK9QDF2 PORTERBROOK RAIL FINANCE LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/12/2011....	05/20/2036....	-	47,162,700	6.475%[6.5%].....	-	-	382,348	11,332,300		15,816,955	-	2,585,350	-	-	940,261		
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8K8	BRSK7ZX3A ABP ACQUISITIONS UK LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	03/16/2012....	04/25/2033....	-	10,302,500	6.301% / (GBP6MLIB+328.1BP)	-	-	157,351	2,267,200		5,581,363	-	579,475	-	-	184,494		
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8U6	BRSK7ZX3A ABP ACQUISITIONS UK LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	03/16/2012....	04/25/2033....	-	20,605,000	6.301% / (GBP6MLIB+328.1BP)	-	-	314,703	4,540,100		11,157,900	-	1,158,950	-	-	368,988		
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8X0	BRSK7ZX3A ABP ACQUISITIONS UK LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	03/16/2012....	04/25/2033....	-	40,417,500	6.301% / (GBP6MLIB+328.1BP)	-	-	617,302	8,909,700		22,628,746	-	2,273,325	-	-	723,784		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 4.75 PAY 4.72 03/30/2036 BRSK9UB73	BRSK7ZZA1 HIGH SPEED RAIL FINANCE PLC	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	09/20/2012....	03/30/2036....	-	15,371,000	4.745%[4.72%].....	-	-	97,227	3,632,800		4,579,208	-	846,925	-	-	305,095		
Currency Swap With HSBC BANK USA NA RCV 4.57 PAY 3.79 04/15/2023 BRSK9UHL6	BRSJU9JW6 INTERSNACK KNABBER-GEBCK GMBH & CO	D 1.....	Currency	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	03/19/2013....	04/15/2023....	-	4,531,800	4.57%[3.79%].....	-	-	30,631	600,775		654,929	-	(2,275)	-	-	37,860		
Currency Swap With JPMORGAN CHASE BANK NA RCV 4.60 PAY 4.10 06/30/2025 BRSK9UM22	BRSK802U9 ARQIVA PP FINANCING PLC	D 1.....	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	05/30/2013....	06/30/2025....	-	4,550,700	4.6%[4.10%].....	-	-	25,649	711,387		842,885	-	185,282	-	-	43,767		
Currency Swap With CITIBANK NA RCV 5.99 PAY 5.53 07/01/2023 BRSK9UN47	BRSKGGCY6 WORKSPACE GROUP PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/06/2013....	07/01/2023....	-	3,877,500	5.985%[5.53%].....	-	-	30,453	792,000		948,177	-	222,875	-	-	33,595		
Currency Swap With CITIBANK NA RCV 5.99 PAY 5.53 07/01/2023 BRSK9UN70	BRSKGGCY6 WORKSPACE GROUP PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/06/2013....	07/01/2023....	-	8,142,750	5.985%[5.53%].....	-	-	63,952	1,663,200		1,991,172	-	468,038	-	-	70,550		
Currency Swap With CITIBANK NA RCV 4.45 PAY 3.71 10/31/2020 BRSL0EBQ4	BRSL4EFH6 SIG PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/22/2013....	10/31/2020....	-	5,508,400	4.452%[3.71%].....	-	-	41,330	1,015,800		1,027,827	-	(2,600)	-	-	15,988		
Currency Swap With CITIBANK NA RCV 5.12 PAY 4.23 10/31/2023 BRSL0EGY2	BRSL4EFJ2 SIG PLC.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	10/22/2013....	10/31/2023....	-	5,508,400	5.122%[4.23%].....	-	-	48,389	1,015,800		1,166,756	-	(2,600)	-	-	50,312		

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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 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%].....	-	-	34,710	601,490		736,704	-	(1,560)	-	-	31,920		
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMYZND4	BRSNR0H85 BROOKFIELD UTILITIES ISSUER UK PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/11/2014....	06/15/2029....	-	2,509,500	4.9625%[4.61%].....	-	-	18,984	656,100		893,016	-	133,725	-	-	37,568		
Currency Swap With CITIBANK NA RCV 4.96 PAY 4.61 06/15/2029 BRSMYZNP7	BRSNR0H85 BROOKFIELD UTILITIES ISSUER UK PLC	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/11/2014....	06/15/2029....	-	2,509,500	4.9625%[4.61%].....	-	-	18,984	656,100		893,016	-	133,725	-	-	37,568		
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%].....	-	-	1,392	550,990		578,709	-	31,790	-	-	31,198		
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%].....	-	-	85,277	1,462,818		1,980,030	-	(3,959)	-	-	102,263		
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange.....										3,050	0	18,290,470	196,812,905	XXX	446,896,436	0	83,765,469	0	0	44,629,149	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										3,050	0	18,290,470	196,812,905	XXX	446,896,436	0	83,765,469	0	0	44,629,149	XXX	XXX

Swaps - Hedging Other - Interest Rate

QE06.57

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 G5GSEF7VJP5I7OUK5573...	10/21/2019....	10/24/2024....	-	10,000,000	2.875% / (FEDL01+150.4BP)	-	-	(39,204)	(590,310)		(590,310)	(668,020)	-	-	-	103,930		
Interest Rate Swap With CME GROUP INC RCV ULB3 PAY 2.10 08/12/2050 BHF23WCA3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	LCH Clearnet LLC WAM6YERMS7OXFZUOY219	05/28/2020....	08/12/2050....	-	400,000,000	0.43463%[2.0985%]...	-	(117,968,300)	(129,276,916)		(129,276,916)	(11,308,616)	-	-	-	-	10,979,433		
Basis Swap With MS RCV 3.31 PAY 1.85 02/15/2045 BME1QB4V9	912810RL4 TREASURY (CPI) NOTE	D 1.....	Interest Rate	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	08/27/2015....	02/15/2045....	-	54,451,524	USCPIU / (3.31%).....	-	-	(190,567)	(12,055,074)		(12,055,074)	(17,992,423)	-	-	-	1,351,632		
Basis Swap-CLR With CME GROUP INC RCV ULB3 PAY 2.70 08/03/2020 BME1QKQF0	233851CA0 DAIMLER FINANCE NORTH AMERICA LLC	D 1.....	Interest Rate	CME (CME) Group Inc LCZ7XYGSLJUHFXNXND88..	07/30/2015....	08/03/2020....	-	20,000,000	2.7% / (US3MLIB+88.4BP)	-	-	(33,174)	(22,284)		(22,284)	(26,327)	-	-	-	30,521		
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)...	-	-	5,220,471	95,330,674		95,330,674	38,960,354	-	-	-	6,112,529		
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 E58DKGMJYYYJLN8C3868..	06/21/2010....	09/30/2038....	-	19,200,000	(US3MLIB).....	-	-	(107,404)	33,319,731		33,319,731	10,649,872	-	-	-	410,258		
Interest Rate Swap With JPMORGAN CHASE BANK NA RCV 0.00 PAY ULB3 03/31/2038 BME289053	Liability Portfolio.....	N/A.....	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/27/2010....	03/31/2038....	-	21,653,290	(US3MLIB).....	-	-	(200,343)	26,714,000		26,714,000	9,591,041	-	-	-	456,284		
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).....	-	-	(97,027)	20,830,459		20,830,459	8,418,346	-	-	-	390,414		

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)
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).....	-	-	(183,070)	23,730,920		23,730,920	9,405,607	-	-	-	439,792		
Basis Swap With CREDIT AGRICOLE CORPORATE AND RCV 2.33 PAY ULB3 10/13/2021 BRSK35F88	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT AGRICOLE CIB 1VUV7VQFKUQXSJ21A208..	10/11/2011....	10/13/2021....	-	50,000,000	2.33% / (US3MLIB)....	-	-	166,774	1,319,275		1,319,275	768,551	-	-	-	283,689		
Basis Swap With MSCSW RCV 3.13 PAY ULB3 06/21/2026 BRSK35QJ2	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)..	-	-	2,644,784	53,384,308		53,384,308	26,007,695	-	-	-	4,034,269		
Basis Swap With MSCSW RCV 3.18 PAY ULB3 10/11/2031 BRSK35QW3	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)....	-	-	756,788	27,298,792		27,298,792	14,107,319	-	-	-	1,679,856		
Basis Swap With MSCSW RCV 3.31 PAY ULB3 12/02/2026 BRSK35S76	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)....	-	-	886,657	18,321,045		18,321,045	8,407,237	-	-	-	1,267,616		
Basis Swap With GOLDMAN SACHS BANK USA RCV 3.61 PAY ULB3 06/15/2044 BRSK35V07	Asset Portfolio.....	D 1.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	03/14/2012....	06/15/2044....	-	27,000,000	3.61% / (US3MLIB)....	-	-	322,641	15,963,834		15,963,834	7,955,841	-	-	-	661,022		
Basis Swap With MSCSW RCV 4.10 PAY ULB3 10/13/2040 BRSK35YM6	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)....	-	-	-	29,805,543		29,805,543	13,321,402	-	-	-	1,126,426		
Basis Swap With MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRSK35YQ7	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)....	-	-	-	30,083,976		30,083,976	13,356,264	-	-	-	1,126,426		
Basis Swap With MSCSW RCV 4.13 PAY ULB3 10/13/2040 BRSK35YX2	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)....	-	-	-	30,083,976		30,083,976	13,356,264	-	-	-	1,126,426		
Basis Swap With MSCSW RCV 4.21 PAY ULB3 10/13/2030 BRSK36090	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)....	-	-	-	17,325,934		17,325,934	7,030,473	-	-	-	802,074		
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)....	-	-	-	31,650,531		31,650,531	13,549,423	-	-	-	1,126,578		
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)..	-	-	1,932,098	21,283,266		21,283,266	5,307,491	-	-	-	1,056,292		

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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)	-	-	975,372	10,724,756		10,724,756	2,648,071	-	-	-	528,146		
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)	-	-	982,208	13,688,853		13,688,853	3,530,942	-	-	-	596,508		
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)	-	-	999,494	21,403,606		21,403,606	6,220,868	-	-	-	769,273		
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)	-	-	443,252	5,092,279		5,092,279	1,287,394	-	-	-	260,893		
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)	-	-	967,914	10,658,292		10,658,292	2,652,605	-	-	-	527,984		
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. 1E8VN30JCEQV1H4R804	02/03/2010	02/05/2025	-	50,000,000	5.35% / (US3MLIB)	-	-	974,665	11,522,326		11,522,326	2,711,796	-	-	-	536,510		
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)	-	-	487,332	5,761,163		5,761,163	1,355,898	-	-	-	268,255		
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. 1E8VN30JCEQV1H4R804	05/13/2010	05/17/2027	-	50,000,000	5.07% / (US3MLIB)	-	-	896,372	15,679,338		15,679,338	4,392,270	-	-	-	655,848		
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. 1E8VN30JCEQV1H4R804	05/28/2010	06/04/2028	-	90,000,000	4.79383% / (US3MLIB)	-	-	1,531,373	30,017,858		30,017,858	9,194,912	-	-	-	1,267,551		
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 B4TYDEB6GKMZO031MB27	06/10/2010	06/14/2028	-	25,000,000	4.83% / (US3MLIB)	-	-	450,394	8,432,461		8,432,461	2,563,521	-	-	-	352,705		
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. 1E8VN30JCEQV1H4R804	10/04/2010	10/09/2038	-	100,000,000	4.045% / (US3MLIB)	-	-	1,185,608	54,693,743		54,693,743	23,262,240	-	-	-	2,138,204		
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. 1E8VN30JCEQV1H4R804	10/07/2010	10/13/2040	-	50,000,000	4.1% / (US3MLIB)	-	-	-	29,805,543		29,805,543	13,321,402	-	-	-	1,126,426		
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)	-	-	1,385,525	7,599,303		7,599,303	4,004,556	-	-	-	1,622,403		
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 E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.12% / (US3MLIB)	-	-	108,493	1,175,906		1,175,906	813,004	-	-	-	281,872		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.13 PAY ULB3 10/07/2021 BRK4VPL0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868...	10/05/2011....	10/07/2021....	-	50,000,000	2.13% / (US3MLIB)....	-	-	110,979	1,182,238		1,182,238	810,678	-	-	-	281,872			
Basis Swap With UBS AG RCV 2.20 PAY ULB3 10/11/2021 BRK4VPV8	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	UBS AG..... BFM8T61CT2L1QCEMIK50....	10/06/2011....	10/11/2021....	-	100,000,000	2.2% / (US3MLIB)....	-	-	269,510	2,465,447		2,465,447	1,592,812	-	-	-	566,170			
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRK4VPY2	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)....	-	-	135,556	1,233,524		1,233,524	796,115	-	-	-	283,085			
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRK4VQ13	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)....	-	-	135,244	1,232,724		1,232,724	796,406	-	-	-	283,085			
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 3.32 PAY ULB3 12/02/2026 BRK4VR38	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)....	-	-	889,143	18,352,808		18,352,808	8,406,524	-	-	-	1,267,616			
Basis Swap With BNP PARIBAS SA RCV 2.87 PAY ULB3 06/11/2028 BRKBR5B5	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	BNP PARIBAS..... R0MUW5FP8MPRO8K5P83	06/07/2013....	06/11/2028....	-	50,000,000	2.8675% / (US3MLIB)....	-	-	420,224	9,176,198		9,176,198	5,115,116	-	-	-	705,045			
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.87 PAY ULB3 06/11/2028 BRKBR5F6	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)....	-	-	420,100	9,174,242		9,174,242	5,115,114	-	-	-	705,045			
119999999. Total-Swaps-Hedging Other-Interest Rate.....										0	(117,968,300)	24,848,182	603,574,288	XXX	603,574,288	270,790,038	0	0	0	49,589,963	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)	-	(92,517)	(473,635)		(473,635)	(133,529)	-	-	-	-	-	-	-
112999999. Total-Swaps-Hedging Other-Credit Default.....										(356,090)	0	(92,517)	(473,635)	XXX	(473,635)	(133,529)	0	0	0	0	XXX	XXX	
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 / (AUBBBRBSW3M+152BP)	-	-	122,588	2,323,241		2,323,241	531,072	-	-	-	322,541			
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%)	-	-	115,747	(1,864,080)		(1,864,080)	(164,267)	-	-	-	288,144			
Currency Swap With BARCLAYS BANK PLC RCV 5.31 PAY 3.38 05/15/2025 BME1ABL62	BRST24592 CROWN EUROPEAN HOLDINGS SA	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	07/17/2015....	05/15/2025....	-	2,169,600	5.31125%[3.375%]....	-	-	20,989	(360)		(360)	128,446	-	-	-	23,956			
Currency Swap With CITIBANK EUROPE PLC/CZECH REPU RCV 6.30 PAY 4.38 12/15/2023 BME1L9N22	BRSXK3DV7 BALL CORPORATION	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	01/14/2016....	12/15/2023....	-	949,813	6.2975%[4.375%]....	-	-	8,409	(8,302)		(8,302)	43,743	-	-	-	8,834			
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..... E57ODZWZ7FF32TWEFA76..	01/14/2016....	07/01/2024....	-	602,619	4.2835%[2.5%].....	-	-	5,081	(4,415)		(4,415)	30,536	-	-	-	6,030			

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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 CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHR9	BME0YQU40 Com - Kennedy Wilson - Clancy Quay	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/09/2015....	04/22/2025....	-	17,557,320	US3MLIB+232BP / (2.57%)	-	-	123,077	(654,024)		(654,024)	(156,947)	-	-	-	192,605		
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHR2	BME0YQU16 Com - Kennedy Wilson - Alliance	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/09/2015....	04/22/2025....	-	11,879,208	US3MLIB+232BP / (2.57%)	-	-	83,273	(442,510)		(442,510)	(106,190)	-	-	-	130,316		
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRP4	BME0YQU24 Com - Kennedy Wilson - Sandford	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	02/09/2015....	04/22/2025....	-	7,097,640	US3MLIB+232BP / (2.57%)	-	-	49,755	(264,393)		(264,393)	(63,447)	-	-	-	77,862		
Currency Swap With CITIGROUP GLOBAL MARKETS JAPAN RCV 4.91 PAY 2.88 06/15/2023 BME1R6TJ9	BRSSSE958 SPCM SA.....	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/06/2016....	06/15/2023....	-	2,280,000	4.905%[2.875%].....	53,398	-	23,370	110,473		110,473	86,889	-	-	-	19,610		
Currency Swap With CITIBANK NA RCV 3.81 PAY 3.31 04/05/2031 BME1RDN43	BME1RD8F5 GIBALTAR CAPITAL ASSETS SERIES E	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/16/2016....	04/05/2031....	-	4,740,450	3.8135%[3.31%].....	-	-	25,617	883,955		883,955	654,022	-	-	-	77,785		
Currency Swap With CITIBANK NA RCV 4.57 PAY 3.81 04/05/2041 BME1RDNG6	BME1RD931 GIBALTAR CAPITAL ASSETS SERIES C	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/16/2016....	04/05/2041....	-	4,600,000	4.568%[3.813%].....	-	-	32,688	1,051,840		1,051,840	886,223	-	-	-	104,841		
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..... E57ODZWZ7FF32TWEFA76..	05/16/2016....	04/05/2036....	-	3,881,250	4.3095%[3.669%].....	-	-	24,880	817,100		817,100	644,026	-	-	-	77,078		
Currency Swap With CITIGROUP INC - LT GTD RCV 5.60 PAY 3.50 06/15/2024 BME1RJFK3	BRT1W3D35 HANESBRANDS FINANCE LUXEMBOURG SCA	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/20/2016....	06/15/2024....	-	448,840	5.5975%[3.5%].....	-	-	4,643	18,818		18,818	22,398	-	-	-	4,467		
Currency Swap With CITIGROUP INC - LT GTD RCV 5.60 PAY 3.50 06/15/2024 BME1RJG14	BRT1W3D35 HANESBRANDS FINANCE LUXEMBOURG SCA	D 1.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/20/2016....	06/15/2024....	-	2,889,408	5.5975%[3.5%].....	-	-	29,891	121,140		121,140	144,188	-	-	-	28,755		
Currency Swap With BNP PARIBAS SA RCV 5.49 PAY 3.25 04/03/2023 BME1TYXK8	BRMSAJK5 ANGLO AMERICAN CAPITAL PLC	D 1.....	Currency	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	08/10/2016....	04/03/2023....	-	1,117,000	5.4875%[3.25%].....	-	-	13,693	32,779		32,779	40,475	-	-	-	9,277		
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%].....	-	-	16,358	277,568		277,568	314,450	-	-	-	34,209		
Currency Swap With BARCLAYS BANK PLC RCV 3.54 PAY 2.62 12/15/2026 BME1VH0G7	BME1V6WS8 FORTH PORTS LTD	D 1.....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	10/07/2016....	12/15/2026....	-	3,729,000	3.535%[2.62%].....	-	-	16,739	168,957		168,957	438,074	-	-	-	47,400		
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%].....	-	-	25,992	19,578		19,578	178,488	-	-	-	34,862		
Currency Swap With HSBC RCV 0.00 PAY 0.00 06/30/2021 BME24JT62	BME2L7813 CTL LOGISTICS SA.....	D 1.....	Currency	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	04/06/2017....	06/30/2021....	-	1,452,940	0%[0%].....	-	-	-	45,738		45,738	33,700	-	-	-	7,265		

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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 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 7LTFWZYICNSX8D621K86....	06/27/2017....	12/31/2020....	-	18,496,118	1.065%[1.05%].....	-	-	1,905	117,748		117,748	491,001	-	-	-	13,088		
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%].....	-	-	30,819	231,652		231,652	213,610	-	-	-	38,894		
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%].....	-	-	47,159	354,402		354,402	326,887	-	-	-	59,514		
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%].....	-	-	28,187	236,708		236,708	295,032	-	-	-	50,853		
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%].....	-	-	43,131	362,203		362,203	451,448	-	-	-	77,814		
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 1VUV7VQFKUOQSJ21A208..	07/13/2017....	08/16/2027....	-	2,584,400	4.3925%[3.19%].....	-	-	17,280	292,820		292,820	316,999	-	-	-	34,508		
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%].....	-	-	2,343	673,665		673,665	521,075	-	-	-	86,568		
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 G5GSEF7VJP517OUK5573....	08/31/2017....	11/01/2057....	-	14,789,000	3.8825%[2.42%].....	-	-	116,058	3,458,763		3,458,763	3,229,026	-	-	-	451,999		
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%].....	-	-	71,863	1,136,799		1,136,799	502,659	-	-	-	85,947		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 7.80 PAY 4.75 04/16/2026 BME2LNRK5	BHF0WDJC6 EGYPT (ARAB REPUBLIC OF)	D 1.....	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208..	04/12/2018....	04/16/2026....	-	3,076,750	7.7975%[4.75%].....	-	-	58,038	682,561		682,561	212,131	-	-	-	37,040		
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5D4	BME2MRK55 Com - Kennedy Wilson - Alliance Up	D 1.....	Currency	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	04/27/2018....	04/22/2025....	-	5,429,481	US3MLIB+248.6BP / (2.542%).....	-	-	47,505	243,771		243,771	(50,906)	-	-	-	59,562		
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5J1	BME2MXT61 Com - Kennedy Wilson - Sandford Lo	D 1.....	Currency	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	04/27/2018....	04/22/2025....	-	2,393,961	US3MLIB+248.6BP / (2.542%).....	-	-	21,003	107,483		107,483	(22,446)	-	-	-	26,262		
Currency Swap With HSBC BANK PLC RCV ULB3 PAY 2.54 04/22/2025 BME2ME5Q5	BME2MRK63 Com - Kennedy Wilson - Clancy Quay	D 1.....	Currency	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	04/27/2018....	04/22/2025....	-	8,580,696	US3MLIB+248.6BP / (2.542%).....	-	-	75,113	385,222		385,222	(80,374)	-	-	-	94,131		
Currency Swap With HSBC BANK USA NA RCV 8.07 PAY 4.63 07/15/2021 BME2PUYP6	BHF10D2P8 ENERGIZER GAMMA ACQUISITION BV	D 1.....	Currency	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804....	06/22/2018....	07/15/2021....	-	4,660,800	8.07%[4.625%].....	-	-	84,426	301,411		301,411	36,883	-	-	-	23,778		
Currency Swap With BARCLAYS BANK PLC RCV CMS10 PAY ULB3 06/28/2022 BRK9SJA3	FA Hedge.....	Exh 7....	Currency	BARCLAYS BANK PLC G5GSEF7VJP517OUK5573....	06/14/2007....	06/28/2022....	-	126,426,000	CMSEUR10Y+40BP / (US3MLIB+18BP).....	-	-	937,107	(10,219,974)		(10,219,974)	(1,774,350)	-	-	-	892,741		

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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 DEUTSCHE BANK AG RCV 5.68 PAY 5.19 07/07/2038 BRSK9SP65	72908LAB1 PLENARY PROPERTIES NDC GP	D 1.....	Currency	DEUTSCHE BANK AG	07/22/2008.....	07/07/2038.....	-	1,991,040	5.68%[5.1876%].....	-	-	246,496	12,509,784		12,509,784	2,533,009	-	-	-	561,929		
Currency Swap With CITIBANK NA RCV 5.29 PAY 4.63 11/02/2035 BRSK9TE40	BRS2WTJQ0 WELLS FARGO & COMPANY	D 1.....	Currency	BARCLAYS BANK PLC	07/09/2007.....	11/02/2035.....	-	10,075,000	5.291%[4.625%].....	-	-	123,876	6,434,193		6,434,193	1,880,341	-	-	-	197,369		
Currency Swap With DEUTSCHE BANK AG RCV 6.30 PAY 5.95 04/30/2041 BRSK9TGN6	667869AA9 NORTHWESTCONNECT GROUP	D 1.....	Currency	DEUTSCHE BANK AG	08/14/2008.....	04/30/2041.....	-	14,092,446	6.3%[5.95%].....	-	-	111,194	5,280,905		5,280,905	1,308,126	-	-	-	276,910		
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UC98	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	BARCLAYS BANK PLC	11/20/2012.....	12/10/2037.....	-	8,753,800	6.475%[6.55%].....	-	-	53,538	2,701,891		2,701,891	1,565,342	-	-	-	182,877		
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCH0	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	BARCLAYS BANK PLC	11/20/2012.....	12/10/2037.....	-	6,366,400	6.475%[6.55%].....	-	-	38,936	1,965,012		1,965,012	1,138,431	-	-	-	133,001		
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCL1	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1.....	Currency	BARCLAYS BANK PLC	11/20/2012.....	12/10/2037.....	-	6,366,400	6.475%[6.55%].....	-	-	38,936	1,965,012		1,965,012	1,138,431	-	-	-	133,001		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UDG1	BRSK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA	12/12/2012.....	12/19/2036.....	-	15,304,500	5.155% / (GBP6MLIB+233BP)	-	-	208,337	8,164,083		8,164,083	3,374,729	-	-	-	310,668		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UE13	BRSK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA	12/12/2012.....	12/19/2036.....	-	13,693,500	5.155% / (GBP6MLIB+233BP)	-	-	186,447	7,304,706		7,304,706	3,019,494	-	-	-	277,966		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UE47	BRSK7ZYB0 EVERSOLT FUNDING PLC	D 1.....	Currency	BANK OF AMERICA NA	12/12/2012.....	12/19/2036.....	-	35,442,000	5.155% / (GBP6MLIB+233BP)	-	-	482,465	18,906,298		18,906,298	7,815,161	-	-	-	719,442		
Currency Swap With JPMORGAN CHASE BANK NA RCV 5.58 PAY BLB6 12/26/2033 BRSK9UM89	BRSK802L9 ABP ACQUISITIONS UK LTD	D 1.....	Currency	JPMORGAN CHASE BANK N.A.	06/03/2013.....	12/26/2033.....	-	11,969,100	5.581% / (GBP6MLIB+220BP)	-	-	185,336	6,776,351		6,776,351	2,807,539	-	-	-	219,875		
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.....	12/02/2013.....	12/05/2033.....	-	73,203,200	7.012%[6.46%].....	-	-	752,594	31,441,509		31,441,509	13,838,739	-	-	-	1,341,892		
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.....	12/02/2013.....	12/05/2033.....	-	31,372,800	7.012%[6.46%].....	-	-	328,651	13,475,091		13,475,091	5,930,862	-	-	-	575,096		
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.....	12/02/2013.....	12/05/2033.....	-	10,457,600	7.012%[6.46%].....	-	-	108,454	4,491,644		4,491,644	1,976,963	-	-	-	191,699		
1139999999. Total-Swaps-Hedging Other-Foreign Exchange.....										53,398	0	5,189,987	122,414,816	XXX	122,414,816	56,681,721	0	0	0	8,650,261	XXX	XXX

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Swaps - Hedging Other - Total Return

Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2024 BHF1G6AA0	Variable Annuities.....	Exh 5.....	Equity/ Index	BNP PARIBAS.....	ROMUWSFPU8MPRO8K5P83	02/11/2019.....	02/11/2024.....	-	283,827,910	SPTN / (US3MLIB+27BP)	-	-	2,646,011		(17,355,430)	(3,507,938)	-	-	-	2,699,791		
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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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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.....	-	.249,967,045	SPTR / (US3MLIB+20BP)	-	-	2,259,547	(15,284,915)		(15,284,915)	(3,065,609)	-	-	-	1,590,377		
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.....	-	.141,201,830	Russell 2000 TR / (US3MLIB)	-	-	1,248,670	(13,204,628)		(13,204,628)	(5,319,514)	-	-	-	898,375		
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.....	-	.97,186,538	NASDAQ 100 Total Return / (US3MLIB+15BP)	-	-	757,039	(9,118,733)		(9,118,733)	(4,103,350)	-	-	-	618,334		
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.....	-	.406,697,266	SPTR / (US3MLIB+19.5BP)	-	-	3,424,038	(2,267,517)		(2,267,517)	(1,274,702)	-	-	-	2,677,914		
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.....	-	.221,607,606	SPTR / (US3MLIB+24BP)	-	-	2,477,836	(51,577,592)		(51,577,592)	(21,818,327)	-	-	-	2,148,252		
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.....	-	.112,682,960	SPTR / (US3MLIB+25BP)	-	-	1,161,090	(14,350,380)		(14,350,380)	(3,675,323)	-	-	-	1,096,316		
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.....	-	.167,850,835	NASDAQ 100 Total Return / (US3MLIB+14.5BP)	-	-	(3,626,243)	(671,366)		(671,366)	(1,290,158)	-	-	-	1,105,221		
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.....	-	.112,560,619	MSCI Daily TR Gross EAFE USD / (FEDL01+70.5BP)	-	-	949,498	(13,526,684)		(13,526,684)	(9,483,240)	-	-	-	1,108,124		
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.....	-	.313,407,316	SPTR / (FEDL01+44BP)	-	-	1,725,796	(6,252,942)		(6,252,942)	83,077	-	-	-	2,188,632		
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.....	-	.102,353,781	NASDAQ 100 Total Return / (FEDL01+40BP)	-	-	471,431	(5,253,271)		(5,253,271)	(2,835,429)	-	-	-	714,772		
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.....	-	.777,795,530	MSCI Daily TR Gross EAFE USD / (FEDL01+70BP)	-	-	524,101	913,030		913,030	1,494,908	-	-	-	775,286		
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.....	-	.133,522,800	MSCI Daily TR Gross EAFE USD / (FEDL01+70BP)	-	-	1,124,002	(436,000)		(436,000)	(1,293,184)	-	-	-	1,334,771		
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.....	-	.164,047,441	NASDAQ 100 Total Return / (FEDL01+48BP)	-	-	1,020,581	(38,859,180)		(38,859,180)	(16,335,729)	-	-	-	1,645,523		

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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....	-56,915,410	SPTR / (FEDL01+49BP)	-	-376,854(6,601,260)(6,601,260)(314,002)	-	-	-571,100
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....	- .....	..117,201,414	MSCI Daily TR Gross EAFE USD / (FEDL01+68BP)	- .....	- .....	.....947,343	.....(11,776,668)	.....	.....(11,776,668)	.....422,839	- .....	- .....	- .....	.....1,176,421	.....	.....
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....	- .....	..90,878,810	SPTR / (FEDL01+51BP)	- .....	- .....	.....615,886	.....(11,573,577)	.....	.....(11,573,577)	.....(2,026,961)	- .....	- .....	- .....	.....912,205	.....	.....
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....	- .....	..96,200,053	NASDAQ 100 Total Return / (FEDL01+47.5BP)	- .....	- .....	.....584,549	.....(21,312,064)	.....	.....(21,312,064)	.....(9,874,509)	- .....	- .....	- .....	.....965,618	.....	.....
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....	- .....	..278,842,014	MSCI Daily TR Gross EAFE USD / (FEDL01+68BP)	- .....	- .....	.....2,255,181	.....(32,532,111)	.....	.....(32,532,111)	.....(1,503,196)	- .....	- .....	- .....	.....2,797,953	.....	.....
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....	- .....	..142,844,863	SPTR / (FEDL01+56BP)	- .....	- .....	.....994,402	.....(15,978,570)	.....	.....(15,978,570)	.....(4,085,855)	- .....	- .....	- .....	.....1,515,790	.....	.....
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....	- .....	..142,844,636	SPTR / (FEDL01+55BP)	- .....	- .....	.....1,010,128	.....(15,978,540)	.....	.....(15,978,540)	.....(4,086,379)	- .....	- .....	- .....	.....1,515,788	.....	.....
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....	- .....	..171,379,561	SPTR / (FEDL01+56BP)	- .....	- .....	.....1,183,773	.....(19,170,302)	.....	.....(19,170,302)	.....(4,905,819)	- .....	- .....	- .....	.....1,818,585	.....	.....
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....	- .....	..216,938,365	2.07%[2.07%].....	- .....	- .....	.....1,275,095	.....(4,328,243)	.....	.....(4,328,243)	.....49,917	- .....	- .....	- .....	.....2,289,392	.....	.....
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....	- .....	..117,654,643	SPTR / (FEDL01+52.5BP)	- .....	- .....	.....660,777	.....1,133,314	.....	.....1,133,314	.....1,395,423	- .....	- .....	- .....	.....1,245,825	.....	.....
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....	- .....	..169,777,189	Russell 2000 TR / (FEDL01+35BP)	- .....	- .....	.....950,757	.....(28,583,797)	.....	.....(28,583,797)	.....(28,583,797)	- .....	- .....	- .....	.....1,809,781	.....	.....
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....	-25,441,919	Russell 2000 TR / (FEDL01+27BP)	-	-108,692(449,138)(449,138)(449,138)	-	-	-158,550

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	Total Return Swap With MSCSW RCV FEDL P Tot Ret 01/23/2025 BHF1XVNW4	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54....	01/23/2020....	01/23/2025....	-256,951,755	SPTR / (FEDL01+51BP)	-	-1,336,030(28,873,331)(28,873,331)(28,873,331)	-	-	-2,746,459
	Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 01/24/2025 BHF1Y1HB2	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	01/23/2020....	01/24/2025....	- .....	..204,372,676	MSCI Daily TR Gross EAFE USD / (FEDL01+63.7BP)	- .....	- .....	.....1,244,722	.....(26,274,884)	.....(26,274,884)	.....(26,274,884)	- .....	- .....	- .....	.....2,185,116	.....	.....
	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....	- .....	..47,079,698	MSCI Daily TR Gross EAFE USD / (FEDL01+63.5BP)	- .....	- .....	.....279,370	.....(6,052,722)	.....(6,052,722)	.....(6,052,722)	- .....	- .....	- .....	.....503,368	.....	.....
	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....	- .....	..31,366,104	MSCI Daily TR Gross EAFE USD / (FEDL01+62BP)	- .....	- .....	.....164,340	.....(2,877,353)	.....(2,877,353)	.....(2,877,353)	- .....	- .....	- .....	.....335,762	.....	.....
	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....	- .....	..60,233,648	SPTR / (FEDL01+43BP)	- .....	- .....	.....300,751	.....(6,738,278)	.....(6,738,278)	.....(6,738,278)	- .....	- .....	- .....	.....374,703	.....	.....
	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....	- .....	..28,514,738	MSCI Daily TR Gross EAFE USD / (FEDL01+61BP)	- .....	- .....	.....138,286	.....(2,284,392)	.....(2,284,392)	.....(2,284,392)	- .....	- .....	- .....	.....305,422	.....	.....
	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....	- .....	..92,743,537	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	- .....	- .....	.....475,994	.....(11,047,839)	.....(11,047,839)	.....(11,047,839)	- .....	- .....	- .....	.....994,860	.....	.....
	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....	- .....	..12,996,963	SPTR / (FEDL01+50BP)	- .....	- .....	.....54,889	.....(1,228,547)	.....(1,228,547)	.....(1,228,547)	- .....	- .....	- .....	.....139,418	.....	.....
	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....	- .....	..13,941,184	Russell 2000 TR / (FEDL01+35BP)	- .....	- .....	.....56,675	.....(1,999,220)	.....(1,999,220)	.....(1,999,220)	- .....	- .....	- .....	.....149,547	.....	.....
	Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 08/07/2021 BHF1YTCP5	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	02/06/2020....	08/07/2021....	- .....	..14,925,056	MSCI Daily TR Gross EAFE USD / (FEDL01+52BP)	- .....	- .....	.....66,031	.....(1,570,238)	.....(1,570,238)	.....(1,570,238)	- .....	- .....	- .....	.....78,414	.....	.....
	Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 02/04/2022 BHF1YVAS6	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27..	02/05/2020....	02/04/2022....	- .....	..25,936,465	SPTR / (FEDL01+43BP)	- .....	- .....	.....102,795	.....(2,197,355)	.....(2,197,355)	.....(2,197,355)	- .....	- .....	- .....	.....164,037	.....	.....
	Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 02/04/2022 BHF1YVAV9	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27..	02/05/2020....	02/04/2022....	- .....	..19,765,860	Russell 2000 TR / (FEDL01+28BP)	- .....	- .....	.....77,035	.....(2,664,714)	.....(2,664,714)	.....(2,664,714)	- .....	- .....	- .....	.....125,010	.....	.....
	Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 02/11/2025 BHF1YVH23	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA	B4TYDEB6GKMZ0031MB27..	02/11/2020....	02/11/2025....	-24,515,990	Russell 2000 TR / (FEDL01+31BP)	-	-83,689(2,292,636)(2,292,636)(2,292,636)	-	-	-263,530

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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)
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 02/13/2025 BHF1Z0815	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	02/13/2020....	02/13/2025....	-	63,004,146	SPTR / (FEDL01+48BP)	-	-	220,590	(6,451,333)		(6,451,333)	(6,451,333)	-	-	-	677,653		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 03/09/2025 BHF204QQ8	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	03/04/2020....	03/09/2025....	-	382,377,870	MSCI Daily TR Gross EAFE USD / (FEDL01+63.5BP)	-	-	833,317	14,172,201		14,172,201	14,172,201	-	-	-	4,141,856		
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 03/06/2025 BHF204QU9	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27.	03/04/2020....	03/06/2025....	-	785,466,763	SPTR INDEX / (1D US0IS + 43BP)	-	-	1,312,297	31,314,285		31,314,285	31,314,285	-	-	-	8,500,597		
Total Return Swap With HSBC BANK USA NA RCV FEDL P Tot Ret 04/06/2023 BHF21DU33	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	04/03/2020....	04/06/2023....	-	24,151,428	SPTR / (FEDL01+50BP)	-	-	31,135	(4,088,151)		(4,088,151)	(4,088,151)	-	-	-	200,876		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 04/06/2025 BHF21DU66	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/03/2020....	04/06/2025....	-	72,664,001	MSCI Daily TR Gross EAFE USD / (FEDL01+75BP)	-	-	135,357	(12,037,450)		(12,037,450)	(12,037,450)	-	-	-	793,491		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/07/2023 BHF21MGL9	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/06/2020....	04/07/2023....	-	23,120,487	SPTR / (FEDL01+47BP)	-	-	27,809	(3,956,650)		(3,956,650)	(3,956,650)	-	-	-	192,396		
Total Return Swap With HSBC BANK USA NA RCV FEDL P Tot Ret 04/07/2023 BHF21ND55	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. 1E8VN30JCEQV1H4R804....	04/07/2020....	04/07/2023....	-	55,359,549	Russell 2000 TR / (FEDL01+37BP)	-	-	53,976	(14,992,761)		(14,992,761)	(14,992,761)	-	-	-	460,672		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/13/2025 BHF21QT28	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/08/2020....	04/13/2025....	-	79,403,632	MSCI Daily TR Gross EAFE USD / (FEDL01+71BP)	-	-	128,854	(9,364,837)		(9,364,837)	(9,364,837)	-	-	-	868,830		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 04/16/2025 BHF21V7X3	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	04/15/2020....	04/16/2025....	-	38,975,719	MSCI Daily TR Gross EAFE USD / (FEDL01+63BP)	-	-	52,985	(5,224,030)		(5,224,030)	(5,224,030)	-	-	-	426,836		
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 10/21/2020 BHF226PT6	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQF5U7RNE97.	04/21/2020....	10/21/2020....	-	99,999,999	SPTR / (FEDL01+31BP)	-	-	69,833	(13,990,776)		(13,990,776)	(13,990,776)	-	-	-	278,204		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/23/2020 BHF22AHL3	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/23/2020....	10/23/2020....	-	49,998,974	SPTR / (FEDL01+30BP)	-	-	32,110	(5,247,839)		(5,247,839)	(5,247,839)	-	-	-	140,325		
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/27/2021 BHF22AJ31	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/23/2020....	04/27/2021....	-	51,529,064	MSCI Daily TR Gross EAFE USD / (FEDL01+67BP)	-	-	64,855	(5,363,986)		(5,363,986)	(5,363,986)	-	-	-	233,969		
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/23/2021 BHF22AJ72	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/23/2020....	04/23/2021....	-	167,645,690	MSCI Daily TR Gross EAFE USD / (FEDL01+67BP)	-	-	217,660	(19,947,657)		(19,947,657)	(19,947,657)	-	-	-	756,126		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
QE06.68	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/24/2020 BHF22BLS1	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/24/2020....	10/24/2020....	-	100,001,127	SPTR / (FEDL01+25BP)	-	54,362	(11,044,921)		(11,044,921)	(11,044,921)	-	-	-	281,876		
	Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/24/2025 BHF22EJF6	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	04/24/2020....	04/24/2025....	-	179,079,540	SPTR / (FEDL01+57BP)	-	198,181	(17,383,768)		(17,383,768)	(17,383,768)	-	-	-	1,965,633		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/27/2020 BHF22EMS4	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/27/2020....	10/27/2020....	-	100,001,878	SPTR / (FEDL01+28BP)	-	58,696	(8,268,417)		(8,268,417)	(8,268,417)	-	-	-	285,499		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/28/2024 BHF22FL94	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/28/2020....	04/28/2024....	-	32,002,911	SPTR / (FEDL01+53BP)	-	32,110	(2,581,907)		(2,581,907)	(2,581,907)	-	-	-	313,160		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/27/2020 BHF22FLR4	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/28/2020....	10/27/2020....	-	49,999,807	SPTR / (FEDL01+25BP)	-	26,444	(4,179,899)		(4,179,899)	(4,179,899)	-	-	-	142,746		
	Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/28/2024 BHF22FN19	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97..	04/28/2020....	04/28/2024....	-	24,999,957	XNDX INDEX / (1D USOIS + 48BP)	-	22,924	(4,124,692)		(4,124,692)	(4,124,692)	-	-	-	244,634		
	Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/28/2022 BHF22FNW1	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	04/28/2020....	04/28/2022....	-	99,999,709	GDDUEAFE INDEX / (1D USOIS + 57BP)	-	107,277	(9,173,664)		(9,173,664)	(9,173,664)	-	-	-	675,904		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/28/2020 BHF22GM67	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/28/2020....	10/28/2020....	-	49,995,542	NASDAQ 100 Total Return / (FEDL01+20BP)	-	22,206	(8,677,676)		(8,677,676)	(8,677,676)	-	-	-	143,333		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/27/2020 BHF22GR05	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/29/2020....	10/27/2020....	-	75,001,268	SPTR / (FEDL01+27BP)	-	41,563	(4,356,458)		(4,356,458)	(4,356,458)	-	-	-	214,124		
	Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 10/29/2020 BHF22GT11	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZ0031MB27..	04/29/2020....	10/29/2020....	-	75,000,003	SPTR / (FEDL01+27BP)	-	41,438	(4,679,101)		(4,679,101)	(4,679,101)	-	-	-	215,912		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/27/2020 BHF22GTQ6	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/29/2020....	10/27/2020....	-	100,000,960	NASDAQ 100 Total Return / (FEDL01+20BP)	-	43,750	(13,274,545)		(13,274,545)	(13,274,545)	-	-	-	285,497		
	Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 10/27/2020 BHF22J5Y9	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	04/30/2020....	10/27/2020....	-	74,997,210	SPTR / (FEDL01+27BP)	-	39,561	(5,541,921)		(5,541,921)	(5,541,921)	-	-	-	214,113		

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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 JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 11/01/2020 BHF22JXJ1	Variable Annuities.....	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQU57RNE97.	05/01/2020....	11/01/2020....	-	49,996,746	NASDAQ 100 Total Return / (FEDL01+21BP)	-	-	21,221	(8,439,783)		(8,439,783)	(8,439,783)	-	-	-	145,706		
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 11/12/2020 BHF230XC6	Variable Annuities.....	Exh 5.....	Equity/ Index	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/11/2020....	11/12/2020....	-	74,774,666	MSCI Daily TR Gross EAFE USD / (FEDL01+36BP)	-	-	42,372	(6,582,396)		(6,582,396)	(6,582,396)	-	-	-	227,376		
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....	-	99,997,991	MSCI Daily TR Gross EAFE USD / (FEDL01+45BP)	-	-	70,054	(10,520,603)		(10,520,603)	(10,520,603)	-	-	-	297,242		
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....	-	182,157,864	SPTR / (FEDL01+35.5BP)	-	-	(89,713)	16,858,909		16,858,909	16,858,909	-	-	-	854,130		
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 W22LROWP2IHZNBB6K528..	05/15/2020....	05/14/2021....	-	64,455,964	Russell 2000 TR / (FEDL01+24BP)	-	-	(23,150)	9,898,216		9,898,216	9,898,216	-	-	-	300,816		
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....	-	203,675,542	MSCI Daily TR Gross EAFE USD / (FEDL01+80BP)	-	-	104,780	6,902,471		6,902,471	6,902,471	-	-	-	2,261,511		
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 W22LROWP2IHZNBB6K528..	06/04/2020....	06/04/2025....	-	396,975,119	NASDAQ 100 Total Return / (FEDL01+48BP)	-	-	136,295	(21,926,583)		(21,926,583)	(21,926,583)	-	-	-	4,407,812		
Total Return Swap With MORGANSTANLEY&COINTERNATIO RCV FEDL P Tot Ret 06/09/2025 BHF244PE2	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQX5T7XV54....	06/04/2020....	06/09/2025....	-	335,676,617	Russell 2000 TR / (FEDL01+43BP)	-	-	95,575	20,497,593		20,497,593	20,497,593	-	-	-	3,732,358		
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....	-	64,797,280	SPTR / (FEDL01+54BP)	-	-	24,587	181,789		181,789	181,789	-	-	-	719,476		
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 E58DKGMJYYJLN8C3868..	06/04/2020....	06/04/2025....	-	34,885,943	SPTR INDEX / (1D US0IS + 59BP)	-	-	14,303	97,873		97,873	97,873	-	-	-	387,356		
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....	-	110,877,379	MSCI Daily TR Gross EAFE USD / (FEDL01+50BP)	-	-	(27,011)	(358,847)		(358,847)	(358,847)	-	-	-	329,580		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/10/2025 BHF24J4H5	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/10/2020....	06/10/2025....	-	110,877,379	MSCI Daily TR Gross EAFE USD / (FEDL01+78BP)	-	-	39,947	358,847		358,847	358,847	-	-	-	1,233,177		
Total Return Swap With CITIBANK NA R Tot Ret PAY FEDL 11/12/2020 BHF24URF9	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/17/2020....	11/12/2020....	-	82,196,288	MSCI Daily TR Gross EAFE USD / (FEDL01+47BP)	-	-	(10,092)	(839,181)		(839,181)	(839,181)	-	-	-	249,944		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/17/2025 BHF24URS1	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/17/2020....	06/17/2025....	-	82,196,288	MSCI Daily TR Gross EAFE USD / (FEDL01+76BP)	-	-	15,366	839,204		839,204	839,204	-	-	-	915,956		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 06/18/2025 BHF24URZ5	Variable Annuities.....	Exh 5.....	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528..	06/17/2020....	06/18/2025....	-	52,438,777	GDDUEAFE INDEX / (1D USOIS + 76BP)	-	-	9,803	535,387		535,387	535,387	-	-	-	584,514		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2025 BHF24WA22	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/18/2020....	06/19/2025....	-	21,476,816	SPTR / (FEDL01+56BP)	-	-	340	(21,244)		(21,244)	(21,244)	-	-	-	239,459		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2025 BHF24WA71	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/18/2020....	06/19/2025....	-	50,419,283	MSCI Daily TR Gross EAFE USD / (FEDL01+70BP)	-	-	7,661	591,721		591,721	591,721	-	-	-	562,158		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/18/2025 BHF24WAB2	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/17/2020....	06/18/2025....	-	78,851,300	SPTR / (FEDL01+57BP)	-	-	11,433	344,652		344,652	344,652	-	-	-	878,923		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/22/2025 BHF254230	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/18/2020....	06/22/2025....	-	38,827,073	MSCI Daily TR Gross EAFE USD / (FEDL01+70BP)	-	-	5,048	416,576		416,576	416,576	-	-	-	433,267		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/22/2025 BHF2566F6	Variable Annuities.....	Exh 5.....	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41....	06/19/2020....	06/22/2025....	-	49,861,201	SPTR / (FEDL01+54BP)	-	-	5,152	267,385		267,385	267,385	-	-	-	556,395		
1149999999. Total-Swaps-Hedging Other-Total Return.....										0	0	35,830,702	(589,862,040)	XXX	(589,862,040)	(361,851,471)	0	0	0	87,715,760	XXX	XXX
1169999999. Total-Swaps-Hedging Other.....										(302,692)	(117,968,300)	65,776,354	135,653,429	XXX	135,653,429	(34,513,241)	0	0	0	145,955,984	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%].....	-	-	133,972		(511,555)	-	-	-	-	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.	7H6GLXDRUGQF57RNE97..	10/07/2019....	12/20/2024....	-	50,000,000	1%[0%].....	627,222	252,778	541,174		122,200	-	-	(59,171)	-	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	134,722	313,489		61,100	-	-	(22,622)	-	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%].....	-	-	71,456		(825,016)	-	-	-	-	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%].....	-	-	69,958		374,400	-	-	-	-	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%].....	-	-	496,806		2,770,023	-	-	-	-	175,000,000		

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)
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)	-	30,333	(30,826)		120,244	-	-	3,768	-	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)	-	15,167	(15,413)		60,122	-	-	1,884	-	3,000,000		
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	-	194,098	98,919		200,004	-	-	(104,438)	-	37,885,750		
Credit Default Swap With CITIBANK NA RCV 1.00 PAY 100.00 12/20/2020 BME1M0RZ3	ITRAXX.EUR.24 12-100%.....	DB C.....	Credit.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	01/25/2016....	12/20/2020....	-	61,203,625	1%[0%].....	322,753	-	315,092	156,559		320,231	-	-	(166,193)	-	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	-	610,024	1,086,173		1,820,544	-	-	(366,794)	-	114,565,000		
Credit Default Swap With CITICORP SECURITIES MARKETS RCV 0.50 PAY 100.00 12/20/2020 BME269L8	CDT30-100_MET_2017A.....	DB C.....	Credit.	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	05/22/2017....	12/20/2020....	-	96,426,786	0.5%[0%].....	-	-	247,020	-		188,090	-	-	-	-	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. 7H6GLXDRUGQFU57RNE97.	03/27/2018....	12/20/2022....	-	49,580,000	1%[0%].....	522,922	-	221,827	435,835		650,998	-	-	(87,087)	-	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..... R0MUWSPU8MPRO8K5P83	05/25/2018....	12/20/2022....	-	46,618,000	1%[0%].....	395,894	-	221,827	330,019		650,998	-	-	(65,875)	-	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. 7H6GLXDRUGQFU57RNE97.	06/08/2018....	12/20/2022....	-	23,532,000	1%[0%].....	50,658	-	110,913	42,251		325,499	-	-	(8,407)	-	23,532,000		
Credit Default Swap With BNP PARIBAS SA RCV 1.00 PAY 100.00 12/20/2023 BME2ZYDY7	CDX.NA.IG.31 7-15%.....	DB C.....	Credit.	BNP PARIBAS..... R0MUWSPU8MPRO8K5P83	12/13/2018....	12/20/2023....	-	50,000,000	1%[0%].....	(65,952)	-	252,778	(45,793)		517,224	-	-	6,443	-	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)	-	126,389	(24,677)		258,612	-	-	3,469	-	25,000,000		
Credit Default Swap With ICE-INTERCONTINENTAL EXCHANGE RCV 1.00 PAY 100.00 06/20/2025 Z91ZC0FS5	CDX.NA.IG.34.V1.....	DB C.....	Credit.	Ice Clear US Inc.. 549300HWWR1D8OTS2G29..	03/20/2020....	06/20/2025....	-	740,000,000	1%[0%].....	-	(7,954,470)	2,260,381	(7,954,470)		8,649,120	-	-	492,553	-	740,000,000		

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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)
Credit Default Swap With ICE-INTERCONTINENTAL EXCHANGE RCV 1.00 PAY 100.00 06/20/2030 Z91ZC0FU0	CDX.NA.IG.34.V1.....	DB C.....	Credit	Ice Clear US Inc.. 549300HWWR1D8OTS2G29..	03/20/2020....	06/20/2030....	-	50,000,000	1%[0%].....	-	(2,334,405)	137,500	(2,277,126)		(535,550)	-	-	57,279	-	50,000,000		
Credit Default Swap With CME GROUP INC RCV 1.00 PAY 100.00 06/20/2025 Z91ZC0FZ9	ITRAXX.EUR.33.V1.....	DB C.....	Credit	Ice Clear US Inc.. 549300HWWR1D8OTS2G29..	03/25/2020....	06/20/2025....	-	96,409,250	1%[0%].....	-	463,207	267,548	440,509		1,674,336	-	-	(22,699)	-	96,409,250		
1189999999. Total-Swaps-Replications-Credit Default.....										3,422,479	(9,489,557)	6,170,589	(6,903,377)	XXX	16,891,624	0	0	(337,890)	0	1,765,220,411	XXX	XXX
1229999999. Total-Swaps-Replications.....										3,422,479	(9,489,557)	6,170,589	(6,903,377)	XXX	16,891,624	0	0	(337,890)	0	1,765,220,411	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate.....										0	(117,968,300)	24,848,182	603,574,288	XXX	603,574,288	270,790,038	0	0	0	49,589,963	XXX	XXX
1369999999. Total-Swaps-Credit Default.....										3,066,389	(9,489,557)	6,078,072	(7,377,012)	XXX	16,417,989	(133,529)	0	(337,890)	0	1,765,220,411	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange.....										56,448	0	23,480,457	319,227,721	XXX	569,311,252	56,681,721	83,765,469	0	0	53,279,410	XXX	XXX
1389999999. Total-Swaps-Total Return.....										0	0	35,830,702	(589,862,040)	XXX	(589,862,040)	(361,851,471)	0	0	0	87,715,760	XXX	XXX
1409999999. Total-Swaps.....										3,122,837	(127,457,857)	90,237,413	325,562,957	XXX	599,441,489	(34,513,241)	83,765,469	(337,890)	0	1,955,805,544	XXX	XXX

Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108

CALL OPTION BFWD 9/15/20 C UST30 BHF1NPF3	Liability Portfolio.....	N/A.....	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMUFXT09.	07/12/2019....	09/15/2020....	-	30,000,000	103.57929.....	-	-	-		9,341,618	9,341,618	7,500,556	-	-	-	68,895		
CALL OPTION BFWD 12/15/20 C UST30 BHF1NPF2	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54....	07/15/2019....	12/15/2020....	-	40,000,000	103.9192.....	-	-	-		12,054,705	12,054,705	9,849,716	-	-	-	135,687		
CALL OPTION BFWD 3/15/21 C UST30 BHF1NPF9	Liability Portfolio.....	N/A.....	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMUFXT09.	07/15/2019....	03/15/2021....	-	20,000,000	103.9629.....	-	-	-		5,886,242	5,886,242	4,854,579	-	-	-	84,074		
CALL OPTION BFWD 6/15/21 C UST30 BHF1NPF7	Liability Portfolio.....	N/A.....	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMUFXT09.	07/15/2019....	06/15/2021....	-	30,000,000	103.64912.....	-	-	-		8,721,679	8,721,679	7,179,499	-	-	-	146,885		
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.....	-	-	-		8,648,304	8,648,304	7,076,301	-	-	-	165,065		
CALL OPTION BFWD 12/15/21 C UST30 BHF1NPF0	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54....	07/15/2019....	12/15/2021....	-	30,000,000	102.9317.....	-	-	-		8,530,444	8,530,444	6,973,703	-	-	-	181,263		
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.....	-	-	-		8,409,685	8,409,685	6,870,284	-	-	-	195,812		
CALL OPTION BFWD 6/15/22 C UST30 BHF1NPF6	Liability Portfolio.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54....	07/25/2019....	06/15/2022....	-	30,000,000	102.282.....	-	-	-		8,316,549	8,316,549	6,760,513	-	-	-	209,941		
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.....	-	-	-		8,086,710	8,086,710	6,646,536	-	-	-	223,039		

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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)
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.....	-	-	-	7,957,743		7,957,743	6,535,501	-	-	-	235,279		
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.....	-	-	-	4,934,106		4,934,106	4,270,523	-	-	-	164,525		
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.....	-	-	-	5,144,540		5,144,540	4,209,314	-	-	-	172,015		
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	102.855219999999.....	-	-	-	4,768,868		4,768,868	4,120,361	-	-	-	179,191		
1419999999 Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108.....										0	0	0	100,801,193	XXX	100,801,193	82,847,386	0	0	0	2,161,671	XXX	XXX

Forwards - Hedging Other

UNITED STATES TREASURY BFWD 6/03/22 C UST30 BHF1M97E3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/03/2019....	06/03/2022....	-	139,000,000	103.89838.....	-	-	-	36,416,077		36,416,077	31,314,168	-	-	-	964,531		
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	103.993519999999.....	-	-	-	52,718,517		52,718,517	43,856,921	-	-	-	881,809		
CALL OPTION BFWD 6/06/22 C UST30 BHF1MAN69	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86.	06/04/2019....	06/04/2022....	-	92,500,000	102.95312.....	-	-	-	25,084,923		25,084,923	20,857,272	-	-	-	642,320		
UNITED STATES TREASURY BFWD 6/04/21 C UST30 BHF1MANE2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	DEUTSCHE BANK AG 7LTFWFZYICNSX8D621K86....	06/04/2019....	06/04/2021....	-	92,500,000	104.257809999999.....	-	-	-	26,403,294		26,403,294	22,163,014	-	-	-	445,723		
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.....	-	-	-	61,590,544		61,590,544	51,825,438	-	-	-	1,600,520		
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.....	-	-	-	28,473,735		28,473,735	23,915,317	-	-	-	490,317		
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.....	-	-	-	53,463,320		53,463,320	44,985,588	-	-	-	1,401,565		
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.....	-	-	-	29,346,637		29,346,637	24,608,686	-	-	-	340,226		
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	104.142119999999.....	-	-	-	28,572,930		28,572,930	23,917,433	-	-	-	490,317		
CALL OPTION BFWD 6/16/22 C UST30 BHF1MSDD0	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/17/2019....	06/16/2022....	-	200,000,000	103.37514.....	-	-	-	53,249,942		53,249,942	44,985,802	-	-	-	1,400,587		
CALL OPTION BFWD 6/18/21 C UST30 BHF1MS0R9	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3VO5H2G7GRS05BHJ91...	06/17/2019....	06/18/2021....	-	175,000,000	104.5.....	-	-	-	49,352,215		49,352,215	41,829,000	-	-	-	860,496		
CALL OPTION BFWD 6/20/22 C UST30 BHF1MU0N3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN 0Z3VO5H2G7GRS05BHJ91...	06/18/2019....	06/20/2022....	-	200,000,000	104.15625.....	-	-	-	51,634,317		51,634,317	44,898,350	-	-	-	1,404,494		

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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)
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	105.1498199999999.....	-	-	-	.....55,105,265		.....55,105,265	...47,776,808	-	-	-	.....983,424		
CALL OPTION BFWD 6/17/22 C UST30 BHF1MW7T9	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54....	06/19/2019....	06/17/2022....	-	..125,000,000	104.10938.....	-	-	-	.....32,357,293		.....32,357,293	...28,078,992	-	-	-	.....875,978		
CALL OPTION BFWD 8/10/20 C UST30 BHF1Q72J7	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02....	08/08/2019....	08/09/2020....	-	..215,000,000	111.53987.....	-	-	-	.....50,405,778		.....50,405,778	...53,915,361	-	-	-	.....355,871		
CALL OPTION BFWD 10/14/20 C UST30 BHF1QB2A7	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/12/2019....	10/14/2020....	-	..327,000,000	101.23479.....	-	-	-	.....60,220,642		.....60,220,642	...74,581,928	-	-	-	.....881,098		
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.....	-	-	-	.....21,319,526		.....21,319,526	...28,260,352	-	-	-	.....1,325,462		
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.....	-	-	-	.....42,603,251		.....42,603,251	...56,518,847	-	-	-	.....2,650,924		
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.....	-	-	-	.....30,723,282		.....30,723,282	...46,851,243	-	-	-	.....2,209,103		
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.....	-	-	-	.....24,156,395		.....24,156,395	...39,960,973	-	-	-	.....1,894,307		
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.....	-	-	-	.....25,495,261		.....25,495,261	...42,020,095	-	-	-	.....1,991,678		
CALL OPTION BFWD 08/18/22 C UST30 BHF1QQR17	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09....	08/19/2019....	08/18/2022....	-	..225,000,000	101.87323.....	-	-	-	.....31,402,637		.....31,402,637	...45,467,172	-	-	-	.....1,643,519		
CALL OPTION BFWD 10/28/2021 C UST30 BHF1TNAF8	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09....	10/28/2019....	10/28/2021....	-	..115,000,000	96.87734.....	-	-	-	.....23,718,678		.....23,718,678	...24,719,747	-	-	-	.....662,815		
CALL OPTION BFWD 10/28/2021 C UST30 BHF1TNAN1	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09....	10/28/2019....	10/28/2021....	-	..112,000,000	97.1005.....	-	-	-	.....22,850,583		.....22,850,583	...24,068,348	-	-	-	.....645,524		
CALL OPTION BFWD 11/29/2021 C UST30 BHF1TNAQ4	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09....	10/28/2019....	11/29/2021....	-	..162,000,000	96.82023.....	-	-	-	.....33,208,355		.....33,208,355	...34,640,550	-	-	-	.....964,015		
CALL OPTION BFWD 11/15/2021 C UST30 BHF1TPQC3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09....	10/29/2019....	11/15/2021....	-	..225,000,000	97.03813.....	-	-	-	.....45,813,691		.....45,813,691	...48,210,859	-	-	-	.....1,320,657		
CALL OPTION BFWD 12/16/2021 C UST30 BHF1TPYL4	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09....	10/29/2019....	12/16/2021....	-	..120,000,000	97.0544599999999.....	-	-	-	.....24,201,926		.....24,201,926	...25,578,072	-	-	-	.....725,731		
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.....	-	-	-	.....37,014,141		.....37,014,141	...38,538,440	-	-	-	.....1,012,406		
CALL OPTION BFWD 11/02/21 C UST30 BHF1UCNU3	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09....	11/13/2019....	11/02/2021....	-	..174,000,000	99.08733.....	-	-	-	.....37,371,502		.....37,371,502	...38,826,049	-	-	-	.....1,008,024		
CALL OPTION BFWD 11/09/21 C UST30 BHF1UCNZ2	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMUCUFX09....	11/13/2019....	11/09/2021....	-	..194,000,000	99.30741.....	-	-	-41,159,076	41,159,076	...43,227,657	-	-	-1,131,888		

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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)
CALL OPTION BFWD 07/09/20 C UST30 BHF1WRV88	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	01/09/2020.....	07/09/2020.....	-	100,000,000	100.35531.....	-	-	-	23,095,870		23,095,870	23,095,870	-	-	-	78,514		
CALL OPTION BFWD 07/09/20 C UST30 BHF1WRVP0	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02...	01/09/2020.....	07/09/2020.....	-	100,000,000	99.55355.....	-	-	-	23,897,600		23,897,600	23,897,600	-	-	-	78,514		
CALL OPTION BFWD 07/09/20 C UST30 BHF1WRVV7	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30...	01/09/2020.....	07/09/2020.....	-	150,000,000	100.35768.....	-	-	-	34,640,241		34,640,241	34,640,241	-	-	-	117,770		
CALL OPTION BFWD 01/06/22 C UST30 BHF1WTY40	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	01/10/2020.....	01/06/2022.....	-	35,000,000	100.575409999999.....	-	-	-	6,858,378		6,858,378	6,858,378	-	-	-	215,793		
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.....	-	-	-	9,709,592		9,709,592	9,709,592	-	-	-	309,108		
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.....	-	-	-	9,726,493		9,726,493	9,726,493	-	-	-	309,938		
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.....	-	-	-	19,879,801		19,879,801	19,879,801	-	-	-	620,980		
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.....	-	-	-	11,531,393		11,531,393	11,531,393	-	-	-	472,714		
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.....	-	-	-	7,717,584		7,717,584	7,717,584	-	-	-	315,143		
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.....	-	-	-	8,989,131		8,989,131	8,989,131	-	-	-	380,771		
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.....	-	-	-	9,023,091		9,023,091	9,023,091	-	-	-	379,148		
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.....	-	-	-	9,642,729		9,642,729	9,642,729	-	-	-	567,028		
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.....	12/19/2020.....	-	144,000,000	101.10461.....	-	-	-	15,007,283		15,007,283	15,007,283	-	-	-	494,254		
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.....	-	-	-	11,259,317		11,259,317	11,259,317	-	-	-	1,172,529		
CITNA_VCSA BFWD 3/09/23 C UST30 BHF1ZMUY2	Macro Interest Rate Hedge.....	Exh 5.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	02/25/2020.....	03/09/2023.....	-	50,000,000	101.9582.....	-	-	-	3,845,652		3,845,652	3,845,652	-	-	-	410,062		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20GL29	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	03/10/2020.....	03/18/2022.....	5,714	57,142,900	26.25.....	-	-	-	(2,173,000)		(2,173,000)	(2,173,000)	-	-	-	374,173		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20GMX0	Variable Annuities.....	Exh 5.....	Equity/Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653..	03/10/2020.....	03/18/2022.....	9,141	91,407,700	27.35.....	-	-	-	(2,939,000)		(2,939,000)	(2,939,000)	-	-	-	598,540		

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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)
Total Return Swap With HSBC BANK USA NA RCV BZDIO P Tot Ret 03/18/2022 BHF20J984	Variable Annuities.....	Exh 5.....	Equity/ Index	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804.....	03/10/2020.....	03/18/2022.....	9,346	93,457,900	26.75.....	-	-	-	(3,307,000)		(3,307,000)	(3,307,000)	-	-	-	611,965		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20J9C5	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQGFNF3BB653..	03/10/2020.....	03/18/2022.....	4,817	48,169,600	25.95.....	-	-	-	(1,907,000)		(1,907,000)	(1,907,000)	-	-	-	315,416		
Total Return Swap With BANK OF AMERICA NA RCV BZDIO P Tot Ret 03/18/2022 BHF20J9F8	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	03/10/2020.....	03/18/2022.....	5,714	57,142,900	26.25.....	-	-	-	(2,173,000)		(2,173,000)	(2,173,000)	-	-	-	374,173		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20J9J0	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQGFNF3BB653..	03/10/2020.....	03/18/2022.....	7,260	72,595,300	27.55.....	-	-	-	(2,255,000)		(2,255,000)	(2,255,000)	-	-	-	475,356		
Total Return Swap With BANK OF AMERICA NA RCV BZDIO P Tot Ret 03/18/2022 BHF20J9M3	Variable Annuities.....	Exh 5.....	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27.	03/09/2020.....	03/18/2022.....	9,074	90,744,100	27.55.....	-	-	-	(2,903,000)		(2,903,000)	(2,903,000)	-	-	-	594,195		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20J9Q4	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQGFNF3BB653..	03/09/2020.....	03/18/2022.....	7,313	73,126,100	27.35.....	-	-	-	(2,420,000)		(2,420,000)	(2,420,000)	-	-	-	478,832		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20NYS3	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQGFNF3BB653..	03/13/2020.....	03/18/2022.....	4,918	49,180,300	30.5.....	-	-	-	(220,000)		(220,000)	(220,000)	-	-	-	322,034		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20S1Y5	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQGFNF3BB653..	03/16/2020.....	03/18/2022.....	3,817	38,167,900	32.75.....	-	-	-	673,000		673,000	673,000	-	-	-	249,925		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20J5X8	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQGFNF3BB653..	03/17/2020.....	03/18/2022.....	4,348	43,478,300	34.5.....	-	-	-	1,342,000		1,342,000	1,342,000	-	-	-	284,697		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20VY55	Variable Annuities.....	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFQGFNF3BB653..	03/18/2020.....	03/18/2022.....	2,439	24,390,200	41.....	-	-	-	1,975,000		1,975,000	1,975,000	-	-	-	159,708		
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.....	-	-	-	412,752		412,752	412,752	-	-	-	435,151		
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.....	-	-	-	138,592		138,592	138,591	-	-	-	455,409		

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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)
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	91.8163199999999.....	-	-	-	86,471		86,471	86,471	-	-	-	455,409		
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.....	-	-	-	582,556		582,556	582,556	-	-	-	841,516		
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.....	-	-	-	614,266		614,266	614,266	-	-	-	871,216		
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.....	-	-	-	962,370		962,370	962,370	-	-	-	872,129		
UNITED STATES TREASURY BFWD 5/30/24 C UST30 BHF243PD6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	06/03/2020.....	05/30/2024.....	-	46,000,000	89.13698.....	-	-	-	1,309,388		1,309,388	1,309,388	-	-	-	455,249		
UNITED STATES TREASURY BFWD 6/06/24 C UST30 BHF24CKT6	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	06/09/2020.....	06/06/2024.....	-	46,000,000	88.65318.....	-	-	-	1,522,959		1,522,959	1,522,959	-	-	-	456,362		
CALL OPTION BFWD 6/13/24 C UST30 BHF24RX28	Macro Interest Rate Hedge.....	N/A.....	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCFXT09.....	06/16/2020.....	06/13/2024.....	-	69,000,000	89.3090199999999.....	-	-	-	1,825,278		1,825,278	1,825,278	-	-	-	686,209		
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.....	-	-	-	1,118,310		1,118,310	1,118,310	-	-	-	458,106		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 07/27/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/26/2020.....	07/27/2020.....	-	1,634,735	1.....	-	-	-	1,014		1,014	-	1,014	-	-	2,223		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 07/27/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/26/2020.....	07/27/2020.....	-	15,851,570	1.....	-	-	-	9,832		9,832	-	9,832	-	-	21,556		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 07/27/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/26/2020.....	07/27/2020.....	-	3,458,458	1.....	-	-	-	2,145		2,145	-	2,145	-	-	4,703		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 07/27/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/26/2020.....	07/27/2020.....	-	10,070,877	1.....	-	-	-	6,246		6,246	-	6,246	-	-	13,695		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 07/27/2020	Joint Venture Interests Portfolio.....	BA.....	Currency	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/26/2020.....	07/27/2020.....	-	5,159,724	1.....	-	-	-	3,200		3,200	-	3,200	-	-	7,017		

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/27/2020	Joint Venture Interests Portfolio.....	BA.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/26/2020....	07/27/2020....	-	14,255,092	1.....	-	-	-	(5,649)		(5,649)	-	(5,649)	-	-	19,385		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/27/2020	Joint Venture Interests Portfolio.....	BA.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/26/2020....	07/27/2020....	-	57,338	1.....	-	-	-	(23)		(23)	-	(23)	-	-	78		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/27/2020	Joint Venture Interests Portfolio.....	BA.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/26/2020....	07/27/2020....	-	36,829,619	1.....	-	-	-	(14,595)		(14,595)	-	(14,595)	-	-	50,084		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/27/2020	Joint Venture Interests Portfolio.....	BA.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/26/2020....	07/27/2020....	-	27,760,135	1.....	-	-	-	(11,001)		(11,001)	-	(11,001)	-	-	37,751		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/27/2020	Joint Venture Interests Portfolio.....	BA.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/26/2020....	07/27/2020....	-	7,453,894	1.....	-	-	-	(2,954)		(2,954)	-	(2,954)	-	-	10,137		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 07/27/2020	Joint Venture Interests Portfolio.....	BA.....	Current	CITIBANK NA..... E57ODZWZ7FF32TWEFA76..	06/26/2020....	07/27/2020....	-	24,536,084	1.....	-	-	-	(9,724)		(9,724)	-	(9,724)	-	-	33,367		
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.....	-	-	-	3,109,000		3,109,000	(1,415,000)	-	-	-	712,069		
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.....	-	-	-	(580,000)		(580,000)	449,000	-	-	-	276,813		
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.....	-	-	-	(626,000)		(626,000)	282,000	-	-	-	142,155		
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.....	-	-	-	(5,205,000)		(5,205,000)	1,042,000	-	-	-	469,986		
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.....	-	-	-	4,088,000		4,088,000	(2,172,000)	-	-	-	1,116,706		
1439999999. Total-Forwards-Hedging Other.....										0	0	0	1,333,288,321	XXX	1,333,288,321	1,355,674,578	(21,509)	0	0	52,871,090	XXX	XXX
1479999999. Total-Forwards.....										0	0	0	1,434,089,514	XXX	1,434,089,514	1,438,521,964	(21,509)	0	0	55,032,761	XXX	XXX
Totals																						

QE06.78

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.....	78,446,145	323,407,883	(281,917,267)	0	327,865,123	(281,871,028)	0	91,969,960	55,014,431
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	463,070,000	444,662,288	(93,739,171)	0	531,603,157	(91,878,711)	0	27,930,179	0
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	330,335,000	399,233,995	(131,765,132)	0	408,798,108	(132,442,748)	0	415,244,320	352,378,183
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	31,763,000	209,698,294	(322,956,738)	0	261,148,592	(319,618,019)	0	278,604,999	133,583,555
CREDIT AGRICOLE CIB.....	1VUV7VQFKUQJSJ21A208.	Y.....	Y.....	100,691,000	27,355,302	(1,727,806)	0	83,189,257	-	0	10,864,532	0
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	50,068,000	70,076,829	(100,452,980)	0	70,041,497	(100,452,980)	0	4,266,394	0
DEUTSCHE BANK AG.....	7LTFWZYICNSX8D621K86..	Y.....	Y.....	413,480,000	474,076,255	(75,593,237)	0	474,206,119	(75,593,237)	0	3,666,521	0
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02.	Y.....	Y.....	817,280,000	799,147,656	-	0	799,147,656	-	0	3,037,874	0
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528	Y.....	Y.....	333,612,000	387,100,975	(292,062,262)	0	386,848,586	(292,062,262)	0	65,428,056	0
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	129,663,000	157,322,615	(52,435,016)	0	163,687,423	(52,435,016)	0	8,598,138	0
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	128,431,000	305,086,276	(228,754,225)	0	318,024,051	(228,669,745)	0	146,437,998	94,339,049
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30.	Y.....	Y.....	415,200,000	403,677,553	-	0	403,677,553	-	0	3,434,460	0
MORGAN STANLEY & CO INTL. PLC.....	4PQUHN3JPFGFNF3BB653.	Y.....	Y.....		12,328,453	(176,730,219)	0	12,328,453	(176,730,219)	0	3,950,886	0
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54...	Y.....	Y.....	1,131,217,084	1,011,374,157	(77,448,259)	0	1,011,875,811	(77,423,582)	0	66,659,567	0
NOMURA GLOBAL FINANCIAL PRODUCTS IN.....	0Z3VO5H2G7GRS05BHJ91.	Y.....	Y.....	109,784,262	100,986,532	-	0	100,986,532	-	0	2,264,990	0
ROYAL BANK OF CANADA.....	ES7IP3U3RHIGC71XBU11...	Y.....	Y.....	2,600,000	916,491	-	0	1,898,806	-	0	270,128	0
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41..	Y.....	Y.....		29,692,170	(289,505,492)	0	29,692,170	(289,505,492)	0	16,503,007	0
UBS AG.....	BFM8T61CT2L1QCEMIK50..	Y.....	Y.....	64,200,000	55,241,799	-	0	63,324,914	-	0	4,172,864	0
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCFUXT09	Y.....	Y.....	417,360,000	466,211,536	(64,062,590)	0	474,945,597	(61,860,169)	0	22,325,206	7,114,152
0299999999. Total NAIC 1 Designation.....				5,017,200,491	5,677,597,059	(2,189,150,394)	0	5,923,289,405	(2,180,543,208)	0	1,175,630,079	642,429,370
0899999999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	8,459,159	440,509	(139,530,796)	0	10,323,456	(129,834,750)	0	897,419,204	749,869,758
0999999999. Gross Totals.....				5,025,659,650	5,678,037,568	(2,328,681,190)	0	5,933,612,861	(2,310,377,958)	0	2,073,049,283	1,392,299,128
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					5,678,037,568	(2,328,681,190)						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	976826 BD 8 WISCONSIN POWER AND LIGHT COMPANY.....	19,529,759	14,150,000	14,981,711	07/31/2034.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	976826 BD 8 WISCONSIN POWER AND LIGHT COMPANY.....	4,251,001	3,080,000	3,261,037	07/31/2034.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	92343V BT 0 VERIZON COMMUNICATIONS INC.....	4,440,406	2,822,000	2,818,983	09/15/2043.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	931142 EB 5 WALMART INC.....	13,667,142	10,750,000	10,993,384	06/28/2038.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	828807 DH 7 SIMON PROPERTY GROUP LP.....	319,346	357,000	355,598	09/13/2049.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	931142 EB 5 WALMART INC.....	13,935,399	10,961,000	11,209,161	06/28/2038.	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528.....	CORPORATE.....	771196 AU 6 ROCHE HOLDINGS INC.....	9,941,538	5,000,000	5,864,045	03/01/2039.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMO031MB27.....	CORPORATE.....	742718 DF 3 PROCTER & GAMBLE CO.....	3,310,928	2,156,000	2,128,267	03/05/2037.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	718172 CE 7 PHILIP MORRIS INTERNATIONAL INC.....	5,679,401	5,100,000	5,017,845	03/02/2028.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	718172 CE 7 PHILIP MORRIS INTERNATIONAL INC.....	1,658,162	1,489,000	1,465,014	03/02/2028.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	718172 BM 0 PHILIP MORRIS INTERNATIONAL INC.....	319,052	289,000	300,391	11/10/2024.	IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868.....	CORPORATE.....	718172 BM 0 PHILIP MORRIS INTERNATIONAL INC.....	5,868,795	5,316,000	5,525,525	11/10/2024.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	773903 AJ 8 ROCKWELL AUTOMATION INC.....	10,643,964	8,500,000	9,091,040	03/01/2049.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	744320 AY 8 PRUDENTIAL FINANCIAL INC.....	2,328,962	2,030,000	1,974,700	12/07/2047.	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528.....	CORPORATE.....	771196 AU 6 ROCHE HOLDINGS INC.....	8,284,615	6,000,000	4,886,704	03/01/2039.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	756109 AG 9 REALTY INCOME CORPORATION.....	7,215,546	5,304,000	5,081,107	03/15/2035.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97.....	CORPORATE.....	756109 AG 9 REALTY INCOME CORPORATION.....	365,947	269,000	257,696	03/15/2035.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	745332 BU 9 PUGET SOUND ENERGY INC.....	9,686,910	7,440,000	7,100,032	06/01/2035.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	976843 BM 3 WISCONSIN PUBLIC SERVICE CORPORATION.....	907,223	826,000	825,078	09/01/2049.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	744320 AY 8 PRUDENTIAL FINANCIAL INC.....	10,319,712	8,995,000	8,749,963	12/07/2047.	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804.....	CORPORATE.....	756109 AG 9 REALTY INCOME CORPORATION.....	519,672	382,000	365,947	03/15/2035.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	883556 BG 6 THERMO FISHER SCIENTIFIC INC.....	211,201	151,000	170,176	02/01/2044.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	91324P BW 1 UNITEDHEALTH GROUP INC.....	13,448,093	10,780,000	10,765,003	03/15/2042.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	91324P BU 5 UNITEDHEALTH GROUP INC.....	12,935,970	10,000,000	10,658,943	11/15/2041.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	92826C AJ 1 VISA INC.....	14,027,455	11,459,000	10,991,772	09/15/2047.	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528.....	CORPORATE.....	92343V FD 1 VERIZON COMMUNICATIONS INC.....	14,090,670	11,250,000	14,063,579	03/22/2050.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	91324P CP 5 UNITEDHEALTH GROUP INC.....	10,499,649	9,210,000	9,621,706	07/15/2025.	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528.....	CORPORATE.....	92344G AX 4 VERIZON COMMUNICATIONS INC.....	12,719,214	9,000,000	8,869,099	09/15/2035.	IV.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912810 RT 7 United States Treasury.....	6,852,913	5,780,000	5,473,744	08/15/2046.	I.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219.....	TREASURY.....	912810 RT 7 United States Treasury.....	28,360,150	23,920,000	24,977,831	08/15/2046.	I.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	931142 CB 7 WALMART INC.....	1,112,813	765,000	762,781	09/01/2035.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97.....	CORPORATE.....	88579Y BK 6 3M CO.....	3,682,752	3,351,000	3,372,216	08/26/2049.	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528.....	CORPORATE.....	92343V BT 0 VERIZON COMMUNICATIONS INC.....	27,029,514	17,178,000	17,159,634	09/15/2043.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	872540 AU 3 TJX COMPANIES INC.....	625,733	488,000	519,074	04/15/2050.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF GFNF3BB653.....	CORPORATE.....	89838Q AA 1 BOSTON UNIVERSITY.....	2,675,980	2,089,000	2,096,518	10/01/2048.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	89838Q AA 1 BOSTON UNIVERSITY.....	1,815,157	1,417,000	1,422,100	10/01/2048.	IV.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912810 RT 7 United States Treasury.....	5,730,126	4,833,000	5,046,733	08/15/2046.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912810 RQ 3 United States Treasury.....	7,816,031	6,312,000	6,901,351	02/15/2046.	I.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41.....	CORPORATE.....	92826C AJ 1 VISA INC.....	1,519,161	1,241,000	1,190,400	09/15/2047.	IV.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912810 RL 4 United States Treasury.....	12,505,434	10,236,882	9,344,332	02/15/2045.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912810 QL 5 United States Treasury.....	7,005,009	4,485,000	4,338,448	11/15/2040.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912810 QB 7 United States Treasury.....	2,781,281	1,800,000	1,799,617	05/15/2039.	I.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219.....	TREASURY.....	912803 BM 4 United States Treasury.....	48,783,683	50,594,000	36,093,191	11/15/2027.	I.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29.....	TREASURY.....	912803 BM 4 United States Treasury.....	5,206,781	5,400,000	3,852,299	11/15/2027.	I.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868.....	CORPORATE.....	931142 CB 7 WALMART INC.....	2,363,818	1,625,000	1,620,286	09/01/2035.	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)
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219	TREASURY.....	912810 RL 4 United States Treasury.....	54,012,830	44,214,618	40,359,563	02/15/2045	I.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	539830 AW 9 LOCKHEED MARTIN CORPORATION.....	426,620	288,000	279,558	06/01/2040	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41	CORPORATE.....	717081 EK 5 PFIZER INC.....	3,138,657	2,403,000	2,353,562	09/15/2048	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	18,805,620	12,351,000	12,407,749	11/15/2035	IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868	CORPORATE.....	20030N AK 7 COMCAST CORPORATION.....	24,361,584	16,000,000	16,015,692	11/15/2035	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76	CORPORATE.....	195869 AP 7 COLONIAL PIPELINE CO.....	10,149,052	9,210,000	9,195,656	10/01/2025	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	18013R AA 5 CLAREMONT MCKENNA COLLEGE.....	1,541,094	1,387,000	1,386,584	01/01/2050	IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868	CORPORATE.....	18013R AA 5 CLAREMONT MCKENNA COLLEGE.....	15,672,051	14,105,000	14,100,768	01/01/2050	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27	CORPORATE.....	18013R AA 5 CLAREMONT MCKENNA COLLEGE.....	2,802,192	2,522,000	2,521,243	01/01/2050	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41	CORPORATE.....	17275R AF 9 CISCO SYSTEMS INC.....	50,815,800	35,000,000	34,266,335	01/15/2040	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27	CORPORATE.....	171232 AS 0 CHUBB CORPORATION.....	4,053,390	2,650,000	2,833,088	05/15/2038	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27	CORPORATE.....	149123 CF 6 CATERPILLAR INC.....	3,283,786	2,981,000	2,954,295	09/19/2049	IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868	CORPORATE.....	12189T AZ 7 BURLINGTON NORTHERN SANTA FE LLC.....	13,562,208	9,138,000	9,151,334	05/01/2037	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	20030N CH 2 COMCAST CORPORATION.....	11,440,870	10,000,000	9,971,547	05/01/2028	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	20030N CJ 8 COMCAST CORPORATION.....	5,626,676	4,741,000	4,720,022	03/01/2038	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	26884A BL 6 ERP OPERATING LP.....	2,965,068	2,684,000	2,673,727	07/01/2029	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76	CORPORATE.....	26884A BL 6 ERP OPERATING LP.....	8,082,132	7,316,000	7,287,999	07/01/2029	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	26078J AF 7 DUPONT DE NEMOURS INC.....	7,857,369	6,003,000	6,504,704	11/15/2048	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	254687 FM 3 WALT DISNEY CO.....	1,816,624	1,897,000	1,836,879	09/01/2049	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	114259 AQ 7 BROOKLYN UNION GAS CO.....	4,942,343	4,119,000	4,542,178	03/15/2048	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41	CORPORATE.....	254687 EB 8 WALT DISNEY CO.....	1,590,107	1,067,000	1,517,827	12/15/2035	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	244199 BG 9 DEERE & CO.....	3,897,916	3,671,000	3,677,601	09/07/2049	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41	CORPORATE.....	244199 AZ 8 DEERE & CO.....	9,167,448	6,070,000	6,367,382	05/15/2030	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	244199 AZ 8 DEERE & CO.....	430,432	285,000	298,963	05/15/2030	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804	CORPORATE.....	202795 JP 6 COMMONWEALTH EDISON COMPANY.....	2,160,320	1,714,000	1,700,408	03/01/2049	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	110122 BU 1 BRISTOL-MYERS SQUIBB CO.....	13,665,522	9,750,000	12,789,275	08/15/2045	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41	CORPORATE.....	015271 AS 8 ALEXANDRIA REAL ESTATE EQUITIES INC.....	5,120,729	4,238,000	4,242,920	02/01/2050	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	1,306,364	1,266,000	1,288,026	11/03/2021	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	1,511,709	1,465,000	1,490,488	11/03/2021	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	10,292,001	9,974,000	10,147,528	11/03/2021	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27	CORPORATE.....	009158 AR 7 AIR PRODUCTS AND CHEMICALS INC.....	1,336,288	1,295,000	1,317,530	11/03/2021	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	007589 AB 0 ADVOCATE HEALTH AND HOSPITALS CORP.....	96,220	75,000	75,000	08/15/2048	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76	CORPORATE.....	002824 BF 6 ABBOTT LABORATORIES.....	10,469,287	8,997,000	9,126,467	11/30/2026	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41	CORPORATE.....	002824 BB 5 ABBOTT LABORATORIES.....	5,260,906	4,800,000	4,602,698	03/15/2025	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76	CORPORATE.....	002824 BB 5 ABBOTT LABORATORIES.....	149,059	136,000	130,410	03/15/2025	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41	CORPORATE.....	001306 AB 5 AHS HOSPITAL CORP.....	2,409,306	1,861,000	1,949,147	07/01/2045	IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804	CORPORATE.....	00115A AL 3 AEP TRANSMISSION COMPANY LLC.....	823,030	770,000	764,465	09/15/2049	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	15,536,975	12,500,000	12,505,661	09/15/2048	IV.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219	CASH.....	Cash.....	16,326,101	16,326,101	16,326,101		V.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219	CASH.....	Cash.....	68,714,908	68,714,908	68,714,908		V.....
LCH Clearnet LLC.....	WAM6YERMS7OXFZUOY219	CASH.....	Cash.....	47,718,926	47,718,926	47,718,926		V.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	049560 AS 4 ATMOS ENERGY CORPORATION.....	15,876,248	14,100,000	14,089,584	09/15/2049	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528	CORPORATE.....	049560 AP 0 ATMOS ENERGY CORPORATION.....	12,935,280	10,000,000	10,663,913	10/01/2048	IV.....
SOCIETE GENERALE SA.....	02RNE8IBXP4R0TD8PU41	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	521,034	373,000	369,142	03/15/2049	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	284,962	204,000	201,890	03/15/2049	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPFQFN3BB653...	CORPORATE.....	039483 BQ 4 ARCHER DANIELS MIDLAND CO.....	6,308,278	4,516,000	4,469,288	03/15/2049	IV.....

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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)
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CORPORATE	110122 BM 9 BRISTOL-MYERS SQUIBB CO	10,927,930	10,000,000	10,563,574	05/15/2024	IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CORPORATE	039483 BQ 4 ARCHER DANIELS MIDLAND CO	2,282,490	1,634,000	1,617,099	03/15/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	037833 BX 7 APPLE INC	1,195,256	964,496	964,496	02/23/2046	IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CORPORATE	037833 BX 7 APPLE INC	12,464,814	9,125,000	10,058,318	02/23/2046	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	037833 BA 7 APPLE INC	2,920,249	2,519,000	2,624,336	02/09/2045	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	CORPORATE	037833 BA 7 APPLE INC	1,311,156	1,131,000	1,178,295	02/09/2045	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	638671 AE 7 NATIONWIDE MUTUAL INSURANCE COMPANY	9,874,717	6,938,000	7,354,610	04/01/2033	IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CORPORATE	59562V AP 2 BERKSHIRE HATHAWAY ENERGY CO	5,119,730	3,666,000	3,652,492	05/15/2037	IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CORPORATE	594918 CA 0 MICROSOFT CORPORATION	10,870,464	8,000,000	8,802,002	02/06/2047	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	594918 BT 0 MICROSOFT CORPORATION	38,788	31,000	29,415	08/08/2046	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	58933Y AX 3 MERCK & CO INC	11,099,808	9,600,000	9,552,135	03/07/2029	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	58013M FH 2 MCDONALDS CORPORATION	1,650,583	1,337,000	1,330,826	09/01/2048	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	58013M FC 3 MCDONALDS CORPORATION	5,275,866	4,309,000	4,098,400	03/01/2047	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	641062 AL 8 NESTLE HOLDINGS INC	13,507,005	10,849,000	10,740,012	09/24/2038	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	641062 AN 4 NESTLE HOLDINGS INC	17,918,362	14,000,000	13,495,723	09/24/2048	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	641062 AN 4 NESTLE HOLDINGS INC	12,865,384	10,052,000	9,919,472	09/24/2048	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	641062 AN 4 NESTLE HOLDINGS INC	4,863,555	3,800,000	3,628,415	09/24/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	717081 EK 5 PFIZER INC	13,020,920	9,969,000	9,946,118	09/15/2048	IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CORPORATE	717081 EK 5 PFIZER INC	11,059,096	5,864,000	8,447,566	09/15/2048	IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CORPORATE	717081 EK 5 PFIZER INC	7,659,211	8,467,000	5,743,358	09/15/2048	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	713448 DD 7 PEPSICO INC	9,428,626	7,075,000	7,057,776	04/14/2046	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	695114 BT 4 PACIFICORP	1,546,249	1,000,000	1,127,776	11/15/2031	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	68389X BX 2 ORACLE CORPORATION	7,769,309	6,956,000	6,932,044	04/01/2050	IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CORPORATE	67021C AC 1 NSTAR ELECTRIC CO	11,619,051	9,414,000	9,349,128	03/15/2036	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	293791 AP 4 ENTERPRISE PRODUCTS OPERATING LLC	1,217,521	902,000	899,943	10/15/2034	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	46647P AM 8 JPMORGAN CHASE & CO	4,635,883	4,099,000	4,099,000	01/23/2029	IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CORPORATE	46647P AL 0 JPMORGAN CHASE & CO	2,819,366	2,326,000	2,326,000	11/15/2048	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	454889 AM 8 INDIANA MICHIGAN POWER CO	19,440,050	14,000,000	13,977,678	03/15/2037	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	44891A BJ 5 HYUNDAI CAPITAL AMERICA	6,446,618	5,893,000	5,886,761	04/06/2023	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	437076 BX 9 HOME DEPOT INC	9,900,504	7,400,000	8,170,206	12/06/2048	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	437076 AS 1 HOME DEPOT INC	2,106,124	1,426,000	1,406,345	12/16/2036	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	406216 BG 5 HALLIBURTON COMPANY	3,622,320	3,354,000	3,348,503	11/15/2025	IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CORPORATE	406216 BG 5 HALLIBURTON COMPANY	14,199,840	13,148,000	13,126,449	11/15/2025	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	391382 AB 4 GREAT-WEST LIFECO FINANCE DELAWARE LP	746,775	659,000	698,220	06/03/2047	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	341081 FX 0 FLORIDA POWER & LIGHT CO	19,075,646	16,820,000	16,714,811	10/01/2049	IV
BNP PARIBAS	R0MUWSPU8MPRO8K5P83	US AGENCY - LOAN BACKED	31418C YL 2 FNMA 30YR	6,859,885	6,510,387	6,585,062	07/01/2048	IV
BNP PARIBAS	R0MUWSPU8MPRO8K5P83	US AGENCY - LOAN BACKED	3128MJ ZZ 2 FGOLD 30YR GIANT	4,326,862	4,100,272	4,067,625	12/01/2047	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	29379V BE 2 ENTERPRISE PRODUCTS OPERATING LLC	1,775,443	1,605,000	1,602,433	02/15/2025	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	46647P AM 8 JPMORGAN CHASE & CO	5,821,149	5,147,000	5,147,000	01/23/2029	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	491674 BG 1 KENTUCKY UTILITIES COMPANY	9,870,705	7,500,000	7,433,015	11/01/2040	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	494368 BC 6 KIMBERLY-CLARK CORPORATION	254,041	161,000	168,339	08/01/2037	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	CORPORATE	571676 AF 2 MARS INC	3,339,358	2,695,000	2,684,121	04/01/2049	IV
HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	CORPORATE	571676 AF 2 MARS INC	822,758	664,000	661,320	04/01/2049	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	548661 DJ 3 LOWE'S COMPANIES INC	3,328,478	2,798,000	2,862,414	09/15/2045	IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CORPORATE	539830 BL 2 LOCKHEED MARTIN CORPORATION	12,626,568	9,200,000	10,039,487	05/15/2046	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.....	571676 AF 2 MARS INC.....	3,361,662	2,713,000	2,702,048	04/01/2049.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	532457 BV 9 ELI LILLY AND COMPANY.....	6,298,345	5,454,000	5,446,673	03/15/2029.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF6FNF3BB653....	CORPORATE.....	532457 BT 4 ELI LILLY AND COMPANY.....	6,279,478	4,922,000	4,895,189	03/15/2049.	IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNB6K528....	CORPORATE.....	532457 BS 6 ELI LILLY AND COMPANY.....	12,339,700	10,000,000	9,990,713	03/15/2039.	IV.....
SOCIETE GENERALE SA.....	O2RNE8IBXP4R0TD8PU41....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	2,141,357	1,804,000	1,801,116	03/15/2029.	IV.....
MORGAN STANLEY & CO INTERNATIONAL PLC.....	4PQUHN3JPF6FNF3BB653....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	499,729	421,000	420,327	03/15/2029.	IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	1,070,679	902,000	900,558	03/15/2029.	IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76....	CORPORATE.....	512807 AU 2 LAM RESEARCH CORPORATION.....	14,093,310	11,873,000	11,854,016	03/15/2029.	IV.....
0199999999. Totals.....				1,241,866,701	1,020,585,096	1,013,400,848	XXX	XXX

Collateral Pledged to Reporting Entity

BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573....	CASH.....	Cash.....	307,236,000	307,236,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92343V DR 2 VERIZON COMMUNICATIONS INC.....	64,112,273	48,755,000	XXX	03/15/2039.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	278865 BE 9 ECOLAB INC.....	7,670,540	6,000,000	XXX	03/24/2030.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	927804 FG 4 VIRGINIA ELECTRIC AND POWER COMPANY.....	17,045,816	9,413,000	XXX	11/15/2038.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	92826C AJ 1 VISA INC.....	5,875,331	4,800,000	XXX	09/15/2047.	IV.....
NOMURA GLOBAL FINANCIAL PRODUCTS INC.....	0Z3VO5H2G7GRS05BHJ91....	CORPORATE.....	254687 FX 9 WALT DISNEY CO.....	26,928,333	25,000,000	XXX	01/13/2031.	IV.....
NOMURA GLOBAL FINANCIAL PRODUCTS INC.....	0Z3VO5H2G7GRS05BHJ91....	CORPORATE.....	254687 FV 3 WALT DISNEY CO.....	15,497,312	15,000,000	XXX	01/13/2026.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	377373 AF 2 GLAXOSMITHKLINE CAPITAL PLC.....	5,000,250	5,000,000	XXX	05/14/2021.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	91324P BU 5 UNITEDHEALTH GROUP INC.....	11,676,957	9,000,000	XXX	11/15/2041.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	375558 BA 0 GILEAD SCIENCES INC.....	7,856,220	6,000,000	XXX	02/01/2045.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	91324P BW 1 UNITEDHEALTH GROUP INC.....	11,313,017	9,000,000	XXX	03/15/2042.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	US AGENCY - LOAN BACKED.....	31418C YM 0 FNMA 30YR.....	56,565,417	101,655,000	XXX	07/01/2048.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	US AGENCY - LOAN BACKED.....	31418A RN 0 FNMA CONV INTERMEDIATE TERM 15YR -.....	1,268,724	5,000,000	XXX	03/01/2028.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	US AGENCY - LOAN BACKED.....	3138L6 WW 4 FNMA >7 YR BALLOON MULTI.....	3,390,261	3,268,000	XXX	06/01/2029.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	US AGENCY - LOAN BACKED.....	3128MM W8 2 FGOLD 15YR GIANT.....	2,165,627	3,250,000	XXX	12/01/2032.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	US AGENCY - LOAN BACKED.....	3128MM MQ 3 FGOLD 15YR GIANT.....	570,627	9,249,000	XXX	10/01/2025.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMZO031MB27....	US AGENCY - LOAN BACKED.....	3128ME DM 0 FGOLD 15YR GIANT.....	5,060,594	11,044,000	XXX	04/01/2030.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	30231G BN 1 EXXON MOBIL CORP.....	31,017,214	28,900,000	XXX	10/15/2030.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	30231G BH 4 EXXON MOBIL CORP.....	7,433,674	6,800,000	XXX	03/19/2025.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	718172 AC 3 PHILIP MORRIS INTERNATIONAL INC.....	21,339,486	14,100,000	XXX	05/16/2038.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	244199 BF 1 DEERE & CO.....	6,272,567	5,000,000	XXX	06/09/2042.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	931142 CV 3 WALMART INC.....	12,997,523	9,262,000	XXX	07/08/2040.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	931142 CY 7 WALMART INC.....	13,744,935	9,700,000	XXX	10/25/2040.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	20825C AP 9 CONOCOPHILLIPS.....	37,198,978	27,275,000	XXX	05/15/2038.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	931142 EB 5 WALMART INC.....	14,624,927	12,777,000	XXX	06/28/2038.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	931142 EB 5 WALMART INC.....	4,109,219	3,590,000	XXX	06/28/2038.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	404280 AW 9 HSBC HOLDINGS PLC.....	6,241,935	5,500,000	XXX	03/08/2026.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	404280 BX 6 HSBC HOLDINGS PLC.....	28,040,894	24,900,000	XXX	09/12/2026.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	638602 BP 6 NATIONWIDE BUILDING SOCIETY.....	8,807,561	7,727,000	XXX	07/21/2025.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	78012K ZG 5 ROYAL BANK OF CANADA.....	4,612,337	4,400,000	XXX	02/01/2022.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	594918 AJ 3 MICROSOFT CORPORATION.....	10,136,025	7,500,000	XXX	10/01/2040.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	594918 AD 6 MICROSOFT CORPORATION.....	32,605,725	22,500,000	XXX	06/01/2039.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	822582 BD 3 SHELL INTERNATIONAL FINANCE BV.....	5,541,469	5,000,000	XXX	05/11/2025.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	822582 BY 7 SHELL INTERNATIONAL FINANCE BV.....	5,887,232	5,200,000	XXX	09/12/2046.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	756109 AG 9 REALTY INCOME CORPORATION.....	7,230,080	5,300,000	XXX	03/15/2035.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	717081 EK 5 PFIZER INC.....	9,144,637	7,000,000	XXX	09/15/2048.	IV.....

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	718172 CE 7 PHILIP MORRIS INTERNATIONAL INC.....	3,726,963	3,289,000	XXX	03/02/2028.	IV.....
NOMURA GLOBAL FINANCIAL PRODUCTS INC.....	0Z3VO5H2G7GRS05BHJ91....	CORPORATE.....	654106 AK 9 NIKE INC.....	11,153,617	10,000,000	XXX	03/27/2030.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	744320 AY 8 PRUDENTIAL FINANCIAL INC.....	9,602,445	8,600,000	XXX	12/07/2047.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	459200 KB 6 INTERNATIONAL BUSINESS MACHINES CORP.....	14,527,953	12,000,000	XXX	05/15/2039.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	459200 GS 4 INTERNATIONAL BUSINESS MACHINES CORP.....	30,880,667	21,700,000	XXX	11/30/2039.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	459200 GS 4 INTERNATIONAL BUSINESS MACHINES CORP.....	12,807,650	9,000,000	XXX	11/30/2039.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	459200 BB 6 INTERNATIONAL BUSINESS MACHINES CORP.....	13,113,200	9,000,000	XXX	11/29/2032.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMO031MB27....	TREASURY.....	912828 D5 6 United States Treasury.....	1,430,369	1,304,000	XXX	08/15/2024.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMO031MB27....	TREASURY.....	912828 XT 2 United States Treasury.....	3,853,223	3,598,000	XXX	05/31/2024.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	406216 AY 7 HALLIBURTON COMPANY.....	24,100,674	18,700,000	XXX	09/15/2039.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	459200 KB 6 INTERNATIONAL BUSINESS MACHINES CORP.....	10,048,501	8,300,000	XXX	05/15/2039.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	532457 BT 4 ELI LILLY AND COMPANY.....	6,430,403	5,000,000	XXX	03/15/2049.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	524671 AA 2 LEGRAND FRANCE SA.....	8,183,445	5,976,000	XXX	02/15/2025.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	478160 BV 5 JOHNSON & JOHNSON.....	13,775,783	10,900,000	XXX	03/01/2046.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	478160 BJ 2 JOHNSON & JOHNSON.....	8,350,590	6,400,000	XXX	12/05/2033.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	718172 AC 3 PHILIP MORRIS INTERNATIONAL INC.....	34,226,417	22,615,000	XXX	05/16/2038.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	149123 CF 6 CATERPILLAR INC.....	13,799,691	12,400,000	XXX	09/19/2049.	IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCUFXT09....	CASH.....	Cash.....	140,120,000	140,120,000	XXX		IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCUFXT09....	CASH.....	Cash.....	268,540,000	268,540,000	XXX		IV.....
WELLS FARGO BANK NA.....	KB1H1DSPRFMYMCUFXT09....	CASH.....	Cash.....	8,700,000	8,700,000	XXX		IV.....
UBS AG.....	BFM8T61CT2L1QCEMIK50....	CASH.....	Cash.....	12,310,000	12,310,000	XXX		IV.....
UBS AG.....	BFM8T61CT2L1QCEMIK50....	CASH.....	Cash.....	32,303,000	32,303,000	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.....	970,000	970,000	XXX		IV.....
ROYAL BANK OF CANADA.....	ES7IP3U3RHIGC71XBU11....	CASH.....	Cash.....	1,590,000	1,590,000	XXX		IV.....
NOMURA GLOBAL FINANCIAL PRODUCTS INC.....	0Z3VO5H2G7GRS05BHJ91....	CASH.....	Cash.....	56,205,000	56,205,000	XXX		IV.....
UBS AG.....	BFM8T61CT2L1QCEMIK50....	CASH.....	Cash.....	2,500,000	2,500,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CASH.....	Cash.....	242,712,000	242,712,000	XXX		IV.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29....	CASH.....	Cash.....	7,795	7,795	XXX		V.....
BANK OF AMERICA NA.....	B4TYDEB6GKMO031MB27....	CORPORATE.....	037833 AS 9 APPLE INC.....	3,545,494	3,195,000	XXX	05/06/2024.	IV.....
Ice Clear US Inc.....	549300HWWR1D8OTS2G29....	CASH.....	Cash.....	8,451,363	8,451,363	XXX		V.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	031162 CW 8 AMGEN INC.....	12,258,948	11,800,000	XXX	02/25/2031.	IV.....
BANK OF AMERICA NA.....	B4TYDEB6GKMO031MB27....	CORPORATE.....	010392 EZ 7 ALABAMA POWER COMPANY.....	595,810	416,000	XXX	05/15/2038.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	00115A AJ 8 AEP TRANSMISSION COMPANY LLC.....	13,667,433	11,000,000	XXX	09/15/2048.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	031162 BA 7 AMGEN INC.....	29,014,600	20,000,000	XXX	02/01/2039.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CASH.....	Cash.....	71,535,000	71,535,000	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CASH.....	Cash.....	13,420,000	13,420,000	XXX		IV.....
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30....	CASH.....	Cash.....	88,630,000	88,630,000	XXX		IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868....	CASH.....	Cash.....	35,190,000	35,190,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208....	CASH.....	Cash.....	2,472,000	2,472,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208....	CASH.....	Cash.....	9,000,000	9,000,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208....	CASH.....	Cash.....	48,257,500	48,257,500	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208....	CASH.....	Cash.....	26,709,500	26,709,500	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208....	CASH.....	Cash.....	3,415,000	3,415,000	XXX		IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868....	CASH.....	Cash.....	9,360,000	9,360,000	XXX		IV.....

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	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.....	4,747,000	4,747,000	XXX		IV.....
CITIBANK NA.....	E57ODZWZ7FF32TWEFA76..	CASH.....	Cash.....	22,710,207	22,710,207	XXX		IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CASH.....	Cash.....	182,830,000	182,830,000	XXX		IV.....
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83	CASH.....	Cash.....	147,505,000	147,505,000	XXX		IV.....
BARCLAYS BANK PLC.....	G5GSEF7VJP57OUK5573...	CASH.....	Cash.....	155,834,000	155,834,000	XXX		IV.....
CREDIT AGRICOLE CIB.....	1VUV7VQFKUOQSJ21A208...	CASH.....	Cash.....	8,907,000	8,907,000	XXX		IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868..	CASH.....	Cash.....	2,468,000	2,468,000	XXX		IV.....
CREDIT SUISSE INTERNATIONAL.....	E58DKGMJYYYJLN8C3868..	CASH.....	Cash.....	3,050,000	3,050,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LWTFZYICNSX8D621K86..	CASH.....	Cash.....	254,280,500	254,280,500	XXX		IV.....
MIZUHO CAPITAL MARKETS LLC.....	OV6W8S6QX2D1J857QP30..	CASH.....	Cash.....	326,570,000	326,570,000	XXX		IV.....
JPMORGAN CHASE BANK N.A.....	7H6GLXDRUGQFU57RNE97..	CASH.....	Cash.....	128,431,000	128,431,000	XXX		IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	CASH.....	Cash.....	2,990,000	2,990,000	XXX		IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	CASH.....	Cash.....	13,450,000	13,450,000	XXX		IV.....
HSBC BANK USA N.A.....	1IE8VN30JCEQV1H4R804....	CASH.....	Cash.....	113,223,000	113,223,000	XXX		IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528..	CASH.....	Cash.....	1,523,000	1,523,000	XXX		IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528..	CASH.....	Cash.....	195,946,000	195,946,000	XXX		IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528..	CASH.....	Cash.....	103,703,000	103,703,000	XXX		IV.....
GOLDMAN SACHS INTERNATIONAL.....	W22LROWP2IHZNBB6K528..	CASH.....	Cash.....	32,440,000	32,440,000	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	500,000	500,000	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	420,000	420,000	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	14,190,000	14,190,000	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	273,524,000	273,524,000	XXX		IV.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02...	CASH.....	Cash.....	528,646,000	528,646,000	XXX		IV.....
DEUTSCHE BANK AG.....	7LWTFZYICNSX8D621K86..	CASH.....	Cash.....	159,199,500	159,199,500	XXX		IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	002824 BQ 2 ABBOTT LABORATORIES.....	16,445,752	16,500,000	XXX	06/30/2030.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	06051G HV 4 BANK OF AMERICA CORP.....	16,649,713	15,100,000	XXX	07/23/2030.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	06051G HZ 5 BANK OF AMERICA CORP.....	52,885,900	50,000,000	XXX	02/13/2031.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	064159 VL 7 BANK OF NOVA SCOTIA.....	5,133,620	5,100,000	XXX	06/11/2025.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	039483 AT 9 ARCHER DANIELS MIDLAND CO.....	18,020,537	12,200,000	XXX	10/01/2032.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	039483 AU 6 ARCHER DANIELS MIDLAND CO.....	10,421,965	7,000,000	XXX	09/15/2035.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	149123 BL 4 CATERPILLAR INC.....	7,679,143	5,600,000	XXX	09/15/2035.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	05565Q CP 1 BP CAPITAL MARKETS PLC.....	5,546,991	5,000,000	XXX	02/10/2024.	IV.....
MORGAN STANLEY CAPITAL SERVICES.....	I7331LVCZKQKX5T7XV54....	CORPORATE.....	049560 AS 4 ATMOS ENERGY CORPORATION.....	14,714,278	13,000,000	XXX	09/15/2049.	IV.....
0299999999. Totals.....				5,025,659,649	4,918,642,159	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 Line 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.....	21,453,125	19,904,413	04/30/2023.....
912828	5A	4	UNITED STATES TREASURY SENIORGOVTBND.....	1.....	103,093,750	99,858,806	09/15/2021.....
912828	L9	9	UNITED STATES TREASURY SENIOR GOVT BND.....	1.....	30,121,875	29,953,450	10/31/2020.....
0199999	U.S. Government - Issuer Obligations.....				154,668,750	149,716,669	XXX
U.S. Government - Residential Mortgage-Backed Securities							
36202E	6E	4	GNMA2 GNMA2 30YR.....	1.....	3,790,739	3,379,456	06/20/2039.....
36225B	ND	6	GNMA POOL # 781288.....	1.....	974,931	830,914	05/15/2031.....
36241K	LQ	9	GNMA POOL # 782135.....	1.....	391,953	337,877	01/15/2037.....
36292C	BU	7	GNMA GNMA 30YR.....	1.....	911,657	765,626	07/15/2035.....
0299999	U.S. Government - Residential Mortgage-Backed Securities.....				6,069,280	5,313,873	XXX
0599999	Total - U.S. Government.....				160,738,030	155,030,542	XXX
All Other Governments - Issuer Obligations							
857006	AE	0	STATE GRID OVERSEAS INVESTMENT SENIOR CO.....	1FE.....	2,050,378	1,999,464	05/04/2022.....
0699999	All Other Governments - Issuer Obligations.....				2,050,378	1,999,464	XXX
1099999	Total - All Other Governments.....				2,050,378	1,999,464	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.....	1,099,784	1,232,268	05/25/2024.....
30711X	D2	7	FANNIEMAEFNMA_18-C02 RMBS 2-EA2.....	1.....	643,590	672,219	08/25/2030.....
3128JR	HD	1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12.....	1.....	145,330	141,325	01/01/2035.....
3128LB	2V	9	FHLMC FGOLD 30YR.....	1.....	96,538	84,449	06/01/2038.....
3128M7	QY	5	FHLMC FGOLD 30YR GIANT.....	1.....	461,475	407,622	06/01/2039.....
3128M8	B6	0	FHLMC FGOLD 30YR GIANT.....	1.....	1,797,696	1,698,122	10/01/2040.....
3128M9	U2	6	FHLMC POOL # G07501.....	1.....	1,414,928	1,379,188	10/01/2043.....
3128NC	B8	6	FEDERAL HOME LOAN MORTGAGE COR FH 3/1 12.....	1.....	340,161	326,192	02/01/2035.....
3128NG	ER	2	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 1Y.....	1.....	525,549	496,161	09/01/2036.....
3128QS	4A	1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12.....	1.....	108,359	103,209	01/01/2037.....
31292H	4K	7	FHLMC FGOLD 30YR.....	1.....	321,241	276,891	12/01/2033.....
31292S	CF	5	FHLMC POOL # C09070.....	1.....	259,740	254,004	12/01/2044.....
3131WQ	NR	4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....	1.....	4,738,365	4,409,159	09/01/2040.....
3131WQ	NU	7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....	1.....	11,336,352	10,550,896	09/01/2040.....
3131WQ	PX	9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....	1.....	9,874,941	9,184,103	09/01/2040.....
3131WQ	QQ	3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04.....	1.....	7,710,916	7,170,715	09/01/2040.....
3131WR	AS	4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ09.....	1.....	6,723,472	6,417,537	12/01/2040.....
3131WR	FX	8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10.....	1.....	23,278,911	20,985,804	01/01/2041.....
3131WR	GC	3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10.....	1.....	4,910,573	4,479,598	01/01/2041.....
3131X5	YM	8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZK25.....	1.....	4,575,655	4,417,696	09/01/2025.....
3131XP	QJ	0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL76.....	1.....	4,785,670	4,648,596	01/01/2044.....
3131XR	NV	2	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL94.....	1.....	3,235,401	3,121,958	04/01/2045.....
3131XT	6S	4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08.....	1.....	4,029,877	3,977,387	03/01/2046.....
3131XT	7C	8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08.....	1.....	7,828,197	7,719,969	03/01/2046.....
3131XX	QU	8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM40.....	1.....	27,422,009	26,854,930	09/01/2047.....
3131XY	GY	9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM47.....	1.....	23,956,906	23,344,767	11/01/2047.....
31326K	B3	0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12.....	1.....	3,124,242	3,041,833	10/01/2045.....
31326K	HW	0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12.....	1.....	6,945,572	6,845,310	10/01/2045.....
31329J	FD	4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA10.....	1.....	13,776,072	12,812,097	09/01/2040.....
31329J	HT	7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA11.....	1.....	10,823,678	10,246,072	03/01/2042.....
31329K	NJ	9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA21.....	1.....	6,198,320	5,797,615	01/01/2031.....
31329N	CC	0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA45.....	1.....	24,502,560	23,683,939	09/01/2045.....
3132A5	HQ	1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS47.....	1.....	28,790,069	28,083,205	10/01/2047.....
3132A9	Q7	5	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS85.....	1.....	2,415,218	2,360,053	08/01/2030.....
3132AA	NA	8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS93.....	1.....	10,143,833	9,690,155	01/01/2044.....
3132AA	R7	1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS95.....	1.....	13,330,398	12,763,448	01/01/2045.....
3132AA	RQ	9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS94.....	1.....	4,635,719	4,421,112	10/01/2045.....
3132AC	EP	1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT01.....	1.....	45,744,754	44,874,060	09/01/2047.....
3132QT	HS	8	FHLMC FGOLD 30YR.....	1.....	837,192	816,713	10/01/2045.....
3133KJ	GE	6	FEDERAL HOME LOAN MORTGAGE COR POOL#RA28.....	1.....	26,088,150	25,852,587	06/01/2050.....
3138A4	X7	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....	1.....	7,702,031	7,007,069	01/01/2041.....
3138A4	Y3	3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y.....	1.....	3,017,446	2,956,600	01/01/2026.....
3138E0	RK	7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ.....	1.....	12,399,674	11,665,092	12/01/2041.....
3138EK	AQ	8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	5,939,692	5,661,065	11/01/2042.....
3138EK	H6	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	5,395,011	5,187,393	12/01/2042.....
3138EL	JN	4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AL.....	1.....	9,318,506	8,704,412	06/01/2042.....
3138EM	QY	0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6MO.....	1.....	712,201	747,185	09/01/2043.....
3138EQ	RZ	7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	42,284,627	41,020,988	11/01/2045.....
3138ER	JQ	4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	4,503,516	4,400,371	10/01/2046.....
3138ER	P8	7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	8,690,219	8,206,792	10/01/2046.....
3138LT	L6	3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO.....	1.....	3,889,846	3,740,051	06/01/2042.....
3138LU	S2	2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO.....	1.....	1,885,136	1,795,235	06/01/2042.....
3138M6	A4	9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....	1.....	1,900,314	1,839,247	10/01/2027.....
3138NX	RW	9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	7,576,186	7,298,830	01/01/2043.....
3138WC	CL	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	1,534,283	1,480,079	07/01/2044.....
3138WD	3S	8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	8,277,265	8,033,476	02/01/2045.....
3138WE	KK	4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS.....	1.....	3,394,900	3,299,269	04/01/2045.....
3138WE	KT	5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1.....	3,394,537	3,294,230	04/01/2045.....
3138WE	QJ	1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....	1.....	4,497,884	4,407,126	05/01/2030.....
3138WE	XE	4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS.....	1.....	3,718,731	3,604,063	06/01/2045.....

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	21,821,556	21,267,001	11/01/2045.....
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	6,155,862	5,889,643	07/01/2045.....
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	30,082,816	29,655,640	05/01/2046.....
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	15,973,416	15,533,559	05/01/2046.....
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	24,736,316	24,413,009	02/01/2046.....
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	15,531,530	15,058,165	06/01/2046.....
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS98.....	1	1	10,365,192	10,080,957	06/01/2032.....
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS94.....	1	1	15,029,782	14,426,428	04/01/2047.....
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	1,989,932	1,867,722	06/01/2043.....
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	2,241,923	2,142,833	08/01/2043.....
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12.....	1	1	757,164	746,745	08/01/2044.....
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR.....	1	1	1,175,072	1,143,500	05/01/2029.....
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	58,216,734	55,665,856	02/01/2042.....
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	1,347,490	1,287,108	05/01/2045.....
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	6,132,568	5,921,509	06/01/2045.....
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	3,705,434	3,516,576	08/01/2045.....
31392R E3 1	FHLMC FHLMC_2469.....	1	1	526,922	423,525	07/15/2032.....
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1	1	90,752	86,749	02/01/2033.....
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1	1	85,507	83,575	10/01/2034.....
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12.....	1	1	295,225	285,475	07/01/2036.....
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y.....	1	1	785,585	736,513	12/01/2036.....
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1	1	230,528	218,694	06/01/2035.....
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1	1	452,563	434,089	08/01/2035.....
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1	1	154,990	145,547	06/01/2036.....
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y.....	1	1	185,489	174,547	11/01/2036.....
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y.....	1	1	114,603	106,841	04/01/2037.....
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	8,572,246	8,349,499	09/01/2045.....
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	11,150,680	10,859,576	11/01/2045.....
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	3,503,118	3,411,585	11/01/2045.....
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	11,403,077	11,225,922	02/01/2046.....
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	6,722,034	6,553,329	10/01/2046.....
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD.....	1	1	33,840,934	33,597,037	04/01/2047.....
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH.....	1	1	16,502,330	16,071,103	09/01/2032.....
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ49.....	1	1	7,265,874	7,042,803	02/01/2048.....
3140HB JA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS.....	1	1	14,671,916	13,945,966	06/01/2048.....
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM.....	1	1	13,409,124	13,115,455	10/01/2047.....
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM30.....	1	1	8,047,794	7,862,688	10/01/2047.....
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # CA.....	1	1	16,775,345	16,336,681	10/01/2032.....
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA18.....	1	1	11,628,023	11,230,879	06/01/2048.....
3140QC 5Q 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA53.....	1	1	10,431,599	10,746,416	03/01/2050.....
3140QD L4 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA57.....	1	1	16,490,395	16,745,378	05/01/2050.....
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12.....	1	1	210,392	203,030	05/01/2036.....
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y.....	1	1	104,856	101,583	09/01/2035.....
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	1,244,454	1,178,487	12/01/2042.....
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y.....	1	1	404,185	383,542	11/01/2035.....
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....	1	1	8,327,461	7,772,273	09/01/2040.....
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....	1	1	4,280,074	4,008,128	02/01/2031.....
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....	1	1	3,027,164	2,827,428	11/01/2041.....
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	5,351,281	5,042,300	04/01/2043.....
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	17,081,295	16,455,436	05/01/2043.....
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR.....	1	1	712,351	694,605	06/01/2043.....
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....	1	1	6,044,400	5,650,971	12/01/2030.....
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....	1	1	8,324,502	7,675,762	01/01/2031.....
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y.....	1	1	5,636,048	5,276,362	02/01/2031.....
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....	1	1	727,273	691,407	10/01/2042.....
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA.....	1	1	273,736	268,515	08/01/2045.....
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32.....	1	1	5,300,781	5,212,385	01/01/2048.....
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA33.....	1	1	5,522,563	5,274,579	06/01/2048.....
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12.....	1	1	330,775	302,118	12/01/2035.....
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y.....	1	1	326,119	293,409	09/01/2036.....
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD.....	1	1	7,733,333	7,215,296	09/01/2040.....
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y.....	1	1	6,965,844	6,741,349	09/01/2025.....
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1.....	1	1	27,879,203	26,021,208	09/01/2040.....
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AE.....	1	1	272,201	263,211	09/01/2025.....
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....			1,013,689,149	977,951,044	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	1	865,584	1,092,813	11/25/2023.....
3137G0 GT 0	STRUCTURED AGENCY CREDIT RISK RMBS DNA3.....	1	1	88,659	88,660	04/25/2028.....
3137G0 KX 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA3.....	1	1	2,300,997	2,307,941	03/25/2029.....
3137G0 LT 4	FHLMC_2018-DNA1 RMBS HQA4-M2.....	1	1	33,092	33,143	04/25/2029.....
3137G0 MD 8	STRUCTURED AGENCY CREDIT RISK MEZZANIN W.....	1	1	2,017,468	2,015,772	07/25/2029.....
3137G0 NL 9	STRUCTURED AGENCY CREDIT RISK RMBS HQA1.....	1	1	10,205,358	10,231,239	08/25/2029.....
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1.....	1	1	1,492,204	1,491,557	10/25/2029.....
3137G0 PE 3	FREDDIEMACFHLMC_17-DNA2 RMBS DNA2-M2.....	1	1	7,499,999	7,446,002	10/25/2029.....
3137G0 QC 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA2.....	1	1	12,423,844	12,392,574	12/25/2029.....
3137G1 CK 1	STRUCTURED AGENCY CREDIT RISK RMBS SPI1.....	1	1FM	462,222	459,277	02/25/2048.....
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8.....	1	1	11,682,956	10,610,505	11/25/2028.....

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE.....		1FE.....	3,412,946	3,262,420	05/25/2033.....
63939F AC 4	NAVIENT STUDENT LOAN TRUST NAV NAVSLT_15.....		1FE.....	10,769,550	11,599,998	07/25/2052.....
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....			63,254,879	63,031,901	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....			1,076,944,028	1,040,982,945	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

0258M0 DY 2	AMERICAN EXPRESS CREDIT CORPOR SENIOR CO.....		1FE.....	14,945,520	15,000,000	09/14/2020.....
05964H AD 7	BANCO SANTANDER SA SRBNCORPND.....		1FE.....	9,937,930	10,000,000	02/23/2023.....
125523 AB 6	HALFMOON PARENT INC SENIOR CORP BND.....		2FE.....	4,483,553	4,469,709	09/17/2021.....
17401Q AR 2	CITIZENS BANK NA SENIOR CORP BND.....		2FE.....	5,006,865	5,000,000	03/29/2023.....
20030N CX 7	COMCAST CORPORATION SENIOR CORP BND.....		1FE.....	3,009,069	2,973,520	04/15/2024.....
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO.....		2FE.....	3,224,229	2,996,162	06/09/2023.....
23341C AB 9	DNB BANK ASA DNB BANK ASA.....		1FE.....	21,157,311	21,008,389	06/02/2021.....
233851 CA 0	DAIMLER FINANCE NORTH AMERICA SENIOR COR.....		2FE.....	20,004,060	19,999,249	08/03/2020.....
251526 BT 5	DEUTSCHE BANK AG NEW YORK BRAN SENIOR CO.....		2FE.....	4,997,170	5,002,487	08/20/2020.....
257469 AJ 5	DOMINION ENERGY INC CORP BND.....		2FE.....	3,982,305	3,419,433	08/01/2033.....
36962G X7 4	GENERAL ELECTRIC CO GENERAL ELECTRIC CO.....		2FE.....	10,832,094	15,979,012	08/15/2036.....
404280 AZ 2	HSBC HOLDINGS PLC HSBC HOLDINGS PLC.....		1FE.....	10,112,100	10,000,000	05/25/2021.....
66765R AZ 9	NORTHWEST NATURAL GAS CO PUT 11/10/09 @.....		1FE.....	16,109,387	13,268,717	11/10/2027.....
751277 AQ 7	RALSTON PURINA COMPANY RALSTON PURINA CO.....		1FE.....	11,079,770	10,906,091	02/15/2022.....
86960B AK 8	SVENSKA HANDELSBANKEN AB SVENSKA HANDELS.....		1FE.....	20,800,775	20,750,000	10/01/2020.....
90331H PD 9	US BANK NATIONAL ASSOCIATION SENIOR CORP.....		1FE.....	2,508,105	2,484,020	05/23/2022.....
90351D AC 1	UBS GROUP FUNDING SWITZERLAND UBS GROUP.....		1FE.....	15,048,765	15,000,000	09/24/2020.....
00912X B@ 2	AIR LEASE CORPORATION SENIOR CORP BND.....		1PL.....	28,528,217	30,000,000	11/06/2022.....
04317@ BC 1	ARTHUR J GALLAGHER & CO BND CORP.....		2.....	14,575,160	14,700,000	06/13/2024.....
04317@ BH 0	ARTHUR J GALLAGHER & CO SENIOR CORP BND.....		2.....	5,512,863	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	31,204,968	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.....		1Z.....	9,823,504	9,700,000	06/11/2023.....
62927# AD 8	NFL VENTURES LP SENIOR CORP BND.....		1FE.....	3,271,071	3,140,105	03/31/2024.....
838518 E* 5	SOUTH JERSEY INDUSTRIES INC. SENIOR CORP.....		2.....	25,799,622	25,400,000	04/25/2021.....
879360 B# 1	TELEDYNE TECHNOLOGIES INC SENIOR CORP BN.....		2.....	25,142,073	25,000,000	11/05/2020.....
G0369@ AK 2	ANGLIAN WATER SERVICES FINANCI CORP BOND.....		2FE.....	3,034,989	2,911,352	12/05/2021.....
Q0458* AE 9	AQUASURE FINANCE PTY LTD SECURED CORP BN.....		1FE.....	22,032,000	22,032,000	07/12/2027.....
Q9194# AK 1	TRANSURBAN FINANCE COMPANY PTY SENIORCOR.....		2.....	5,295,191	5,173,900	11/14/2021.....
05537G AA 3	BANCO CONTINENTAL SA CORP BND 144A.....		2FE.....	4,758,237	4,601,378	08/26/2022.....
05971U 2A 4	BANCO DE CREDITO DEL PERU SENIOR CORP BN.....		2FE.....	5,031,375	5,071,733	01/11/2025.....
22530E AA 0	CREDITCORP SENIOR CORP BND 144A.....		2FE.....	1,003,647	994,629	06/17/2025.....
62877P AA 2	NBK SPC LTD SENIOR CORP BND 144A.....		1FE.....	3,050,661	2,993,902	05/30/2022.....
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			395,897,618	395,980,756	XXX

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

004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3.....		1FM.....	7,252,716	7,686,818	10/25/2034.....
00968F AA 4	AJAX MORTGAGE LOAN TRUST AJAXM ABS 19-D.....		1FE.....	8,458,589	8,225,589	09/25/2065.....
00969P AA 1	AJAX MORTGAGE LOAN TRUST AJAXM RMBS 19-F.....		1FE.....	3,148,706	3,098,516	07/25/2059.....
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A.....		1FM.....	10,403,658	10,206,434	09/25/2047.....
03463U AA 5	ANGELOAKMORTGAGETRUSTAOMT_ WHOLECMO19-41.....		1FM.....	2,246,575	2,228,250	07/26/2049.....
04542B KB 7	ABFCN ABS PT5-A4.....		1FM.....	2,288,863	2,606,895	06/25/2034.....
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3.....		1FE.....	1,345,037	1,352,044	02/27/2046.....
05969M AA 7	BAFC_14-R8 BANCFT_14-R8.....		1FE.....	1,780,121	1,777,708	06/26/2036.....
05990T AJ 6	BAFC_15-R2 BAFC_15-R2.....		1FM.....	7,716,950	7,678,336	09/29/2036.....
05991B AD 7	BAFC_15-R8 BAF_15-R8.....		1FM.....	801,040	806,145	06/26/2046.....
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION BAYV_06-A.....		1FM.....	830,526	829,922	02/28/2041.....
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION ABS_06-B.....		1FM.....	4,116,498	3,977,544	04/28/2036.....
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL.....		1FM.....	3,908,441	3,850,183	06/28/2053.....
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A.....		1FM.....	651,083	636,887	10/28/2057.....
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP.....		1FM.....	512,627	502,649	06/28/2054.....
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A.....		1FE.....	801,104	786,906	08/25/2049.....
12650B AA 1	CSMC_15-RPL2 CSMC_15-RPL2.....		1FM.....	123,038	123,228	11/27/2036.....
12650V BJ 7	CSMC_15-10R CSMC_15-10R.....		1FM.....	559,746	559,509	10/27/2046.....
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1.....		1FM.....	2,348	3,797	05/25/2032.....
126673 BB 7	COUNTRYWIDE ASSET-BACKED CTFS CWL_04-6.....		1FM.....	1,328,564	1,414,911	11/25/2034.....
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2.....		1FM.....	1,027,320	1,029,124	11/25/2035.....
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4.....		1FM.....	205,334	187,346	03/25/2033.....
162765 AC 5	CHEC_04-1 CHEC_04-1.....		1FM.....	1,615,062	1,595,341	07/25/2034.....
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06.....		1FM.....	2,815,815	2,349,687	11/25/2036.....
225470 UB 7	ARMT_2006-1A ABS_06-CF1 B1.....		1FM.....	4,220,842	4,282,290	11/25/2035.....
302985 AA 4	FWD_20-INV1 ABS V1-A1 144A.....		1FE.....	1,834,671	1,803,903	01/25/2050.....
31574P AA 3	ELLINGTONFINANCIALMORTGAGET RMBS 0-1-A1.....		1FE.....	2,968,512	2,961,453	06/25/2065.....
33851L AD 6	FSMT_18-4 WHOLE CMO 8-4-A4.....		1FM.....	42,483	42,438	07/25/2048.....
33851Y AC 0	FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3.....		1FE.....	1,936,638	1,910,742	03/25/2050.....
36167C AA 4	ANGELO GORDON MORTGAGE TRUST G RMBS PL1.....		1FM.....	3,252,814	3,151,133	10/25/2068.....
36167F AA 7	GCATGCAT_20-NQM1 RMBS QM1-A1 144A.....		1FE.....	2,848,165	2,823,632	01/25/2060.....
36167V AA 2	GCAT_19-NQM3 RMBS QM3-A1 144A.....		1FE.....	1,326,330	1,307,362	11/25/2059.....
36228F 6M 3	GSAMP_04-AR1 GSAMP_04-AR1.....		1FM.....	313,196	313,246	06/25/2034.....
362341 DJ 5	GSR_05-6F RMBS 5-8-A5.....		1FM.....	826,484	830,241	06/25/2035.....
36242D 3W 1	GSAA_05-5 GSAA_05-6.....		1FM.....	343,646	343,793	06/25/2035.....
36248T AA 0	GSM T_14-5R GSM T_14-5R.....		1FE.....	3,449,753	3,445,728	04/28/2037.....

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
36248V AA 5	GSMT_15-6R GSMT_15-6R.....		1FM.....	4,494,526	4,499,365	02/26/2037.....
36254W AA 4	GSMT_15-8R RMBS 5-8R-A.....		1FM.....	6,270,155	6,295,610	04/26/2037.....
39539M AA 7	GPMF_07-AR3 GPMF_07-AR3.....		1FM.....	4,422,914	4,245,437	06/25/2037.....
43710L AC 8	HEAT_07-1 HEAT_07-1.....		1FM.....	689,735	691,494	05/25/2037.....
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1.....		1FM.....	999,262	1,006,481	07/27/2036.....
46650H AL 2	JPMMT_2019-1 WHOLE CMO 9-1-A11 144A.....		1FM.....	2,010,833	2,015,777	05/25/2049.....
46650J AD 6	JPMMT_18-6 WHOLECMO18-6144A.....		1FM.....	1,515,638	1,507,440	12/25/2048.....
46651D AC 0	JP MORGAN MORTGAGE TRUST JPMMT RMBS INV2.....		1FE.....	7,357,526	7,285,818	02/25/2050.....
46651X AG 7	JP MORGAN MORTGAGE TRUST JPMMT RMBS 0-1.....		1FE.....	1,439,896	1,423,763	06/25/2050.....
52524G AA 0	LXS_07-7N CMO 07-7N 1A1A.....		1FM.....	4,057,498	4,171,264	06/25/2047.....
52525B AD 4	LXS_07-16N LXS_07-16N 2A2.....		1FM.....	15,710,601	15,579,612	09/25/2047.....
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1.....		1FM.....	348,776	321,920	02/25/2034.....
57643L EZ 5	MAST_04-OPT2 MABS_04-OPT2.....		1FM.....	423,153	332,341	09/25/2034.....
59023W AD 0	MLMI_06-FF1 MLMI_06-FF1.....		1FM.....	3,337,044	3,338,285	08/25/2036.....
59980T AA 4	MILL CITY MORTGAGE LOAN TRUST RMBS 16-1.....		1FM.....	607,081	607,102	04/25/2057.....
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2.....		1FM.....	3,932,119	3,920,242	02/25/2035.....
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M ABS05-NC2.....		1FM.....	974,029	983,748	03/25/2035.....
61765N AA 4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R.....		1FM.....	375,516	379,028	10/26/2046.....
61915R AU 0	MORTGAGEIT TRUST MHL_05-5 RMBS -5-A1.....		1FM.....	1,690,405	1,775,608	12/25/2035.....
61916B AS 9	MORTGAGEREPURCHASEAGREEMENT RMBS 20-1-A1.....		1FE.....	5,008,333	5,000,000	04/30/2022.....
64352V LM 1	NCHET_05-3 ABS 2005-3 M4.....		1FM.....	1,123,977	1,060,892	07/25/2035.....
64352V NY 3	NEW CENTURY HOME EQUITY LOAN T ABS 5-C-A.....		1FM.....	461,698	462,344	12/25/2035.....
64830H AA 2	NEW RESIDENTIAL MORTGAGE LOAN RMBS PL2-A.....		1FM.....	5,572,998	5,390,213	02/25/2059.....
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A.....		1FE.....	5,743,799	5,784,644	05/25/2049.....
67113A AZ 3	ONSBAYFINANCIALLCOBX_1 RMBS -2A1A 14.....		1FM.....	1,456,284	1,456,193	10/25/2059.....
67113C AE 6	OBX_20-INV1 RMBS -INV1 144A.....		1FE.....	1,284,752	1,273,089	05/25/2049.....
67113K AJ 7	ONSBAYFINANCIALLCOBX_1 RMBS -2A1A 14.....		1FM.....	5,758,446	5,778,399	06/25/2059.....
68389F GL 2	OOMLT_05-1 OOMLT_05-1.....		1FM.....	996,749	391,950	02/25/2035.....
71336W AA 3	PEPAU_21 SENIORWHOLECMO21144A.....		1FE.....	979,051	981,930	01/16/2060.....
71337H AB 3	PEPPER RESIDENTIAL SECURITIES PEPR_17.....		1FE.....	11,542,230	11,464,638	03/10/2058.....
76110W G3 4	RASC_04-KS10 ABS S10-M1.....		1FM.....	1,159,211	1,163,806	11/25/2034.....
76110W YM 2	RESIDENTIAL ASSET SECURITIES C RASC_04-K.....		1FM.....	1,879,090	1,797,493	06/25/2034.....
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R.....		1FM.....	1,191,999	1,197,302	08/25/2034.....
76112B TV 2	RAMP 2006-RS1 A13 ABS -RS6-M4.....		1FM.....	1,776,146	1,810,000	06/25/2035.....
76119C AA 9	RMLT_20-1 RMBS 0-1-A1 144A.....		1FE.....	1,932,355	1,908,495	02/25/2024.....
76119H AA 8	RESI_18-1A ABS18-1A144A.....		1FE.....	1,140,641	1,147,523	11/10/2049.....
76119U AA 9	RESIMAC BASTILLE TRUST IN RESP RMBS NCA.....		1FE.....	4,124,054	4,185,738	09/05/2057.....
76120L AA 6	RESIMACPREMIERSERIESRESI_19 RMBS -2A-A1.....		1FE.....	7,573,510	7,594,014	02/10/2051.....
76120L AB 4	RESIMACPREMIERSERIESRESI_19 RMBS 2A-A3U.....		1FE.....	2,475,250	2,500,000	02/10/2051.....
81747D AK 5	SEQUOIAMORTGAGETRUSTSEMT_18 RMBS H1-A10.....		1FM.....	853,768	854,059	02/25/2048.....
81747W AG 2	SEQUOIAMORTGAGETRUSTSEMT_18 CMO_18-7-A4.....		1FM.....	712,081	708,229	09/25/2048.....
85573A AA 3	STARLI_20-1 RMBS_20-1-A1 144A.....		1FE.....	1,634,103	1,620,588	02/25/2050.....
85771K AB 9	STATIONPLACESECURITIZATIONT RMBS -WL1-B.....		1FE.....	2,500,000	2,500,000	06/25/2051.....
85771K AC 7	STATIONPLACESECURITIZATIONT RMBS 20-WL1.....		1FE.....	2,500,000	2,500,000	06/25/2051.....
86360L AE 6	STRUCTURED ASSET SECURITIES CO SAS_06-W.....		1FM.....	4,849,368	4,709,971	07/25/2036.....
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05- TMT_05-8H.....		1FM.....	77,536	77,413	07/25/2035.....
88156P AA 9	TMTS_06-7 TMTS_06-7.....		1FM.....	3,020,084	3,039,367	07/25/2037.....
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- TMTS_06-9.....		1FM.....	1,960,904	1,941,303	10/25/2037.....
89172R AA 3	TPMT_15-6 RMBS 156-A1 144A.....		1FM.....	438,137	433,172	04/26/2055.....
89172R AR 6	TPMT_15-6 ABS -6-A1B 144A.....		1FM.....	442,870	438,793	04/25/2055.....
89173F AA 8	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1-A.....		1FM.....	452,596	449,783	10/25/2056.....
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A.....		1FM.....	4,004,409	3,801,747	06/25/2057.....
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT ABS18-314.....		1FM.....	13,026,763	12,132,603	05/25/2058.....
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A.....		1FM.....	3,295,207	3,325,299	05/25/2058.....
89177X AA 5	TOWD POINT MORTGAGE TRUST TPMT ABS Y3-A1.....		1FM.....	1,253,439	1,258,257	10/25/2059.....
89178B AA 2	TOWD POINT MORTGAGE TRUST TPMT WHOLECMO1.....		1FM.....	1,898,867	1,820,893	10/25/2059.....
92536P AA 2	VERUS SECURITIZATION TRUST VER RMBS 20-1.....		1FE.....	1,889,696	1,864,069	01/25/2060.....
92537H AA 9	VERUS SECURITIZATION TRUST VER RMBS INV2.....		1FE.....	1,841,163	1,809,513	07/25/2059.....
92537M AA 8	VERUS_19-INV3 RMBS INV3-A1 144A.....		1FE.....	3,591,129	3,548,611	11/25/2059.....
92537T AA 3	VERUSSECURITIZATIONTRUSTVER RMBS INV1-A1.....		1FE.....	7,294,221	7,319,509	04/25/2060.....
92537U AA 0	VERUSSECURITIZATIONTRUSTVER RMBS 20-2-A1.....		1FE.....	8,738,233	8,671,642	05/25/2060.....
929227 4D 5	WAMU_03-AR6 CMO-03-AR6-A1.....		1FM.....	131,738	135,214	06/25/2033.....
94980G BF 7	WFHE_04-2 WFHE_04-2.....		1FM.....	5,648,858	5,745,958	10/25/2034.....
95002F AA 2	WELLS FARGO MORTGAGE BACKED SE RMBS BS_1.....		1FM.....	1,122,610	1,109,390	09/25/2049.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			284,318,355	281,274,111	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
04410R AA 4	AHT_18-ASHF SENIOR CMBS SHF-A 144A.....		1FM.....	653,638	704,836	04/15/2035.....
04410R AG 1	ASHFORD HOSPITALITY TRUST INC SENIORCMBS.....		1FM.....	4,084,377	4,500,000	04/15/2035.....
04410R AJ 5	AHT_18-ASHF SENIORCMBS18-ASHF144A.....		1FM.....	6,073,764	6,738,558	04/15/2035.....
054970 AA 6	BFLDT_19-DPLO LCFSENIORCMBS19-DPLO144A.....		1FM.....	959,952	997,188	10/15/2034.....
054970 AG 3	BFLDT_19-DPLO SUBCMBS19-DPLO144A.....		1FM.....	1,869,839	1,994,412	10/15/2034.....
05552E AA 8	BARCLAYS COMMERCIAL MORTGAGES SENIOR CMBS.....		1FM.....	3,819,780	3,779,233	08/15/2036.....
056054 AA 7	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM.....		1FM.....	7,241,805	7,207,720	10/15/2036.....
056054 AE 9	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS.....		1FM.....	1,877,320	1,910,801	10/15/2036.....
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A.....		1FM.....	1,284,141	1,297,044	11/15/2035.....
05607K AA 9	BXMT_17-FL1 SENIOR CMBS FL1-A 144A.....		1FE.....	3,799,813	3,831,705	06/15/2035.....
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST SUBCMBS18.....		1FM.....	4,464,093	4,987,221	06/15/2035.....

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
12434L AA 2	BXM_20-FL2 SENIOR CMBS -FL2-A 144A.....		1FE.....	5,269,688	5,277,629	02/16/2037.....
125282 AA 1	CGDBB COMMERCIAL MORTGAGE TRUS SENIOR CM.....		1FM.....	2,357,491	2,344,308	07/15/2032.....
12565D AA 1	CLNC_19-F1 SENIOR CMBS -FL1-A 144A.....		1FE.....	3,891,330	4,000,000	08/20/2035.....
23306G AA 5	DBGS_2018-BIOD SENIOR CMBS BIOD-A 144A.....		1FM.....	1,814,416	1,856,278	05/15/2035.....
23306G AC 1	DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18.....		1FM.....	1,798,302	1,847,570	05/15/2035.....
23306G AE 7	DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18.....		1FM.....	1,782,280	1,841,107	05/15/2035.....
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B SUBCMBS18.....		1FE.....	4,699,125	4,903,066	06/15/2033.....
36255C AA 7	GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS.....		1FE.....	2,082,378	2,128,452	11/21/2035.....
432885 AA 9	HILTON USA TRUST HILT_18-ORL LCFSENIORCM.....		1FM.....	5,909,873	6,204,453	12/15/2034.....
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM.....		1FE.....	3,364,287	3,378,527	07/17/2034.....
44974A AA 5	IMT_17-APTS SENIOR CMBS TS-AF 144A.....		1FM.....	4,207,396	4,292,468	06/15/2034.....
46641J AW 6	JPMBB COMMERCIAL MORTGAGE SECU SENIOR CM.....		1FM.....	3,794,798	3,738,868	02/15/2047.....
59319W AA 9	MF1MULTIFAMILYHOUSINGMORTGA SENIOR CMBS.....		1FE.....	2,253,803	2,250,000	07/15/2035.....
78485W AA 7	STARWOOD COMMERCIAL MORTGAGE T ABS19-FL1.....		1FE.....	10,659,214	10,770,722	07/15/2038.....
92257C AA 8	VCC_19-1 SENIOR CMBS 9-1-A 144A.....		1FE.....	810,480	826,082	03/25/2049.....
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM.....		1FE.....	5,184,289	5,242,926	10/25/2049.....
92257H AB 5	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS.....		1FE.....	3,448,862	3,595,345	10/01/2049.....
92258V AA 5	VCC_17-2-AFL VCC_17-2.....		1FE.....	551,760	565,745	11/25/2047.....
92259B AA 8	VELOCITY COMMERCIAL CAPITAL VCC_18-2.....		1FE.....	4,770,578	4,669,501	10/26/2048.....
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM.....		1FE.....	6,245,704	6,216,385	02/25/2050.....
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			111,024,576	113,898,150	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
001746 AN 6	AMERICAN MONEY MANAGEMENT CORP ABS16-18A.....		1FE.....	5,296,894	5,473,235	05/26/2031.....
001746 AQ 9	AMERICAN MONEY MANAGEMENT CORP MEZZANINA.....		1FE.....	1,892,786	2,000,000	05/26/2031.....
00175L AG 7	AMMC_14-14A SENIOR ABS 14-14AR 144A.....		1FE.....	4,415,074	4,497,188	07/25/2029.....
03329F AA 2	ANCHORAGECREDITFUNDINGLTD ABS 0-15A-A 1.....		5Z.....	8,000,000	8,000,000	07/20/2031.....
03765P AL 7	APIDOS CLO APID_15-21A ABS15-21A144A.....		1FE.....	12,808,504	13,300,000	07/18/2027.....
04016D AJ 4	ARES CLO LTD ARES_16-41A ABS16-41A144A.....		1FE.....	8,854,366	9,000,000	01/15/2029.....
04016V AA 3	ARESCLOLTDARES_18-47A ABS18-47A144A.....		1FE.....	4,859,392	5,000,000	04/15/2030.....
05377R DG 6	AESOP ABS 19-1A-A 144A.....		1FE.....	8,025,458	7,998,882	03/20/2023.....
055328 AJ 7	BCC MIDDLE MARKET CLO 2018-1 L ABS 1A-A1.....		1FE.....	2,866,724	2,989,500	10/20/2030.....
056162 AQ 3	BABSN_15-IA SUBABS15-1A144A.....		1FE.....	6,651,171	7,000,000	01/20/2031.....
05682V AA 3	BAIN CAPITAL CREDIT CLO LTD BC SENIORABS.....		1FE.....	2,438,285	2,500,000	07/19/2031.....
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL5.....		1FM.....	890,588	878,888	06/28/2057.....
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1.....		1FM.....	4,067,731	3,935,195	10/28/2064.....
12510F AD 6	CCGRECEIVABLESTRUSTCCG_19-2 ABS 9-2-C 14.....		2FE.....	2,412,104	2,399,468	03/15/2027.....
12547U AN 8	CIFC FUNDING LTD CIFC_15-5A SUB ABS_15-5.....		1FE.....	7,698,312	8,000,000	10/25/2027.....
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A ABS15-3A144A.....		1FE.....	3,926,624	4,000,000	04/19/2029.....
12550M AN 0	CIFC FUNDING LTD CIFC_15-3A MEZZANINABS1.....		1FE.....	3,851,177	4,000,000	04/19/2029.....
14311N AL 8	CARLYLE GLOBAL MARKET STRATEGI ABS 4A-A1.....		1FE.....	4,910,854	5,000,000	07/20/2032.....
14315N AF 7	CARMAXAUTOOWNERTRUSTCARMX_ABS_19-1-C.....		1FE.....	1,105,739	1,072,228	01/15/2025.....
15032E AA 7	CEDF_17-8A SENIOR ABS 17-8A 144A.....		1FE.....	7,870,048	7,993,635	10/17/2030.....
15033E AA 6	CEDARFUNDINGLTDCEDEF_18-9A SENIORABS18-9A.....		1FE.....	2,913,604	3,000,000	04/20/2031.....
17181T AG 6	CIFCFUNDINGLTDCCIFC_18-4A ABS18-4A144A.....		2FE.....	1,346,874	1,500,000	10/17/2031.....
20267U AB 5	CBSLT_16-B CBSLT_16-B.....		1FE.....	1,282,648	1,283,813	10/25/2040.....
254683 CE 3	DISCOVER CARD EXECUTION NOTE T ABS 8-A2.....		1FE.....	3,009,535	2,965,089	08/15/2025.....
26244G AG 0	DRYDEN SENIOR LOAN FUND DRSLF_ABS_15-40.....		1FE.....	13,503,584	14,000,000	08/15/2031.....
26244K AS 5	DRYDEN SENIOR LOAN FUND DRSLF_MEZZANINA.....		1FE.....	2,793,098	3,000,000	04/15/2031.....
26249M AN 7	DRYDENSENIORLOANFUNDRLSLF_DRSLF_15-37A.....		1FE.....	977,193	995,800	01/15/2031.....
26249M AQ 0	DRYDENSENIORLOANFUNDRLSLF_MEZZANINABS15.....		1FE.....	8,543,436	9,000,000	01/15/2031.....
26251L AC 8	DRYDENSENIORLOANFUNDRLSLF_SENIOR ABS_18.....		1FE.....	963,258	1,000,000	04/18/2031.....
34528Q FP 4	FORD CREDIT FLOORPLAN MASTER O ABS 17-2.....		1FE.....	4,863,417	4,850,473	09/15/2022.....
361886 AX 2	GMF FLOORPLAN OWNER REVOLVING ABS 17-2-A.....		1FE.....	2,099,716	2,099,128	07/15/2022.....
361886 BQ 6	GMF FLOORPLAN OWNER REVOLVING ABS 18-3-A.....		1FE.....	1,199,154	1,197,147	09/15/2022.....
36319Q BM 3	GALAXY CLO LTD GALXY_15-19A ABS_15-19A.....		1FE.....	980,118	998,000	07/24/2030.....
36320M AL 2	GALAXYCLOLTDGALXY_15-20A ABS15-20A144A.....		1FE.....	1,953,900	2,000,000	04/20/2031.....
36320U AC 4	GALAXYCLOLTDGALXY_18-27A SENIORABS18-271.....		1FE.....	971,314	1,000,000	05/16/2031.....
36320W AL 0	GALAXYCLOLTDGALXY_15-21A SENIORABS15-21A.....		1FE.....	5,815,761	6,000,000	04/20/2031.....
36320W AN 6	GALAXYCLOLTDGALXY_15-21A ABS_15-21A BR 1.....		1FE.....	3,786,721	4,000,000	04/20/2031.....
38172H AA 2	GOLUB CAPITAL PARTNERS CLO LTD ABS 9-45A.....		1FE.....	4,529,418	4,700,000	10/20/2031.....
38172H AC 8	GOLUB CAPITAL PARTNERS CLO LTD ABS -45A.....		1FE.....	3,428,955	3,750,000	10/20/2031.....
38172H AE 4	GOLUB CAPITAL PARTNERS CLO LTD ABS 9-45A.....		1FE.....	1,528,207	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.....	8,794,372	9,000,000	01/20/2028.....
40436V AE 1	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-AR.....		1FE.....	3,897,539	4,000,000	05/06/2030.....
40436V AG 6	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-BR.....		1FE.....	3,047,404	3,175,000	05/06/2030.....
428041 AX 5	HERTZFLEETLEASEFUNDINGLP ABS 7-1-A2 144A.....		1FE.....	384,502	375,705	04/10/2031.....
43285H AA 6	HILTONGRANDVACATIONSTRUSTH ABS 20-A-A 14.....		1FE.....	1,964,828	1,947,028	02/25/2039.....
43285H AB 4	HILTONGRANDVACATIONSTRUSTH ABS 20-A-B 14.....		1FE.....	1,467,246	1,460,334	02/25/2039.....
43285H AC 2	HILTONGRANDVACATIONSTRUSTH ABS 20-A-C 14.....		2FE.....	1,476,789	1,460,304	02/25/2039.....
43733R AA 2	HOMEPARTNERSOFAMERICATRUST ABS 0-1-A 144.....		1FE.....	13,126,941	12,880,205	07/17/2037.....
466365 AA 1	JACK IN THE BOX FUNDING LLC JA ABS 1A-A2.....		2FE.....	3,486,080	3,414,180	08/25/2049.....
466365 AB 9	JACK IN THE BOX FUNDING LLC JA ABS A-A21.....		2FE.....	1,863,625	1,791,000	08/25/2049.....
50189P AC 6	LCMLTDPARTNERSHIP LCM_25A ABS 25A-A 144A.....		1FE.....	1,965,625	1,994,000	07/20/2030.....
50190A AK 8	LCM_17A ABS -A1AR 144A.....		1FE.....	1,952,379	1,987,600	10/15/2031.....
52603J AA 8	LENDMARKFUNDINGTRUSTFLT_18- SENIORABS18.....		1FE.....	9,029,311	8,999,723	04/20/2027.....
63941H AA 0	NAVIENTSTUDENTLOANTRUSTNAV ABS 20-DA-A 1.....		1FE.....	7,492,865	7,464,207	05/15/2069.....

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

Reinvested Collateral Assets Owned Current Statement Date

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

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
64031M	AB	6	NSLT_15-1A NSLT_15-1A.....	1FE	5,623,247	5,719,370	06/25/2051.....
64033D	AB	4	NSLT_13-3A NSLT_13-3A.....	1FE	4,622,484	4,847,193	07/25/2047.....
64033F	AB	9	NSLT_13-4A NSLT_13-4A.....	1FE	11,861,206	12,420,855	01/25/2047.....
64033N	AB	2	NELS_14-5A NELS_14-5A.....	1FE	5,184,418	5,710,431	05/25/2049.....
64033Q	AC	3	NELS_15-2A NELS_15-2A.....	1FE	9,075,492	10,270,006	05/25/2054.....
67575B	AN	9	OCTAGON INVESTMENT PARTNERS XX MEZZANINA.....	1FE	5,800,469	6,000,000	10/20/2026.....
67590B	AQ	3	OCT16_13-1A SENIORABS13-1AR144A.....	1FE	974,436	1,000,000	07/17/2030.....
68268L	AA	5	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT_15.....	1FE	10,022,495	9,998,870	11/20/2028.....
68269L	AA	4	ONEMAINFINANCIALLISSUANCE TRU ABS_20-1-A.....	1FE	6,839,264	6,599,496	05/14/2032.....
68269L	AC	0	OMFIT_20-1 ABS_20-1-C 144A.....	1FE	1,559,907	1,537,554	05/14/2032.....
70018A	AA	8	PARK AVENUE INSTITUTIONAL ADVI ABS -2A-A.....	1FE	2,454,495	2,500,000	10/15/2032.....
70018A	AC	4	PARK AVENUE INSTITUTIONAL ADVI ABS -2A-A.....	1FE	2,441,450	2,500,000	10/15/2032.....
74331C	AA	6	PROGRESS RESIDENTIAL TRUST PRO ABS SFR1.....	1FE	3,525,512	3,499,884	04/17/2037.....
78442G	RA	6	SLMA ABS -9-A7A.....	1FE	6,716,935	6,938,799	01/25/2041.....
78447Y	AD	4	SLMA_13-3 SLMA_13-3.....	1FE	893,680	1,006,891	09/25/2043.....
78469Q	BA	9	SPS SERVICER ADVANCE RECEIVABL ABS -T1-D.....	2FE	993,751	1,000,334	10/15/2051.....
78469Q	BB	7	SPS SERVICER ADVANCE RECEIVABL ABS -T2-A.....	1FE	7,910,166	8,000,683	10/15/2052.....
78469Q	BC	5	SPS SERVICER ADVANCE RECEIVABL ABS -T2-B.....	1FE	1,483,809	1,500,310	10/15/2052.....
78469Q	BD	3	SPS SERVICER ADVANCE RECEIVABL ABS -T2-C.....	1FE	1,853,795	1,874,461	10/15/2052.....
78469Q	BE	1	SPS SERVICER ADVANCE RECEIVABL ABS -T2-D.....	2FE	1,483,920	1,504,768	10/15/2052.....
83402V	AA	9	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4.....	1FE	982,306	977,612	11/25/2025.....
83402V	AB	7	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4.....	1FE	1,319,633	1,308,698	11/25/2025.....
83608G	AN	6	SOUND POINT CLO LTD SNDPT_13-1 SENIORABS.....	1FE	1,935,038	2,000,000	01/26/2031.....
83608G	AQ	9	SOUND POINT CLO LTD SNDPT_13-1 ABS_13-1A.....	1FE	1,906,823	2,000,000	01/26/2031.....
83610J	AA	4	SOUND POINT CLO LTD SNDPT_18-1 SNDPT_18.....	1FE	1,918,207	2,000,000	04/15/2031.....
85172M	AA	2	SLFT_15-BA SLFT_15-BA.....	1FE	23,937,566	23,994,520	05/15/2028.....
860444	AS	7	STEWART PARK CLO LTD STWRT_15- MEZZANINA.....	1FE	10,868,435	11,500,000	01/15/2030.....
86268H	AA	6	STRTA_18-1A ABS 18-1A-A 144A.....	1FE	4,737,191	5,000,000	01/15/2031.....
87276V	AA	3	TPG REAL ESTATE FINANCE ISSUER ABS -FL3.....	1FE	9,247,109	9,249,075	10/15/2034.....
88165G	AG	5	TESLA AUTO LEASE TRUST TESLA_1 ABS_19-A-D 1.....	2FE	1,102,973	1,094,781	01/20/2023.....
88432G	AL	1	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A.....	1FE	7,591,539	7,734,778	10/15/2027.....
88432G	AQ	0	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A.....	1FE	4,816,144	5,000,000	10/15/2027.....
89289E	AA	2	TRALEECDOLDTRAL_19-6A ABS -6A-A1 144A.....	1FE	8,541,530	9,000,000	10/25/2032.....
92257N	AA	4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM.....	1FE	3,228,250	3,268,096	07/25/2049.....
92258T	AC	6	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS.....	1FE	1,515,765	1,504,000	10/25/2046.....
92259B	AD	2	VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1.....	1FE	732,919	719,343	10/26/2048.....
92912Q	AB	2	VOYACLOLDVOYA_14-3A VOYA_14-3A.....	1FE	837,854	845,732	07/25/2026.....
92913U	AS	5	VOYA CLO LTD VOYA_15-3A MEZZANINABS14-1A.....	1FE	9,622,201	10,000,000	10/20/2031.....
92914X	AN	9	VOYA CLO LTD VOYA_15-2A ABS_02-1 B1 144A.....	1FE	9,640,310	9,965,363	07/23/2027.....
92916W	AA	7	ING INVESTMENT MANAGEMENT CLO SENIORABS1.....	1FE	16,489,726	17,000,000	04/25/2031.....
92916W	AC	3	ING INVESTMENT MANAGEMENT CLO ABS13-2A14.....	1FE	10,428,076	11,000,000	04/25/2031.....
92917A	AA	4	VOYACLOLDVOYA_18-1A ABS18-1A144A.....	1FE	2,908,333	3,000,000	04/19/2031.....
84858@	AA	3	SPIRIT AIRLINES 2015-1 SECURED CORP BND.....	3PL	6,954,711	7,053,037	04/01/2023.....
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....				466,864,818	478,671,893	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....				1,258,105,367	1,269,824,910	XXX
Hybrid Securities - Issuer Obligations							
R57779	BC	4	DNB BANK ASA DNB NOR BANK ASA.....	2FE	8,736,000	10,956,550	01/01/9999.....
4299999	Hybrid Securities - Issuer Obligations.....				8,736,000	10,956,550	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities							
857477	AX	1	STATE STREET CORP STATE STREET CORP.....	2FE	3,953,268	4,658,000	05/15/2028.....
86788L	AA	8	SUNTRUST CAP III SUNTRUST CAPITAL III.....	2FE	19,861,851	24,075,000	03/15/2028.....
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities.....				23,815,119	28,733,000	XXX
4899999	Total - Hybrid Securities.....				32,551,119	39,689,550	XXX
Bank Loans - Unaffiliated Acquired							
BME2L7	81	3	CTL LOGISTICS SA SENIOR SECURED TERM NOT.....	6*	1,268,456	1,268,456	06/30/2021.....
BME2P8	WS	1	STADCO LA LLC SECUREDREVOLVLOAN.....	2	7,543,271	7,543,271	05/01/2023.....
05377J	AR	3	AVIS BUDGET CAR RENTAL LLC SECURED TERM.....	3FE	440,288	495,092	08/06/2027.....
05400K	AE	0	AVOLON TLB BORROWER 1 (US) LLC SECUREDTE.....	2FE	2,575,775	2,770,045	01/15/2025.....
16384Y	AF	4	CHEMOURS COMPANY LLC SECUREDTERMLOAN.....	3FE	5,300,629	5,589,150	04/03/2025.....
18449E	AE	0	CLEAN HARBORS INC. SECURED TERM LOAN.....	3FE	2,795,473	2,863,484	06/30/2024.....
24702N	BE	9	DELL INTERNATIONAL LLC SECURED TERM LOAN.....	2FE	1,930,790	1,949,121	09/19/2025.....
29362L	AH	7	ENTEGRIS INC SECURED TERM LOAN.....	2FE	5,552,313	5,644,912	11/06/2025.....
43289D	AH	6	HILTON WORLDWIDE FINANCE LLC SECURED TER.....	2FE	8,480,236	9,119,068	06/22/2026.....
52729K	AP	1	LEVEL 3 FINANCING INC SECURED TERM LOAN.....	3FE	7,630,356	8,092,107	03/01/2027.....
59501N	AJ	8	MICROCHIP TECHNOLOGY INCORPORA SECUREDTE.....	2FE	8,459,637	8,773,328	05/29/2025.....
68371Y	AJ	2	OPEN TEXT CORP SECUREDTERMLOAN.....	2FE	10,441,413	10,751,953	05/30/2025.....
74969A	AC	5	RPI 2019 INTERMEDIATE FINANCE SECURED TE.....	2FE	3,635,643	3,727,270	02/11/2027.....
81683U	AN	7	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED.....	2FE	4,369,233	4,548,566	07/08/2024.....
90932R	AE	4	UNITED AIRLINES INC TERM LOAN.....	3FE	1,561,753	1,716,036	04/01/2024.....
91136E	AJ	4	UNITED RENTALS INC. SECUREDTERMLOAN.....	2FE	7,579,988	7,832,718	10/31/2025.....
91359H	AP	3	UNIVERSAL HEALTH SERVICES INC SECUREDTER.....	2FE	4,851,125	4,913,221	10/31/2025.....
98310C	AC	6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU.....	3FE	5,769,161	6,077,512	05/30/2025.....
6199999	Unaffiliated Bank Loans - Acquired.....				90,185,540	93,675,310	XXX
6299999	Total - Unaffiliated Bank Loans.....				90,185,540	93,675,310	XXX
Totals							
6399999	Total - Issuer Obligations.....				561,352,746	558,653,439	XXX
6499999	Total - Residential Mortgage-Backed Securities.....				1,304,076,784	1,264,539,028	XXX

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
6599999.	Total - Commercial Mortgage-Backed Securities.....			111,024,576	113,898,150	XXX
6699999.	Total - Other Loan-Backed and Structured Securities.....			553,934,816	570,436,794	XXX
6999999.	Total - Unaffiliated Bank Loans.....			90,185,540	93,675,310	XXX
7099999.	Subtotal - Bonds.....			2,620,574,462	2,601,202,721	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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
15850@ 10 7	CHAMPION OPCO LLC CHAMPION OPCO LLC.....			2	2	
7499999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....			2	2	XXX
7999999.	Total - Common Stock.....			2	2	XXX
8099999.	Total - Preferred and Common Stock.....			12,000,002	12,000,002	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	FHLB INDIANAPOLIS PP AGENCYCASH.....			153,285,122	153,285,122	07/20/2020.....
000000 00 0	FHLB INDIANAPOLIS PP AGENCYCASH.....			29,899,036	29,899,036	07/30/2020.....
000000 00 0	FHLB INDIANAPOLIS PP AGENCYCASH.....			270,867,571	270,867,571	07/31/2020.....
000000 00 0	AMERICAN EXPRESS COMPANY SENIOR CORP BND.....			2,001,038	1,999,222	10/30/2020.....
000000 00 0	HEWLETT PACKARD ENTERPRISE CO SENIOR COR.....			2,998,419	2,977,107	03/12/2021.....
000000 00 0	IBM CREDIT LLC SENIOR CORP BND.....			3,505,908	3,504,042	11/30/2020.....
8999999.	Total - Short-Term Invested Assets (Schedule DA Type).....			462,557,094	462,532,100	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	JP MORGAN.....			72,387,583	72,387,583	
9099999.	Total - Cash (Schedule E Part 1 Type).....			72,387,583	72,387,583	XXX
Cash Equivalents (Schedule E Part 2 Type)						
912796 3P 2	UNITED STATES TREASURY TBILLCASH.....			142,276,247	142,276,247	08/18/2020.....
912796 2H 1	UNITED STATES TREASURY TBILLCASH.....			131,262,643	131,262,643	09/24/2020.....
912796 SZ 3	UNITED STATES TREASURY TBILLCASH.....			248,390,438	248,390,438	07/16/2020.....
912828 NM 8	UNITED STATES TREASURY SENIOR GOVT IBND.....			117,545,631	117,368,512	07/15/2020.....
4812C0 66 2	JPMORGAN CHASE BANK NA STIFFUND.....			175	175	
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			639,475,134	639,298,015	XXX
Other Assets						
000000 00 0	Derivatives.....			2,366,372	2,366,372	
9299999.	Total - Other Assets.....			2,366,372	2,366,372	XXX
9999999.	Totals.....			3,809,360,647	3,789,786,793	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....622,755,340 Book/Adjusted Carrying Value \$.....630,987,006
2. Average balance for the year: Fair Value \$.....3,622,854,163 Book/Adjusted Carrying Value \$.....3,610,097,725

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
Open Depositories									
Bank of America, NA.....	Charlotte, NC.....					(33,209)	(757,710)	(306,727)	XXX
Bank of New York Mellon, NA.....	New York, NY.....					(895,834)	(163,895)	1,063,358	XXX
Bank of Tokyo Mitsubishi UFJL.....	New York, NY.....			6,825		5,400,000	5,400,000	5,400,000	XXX
Bayerische Landesbank.....	New York, NY.....		25,586	11,463		5,371,000	5,371,000	5,371,000	XXX
BNP Paribas.....	New York, NY.....		3,565				10,150,410		XXX
Citibank, NA.....	Nassau, BS.....		15,902	6,022		20,992,454	21,234,974	52,686,529	XXX
Citibank, NA.....	New York, NY.....					(40,548,165)	10,087,465	(436,031)	XXX
CR Indus NY.....	New York, NY.....		1,688	120		3,000,000	3,000,000	3,000,000	XXX
Credit Suisse AG.....	New York, NY.....		76,548	47,631		22,367,456	22,392,835	22,417,396	XXX
DNB NOR Bank.....	New York, NY.....			11,204		2,174,832	2,178,417	2,181,928	XXX
Federal Home Loan Bank.....	Atlanta, GA.....					1,385,001	1,591,245	1,591,248	XXX
Federal Home Loan Bank.....	Boston, MA.....					394,049	419,207	585,457	XXX
Federal Home Loan Bank.....	Pittsburgh, PA.....					3,480,056	3,553,296	3,652,128	XXX
Fifth Third Bank.....	Cincinnati, OH.....					93,867,263	84,884,758	84,898,251	XXX
First National Bank of Charlotte.....	Charlotte, NC.....					50,448,737	50,484,812	50,514,273	XXX
JPMorgan Chase Bank, NA.....	London, UK.....					2,491,855	2,191,034	898,448	XXX
JPMorgan Chase Bank, NA.....	New York, NY.....					1,997,758,439	1,591,457,861	3,138,169,924	XXX
Landesbank Baden Wuerttemberg.....	New York, NY.....			828				4,800,000	XXX
Mizuho Bank Ltd.....	New York, NY.....		15,465	1,840		6,500,000	6,500,000	8,500,000	XXX
Natixis.....	New York, NY.....			145,165		21,742,648	21,751,401	21,759,984	XXX
Norinchukin Bank.....	New York, NY.....		16,527	296		10,500,000	10,500,000	10,500,000	XXX
PNC Bank.....	Pittsburgh, PA.....					79,282,181	86,284,490	86,271,821	XXX
RBS Citizens.....	Mount Vernon, KY.....					126,767,308	86,278,594	91,288,690	XXX
Skandinaviska Enskilda Banken.....	New York, NY.....		(35,569)	37,973		10,309,674	10,307,210	10,304,855	XXX
Societe Generale.....	New York, NY.....		249	16,874		2,491,429	4,144,409	4,147,190	XXX
Standard Chartered Bank.....	New York, NY.....			35,649		6,932,438	6,943,865	6,955,057	XXX
State Street Bank and Trust Co.....	New York, NY.....		574	215			2,000,625	2,000,257	XXX
Sumitomo Mitsui Banking Corp.....	New York, NY.....		39,416	4,800		16,662,244	17,250,674	12,000,000	XXX
Svenska Handelsbanken.....	New York, NY.....			109,250		28,501,199	28,501,078	28,500,962	XXX
The Bank of Nova Scotia.....	Houston, TX.....		22,063			497,878,567			XXX
The Northern Trust Company.....	Chicago, IL.....					25,360,433	18,217,227	6,864,777	XXX
Tri-State Capital.....	Pittsburgh, PA.....					27,478,884	3,566		XXX
US Bank.....	Minneapolis, MN.....					7,634,624	5,545,077	7,837,262	XXX
Wells Fargo Bank.....	Raleigh, NC.....					1,768,945	1,225,183	1,442,249	XXX
0199998. Deposits in.... 2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	1,233			8,158	(2,208)		XXX
0199999. Total Open Depositories.....	XXX	XXX	183,248	436,155		3,037,472,666	2,118,926,900	3,674,860,286	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	183,248	436,155		3,037,472,666	2,118,926,900	3,674,860,286	XXX
0599999. Total Cash.....	XXX	XXX	183,248	436,155		3,037,472,666	2,118,926,900	3,674,860,286	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.....		06/04/2020.....	0.125	07/07/2020.....	15,799,671		1,242
	UNITED STATES TREASURY TBILLCASH.....		05/21/2020.....	0.105	07/21/2020.....	49,997,083		5,250
	UNITED STATES TREASURY TBILLCASH.....		06/02/2020.....	0.128	07/28/2020.....	239,770		247
	UNITED STATES TREASURY TBILLCASH.....		06/04/2020.....	0.145	08/04/2020.....	13,523,148		1,497
	UNITED STATES TREASURY TBILLCASH.....		06/29/2020.....	0.126	08/18/2020.....	143,476,034		3,081
	UNITED STATES TREASURY TBILLCASH.....		05/21/2020.....	0.346	08/20/2020.....	1,099,815		152
	UNITED STATES TREASURY TBILLCASH.....		06/03/2020.....	0.473	09/03/2020.....	10,497,181		1,189
	UNITED STATES TREASURY TBILLCASH.....		06/30/2020.....	0.133	09/24/2020.....	180,496,247		1,596
	UNITED STATES TREASURY TBILLCASH.....		06/19/2020.....	0.093	07/16/2020.....	249,090,406		28,273
	UNITED STATES TREASURY TBILLCASH.....		06/10/2020.....	0.243	09/10/2020.....	7,897,335		750
	UNITED STATES TREASURY SENIOR GOVT IBND.....		05/26/2020.....	1.250	07/15/2020.....	117,368,512	678,254	(339,431)
0199999	U.S. Government Bonds - Issuer Obligations.....					791,645,202	678,254	(296,154)
0599999	Total - U.S. Government Bonds.....					791,645,202	678,254	(296,154)
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
QE14	ENBRIDGE(US)INC CPCASH.....		06/01/2020.....	0.650	07/02/2020.....	1,999,964		1,047
	NATIONAL SECURITIES CLEARING C CPCASH.....		06/26/2020.....	0.150	07/07/2020.....	2,499,938		52
	SPIRE INC CPCASH.....		06/05/2020.....	0.500	07/09/2020.....	2,999,667		958
	ABN AMRO FUNDING USA LLC CPCASH.....		04/09/2020.....	1.239	07/09/2020.....	2,999,174		8,128
	VERIZON COMMUNICATIONS INC CPCASH.....		04/21/2020.....	1.807	07/13/2020.....	2,344,587		8,206
	BAYER CORPORATION CPCASH.....		04/21/2020.....	2.414	07/15/2020.....	1,598,580		18,577
	DUPONT DE NEMOURS INC CPCASH.....		05/14/2020.....	0.982	07/17/2020.....	2,738,805		3,504
	DUPONT DE NEMOURS INC CPCASH.....		06/23/2020.....	0.360	07/20/2020.....	3,499,335		245
	BAYER CORPORATION CPCASH.....		04/24/2020.....	2.414	07/23/2020.....	4,992,635		21,635
	BAYER CORPORATION CPCASH.....		04/27/2020.....	2.364	07/27/2020.....	6,488,922		27,109
	BAT CAPITAL CORP CPCASH.....		06/29/2020.....	0.650	07/29/2020.....	1,371,306		25
	BAT CAPITAL CORP CPCASH.....		06/30/2020.....	0.650	07/30/2020.....	8,881,347		106
	DUPONT DE NEMOURS INC CPCASH.....		06/12/2020.....	0.400	08/04/2020.....	999,622		178
	EXXON MOBIL CORP CPCASH.....		05/15/2020.....	0.486	08/05/2020.....	999,528		3,083
	SCHLUMBERGER HOLDINGS CORP CPCASH.....		06/10/2020.....	0.430	08/07/2020.....	1,999,116		478
	ENTERGY CORP CPCASH.....		06/11/2020.....	0.430	08/10/2020.....	1,499,283		340
	LVMHMOETHENNESSYLOUISVUITT CPCASH.....		05/15/2020.....	0.380	08/13/2020.....	20,090,873		9,331
	HENKELUSOPERATIONSCORP CPCASH.....		06/04/2020.....	0.250	09/04/2020.....	5,247,630		947
	AMAZON.COM INC SENIOR CORP BND.....		05/28/2020.....	1.900	08/21/2020.....	2,004,603	13,722	(2,707)
	SUNCOR ENERGY INC CPCASH.....		06/22/2020.....	0.490	07/22/2020.....	5,478,433		597
BASF SE CPCASH.....		05/07/2020.....	1.403	07/08/2020.....	999,727		8,120	
BASF SE CPCASH.....		05/07/2020.....	1.687	08/04/2020.....	9,484,889		23,902	
LVMH MOET HENNESSY LOUIS VUITT CPCASH.....		05/22/2020.....	0.360	08/21/2020.....	4,497,704		1,619	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					95,715,589	13,722	135,480
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					95,715,589	13,722	135,480
Total Bonds								
7699999	Subtotals - Issuer Obligations.....					887,360,791	691,976	(160,674)
8399999	Subtotals - Bonds.....					887,360,791	691,976	(160,674)
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 54 2	FIRST AMERICAN TREASURY OBLIG CLASS Z.....		06/29/2020.....			14,034,478		23,759
665279 87 3	NORTHERN INSTITUTIONAL TREASUR.....		06/30/2020.....			58,973,908		63,360

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
8599999	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....						73,008,386	0	87,119
All Other Money Market Mutual Funds									
4812C0	66	2		06/30/2020.....			1,599,907,254		829,812
608919	71	8		06/01/2020.....			17,727,771		75,474
000000	00	0		06/30/2020.....			20,912,143		75,309
8699999	Total - All Other Money Market Mutual Funds.....						1,638,547,168	0	980,595
8899999	Total - Cash Equivalents.....						2,598,916,345	691,976	907,040

QE14.1