QUARTERLY STATEMENT

OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

OF THE STATE OF

DELAWARE

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER
ENDED MARCH 31, 2020

LIFE AND ACCIDENT AND HEALTH

2020

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LIFE AND ACCIDENT AND HEALTH COMPANIES – ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

BRIGHTHOUSE LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Web Site Address www.brighthousefinancial.com

Statutory Statement Contact Timothy Lashoan Shaw (Name) 980-949-4100 (Area Code) (Telephone Number)
tshaw1@brighthousefinancial.com (Email Address) 813-615-9468 (Fax Number)

OFFICERS

Chairman of the Board, President and Chief Executive Officer	ERIC THOMAS STEIGERWALT	Vice President and Secretary	DANIEL BURT ARRINGTON
Vice President and Chief Financial Officer	EDWARD ALLEN SPEHAR	Vice President and Treasurer	JANET MARIE MORGAN

OTHER

LYNN ANN DUMAIS, Vice President and Chief Accounting Officer
MEREDITH ALICIA RATAJCZAK, Vice President and 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.

LDumais
LYNN ANN DUMAIS
Vice President and Chief Accounting Officer

Jan Morgan
JANET MARIE MORGAN
Vice President and Treasurer

Subscribed and sworn to before me this
27 day of April, 2020.

Barbara Osborn
Notary for Dumais & Morgan

NOTARY PUBLIC STATE OF FLORIDA
BARBARA OSBORN
MY COMMISSION # GG 934675
EXPIRES: March 24, 2024
Bonded Thru Notary Public Underwriters

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	44,171,240,954		44,171,240,954	43,796,059,755
2. Stocks:				
2.1 Preferred stocks	316,012,247		316,012,247	318,763,163
2.2 Common stocks	474,876,725	3,373,919	471,502,806	632,999,748
3. Mortgage loans on real estate:				
3.1 First liens	11,275,073,259		11,275,073,259	11,532,168,337
3.2 Other than first liens	41,320,552		41,320,552	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 $..........0 encumbrances)	1,760,069		1,760,069	2,080,477
5. Cash ($.....3,611,915,909), cash equivalents ($.....4,160,346,436) and short-term investments ($.....3,593,137,086)	11,365,399,431		11,365,399,431	3,224,105,611
6. Contract loans (including $..........0 premium notes)	835,693,391		835,693,391	875,082,900
7. Derivatives	8,923,298,025		8,923,298,025	2,899,793,515
8. Other invested assets	2,664,845,420	2,574,108	2,662,271,312	2,556,662,503
9. Receivables for securities	15,345,983		15,345,983	2,056,173
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	9,179,368	0	9,179,368	18,164,248
12. Subtotals, cash and invested assets (Lines 1 to 11)	80,094,045,424	5,948,027	80,088,097,397	65,899,254,855
13. Title plants less $..........0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	611,475,911	171,911	611,304,000	502,497,467
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	87,755,586	8,064,050	79,691,536	62,330,789
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	58,709,897		58,709,897	60,492,344
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	386,130,349		386,130,349	342,897,082
16.2 Funds held by or deposited with reinsured companies	7,860,736		7,860,736	2,340,736
16.3 Other amounts receivable under reinsurance contracts	1,828,660,488		1,828,660,488	822,241,847
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	2,451,198,544	1,913,626,001	537,572,543	639,632,432
19. Guaranty funds receivable or on deposit	14,964,201		14,964,201	15,115,358
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($..........0)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	45,879,157		45,879,157	663,619,032
24. Health care ($..........0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	55,361,659	724,742	54,636,917	36,729,501
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	85,642,041,952	1,928,534,731	83,713,507,221	69,047,151,443
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	93,616,083,612		93,616,083,612	108,398,002,632
28. Total (Lines 26 and 27)	179,258,125,564	1,928,534,731	177,329,590,833	177,445,154,075

DETAILS OF WRITE-INS

	1	2	3	4
1101. Cash collateral pledged on derivatives	5,381,721		5,381,721	128,948
1102. Deposits in connection with investments	3,797,647		3,797,647	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)	9,179,368	0	9,179,368	18,164,248
2501. Receivable from third party administrator	42,008,733		42,008,733	30,642,464
2502. Miscellaneous	13,352,926	724,742	12,628,184	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)	55,361,659	724,742	54,636,917	36,729,501

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....52,168,272,923 less $..........0 included in Line 6.3 (including $.....21,951,222 Modco Reserve)	52,168,272,923	41,992,469,159
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	67,544,629	69,782,106
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	2,474,819,988	2,500,647,102
4. Contract claims:		
4.1 Life	244,305,500	170,908,854
4.2 Accident and health	674,873	697,355
5. Policyholders' dividends/refunds to members $.....(9,709,334) and coupons $..........0 due and unpaid	(9,709,334)	(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)	5,659,018	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	2,571,039	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 $.....9,608,872 assumed and $.....2,204,437,115 ceded	2,214,045,987	1,226,737,730
9.4 Interest Maintenance Reserve	371,231,778	371,085,046
10. Commissions to agents due or accrued - life and annuity contracts $.....75,391,170, accident and health $..........0 and deposit-type contract funds $..........0	75,391,170	88,230,257
11. Commissions and expense allowances payable on reinsurance assumed	29,094,416	28,340,240
12. General expenses due or accrued	23,114,242	42,539,203
13. Transfers to Separate Accounts due or accrued (net) (including $.....(466,619,609) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(367,229,608)	(273,964,859)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	18,681,761	22,300,906
15.1 Current federal and foreign income taxes, including $.....10,222,008 on realized capital gains (losses)	48,291,949	71,848,134
15.2 Net deferred tax liability		
16. Unearned investment income	3,392,345	3,553,161
17. Amounts withheld or retained by reporting entity as agent or trustee	71,617	5,280,647
18. Amounts held for agents' account, including $.....282,752 agents' credit balances	282,752	283,134
19. Remittances and items not allocated	87,668,786	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 $..........0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	856,335,376	798,565,209
24.02 Reinsurance in unauthorized and certified ($..........0) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	177,195,678	178,128,616
24.04 Payable to parent, subsidiaries and affiliates	100,652,214	94,417,517
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	7,804,958,689	6,140,144,503
24.08 Derivatives	2,410,543,107	2,496,380,997
24.09 Payable for securities	254,516,534	103,441,327
24.10 Payable for securities lending	3,583,789,199	3,075,056,528
24.11 Capital notes $..........0 and interest thereon $..........0		
25. Aggregate write-ins for liabilities	7,435,038,703	1,356,499,141
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	80,081,205,331	60,638,907,494
27. From Separate Accounts statement	91,066,099,614	108,059,912,840
28. Total liabilities (Lines 26 and 27)	171,147,304,945	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	5,435,279,527	5,435,279,527
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(139,663,639)	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 $.....2,549,983,998 in Separate Accounts Statement)	6,107,285,888	8,671,333,741
38. Totals of Lines 29, 30 and 37	6,182,285,888	8,746,333,741
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	177,329,590,833	177,445,154,075
DETAILS OF WRITE-INS		
2501. Cash collateral received on derivatives	7,362,224,800	1,273,460,393
2502. Miscellaneous	68,011,903	61,961,934
2503. Derivative instruments expense payable	4,802,000	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)	7,435,038,703	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	1,858,457,864	1,676,990,726	7,150,081,733
2. Considerations for supplementary contracts with life contingencies	48,137,428	51,920,435	214,463,854
3. Net investment income	677,418,488	685,549,463	2,885,972,755
4. Amortization of Interest Maintenance Reserve (IMR)	5,862,312	3,540,932	11,171,549
5. Separate Accounts net gain from operations excluding unrealized gains or losses	2,227,561,495	(630,580,824)	(1,126,470,128)
6. Commissions and expense allowances on reinsurance ceded	47,552,375	48,882,127	188,869,794
7. Reserve adjustments on reinsurance ceded	(15,555,862)	(76,204,924)	(291,555,859)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	534,479,042	530,541,835	2,322,714,795
8.2 Charges and fees for deposit-type contracts	9,801	6,279	141,246
8.3 Aggregate write-ins for miscellaneous income	142,485,831	141,900,677	573,701,466
9. Totals (Lines 1 to 8.3)	5,526,408,774	2,432,546,726	11,929,091,205
10. Death benefits	295,161,271	175,210,496	565,870,578
11. Matured endowments (excluding guaranteed annual pure endowments)	116,328	168,700	839,780
12. Annuity benefits	635,522,138	673,812,334	2,593,570,942
13. Disability benefits and benefits under accident and health contracts	2,927,487	2,327,325	9,116,005
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,529,308,911	2,530,240,178	10,467,483,610
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	36,270,031	29,116,287	111,631,473
18. Payments on supplementary contracts with life contingencies	32,127,657	27,790,556	116,099,683
19. Increase in aggregate reserves for life and accident and health contracts	10,173,566,287	(384,328,960)	(1,069,401,614)
20. Totals (Lines 10 to 19)	13,705,000,110	3,054,336,916	12,795,210,457
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	182,204,018	176,661,382	731,247,128
22. Commissions and expense allowances on reinsurance assumed	22,213,716	26,945,650	109,876,819
23. General insurance expenses and fraternal expenses	270,624,476	275,854,867	1,122,805,926
24. Insurance taxes, licenses and fees, excluding federal income taxes	14,314,181	9,180,428	51,419,000
25. Increase in loading on deferred and uncollected premiums	1,867,030	692,633	184,235
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,104,479,282)	(1,109,857,997)	(4,538,121,174)
27. Aggregate write-ins for deductions	(109,241,960)	(31,572,932)	(454,600,883)
28. Totals (Lines 20 to 27)	12,982,502,289	2,402,240,947	9,818,021,508
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(7,456,093,515)	30,305,779	2,111,069,697
30. Dividends to policyholders and refunds to members	780,765	734,986	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)	(7,456,874,280)	29,570,793	2,105,967,102
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(33,628,224)	1,565,934	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)	(7,423,246,056)	28,004,859	2,065,885,502
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....8,624,668 (excluding taxes of $.....1,597,341 transferred to the IMR)	493,731,235	(140,220,958)	(991,438,455)
35. Net income (Line 33 plus Line 34)	(6,929,514,821)	(112,216,099)	1,074,447,047

CAPITAL AND SURPLUS ACCOUNT

	1	2	3
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)	(6,929,514,821)	(112,216,099)	1,074,447,047
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....1,410,234,157	5,172,231,857	(913,374,764)	650,118,246
39. Change in net unrealized foreign exchange capital gain (loss)	(26,014,148)	33,375,359	28,387,472
40. Change in net deferred income tax	1,461,844,741	36,576,070	(359,477,050)
41. Change in nonadmitted assets	(505,925,056)	(412,200,912)	(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	(57,770,167)	57,456,250	(418,376,492)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(20,152,282)	16,000,000	(148,953,539)
47. Other changes in surplus in Separate Accounts Statement	(15,667,289)	3,381,842	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			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(18,972,634)	(19,038,067)	(76,152,267)
52. Dividends to stockholders	(300,000,000)	0	0
53. Aggregate write-ins for gains and losses in surplus	(1,324,108,054)	(96,370,763)	(242,190,442)
54. Net change in capital and surplus (Lines 37 through 53)	(2,564,047,853)	(994,741,084)	2,015,506,281
55. Capital and surplus as of statement date (Lines 36 + 54)	6,182,285,888	5,736,086,376	8,746,333,741

DETAILS OF WRITE-INS

	1	2	3
08.301. Management and service fee income	107,195,112	107,376,643	438,425,038
08.302. Rider benefits	11,941,275	11,632,145	47,125,844
08.303. Contract surrender charges	11,809,842	12,559,357	48,092,746
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	11,539,602	10,332,532	40,057,838
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	142,485,831	141,900,677	573,701,466
2701. Reserves transferred under reinsurance agreements	(214,872,012)	(220,375,517)	(919,476,297)
2702. Interest credited to reinsurers	101,914,648	181,332,430	350,134,226
2703. Realized gain/(loss) on funds withheld on derivatives	4,393,498	0	88,796,776
2798. Summary of remaining write-ins for Line 27 from overflow page	(678,094)	7,470,155	25,944,412
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(109,241,960)	(31,572,932)	(454,600,883)
5301. Unrealized change on funds withheld on derivatives	(1,324,108,054)	(96,370,763)	(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)	(1,324,108,054)	(96,370,763)	(242,190,442)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	2,116,955,622	1,718,014,173	7,320,254,386
2. Net investment income	511,086,388	566,540,375	2,738,470,470
3. Miscellaneous income	(322,812,685)	812,787,806	2,666,219,419
4. Total (Lines 1 through 3)	2,305,229,325	3,097,342,354	12,724,944,275
5. Benefit and loss related payments	2,732,789,092	3,687,047,834	13,848,388,611
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,177,118,660)	(1,156,773,033)	(4,431,722,171)
7. Commissions, expenses paid and aggregate write-ins for deductions	191,326,036	466,337,516	1,538,405,106
8. Dividends paid to policyholders	(1,498,243)	(1,380,728)	7,118,142
9. Federal and foreign income taxes paid (recovered) net of $..........0 tax on capital gains (losses)	(3,136,997)	(634,056)	(2,890,867)
10. Total (Lines 5 through 9)	1,742,361,228	2,994,597,533	10,959,298,821
11. Net cash from operations (Line 4 minus Line 10)	562,868,097	102,744,821	1,765,645,454
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,202,588,126	3,383,434,520	10,188,328,878
12.2 Stocks	15,285,429	22,969,960	110,478,362
12.3 Mortgage loans	349,755,429	181,273,565	1,104,595,678
12.4 Real estate	719,529	747,057	1,514,410
12.5 Other invested assets	76,485,499	102,872,340	364,092,044
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,293,824	289,091	8,869,318
12.7 Miscellaneous proceeds	6,255,918,278	380,970,847	(627,512,412)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,904,046,114	4,072,557,380	11,150,366,278
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,439,762,097	2,794,071,853	10,298,717,304
13.2 Stocks	9,031	87,314,279	95,123,881
13.3 Mortgage loans	102,778,154	543,664,299	1,766,325,655
13.4 Real estate			
13.5 Other invested assets	169,548,914	112,964,042	440,086,016
13.6 Miscellaneous applications	(1,234,921,898)	911,875,451	275,493,617
13.7 Total investments acquired (Lines 13.1 to 13.6)	477,176,298	4,449,889,924	12,875,746,473
14. Net increase or (decrease) in contract loans and premium notes	(39,389,509)	(34,261,428)	(126,367,740)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	7,466,259,325	(343,071,116)	(1,599,012,455)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes		411,670,000	411,670,000
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(25,827,114)	(13,379,301)	(81,984,454)
16.5 Dividends to stockholders	300,000,000		
16.6 Other cash provided (applied)	437,993,512	(96,561,038)	(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)	112,166,398	301,729,661	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)	8,141,293,820	61,403,366	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)	11,365,399,431	2,952,637,431	3,224,105,611

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

20.0001 Bonds, asset in kind transfer	238,025,440	0	1,000,785,532
20.0002 Interest credited to reinsurers, asset in kind transfer	217,402,804	0	0
20.0003 Transfers to Separate Accounts, asset in kind transfer	186,056,409	0	0
20.0004 Reinsurance settlement to premiums ceded, asset in kind transfer	151,977,169	0	0
20.0005 Death benefits, asset in kind transfer	112,349,479	0	0
20.0006 Funds held under coinsurance, asset in kind transfer	54,184,864	0	0
20.0007 Other invested assets non-cash contribution/distribution	40,120,250	0	0
20.0008 Security exchanges	39,284,080	98,839,740	398,363,774
20.0009 Commission, asset in kind transfer	16,034,279	0	0
20.0010 Transfer of assets from OIA to Stocks	9,050,473	0	0
20.0011 Rider benefits, asset in kind transfer	8,664,225	0	0
20.0012 Capitalized Interest on bond	7,795,972	8,663,555	32,246,319
20.0013 General expenses, asset in kind transfer	5,848,584	0	0
20.0014 Surrenders, asset in kind transfer	5,636,999	0	0
20.0015 Dividend/Return of Capital-receivable from affiliate	0	0	600,000,000
20.0016 Mortgage loan, asset in kind transfer	0	0	66,960,720
20.0017 Mortgage loan refinancings	0	20,821,991	50,320,088
20.0018 Joint venture distribution paid in the form of securities	0	6,157,139	22,913,299
20.0019 Other invested assets underlying asset sold and reinvested	0	0	17,782,011
20.0020 Prior period adjustments	0	0	16,182,003
20.0021 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	533,547,090	546,285,730	2,190,587,984
3. Ordinary individual annuities	1,565,568,918	1,264,468,675	5,390,435,188
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	50,010,454	38,944,082	147,795,611
7. A&H - group	167,076	345,704	880,091
8. A&H - credit (group and individual)			
9. A&H - other	50,515,636	50,605,419	219,314,760
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	2,199,809,174	1,900,649,610	7,949,013,634
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	2,199,809,174	1,900,649,610	7,949,013,634
14. Deposit-type contracts	233,500	102,134	2,724,842
15. Total (Lines 13 and 14)	2,200,042,674	1,900,751,744	7,951,738,476

DETAILS OF WRITE-INS

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

NOTES TO THE FINANCIAL STATEMENTS

1. *Summary of Significant Accounting Policies*

A. Accounting Practices

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

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

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

	SSAP Number [1]	Financial Statement Page	Financial Statement Line Number	For the Three Months Ended March 31, 2020	For the Year Ended December 31, 2019
Net income (loss), DE SAP				$ (6,929,514,821)	$ 1,074,447,047
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Net income (loss), NAIC SAP				$ (6,929,514,821)	$ 1,074,447,047
				March 31, 2020	**December 31, 2019**
Statutory capital and surplus, DE SAP				$ 6,182,285,888	$ 8,746,333,741
State prescribed practices: NONE				—	—
State permitted practices: NONE				—	—
Statutory capital and surplus, NAIC SAP				$ 6,182,285,888	$ 8,746,333,741

[1] Statement of Statutory Accounting Principles ("SSAP")

B. No significant change.

C. Accounting Policy

(1) No significant change.

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

(3-5) No significant change.

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

(7-13) No significant change.

D. Going Concern

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

2. *Accounting Changes and Corrections of Errors*

No significant change.

3. *Business Combinations and Goodwill*

No significant change.

4. *Discontinued Operations*

No significant change.

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 three months ended March 31, 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 three months ended March 31, 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 March 31, 2020, the Company has not recognized any OTTI on its loan-backed securities based on cash flow analysis.

(4) At March 31, 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	$	127,356,042
2. 12 Months or Longer	$	35,913,195
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	2,201,901,856
2. 12 Months or Longer	$	401,413,353

(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 March 31, 2020, was as follows:

1.

Securities Lending		Fair Value
Open[(1)]	$	1,197,085,505
30 days or less		1,511,017,109
31 to 60 days		852,410,938
61 to 90 days		23,253,864
Greater than 90 days		—
Sub Total	$	3,583,767,416
Securities received		—
Total collateral received	$	3,583,767,416

(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 March 31, 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 three months ended March 31, 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 March 31, was as follows:

	Gross Restricted									Percentage	
	2020										
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity [a]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity [b]	March 31, 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	1,961,339,762	—	—	—	1,961,339,762	2,031,095,268	(69,755,506)	—	1,961,339,762	1.09	1.11
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
Placed under option contracts	—	—	—	—	—	—	—	—	—	—	—
Letter stock or securities restricted as to sale	—	—	—	—	—	—	—	—	—	—	—
Federal Home Loan Bank ("FHLB") capital stock	38,800,000	—	—	—	38,800,000	38,800,000	—	—	38,800,000	0.02	0.02
On deposit with states	6,836,965	—	—	—	6,836,965	6,835,711	1,254	—	6,836,965	—	—
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	2,028,602,687	—	—	—	2,028,602,687	1,932,431,594	96,171,093	—	2,028,602,687	1.13	1.14
Pledged as collateral not captured in other categories	770,640,317	—	—	—	770,640,317	1,307,883,442	(537,243,125)	—	770,640,317	0.43	0.43
Other restricted assets	12,275,030,085	—	—	—	12,275,030,085	11,948,586,488	326,443,597	—	12,275,030,085	6.84	6.92
Total restricted assets	$17,112,704,689	$ —	$ —	$ —	$ 17,112,704,689	$17,300,386,023	$ (187,681,334)	$ —	$ 17,112,704,689	9.53%	9.64%

(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 March 31, were as follows:

	Gross Restricted								Percentage	
	2020									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Restricted Asset Category	Total General Account	General Account Supporting Separate Account Activity[a]	Total Separate Account Restricted Assets	Separate Account Assets Supporting General Account Activity[b]	March 31, 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	$ 753,167,396	$ —	$ —	$ —	$ 753,167,396	$ 1,257,345,076	$ (504,177,680)	$ 753,167,396	0.42%	0.42%
Reinsurance Agreement - Securities Pledged	17,472,921	—	—	—	17,472,921	50,538,366	(33,065,445)	17,472,921	0.01	0.01
Total	$ 770,640,317	$ —	$ —	$ —	$ 770,640,317	$ 1,307,883,442	$ (537,243,125)	$ 770,640,317	0.43%	0.43%

(a) Subset of column 1.

(b) Subset of column 3.

(3-4) No significant change.

M. Working Capital Finance Investments

The Company had no working capital finance investments during the three months ended March 31, 2020.

N. Offsetting and Netting of Assets and Liabilities

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

O-P. No significant change.

Q. Prepayment Penalty and Acceleration Fees

During the three months ended March 31, 2020, the Company had securities sold, redeemed or otherwise disposed of as a result of a callable feature. The number of securities sold, disposed or otherwise redeemed and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee is as follows:

	General Account	Separate Account
Number of CUSIPs	30	19
Aggregate Amount of Investment Income	$ 3,916,449	$ 720,058

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No significant change.

B. The Company recognized write-downs and recorded adjustments totaling $15,145,273 and $19,262,724 on investments in joint ventures, partnerships and LLCs during the three months ended March 31, 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 $171,911 and $0 as of March 31, 2020 and December 31, 2019, respectively.

8. Derivative Instruments

As of March 31, 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; (ii) interest rate swaps to convert floating rate assets to fixed rate assets and (iii) interest rate swaps and forwards to hedge the forecasted purchases of fixed rate investments.

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

For the three months ended March 31, 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	
	March 31, 2020	December 31, 2019	March 31, 2020	December 31, 2019	March 31, 2020	December 31, 2019
Initial Margin:						
OTC-cleared	$ —	$ —	$ 138,007,621	$ 95,437,137	$ 138,007,621	$ 95,437,137
Variation Margin:						
OTC-bilateral	—	—	609,778,056	1,161,778,989	609,778,056	1,161,778,989
OTC-cleared	5,381,719	128,948	—	—	5,381,719	128,948
Total OTC	$ 5,381,719	$ 128,948	$ 747,785,677	$ 1,257,216,126	$ 753,167,396	$ 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	
	March 31, 2020	December 31, 2019	March 31, 2020	December 31, 2019	March 31, 2020	December 31, 2019
Initial Margin:						
OTC-bilateral	$ —	$ —	$ —	$ —	$ —	$ —
Variation Margin:						
OTC-bilateral	7,362,224,800	1,189,425,000	748,746,378	588,245,469	8,110,971,178	1,777,670,469
OTC-cleared	—	84,035,393	—	—	—	84,035,393
Total OTC	$ 7,362,224,800	$ 1,273,460,393	$ 748,746,378	$ 588,245,469	$ 8,110,971,178	$ 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 March 31, 2020:

Fiscal Year	Net Undiscounted Future Settled Premium Payments (Receipts)
2020	$ 413,819,962
2021	370,686,600
2022	169,841,026
2023	128,584,587
2024	3,917,754
Thereafter	—
Total	$ 1,086,849,929

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

	March 31, 2020	December 31, 2019
Net undiscounted future premium payments (receipts)	$ 1,086,849,929	$ 1,534,239,640
Estimated fair value of derivative net assets (liabilities), including discounted future premiums	$ (225,318,206)	$ (1,468,331,168)
Estimated fair value of derivative net assets (liabilities), excluding discounted future premiums	$ 841,379,269	$ 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:

	March 31, 2020	December 31, 2019
Federal	$ (33,778,194)	$ 39,394,145
Foreign	149,970	687,455
Subtotal	(33,628,224)	40,081,600
Federal income tax on net capital gains/(losses)	10,222,009	69,319,240
Federal and foreign income taxes incurred	$ (23,406,215)	$ 109,400,840

NOTES TO THE FINANCIAL STATEMENTS

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

	March 31, 2020	December 31, 2019	Change
DTA:			
Ordinary:			
Discounting of unpaid losses	$ —	$ —	$ —
Unearned premium reserve	—	—	—
Policyholder reserves	1,116,015,095	921,486,739	194,528,356
Investments	—	—	—
Deferred acquisition costs	195,302,886	199,961,923	(4,659,037)
Policyholder dividends accrual	—	—	—
Fixed assets	—	—	—
Compensation and benefits accrual	3,700,757	3,700,757	—
Pension accrual	—	—	—
Receivables - nonadmitted	—	—	—
Net operating loss carryforward	2,327,114,513	641,430,923	1,685,683,590
Tax credit carryforwards	115,774,400	107,936,403	7,837,997
Other (including items <5% of total ordinary tax assets)	718,741	4,379,230	(3,660,489)
Ceding commissions	113,270,458	113,270,458	—
Nonadmitted assets	2,386,216	2,364,956	21,260
Capital Loss Carryforward	78,037	—	78,037
Tax intangibles	8,809,127	17,617,508	(8,808,381)
Unrealized capital gains (losses)	—	443,546,797	(443,546,797)
Separate Account Adjustments	228,767	—	228,767
Subtotal	3,883,398,997	2,455,695,694	1,427,703,303
Nonadmitted	(1,913,597,013)	(1,150,103,363)	(763,493,650)
Admitted ordinary DTA	1,969,801,984	1,305,592,331	664,209,653
Capital:			
Investments	159,357,094	256,529,991	(97,172,897)
Net capital loss carryforward	—	—	—
Real estate	—	—	—
Other (including items <5% of total capital tax assets)	—	—	—
Other assets	1,568,871	1,344,084	224,787
Unrealized capital gains (losses)	—	—	—
Subtotal	160,925,965	257,874,075	(96,948,110)
Nonadmitted	(28,988)	(257,874,075)	257,845,087
Admitted capital DTA	160,896,977	—	160,896,977
Admitted DTA	$ 2,130,698,961	$ 1,305,592,331	$ 825,106,630
DTL:			
Ordinary			
Investments	$ (583,808,208)	$ (627,292,834)	$ 43,484,626
Fixed assets	—	—	—
Deferred and uncollected premiums	(30,269,670)	(26,984,169)	(3,285,501)
Policyholder reserves	—	—	—
Other (including items <5% of total ordinary tax liabilities)	(919,590)	—	(919,590)
Other liabilities	(11,441,592)	(11,531,847)	90,255
Premiums and insurance balances recoverable	—	—	—
Separate Account adjustments	—	(151,049)	151,049
Unrealized capital gains (losses)	(966,687,360)	—	(966,687,360)
Subtotal	(1,593,126,420)	(665,959,899)	(927,166,521)
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	$ (1,593,126,420)	$ (665,959,899)	$ (927,166,521)
Net DTA/ (DTL)	$ 537,572,541	$ 639,632,432	$ (102,059,891)
		Change in nonadmitted DTA	505,648,563
		Tax effect of unrealized gains (losses)	1,410,234,157
		Income tax effect of change in unrealized gains (losses)	(351,978,090)
		Change in net DTA	$ 1,461,844,739

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:

		March 31, 2020
Net gain (loss) from operations after dividends to policyholders and before Federal income tax @ 21%	$	(1,565,943,545)
Net realized capital gains (losses) @ 21%		107,092,081
Tax effect of:		
Uncertain tax positions		1,898,537
Fines, fees and other nondeductible expenses		73
Change in nonadmitted assets		(21,260)
Tax exempt income		(522,360)
Interest maintenance reserve		(1,017,207)
Reinsurance Ceding Commission		(3,984,253)
Tax credits		(5,923,570)
Other		(7,672,078)
Separate Account dividend received deduction		(9,157,372)
Total statutory income taxes (benefit)	$	(1,485,250,954)
Federal and foreign income taxes incurred including tax on realized capital gains	$	(23,406,215)
Change in net DTA		(1,461,844,739)
Prior years adjustments in surplus		—
Total statutory income taxes (benefit)	$	(1,485,250,954)

E. (1) As of March 31, 2020, the Company had the following net operating loss carryforwards:

Year of expiration		Net operating loss carryforwards
2032	$	2,458,379,959
Indefinite		8,623,117,722
	$	11,081,497,681

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

Year of expiration		Tax credit carryforwards
2022 - 2026	$	17,316,343
2027 - 2031		42,144,096
2032-2038		13,769,280
Indefinite		42,544,681
	$	115,774,400

(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.

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

D. The Company had $45,879,157 receivable and $100,652,214 payable with affiliates as of March 31, 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.

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 March 31, 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 $17,732,959,083. 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:

	March 31, 2020		
	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	$ 38,800,000	$ 38,800,000	$ —
Actual or estimated borrowing capacity as determined by the insurer	$ 17,732,959,083	$ 17,732,959,083	$ —

	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	$ 38,800,000	$ 38,800,000	$ —
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 March 31, 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:

	March 31, 2020		
	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged - total General and Separate Accounts	$ 2,177,888,732	$ 2,028,602,687	$ 595,000,000
Total collateral pledged - General Account	$ 2,177,888,732	$ 2,028,602,687	$ 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

b. Maximum amount pledged during the reporting period ended:

	March 31, 2020		
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Maximum collateral pledged - total General and Separate Accounts	$ 2,177,888,732	$ 2,028,602,687	$ 595,000,000
2. Maximum collateral pledged - General Account	$ 2,177,888,732	$ 2,028,602,687	$ 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:

	March 31, 2020			
	Total	General Account	Separate Account	Funding Agreements Reserves Established
Debt	$ —	$ —	$ —	$ —
Funding agreements	595,000,000	595,000,000	—	45,000,000
Other	—	—	—	—
Aggregate total	$ 595,000,000	$ 595,000,000	$ —	$ 45,000,000

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

b. Maximum amount borrowed during the reporting period ended:

	March 31, 2020		
	Total	General Account	Separate Account
Debt	$ —	$ —	$ —
Funding agreements	595,000,000	595,000,000	—
Other	—	—	—
Aggregate total	$ 595,000,000	$ 595,000,000	$ —

c. FHLB - Prepayment Obligations:

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

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

As of March 31, 2020, the Company did not sponsor any retirement plans, deferred compensation plans, postemployment benefit plans or other postretirement plans.

NOTES TO THE FINANCIAL STATEMENTS

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.

(5-9) No significant change.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses) was $6,500,828,432 at March 31, 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	$ 7,930,000	9/28/2058
2	12/21/2018	8.150%	$ 200,000,000	$ 200,000,000	$ —	$ 12,541,944	$ 8,285,833	12/21/2058
3	3/25/2019	8.070%	$ 411,670,000	$ 411,670,000	$ 33,221,769	$ 33,221,769	$ 553,696	3/25/2059

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

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

Each payment of 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 $79,691,536 and $62,330,789 at March 31, 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

Group Annuity Class Action. Leroy and Geraldine Atkins v. Brighthouse Life Insurance Company, Brighthouse Financial, Inc., et al. (U.S. District Court, District of Nevada, filed November 18, 2019). Plaintiffs have filed a purported class action lawsuit against the Company, Brighthouse Financial, Inc., MetLife, Inc. and Metropolitan Life Insurance Company relating to the pension closeout business. Plaintiffs allege that annuity benefits were due but have not been paid. Plaintiffs also allege they were not able to obtain information as to the group annuity contract and the benefit other than what was on a benefit election form. Plaintiffs seek to represent a class of all annuitants and their designated beneficiaries who were due annuity payments pursuant to group annuity contracts purchased from defendants by sponsors of employer provided defined benefit plans. Plaintiffs allege the defendants failed to timely contact, notify and pay overdue annuity benefits and interest to retirees. The complaint alleges breach of contract, breach of the implied covenant of good faith and fair dealing (contract and tort), unjust enrichment, conversion and breach of fiduciary duty. In March 2020, Brighthouse Life Insurance Company and Brighthouse Financial, Inc. filed a joint motion to dismiss. In April 2020, the parties filed a stipulation of dismissal without prejudice.

15. *Leases*

No significant change.

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

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

	Assets		Liabilities	
	March 31, 2020	December 31, 2019	March 31, 2020	December 31, 2019
Swaps	$ 2,622,516,812	$ 2,124,570,309	$ 292,578,544	$ 663,361,186
Futures	—	—	—	—
Options	—	—	—	—
Total	$ 2,622,516,812	$ 2,124,570,309	$ 292,578,544	$ 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 $329,573,525 and $76,583,674 at March 31, 2020 and December 31, 2019, respectively.

(4) At March 31, 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 $748,746,378 and $588,245,469, respectively. The Company did not receive, as initial margin on its OTC-bilateral derivatives, securities at March 31, 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 $1,961,339,762 and an estimated fair value of $3,468,259,131 were on loan under the securities lending program at March 31, 2020. The Company was liable for cash collateral under its control of $3,583,767,416 at March 31, 2020.

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 March 31, 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.

NOTES TO THE FINANCIAL STATEMENTS

20. Fair Value Information

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

Hierarchy Table

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

	March 31, 2020			
	Fair Value Measurements at Reporting Date Using			
	Level 1	Level 2	Level 3	Total
Assets				
Bonds				
Industrial & Miscellaneous	$ —	$ 623,860	$ 1,573,331	$ 2,197,191
Total bonds	—	623,860	1,573,331	2,197,191
Common stocks				
Industrial & Miscellaneous (1)	9,117,250	38,800,000	3,638,409	51,555,659
Derivative assets (2)				
Interest rate	—	5,948,533,663	—	5,948,533,663
Foreign currency exchange rate	—	145,236,692	5,112,871	150,349,563
Equity market	—	2,516,892,875	44,021,907	2,560,914,782
Total derivative assets	—	8,610,663,230	49,134,778	8,659,798,008
Separate Account assets (3)	186,612,371	79,764,960,913	14,696,599	79,966,269,883
Total assets	$ 195,729,621	$ 88,415,048,003	$ 69,043,117	$ 88,679,820,741
Liabilities				
Derivative liabilities (2)				
Interest rate	$ —	$ 840,278,361	$ —	$ 840,278,361
Foreign currency exchange rate	—	14,063,748	—	14,063,748
Credit	—	218,386	—	218,386
Equity market	—	1,498,091,061	36,954,413	1,535,045,474
Total derivative liabilities	—	2,352,651,556	36,954,413	2,389,605,969
Total liabilities	$ —	$ 2,352,651,556	$ 36,954,413	$ 2,389,605,969

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

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

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

Transfers between Levels 1 and 2

During the quarter ended March 31, 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, January 1, 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, March 31, 2020
Assets										
Bonds - Industrial & miscellaneous	$ 937,594	$ —	$ —	$ (727,594)	$ 1,363,331	$ —	$ —	$ —	$ —	$ 1,573,331
Common stocks - Industrial & miscellaneous	3,425,304	355,481	—	—	(142,376)	—	—	—	—	3,638,409
Derivatives - Foreign currency exchange	229,737	—	—	—	4,883,134	—	—	—	—	5,112,871
Derivatives - Equity market [4]	585,778	—	—	(2,331,177)	6,481,717	—	2,331,177	—	—	7,067,495
Separate Account assets	14,513,112	1,876,996	(7,708,985)	20,130	(1,570,719)	7,698,666	(56,521)	—	(76,080)	14,696,599
Total	$ 19,691,525	$ 2,232,477	$ (7,708,985)	$ (3,038,641)	$ 11,015,087	$ 7,698,666	$ 2,274,656	$ —	$ (76,080)	$ 32,088,705

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

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

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

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

Transfers into or out of Level 3

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

During the three months ended March 31, 2020, transfers into Level 3, for Common Stock of $355,481 and for Separate Accounts of $1,876,996 resulted primarily from current market conditions characterized by a lack of trading activity and decreased liquidity. These current market conditions have resulted in decreased transparency of valuations and an increased use of broker quotations and unobservable inputs to determine estimated fair value.

During the three months ended March 31, 2020, transfers out of Level 3, for Separate Accounts of $(7,708,985) 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.

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.

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

C. Estimated Fair Value of All Financial Instruments

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

	March 31, 2020					
	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	$ 49,564,012,650	$ 44,171,240,954	$ 1,466,491,815	$ 47,354,750,490	$ 742,770,345	$ —
Preferred stocks	312,323,301	316,012,247	—	288,523,294	23,800,007	—
Common stock - unaffiliated	51,555,659	51,555,291	9,117,250	38,800,000	3,638,409	—
Mortgage loans	11,504,352,134	11,316,393,811	—	48,404,725	11,455,947,409	—
Cash, cash equivalents and short-term investments	11,364,586,688	11,365,399,431	9,416,108,352	1,946,478,807	1,999,529	—
Contract loans	1,030,124,936	835,693,391	—	434,689,620	595,435,316	—
Derivative assets [1]	9,219,730,565	8,923,298,025	—	9,133,224,533	86,506,032	—
Other invested assets	111,519,641	89,023,458	—	99,091,173	12,428,468	
Investment income due and accrued	611,304,000	611,304,000	—	611,304,000	—	—
Receivables for cash collateral on derivatives	5,381,719	5,381,719	—	5,381,719	—	—
Separate Account assets	93,598,894,163	93,496,893,617	623,137,266	89,093,671,774	3,882,085,123	—
Total assets	$177,373,785,456	$171,182,195,944	$ 11,514,854,683	$149,054,320,135	$ 16,804,610,638	$ —
Liabilities						
Investment contracts included in:						
Reserves for life and health insurance and annuities	$ 19,261,967,597	$ 22,849,100,689	$ —	$ —	$ 19,261,967,597	$ —
Liability for deposit-type contracts	1,040,589,371	1,091,355,977	—	—	1,040,589,371	—
Derivative liabilities [1]	2,378,570,096	2,410,543,107	—	2,341,856,667	36,713,429	—
Payable for collateral under securities loaned and other transactions	10,946,013,999	10,946,013,999	—	10,946,013,999	—	—
Secured borrowings of mortgage loans	—	—	—	—	—	—
Investment contracts included in Separate Account liabilities	948,781,799	948,781,799	—	948,781,799	—	—
Separate Account liabilities	87,880	87,880	—	87,880	—	—
Total liabilities	$ 34,576,010,742	$ 38,245,883,451	$ —	$ 14,236,740,345	$ 20,339,270,397	$ —

	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	$178,357,531,730	$171,619,323,433	$ 4,246,854,654	$157,378,961,219	$ 16,731,715,857	$ —
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	$ 23,882,252,124	$ 22,796,423,970	$ —	$ 7,945,548,658	$ 15,936,703,466	$ —

(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.

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.

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 March 31, 2020, the Company had no investments where it was not practicable to estimate fair value.

E. At March 31, 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.

D-I. No significant change.

22. Events Subsequent

On April 24, 2020, the Company paid a cash dividend of $500,000,000 to its parent, Brighthouse Holdings.

On April 2, 2020, the Company issued funding agreements for an aggregate collateralized borrowing of $1,000,000,000 to provide a readily available source of contingent liquidity. The April 2020 funding agreements mature in the fourth quarter of 2020. For additional information regarding the funding agreement program, see Note 11 of the quarterly statutory financial statements.

The Company has evaluated events subsequent to March 31, 2020 through May 12, 2020, which is the date these financial statements were available to be issued, and other than the above items, has determined there are no material subsequent events requiring adjustment to or disclosure in the financial statements.

As of March 31, 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 March 31, 2020, $2,142,093 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $61,261,638 as a result of re-estimation of unpaid claims and claim adjustment expenses. Therefore, there has been a $1,081,841 favorable prior-year development from December 31, 2019 to March 31, 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 three months ended March 31, 2020.

26. Intercompany Pooling Arrangements

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

35. Separate Accounts

A. Separate Accounts Activity

(1) No significant change.

(2) As of March 31, 2020 and December 31, 2019, the Company's Separate Account Annual Statement included legally insulated assets of $80,130,250,253 and $95,961,749,589, respectively. The assets legally insulated from the General Account as of March 31, 2020, are attributable to the following products/transactions:

	Separate Account Assets	
Product/Transaction	**Legally Insulated**	**Not Legally Insulated**
Group annuities	$ 897,855,803	$ —
Ordinary individual annuities and supplemental contracts	75,687,266,390	13,485,833,359
Group life insurance	256,785	—
Ordinary life insurance	3,544,871,275	—
Total	$ 80,130,250,253	$ 13,485,833,359

(3-4) No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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)	$1,363,636,881
	b. Transfers from Separate Accounts (Page 4, Line 10)	2,468,116,163
	c. Net transfers to or (from) Separate Accounts (a) - (b)	(1,104,479,282)
(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)	$ (1,104,479,282)

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?
If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/27/2016

6.4 By what department or departments?
Delaware Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:

See Note 5L

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 450,274,466

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	423,321,434
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	85,872,184	86,077,226
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 668,142,501	$ 509,398,660
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: $ 3,637,944,624

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 3,677,875,753

16.3 Total payable for securities lending reported on the liability page: $ 3,583,789,199

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase & Co	4 New York Plaza - 12th Floor, New York, NY 10004
US Bank and Trust	800 Nicollet Mall, Minneapolis, MN 55402
Northern Trust Corp.	50 S. LaSalle, Chicago, IL 60603
State Street Global Markets, LLC	One Lincoln Street, Boston, MA 02111
UBS AG	677 Washington Blvd. , Stamford, CT 06901
Goldman Sachs & Co	200 West St. New York, NY 10282
MUFG	350 California, 17th Floor H-17002, San Francisco, CA 94104

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

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

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

17.4 If yes, give full and complete information relating thereto:

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

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 [X] 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 [X] 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	L1XJE5NM4QE6WXSI2J24	SEC	NO

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

18.2 If no, list exceptions:

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

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

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

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

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

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

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

		Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	
1.11	Farm mortgages	$2,175,203,584
1.12	Residential mortgages	$1,918,418,361
1.13	Commercial mortgages	$7,157,576,371
1.14	Total mortgages in good standing	$11,251,198,316
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms	$28,255,014
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages	$1,449,557
1.32	Residential mortgages	$25,394,242
1.33	Commercial mortgages	$
1.34	Total mortgages with interest overdue more than three months	$26,843,799
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages	$
1.42	Residential mortgages	$10,096,683
1.43	Commercial mortgages	$
1.44	Total mortgages in process of foreclosure	$10,096,683
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$11,316,393,812
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages	$
1.62	Residential mortgages	$599,650
1.63	Commercial mortgages	$
1.64	Total mortgages foreclosed and transferred to real estate	$599,650
2.	Operating Percentages:	
2.1	A&H loss percent	11.3
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	10.1
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

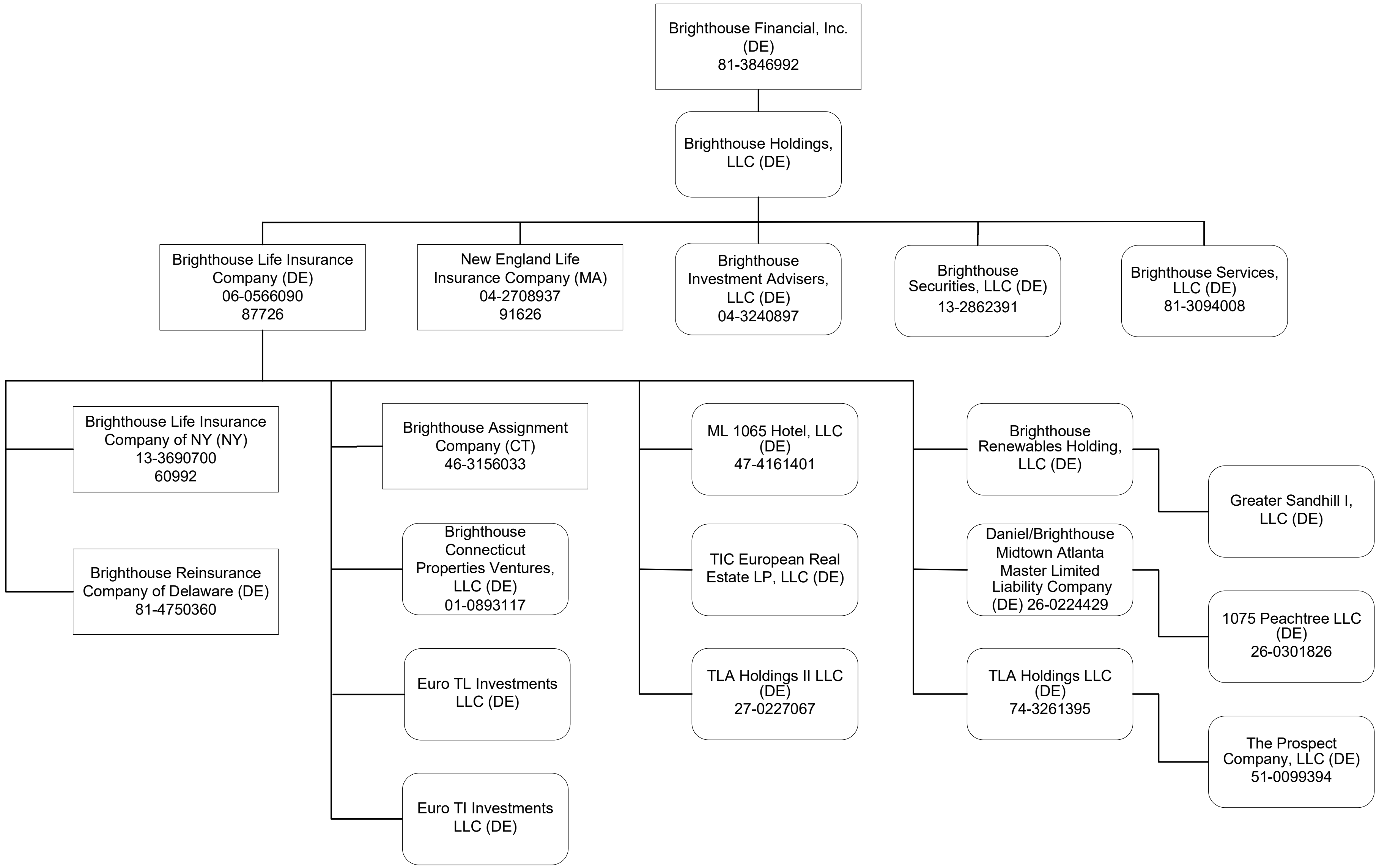
	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	8,225,099	13,454,678	118,739	292,347	22,090,863	20,360
2. Alaska AK	L	368,273	442,659	10,094		821,026	
3. Arizona AZ	L	6,768,327	35,644,524	475,712		42,888,563	
4. Arkansas AR	L	2,260,635	10,767,967	68,566		13,097,168	
5. California CA	L	55,800,273	161,069,433	2,395,427		219,265,133	
6. Colorado CO	L	6,575,930	23,354,962	399,306		30,330,198	
7. Connecticut CT	L	14,384,693	41,344,685	3,973,166	61,413	59,763,957	
8. Delaware DE	L	5,307,870	6,891,278	135,136	1,447	12,335,731	
9. District of Columbia DC	L	1,458,019	1,718,164	89,844		3,266,027	
10. Florida FL	L	42,382,116	145,106,115	5,099,973		192,588,204	
11. Georgia GA	L	12,669,416	39,234,452	452,087	155,360	52,511,315	
12. Hawaii HI	L	1,331,875	6,211,358	216,079		7,759,312	
13. Idaho ID	L	1,021,430	4,282,237	38,569		5,342,236	
14. Illinois IL	L	22,479,542	45,969,471	848,384	60,535	69,357,932	
15. Indiana IN	L	6,183,947	27,038,045	484,659		33,706,651	
16. Iowa IA	L	3,771,738	16,696,187	316,045		20,783,970	
17. Kansas KS	L	3,843,723	17,655,239	179,142		21,678,104	
18. Kentucky KY	L	3,472,086	24,668,021	122,318		28,262,425	
19. Louisiana LA	L	6,466,967	16,260,510	108,668		22,836,145	
20. Maine ME	L	2,132,370	6,230,646	307,098		8,670,114	
21. Maryland MD	L	10,394,884	45,180,711	1,569,666	344,152	57,489,413	
22. Massachusetts MA	L	21,774,829	37,441,167	1,931,217		61,147,213	
23. Michigan MI	L	14,676,036	69,361,524	319,728	353,985	84,711,273	
24. Minnesota MN	L	25,883,384	40,359,617	713,601		66,956,602	
25. Mississippi MS	L	3,056,964	4,866,392	49,007		7,972,363	
26. Missouri MO	L	8,027,555	21,154,087	409,211	1,564,491	31,155,344	
27. Montana MT	L	520,211	2,251,616	44,939		2,816,766	
28. Nebraska NE	L	2,220,242	8,787,703	149,960		11,157,905	
29. Nevada NV	L	2,342,698	11,222,585	120,119		13,685,402	
30. New Hampshire NH	L	2,904,567	6,238,060	230,180		9,372,807	
31. New Jersey NJ	L	41,084,397	108,732,096	3,605,265	161,668	153,583,426	
32. New Mexico NM	L	1,596,985	6,426,291	79,127		8,102,403	
33. New York NY	N	17,286,066	19,465,402	8,214,540	32,917	44,998,925	
34. North Carolina NC	L	13,992,304	34,054,448	1,270,025		49,316,777	
35. North Dakota ND	L	510,865	10,742,441	5,656	589,974	11,848,936	
36. Ohio OH	L	14,391,222	54,219,798	736,916		69,347,936	
37. Oklahoma OK	L	3,306,226	21,912,754	68,257	4,513,358	29,800,595	
38. Oregon OR	L	2,719,060	9,606,395	143,061		12,468,516	
39. Pennsylvania PA	L	36,302,086	81,134,417	1,427,299		118,863,802	213,140
40. Rhode Island RI	L	3,401,378	9,648,666	233,367		13,283,411	
41. South Carolina SC	L	6,420,067	37,379,279	718,629		44,517,975	
42. South Dakota SD	L	3,310,553	7,479,940	55,422		10,845,915	
43. Tennessee TN	L	9,752,842	38,759,124	260,420		48,772,386	
44. Texas TX	L	34,866,549	103,292,467	750,265	12,712	138,921,993	
45. Utah UT	L	4,585,805	22,286,746	67,092	1,372	26,941,015	
46. Vermont VT	L	948,597	3,353,829	236,359		4,538,785	
47. Virginia VA	L	13,107,090	42,593,210	855,854		56,556,154	
48. Washington WA	L	7,363,033	36,385,590	264,216		44,012,839	
49. West Virginia WV	L	1,500,959	8,532,877	30,523		10,064,359	
50. Wisconsin WI	L	6,294,688	35,015,635	184,115	461,043	41,955,481	
51. Wyoming WY	L	535,493	570,899	34,582		1,140,974	
52. American Samoa AS	N	2,313				2,313	
53. Guam GU	L	8,622	37	1,008		9,667	
54. Puerto Rico PR	L	2,290,597	290,410	49,597		2,630,604	
55. US Virgin Islands VI	L	49,499		8,497		57,996	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N	28,728	62			28,790	
58. Aggregate Other Alien OT	XXX	1,014,147	297	1,860	0	1,016,304	0
59. Subtotal	XXX	525,375,870	1,582,787,203	40,678,592	8,606,774	2,157,448,439	233,500
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	10,576,607				10,576,607	
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	795,734		11,987,680		12,783,414	
94. Aggregate other amounts not allocable by State	XXX	0	24,185,396	0	0	24,185,396	0
95. Totals (Direct Business)	XXX	536,748,211	1,606,972,599	52,666,272	8,606,774	2,204,993,856	233,500
96. Plus Reinsurance Assumed	XXX	22,684,726	217,041,006	2,445		239,728,177	
97. Totals (All Business)	XXX	559,432,937	1,824,013,605	52,668,717	8,606,774	2,444,722,033	233,500
98. Less Reinsurance Ceded	XXX	363,589,418	112,095,968	51,381,989		527,067,375	
99. Totals (All Business) less Reinsurance Ceded	XXX	195,843,519	1,711,917,637	1,286,728	8,606,774	1,917,654,658	233,500
DETAILS OF WRITE-INS							
58001. Bahamas	XXX	988,954		1,860		990,814	
58002. Other	XXX	25,193	297			25,490	
58003.	XXX					0	
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	1,014,147	297	1,860	0	1,016,304	0
9401. Internal policy exchanges	XXX		24,185,396			24,185,396	
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	24,185,396	0	0	24,185,396	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	53	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
		N - None of the above - Not allowed to write business in the stat	4

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

PART 1 - ORGANIZATIONAL CHART



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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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.

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:

87726202049000001

87726202044700001

87726202036500001

87726202044800001

87726202044500001

Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304.	Miscellaneous	11,539,602	10,332,532	40,057,838
08.397.	Summary of remaining write-ins for Line 8.3	11,539,602	10,332,532	40,057,838

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	(1,616,016)	7,286,626	23,914,429
2705.	Rider benefit payments	937,574	183,529	1,730,970
2706.	Other deductions	348	0	299,013
2797.	Summary of remaining write-ins for Line 27	(678,094)	7,470,155	25,944,412

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	599,650	2,537,836
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals	(200,529)	1,860
5. Deduct amounts received on disposals	719,529	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)	1,760,069	2,080,477
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	1,760,069	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	65,270,179	1,796,352,475
2.2 Additional investment made after acquisition	37,507,975	87,253,988
3. Capitalized deferred interest and other	142,177	181,488
4. Accrual of discount	2,477,878	10,775,969
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(138,267)	(7,013,005)
7. Deduct amounts received on disposals	350,355,079	1,224,414,322
8. Deduct amortization of premium and mortgage interest points and commitment fees	3,971,939	14,979,490
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(7,709,089)	5,975,839
10. Deduct current year's other-than-temporary impairment recognized	316,785	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)	11,316,393,812	11,573,486,762
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	11,316,393,812	11,573,486,762
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	11,316,393,812	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	29,081,810	32,324,748
2.2 Additional investment made after acquisition	185,123,645	425,543,279
3. Capitalized deferred interest and other		
4. Accrual of discount	2,235	8,577
5. Unrealized valuation increase (decrease)	45,702,220	(70,935,277)
6. Total gain (loss) on disposals	(804,079)	7,167,088
7. Deduct amounts received on disposals	130,867,582	402,907,294
8. Deduct amortization of premium and depreciation	28,824	3,954,490
9. Total foreign exchange change in book/adjusted carrying value	(8,748,218)	7,659,555
10. Deduct current year's other-than-temporary impairment recognized	15,145,273	19,262,725
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,664,845,420	2,560,529,486
12. Deduct total nonadmitted amounts	2,574,109	3,866,983
13. Statement value at end of current period (Line 11 minus Line 12)	2,662,271,311	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	1,733,927,093	11,848,150,109
3. Accrual of discount	71,331,738	273,083,842
4. Unrealized valuation increase (decrease)	(157,174,454)	249,735,503
5. Total gain (loss) on disposals	6,592,854	136,302,382
6. Deduct consideration for bonds and stocks disposed of	1,261,074,084	11,725,707,151
7. Deduct amortization of premium	22,771,420	87,014,389
8. Total foreign exchange change in book/adjusted carrying value	(153,862,900)	78,610,971
9. Deduct current year's other-than-temporary impairment recognized	9,948,585	4,524,260
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,916,449	27,750,605
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	44,962,129,926	44,751,193,236
12. Deduct total nonadmitted amounts	3,373,919	3,370,570
13. Statement value at end of current period (Line 11 minus Line 12)	44,958,756,007	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)	30,201,443,660	9,174,573,165	4,283,433,261	(509,110,714)	34,583,472,850			30,201,443,660
2. NAIC 2 (a)	13,429,152,609	645,197,934	402,721,143	210,759,465	13,882,388,865			13,429,152,609
3. NAIC 3 (a)	1,431,773,096	188,306,526	182,973,432	184,193,743	1,621,299,933			1,431,773,096
4. NAIC 4 (a)	507,389,568	59,070,433	42,035,384	(8,735,308)	515,689,309			507,389,568
5. NAIC 5 (a)	50,164,745	1,740,000	1,192,592	16,051,086	66,763,239			50,164,745
6. NAIC 6 (a)	3,293,414		(15,101)	(1,184,086)	2,124,429			3,293,414
7. Total Bonds	45,623,217,092	10,068,888,058	4,912,340,711	(108,025,814)	50,671,738,625	0	0	45,623,217,092
PREFERRED STOCK								
8. NAIC 1	28,399,788		-	-	28,399,788			28,399,788
9. NAIC 2	290,363,374		6,312,360	3,561,445	287,612,459			290,363,374
10. NAIC 3			-	-	0			-
11. NAIC 4			-	-	0			-
12. NAIC 5			-	-	0			-
13. NAIC 6	6		40,265	40,265	6			6
14. Total Preferred Stock	318,763,168	0	6,352,625	3,601,710	316,012,253	0	0	318,763,168
15. Total Bonds and Preferred Stock	45,941,980,260	10,068,888,058	4,918,693,336	(104,424,104)	50,987,750,878	0	0	45,941,980,260

(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 $.....6,215,612,062; NAIC 2 $.....278,063,403; NAIC 3 $.....6,181,897; NAIC 4 $..........0; NAIC 5 $.....640,311; 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	3,593,137,088	XXX	3,589,717,854	2,854,108	1,222,252

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	2,898,268,446	2,763,660,128
3. Accrual of discount	4,316,637	9,442,128
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	68,390	920,015
6. Deduct consideration received on disposals	672,994,399	1,408,010,015
7. Deduct amortization of premium	933,726	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)	3,593,137,086	1,364,411,738
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,593,137,086	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	292,998,815
3.	Unrealized valuation increase/(decrease)	6,693,937,873
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	524,149,491
6.	Considerations received/(paid) on terminations	1,542,483,199
7.	Amortization	(1,167,887)
8.	Adjustment to the book/adjusted carrying value of hedge item	
9.	Total foreign exchange change in book/adjusted carrying value	141,907,304
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	6,512,754,915
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	6,512,754,915

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(0)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus				
3.12	Section 1, Column 15, prior year		0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus				
3.14	Section 1, Column 18, prior year		0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus				
3.24	Section 1, Column 19, prior year				
3.25	SSAP No. 108 adjustments		0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized				
4.23	SSAP No. 108 adjustments		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(0)
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				(0)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
12518*V64	CDT15-100_MET_2019_A	2	50,000,000	25,346,086	49,241,307	03/15/2019	12/20/2023	CDT15-100_MET_2019_A Credit Default Swap : BHF1HV4W3		1,807,135	912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1	25,346,086	47,434,172
12518*V64	CDT15-100_MET_2019_A	2		27,153,914	50,822,327			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	27,153,914	50,822,327
12607@EA4	CDX.NA.IG.33 7-15%	2Z	50,000,000	14,874,367	18,230,486	10/07/2019	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF1SRD34	570,787	(2,023,865)	912803 BV 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2028 At Mat	1	14,303,580	20,254,351
12607@EA4	CDX.NA.IG.33 7-15%	2Z		38,196,420	65,173,748			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	38,196,420	65,173,748
12607@EE6	CDX.NA.IG.33 7-15%	2Z	25,000,000	20,956,268	37,514,169	02/27/2020	12/20/2024	CDX.NA.IG.33 7-15% Credit Default Swap : BHF200324	330,659	(1,011,932)	912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	20,625,609	38,526,101
12607@EE6	CDX.NA.IG.33 7-15%	2Z		4,006,544	5,324,122			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	4,006,544	5,324,122
12607@EE6	CDX.NA.IG.33 7-15%	2Z		1,617,847	1,838,504			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	1,617,847	1,838,504
12724#AA4	CDT30-100_MET_2020_NEWBURGH5Y	2Z	40,000,000	39,610,604	2,223,552	03/04/2020	12/20/2024	CDT30-100_MET_2020_NEWBURGH5Y Credit Default Swap : BHF208F24	-	2,223,552	912810 QZ 4	UNITED STATES TREASURY GOVT BND 3 1/8% Due 2/15/2043 FA15	1	39,610,604	-
12724#AA4	CDT30-100_MET_2020_NEWBURGH5Y	2Z		2,389,396	0			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	2,389,396	-
58039#AG4	MCDX.NA.22.V1	1	6,000,000	4,432,993	4,952,691	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1	(32,712)	120,798	75405U AD 8	RAS LAFFAN LNG 3 CORP BND 144A 6.332% Due 9/30/2027 MS31	1FE	4,465,705	4,831,893
58039#AG4	MCDX.NA.22.V1	1		1,834,295	2,196,637			MCDX.NA.22.V1 Credit Default Swap : BME0MGYV1			BME1YC ZC 7	USGBF NOTE NIAID LLC TRANCHE B SENIOR CORP BND 5.682% Due 4/15/2029 Mo-15	1	1,834,295	2,196,637
58039#AD1	MCDX.NA.22.V1	1	3,000,000	3,133,644	3,151,060	06/10/2014	06/20/2024	MCDX.NA.22.V1 Credit Default Swap : BME0MGZH1	(16,356)	60,399	00388W AC 5	TAQA ABU DHABI NATIONAL SENIOR CORP BND 144A 4 3/8% Due 6/22/2026 JD22	1FE	3,150,000	3,090,661
46573*BW9	ITRAXX.EUR.24 12-100%	2	37,885,750	5,255,179	9,837,462	01/22/2016	12/20/2020	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1LUZ63	151,167	290,917	912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1	5,104,012	9,546,545
46573*BW9	ITRAXX.EUR.24 12-100%	2		14,687,277	28,466,249			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	14,687,277	28,466,249

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*BW9	ITRAXX.EUR.24 12-100%	2		19,988,749	40,666,070			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	19,988,749	40,666,070
46573*BY5	ITRAXX.EUR.24 12-100%	2	61,203,625	41,335,672	75,949,745	01/25/2016	12/20/2020	ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3	239,249	463,481	912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1	41,096,423	75,486,264
46573*BY5	ITRAXX.EUR.24 12-100%	2		12,085,529	24,188,074			ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3			912803 DV 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1	12,085,529	24,188,074
46573*BY5	ITRAXX.EUR.24 12-100%	2		11,081,854	19,573,733			ITRAXX.EUR.24 12-100% Credit Default Swap : BME1M0RZ3			912803 DV 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1	11,081,854	19,573,733
46573*CY4	ITRAXX.EUR.26 12-100%	2	114,565,000	1,341,282	2,138,917	12/15/2016	12/20/2021	ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3	1,269,651	2,025,104	912810 FT 0	UNITED STATES TREASURY GOVT BND 4 1/2% Due 2/15/2036 FA15	1	71,631	113,813
46573*CY4	ITRAXX.EUR.26 12-100%	2		9,194,620	12,238,064			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116E GC 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1	9,194,620	12,238,064
46573*CY4	ITRAXX.EUR.26 12-100%	2		11,043,288	22,163,111			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803 DV 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1	11,043,288	22,163,111
46573*CY4	ITRAXX.EUR.26 12-100%	2		8,723,983	10,966,528			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	8,723,983	10,966,528
46573*CY4	ITRAXX.EUR.26 12-100%	2		2,996,296	4,588,586			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912810 QB 7	UNITED STATES TREASURY GOVT BND 4 1/4% Due 5/15/2039 MN15	1	2,996,296	4,588,586
46573*CY4	ITRAXX.EUR.26 12-100%	2		270,355	390,577			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116E GC 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1	270,355	390,577
46573*CY4	ITRAXX.EUR.26 12-100%	2		860,776	1,236,826			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116E GC 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1	860,776	1,236,826
46573*CY4	ITRAXX.EUR.26 12-100%	2		9,292,435	12,368,257			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			76116E GC 7	RESOLUTION FDG CORP RESOLUTION FUNDING CORP Due 7/15/2029 At Mat	1	9,292,435	12,368,257
46573*CY4	ITRAXX.EUR.26 12-100%	2		20,549,225	41,371,141			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803 DV 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1	20,549,225	41,371,141
46573*CY4	ITRAXX.EUR.26 12-100%	2		30,226	35,645			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	30,226	35,645
46573*CY4	ITRAXX.EUR.26 12-100%	2		16,740,534	26,647,794			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	16,740,534	26,647,794

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
46573*CY4	ITRAXX.EUR.26 12-100%	2		567,825	1,042,678			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	567,825	1,042,678
46573*CY4	ITRAXX.EUR.26 12-100%	2		6,869,427	10,578,238			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	6,869,427	10,578,238
46573*CY4	ITRAXX.EUR.26 12-100%	2		33,082,630	55,109,622			ITRAXX.EUR.26 12-100% Credit Default Swap : BME1ZQGV3			912803 DZ 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2042 At Mat	1	33,082,630	55,109,622
12521*AA3	CDT30-100_MET_2017A	1	98,092,857	15,926,531	30,927,127	05/22/2017	12/20/2020	CDT30-100_MET_2017A Credit Default Swap : BME2692L8	-	172,940	912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1	15,926,531	30,754,187
12521*AA3	CDT30-100_MET_2017A	1		70,462,691	129,229,323			CDT30-100_MET_2017A Credit Default Swap : BME2692L8			912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1	70,462,691	129,229,323
12521*AA3	CDT30-100_MET_2017A	1		82,744	112,362			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	82,744	112,362
12521*AA3	CDT30-100_MET_2017A	1		421,192	540,550			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	421,192	540,550
12521*AA3	CDT30-100_MET_2017A	1		16,104,343	30,326,010			CDT30-100_MET_2017A Credit Default Swap : BME2692L8			912834 AT 5	UNITED STATES TREASURY TREASURY STRIP (INT) Due 8/15/2038 At Mat	1	16,104,343	30,326,010
12524#AA6	ITRAXX.EUR.28 6-12%	1	49,580,000	7,928,308	14,010,070	03/27/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	479,413	87,282	912803 EC 3	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 5/15/2043 At Mat	1	7,448,895	13,922,788
12524#AA6	ITRAXX.EUR.28 6-12%	1		7,453,766	13,922,788			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	7,453,766	13,922,788
12524#AA6	ITRAXX.EUR.28 6-12%	1		7,407,269	13,922,788			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	7,407,269	13,922,788
12524#AA6	ITRAXX.EUR.28 6-12%	1		9,034,773	17,087,238			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	9,034,773	17,087,238
12524#AA6	ITRAXX.EUR.28 6-12%	1		2,962,486	5,621,986			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	2,962,486	5,621,986

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12524#AA6...	ITRAXX.EUR.28 6-12%........................	1...............	....	5,379,140	7,283,939	....	....	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...............	5,379,140	7,283,939
12524#AA6...	ITRAXX.EUR.28 6-12%........................	1...............	....	12,372,670	22,568,409	....	....	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2KZQW4	....	....	912803 DV 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1...............	12,372,670	22,568,409
12524#AB4...	ITRAXX.EUR.28 6-12%........................	1...............	46,618,000	4,316,862	7,543,523	05/25/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	362,985	87,282	912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1...............	3,953,877	7,456,241
12524#AB4...	ITRAXX.EUR.28 6-12%........................	1...............	....	12,137,267	24,013,556	....	....	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	....	....	912803 DV 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1...............	12,137,267	24,013,556
12524#AB4...	ITRAXX.EUR.28 6-12%........................	1...............	....	13,084,156	25,831,518	....	....	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	....	....	912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1...............	13,084,156	25,831,518
12524#AB4...	ITRAXX.EUR.28 6-12%........................	1...............	....	6,385,758	11,632,293	....	....	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	....	....	912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1...............	6,385,758	11,632,293
12524#AB4...	ITRAXX.EUR.28 6-12%........................	1...............	....	13,387,843	25,851,971	....	....	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2NNW76	....	....	912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1...............	13,387,843	25,851,971
12524#AC2..	ITRAXX.EUR.28 6-12%........................	1...............	23,532,000	7,728,391	14,298,405	06/08/2018	12/20/2022	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	46,459	43,641	912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1...............	7,681,932	14,254,764
12524#AC2..	ITRAXX.EUR.28 6-12%........................	1...............	....	3,574,919	3,374,112	....	....	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...........	3,574,919	3,374,112
12524#AC2..	ITRAXX.EUR.28 6-12%........................	1...............	....	10,133,310	19,616,349	....	....	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...............	10,133,310	19,616,349
12524#AC2..	ITRAXX.EUR.28 6-12%........................	1...............	....	3,318,439	6,407,918	....	....	ITRAXX.EUR.28 6-12% Credit Default Swap : BME2P6LG3	....	....	912803 DA 8	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2037 At Mat	1...............	3,318,439	6,407,918
12518* S76...	CDX.NA.IG.31 7-15%...........................	2...............	50,000,000	11,998,130	21,277,501	12/13/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	............(49,019)	.......(1,044,101)	912803 DG 5	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1...............	12,047,149	22,321,602
12518* S76...	CDX.NA.IG.31 7-15%...........................	2...............	....	7,749,979	15,842,535	....	....	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...............	7,749,979	15,842,535
12518* S76...	CDX.NA.IG.31 7-15%...........................	2...............	....	18,180,159	34,178,675	....	....	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...............	18,180,159	34,178,675
12518* S76...	CDX.NA.IG.31 7-15%...........................	2...............	....	14,522,713	28,525,251	....	....	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDV7	....	....	912803 DV 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1...............	14,522,713	28,525,251

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518* S84	CDX.NA.IG.31 7-15%	1	25,000,000	5,453,067	9,630,625	12/14/2018	12/20/2023	CDX.NA.IG.31 7-15% Credit Default Swap : BME2ZYDY1	(26,414)	(522,050)	912803 DG 5	UNITED STATES TREASURY P/O STRIP Due 5/15/2039 At Mat	1	5,479,481	10,152,675
12518* S84	CDX.NA.IG.31 7-15%	1		972,849	774,182			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	972,849	774,182
12518* S84	CDX.NA.IG.31 7-15%	1		5,788,298	10,881,992			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	5,788,298	10,881,992
12518* S84	CDX.NA.IG.31 7-15%	1		7,915,205	15,850,978			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	7,915,205	15,850,978
12518* S84	CDX.NA.IG.31 7-15%	1		4,428,250	7,066,214			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	4,428,250	7,066,214
12518* S84	CDX.NA.IG.31 7-15%	1		1,665,918	2,308,230			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	1,665,918	2,308,230
12607@EF3	CDX.NA.IG.34.V1	2Z	1,049,000,000	3,528,946	16,137,452	03/20/2020	06/20/2025	CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5	(13,552,110)	(6,982,179)	912803 BW 2	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2029 At Mat	1	17,081,056	23,119,631
12607@EF3	CDX.NA.IG.34.V1	2Z		29,457,726	55,071,506			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	29,457,726	55,071,506
12607@EF3	CDX.NA.IG.34.V1	2Z		56,275,887	114,799,664			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	56,275,887	114,799,664
12607@EF3	CDX.NA.IG.34.V1	2Z		21,990,986	42,662,037			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	21,990,986	42,662,037
12607@EF3	CDX.NA.IG.34.V1	2Z		30,085,110	45,247,027			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	30,085,110	45,247,027
12607@EF3	CDX.NA.IG.34.V1	2Z		10,091,508	16,905,486			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	10,091,508	16,905,486
12607@EF3	CDX.NA.IG.34.V1	2Z		9,946,610	19,791,310			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	9,946,610	19,791,310
12607@EF3	CDX.NA.IG.34.V1	2Z		18,758,133	37,168,561			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1	18,758,133	37,168,561

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@EF3.	CDX.NA.IG.34.V1	2Z		6,261,172	11,378,131			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1	6,261,172	11,378,131
12607@EF3.	CDX.NA.IG.34.V1	2Z		7,515,932	14,412,299			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1	7,515,932	14,412,299
12607@EF3.	CDX.NA.IG.34.V1	2Z		27,360,002	37,624,424			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 BM 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 11/15/2027 At Mat	1	27,360,002	37,624,424
12607@EF3.	CDX.NA.IG.34.V1	2Z		12,227,982	23,270,279			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	12,227,982	23,270,279
12607@EF3.	CDX.NA.IG.34.V1	2Z		1,570,305	2,988,843			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	1,570,305	2,988,843
12607@EF3.	CDX.NA.IG.34.V1	2Z		18,332,227	34,158,208			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	18,332,227	34,158,208
12607@EF3.	CDX.NA.IG.34.V1	2Z		3,860,970	7,258,619			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	3,860,970	7,258,619
12607@EF3.	CDX.NA.IG.34.V1	2Z		13,626,955	25,618,656			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	13,626,955	25,618,656
12607@EF3.	CDX.NA.IG.34.V1	2Z		3,633,855	6,831,642			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	3,633,855	6,831,642
12607@EF3.	CDX.NA.IG.34.V1	2Z		9,084,636	17,079,104			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	9,084,636	17,079,104
12607@EF3.	CDX.NA.IG.34.V1	2Z		22,711,591	42,697,760			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	22,711,591	42,697,760
12607@EF3.	CDX.NA.IG.34.V1	2Z		4,609,610	8,539,552			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	4,609,610	8,539,552
12607@EF3.	CDX.NA.IG.34.V1	2Z		1,296,706	2,391,075			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	1,296,706	2,391,075
12607@EF3.	CDX.NA.IG.34.V1	2Z		18,524,365	34,158,208			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	18,524,365	34,158,208

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@EF3.	CDX.NA.IG.34.V1	2Z		23,155,456	42,697,760			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	23,155,456	42,697,760
12607@EF3.	CDX.NA.IG.34.V1	2Z		23,155,456	42,697,760			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	23,155,456	42,697,760
12607@EF3.	CDX.NA.IG.34.V1	2Z		25,534,831	40,135,894			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	25,534,831	40,135,894
12607@EF3.	CDX.NA.IG.34.V1	2Z		41,542,962	78,673,580			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	41,542,962	78,673,580
12607@EF3.	CDX.NA.IG.34.V1	2Z		41,617,282	78,673,580			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	41,617,282	78,673,580
12607@EF3.	CDX.NA.IG.34.V1	2Z		1,504,061	2,832,249			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	1,504,061	2,832,249
12607@EF3.	CDX.NA.IG.34.V1	2Z		1,492,558	2,832,249			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	1,492,558	2,832,249
12607@EF3.	CDX.NA.IG.34.V1	2Z		4,595,742	8,654,094			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	4,595,742	8,654,094
12607@EF3.	CDX.NA.IG.34.V1	2Z		38,539,441	77,567,340			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 DN 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1	38,539,441	77,567,340
12607@EF3.	CDX.NA.IG.34.V1	2Z		645,463	676,995			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	645,463	676,995
12607@EF3.	CDX.NA.IG.34.V1	2Z		1,444,373	2,321,259			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	1,444,373	2,321,259
12607@EF3.	CDX.NA.IG.34.V1	2Z		76,999,024	110,521,592			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	76,999,024	110,521,592
12607@EF3.	CDX.NA.IG.34.V1	2Z		2,921,880	5,309,794			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1	2,921,880	5,309,794
12607@EF3.	CDX.NA.IG.34.V1	2Z		11,146,162	22,756,262			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912834 EV 6	UNITED STATES TREASURY GOVT BND Due 11/15/2039 At Mat	1	11,146,162	22,756,262

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@EF3.	CDX.NA.IG.34.V1	2Z		42,062,263	77,567,340			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 DV 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1	42,062,263	77,567,340
12607@EF3.	CDX.NA.IG.34.V1	2Z		23,030,464	42,697,760			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	23,030,464	42,697,760
12607@EF3.	CDX.NA.IG.34.V1	2Z		23,048,052	42,697,760			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	23,048,052	42,697,760
12607@EF3.	CDX.NA.IG.34.V1	2Z		23,048,052	42,697,760			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	23,048,052	42,697,760
12607@EF3.	CDX.NA.IG.34.V1	2Z		23,048,052	42,697,760			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	23,048,052	42,697,760
12607@EF3.	CDX.NA.IG.34.V1	2Z		23,048,052	42,697,760			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	23,048,052	42,697,760
12607@EF3.	CDX.NA.IG.34.V1	2Z		9,917	11,695			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	9,917	11,695
12607@EF3.	CDX.NA.IG.34.V1	2Z		6,309,364	11,801,037			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	6,309,364	11,801,037
12607@EF3.	CDX.NA.IG.34.V1	2Z		12,624,740	23,602,074			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	12,624,740	23,602,074
12607@EF3.	CDX.NA.IG.34.V1	2Z		22,406,259	30,591,700			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CH 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 5/15/2030 At Mat	1	22,406,259	30,591,700
12607@EF3.	CDX.NA.IG.34.V1	2Z		26,596,829	35,710,784			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	26,596,829	35,710,784
12607@EF3.	CDX.NA.IG.34.V1	2Z		10,799,445	20,021,834			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	10,799,445	20,021,834
12607@EF3.	CDX.NA.IG.34.V1	2Z		23,030,464	42,697,760			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	23,030,464	42,697,760

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@EF3.	CDX.NA.IG.34.V1	2Z		23,030,464	42,697,760			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 CX 9	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2036 At Mat	1	23,030,464	42,697,760
12607@EF3.	CDX.NA.IG.34.V1	2Z		42,562,400	77,567,340			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 DN 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1	42,562,400	77,567,340
12607@EF3.	CDX.NA.IG.34.V1	2Z		139,280	232,126			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	139,280	232,126
12607@EF3.	CDX.NA.IG.34.V1	2Z		134,408	216,651			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	134,408	216,651
12607@EF3.	CDX.NA.IG.34.V1	2Z		3,033,770	4,890,118			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	3,033,770	4,890,118
12607@EF3.	CDX.NA.IG.34.V1	2Z		22,068,162	35,128,380			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	22,068,162	35,128,380
12607@EF3.	CDX.NA.IG.34.V1	2Z		4,776,323	7,737,529			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	4,776,323	7,737,529
12607@EF3.	CDX.NA.IG.34.V1	2Z		4,560,595	8,654,094			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	4,560,595	8,654,094
12607@EF3.	CDX.NA.IG.34.V1	2Z		6,094,613	11,565,016			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	6,094,613	11,565,016
12607@EF3.	CDX.NA.IG.34.V1	2Z		16,549,937	29,895,960			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	16,549,937	29,895,960
12607@EF3.	CDX.NA.IG.34.V1	2Z		384,022	619,002			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	384,022	619,002
12607@EF3.	CDX.NA.IG.34.V1	2Z		80,456,059	161,340,068			CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FS5			912803 DN 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1	80,456,059	161,340,068
12607@EG1.	CDX.NA.IG.34.V1	2Z	50,000,000	16,094,359	27,286,403	03/20/2020	06/20/2030	CDX.NA.IG.34.V1 Credit Default Swap : Z91ZC0FU0	(2,329,778)	(1,615,202)	912803 DU 4	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2041 At Mat	1	18,424,136	28,901,605
12607@EG1.	CDX.NA.IG.34.V1	2Z		12,535,692	19,737,681			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	12,535,692	19,737,681
12607@EG1.	CDX.NA.IG.34.V1	2Z		21,540,172	37,739,241			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	21,540,172	37,739,241
Pending	ITRAXX.EUR.33.V1	2Z	96,409,250	7,925,157	14,169,042	03/25/2020	06/20/2025	ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9	462,026	145,405	912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1	7,463,131	14,023,637

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Pending	ITRAXX.EUR.33.V1	2Z		7,463,131	14,023,637			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9			912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1	7,463,131	14,023,637
Pending	ITRAXX.EUR.33.V1	2Z		22,036,507	36,060,781			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9			912803 DK 6	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 2/15/2040 At Mat	1	22,036,507	36,060,781
Pending	ITRAXX.EUR.33.V1	2Z		16,266,205	31,795,807			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9			912803 DV 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1	16,266,205	31,795,807
Pending	ITRAXX.EUR.33.V1	2Z		3,838,074	7,256,085			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9			912803 DJ 9	UNITED STATES TREASURY TREASURY STRIP (PRIN) Due 11/15/2039 At Mat	1	3,838,074	7,256,085
Pending	ITRAXX.EUR.33.V1	2Z		11,214,596	21,482,323			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9			912803 CZ 4	UNITED STATES TREASURY PRINCIPAL STRIP Due 2/15/2037 At Mat	1	11,214,596	21,482,323
Pending	ITRAXX.EUR.33.V1	2Z		15,148,744	30,603,464			ITRAXX.EUR.33.V1 Credit Default Swap : Z91ZC0FZ9			912803 DV 2	UNITED STATES TREASURY P/O STRIP Due 5/15/2040 At Mat	1	15,148,744	30,603,464
Pending	ITRAXX.EUR.33.V1	2Z		73,683	86,893			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	73,683	86,893
Pending	ITRAXX.EUR.33.V1	2Z		11,333,679	17,999,443			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	11,333,679	17,999,443
Pending	ITRAXX.EUR.33.V1	2Z		6,391,962	10,625,222			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	6,391,962	10,625,222
9999999999. Total				1,957,586,818	3,448,127,679	XXX	XXX	XXX	(12,093,992)	(5,671,393)	XXX	XXX	XXX	1,969,680,810	3,453,799,072

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	0	0	0	0	0	0	17	1,713,915,714
2. Add: Opened or acquired transactions	5	1,308,340,509							5	1,308,340,509
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	7,772	XXX		XXX		XXX		XXX	7,772
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		XXX		XXX		XXX	429,184
7. Ending Inventory	18	1,957,586,811	0	0	0	0	0	0	18	1,957,586,811

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	6,512,754,915	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		6,512,754,915
4. Part D, Section 1, Column 5	8,923,298,022	
5. Part D, Section 1, Column 6	(2,410,543,107)	
6. Total (Line 3 minus Line 4 minus Line 5)		0
	Fair Value Check	
7. Part A, Section 1, Column 16	6,841,160,486	
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		6,841,160,486
10. Part D, Section 1, Column 8	9,244,035,824	
11. Part D, Section 1, Column 9	(2,402,875,338)	
12. Total (Line 9 minus Line 10 minus Line 11)		0
	Potential Exposure Check	
13. Part A, Section 1, Column 21	2,171,045,546	
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11	2,171,045,546	
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	8,226,911,565	16,925,174,757
3. Accrual of discount	4,179,765	18,255,664
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	274,580	102,440
6. Deduct consideration received on disposals	4,580,603,864	18,850,745,315
7. Deduct amortization of premium	2,658	
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)	4,160,346,436	509,587,049
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,160,346,436	509,587,049

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Internal Transfer								
513 Eighth StREO Loan 568488521	Orange Cove	CA	03/31/2020	Transfer from Schedule B	77,050		77,050	
2331 Arthur StREO Loan 175290	Napa	CA	03/31/2020	Transfer from Schedule B	348,400		348,400	
1009E Hoffman St REO Loan 137499	Three Rivers	MI	02/28/2020	Transfer from Schedule B	58,290		58,290	
105 S English Dr REO Loan 1255032	Moore	OK	01/31/2020	Transfer from Schedule B	115,910		115,910	
0299999. Totals					599,650	0	599,650	0
0399999. Totals					599,650	0	599,650	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
304 E Jackson Ave REO Loan 418273394	Des Moines	IA	02/28/2020	Select Portfolio Servicing, Inc.	42,210		42,210				0		42,210	3,484		(38,726)	(38,726)		
3217 S Treasure Cove Pl REO Loan 21212337	Tucson	AZ	03/31/2020	Select Portfolio Servicing, Inc.	86,671		86,671				0		86,671	111,106		24,435	24,435		
411 W Cuthbert Blvd REO Loan 418383256	Haddon Township	NJ	02/28/2020	Select Portfolio Servicing, Inc.	96,005		96,005				0		96,005	64,690		(31,315)	(31,315)		
51 HOLLYWD DR REO LN 1255734	Brick	NJ	03/31/2020	Bayview Loan Servicing, LLC	137,940		137,940				0		137,940	85,065		(52,875)	(52,875)		
26 Hillside Ave REO Loan 1369924	Middleboro	MA	03/31/2020	Bayview Loan Servicing, LLC	175,585		175,585				0		175,585	146,378		(29,207)	(29,207)		
644 UPPER ST REO LOAN 58683	Hazle Township	PA	01/31/2020	Fay Servicing Inc.	69,001		69,001				0		69,001			(69,001)	(69,001)		
136 DOGWOOD LN REO LOAN 109007.	Spindale	NC	02/28/2020	Bayview Loan Servicing, LLC	125,970		125,970				0		125,970	70,793		(55,177)	(55,177)		
448 Roseberry St REO Loan 568485149	Dublin	VA	01/31/2020	Shellpoint Mortgage Servicing Inc.	56,670		56,670				0		56,670	57,318		648	648		
31 Imperial Dr REO Loan 54098	Egg Harbor Township	NJ	03/31/2020	Fay Servicing Inc.	130,007		130,007				0		130,007	180,695		50,688	50,688		
Summary Line Adjustment											0					1	1		
0199999. Totals					920,059	0	920,059	0	0	0	0	0	920,059	719,529	0	(200,529)	(200,529)	0	0
0399999. Totals					920,059	0	920,059	0	0	0	0	0	920,059	719,529	0	(200,529)	(200,529)	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
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
198918	COCHISE	AZ		06/01/2017	4.280		1,402,000	18,235,880
199384	TULARE	CA		11/09/2018	6.040		2,606,000	12,656,350
200060	HARRIS	TX		04/23/2019	4.550		30,500,000	52,474,760
200444	JEROME	ID		01/17/2020	3.800	2,210,000		3,652,880
200533	YUBA	CA		02/20/2020	4.300	1,872,000		2,880,000
200622	HALIFAX	NC		01/17/2020	4.150	2,650,000		4,628,570
200671	RAY	MO		01/17/2020	4.190	425,000		727,820
200703	DEKALB	IL		03/05/2020	4.050	3,315,000		6,375,060
200716	TAZEWELL	IL		02/05/2020	3.700	1,990,000		6,159,100
200733	THAYER	NE		03/02/2020	3.850	1,800,000		4,133,850
200737	TALLAHATCHIE	MS		02/26/2020	4.370	250,000		473,120
Summary Line Ad						(3)	(25)	
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	14,511,997	34,507,975	112,397,390
Mortgages in Good Standing - Residential Mortgages - All Other								
9900098043	BERKELEY	CA		01/30/2020	4.625	715,160		1,200,000
9900098045	VICTORVILLE	CA		01/30/2020	4.750	223,109		282,500
9900098046	MIAMI	FL		01/30/2020	4.125	210,072		312,000
9900098062	REDDING	CA		01/30/2020	4.875	250,338		340,000
9900098066	WINNETKA	IL		01/30/2020	5.000	504,662		680,000
9900098067	KELSEYVILLE	CA		01/30/2020	5.000	226,509		286,000
9900098073	THOUSAND OAKS	CA		01/30/2020	3.990	490,607		645,000
9900098075	SEVERNA PARK	MD		01/30/2020	4.500	328,751		500,000
9900098078	SAN DIMAS	CA		01/30/2020	4.624	389,783		570,000
9900098088	WATSONVILLE	CA		01/30/2020	4.875	438,168		615,000
9900098097	FRANKLIN	TN		01/30/2020	3.990	241,252		317,100
9900098110	FORT LAUDERDALE	FL		01/30/2020	4.875	388,840		490,000
9900098113	PHILADELPHIA	PA		01/30/2020	4.500	359,302		460,000
9900098117	AUSTIN	TX		01/30/2020	4.625	250,847		316,800
9900098132	KIRKLAND	WA		01/30/2020	4.500	339,984		613,000
9900098140	LAS VEGAS	NV		01/30/2020	5.500	279,475		375,000
9900098147	TRACY	CA		01/30/2020	4.500	335,797		444,000
9900098150	MERIDIAN	ID		01/30/2020	4.125	212,102		280,000
9900098151	SANTA CRUZ	CA		01/30/2020	4.990	569,723		1,100,000
9900098164	PINE BROOK	NJ		01/30/2020	4.000	320,152		785,000
9900098166	LAYTON	UT		01/30/2020	4.500	257,944		329,900
9900098168	CHICAGO	IL		01/30/2020	5.250	291,284		400,000
9900098169	PRESCOTT	AZ		01/30/2020	4.375	256,492		329,500
9900098170	WHITTIER	CA		01/30/2020	4.000	233,422		490,000
9900098171	PISCATAWAY	NJ		01/30/2020	4.125	248,459		323,020
9900098175	CASTLE ROCK	CO		01/30/2020	4.500	333,615		427,000
9900098177	BEACH HAVEN	NJ		01/30/2020	4.625	422,693		675,000
9900098181	CEDAR PARK	TX		01/30/2020	3.875	250,164		330,000
9900098186	RICHMOND	CA		01/30/2020	3.875	307,670		700,000
9900098189	DALY CITY	CA		01/30/2020	3.875	438,881		1,195,000
9900098191	PRESCOTT VALLEY	AZ		01/30/2020	4.990	247,324		311,720

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
9900098192	BEND	OR		01/30/2020	3.875	272,959		359,995
9900098194	PORTLAND	OR		01/30/2020	4.125	230,958		374,995
9900098197	ANTIOCH	CA		01/30/2020	4.875	222,237		364,000
9900098198	CHARLESTOWN	MA		01/30/2020	4.000	334,968		780,000
9900098206	SAN ANTONIO	TX		01/30/2020	4.125	345,822		503,800
9900098213	MIRAMAR	FL		01/30/2020	4.500	314,281		513,000
9900098221	GOLDEN	CO		01/30/2020	3.875	395,958		560,000
9900098222	BAKERSFIELD	CA		01/30/2020	4.000	230,753		315,520
9900098223	BAKERSFIELD	CA		01/30/2020	4.000	217,539		310,000
9900098240	ANTIOCH	CA		01/30/2020	4.000	270,874		355,000
9900098249	LAS VEGAS	NV		01/30/2020	4.000	231,701		455,000
9900098251	WASHINGTON	DC		01/30/2020	3.875	453,578		820,000
9900098260	GOLDEN	CO		01/30/2020	5.375	433,496		580,000
9900098274	SANTA CRUZ	CA		01/30/2020	3.750	299,988		605,000
9900098277	LIBERTY HILL	TX		01/30/2020	3.750	214,132		413,944
9900098286	JERSEY CITY	NJ		01/30/2020	4.500	243,076		360,000
9900098295	HOLLISTER	CA		01/30/2020	4.500	235,202		525,590
9900098302	SALT LAKE CITY	UT		01/30/2020	4.500	288,703		486,000
9900098307	HENDERSON	NV		01/30/2020	4.500	302,814		387,000
9900098326	PLEASANT GROVE	UT		01/30/2020	5.000	282,051		356,800
9900098337	SANTA ROSA	CA		01/30/2020	4.375	228,298		401,000
9900098349	PORT ST LUCIE	FL		01/30/2020	4.500	214,656		273,532
9900098351	SANDY	UT		01/30/2020	4.500	281,485		360,000
9900098355	SALADO	TX		01/30/2020	4.125	368,483		600,000
9900098360	SANTA BARBARA	CA		01/30/2020	4.250	381,700		965,000
9900098363	MENIFEE	CA		01/30/2020	4.000	270,732		380,875
9900098374	WINTER PARK	CO		01/30/2020	4.500	500,452		807,000
9900098390	PALM BEACH GARDENS	FL		01/30/2020	4.500	475,794		850,000
9900098396	PEARL CITY	HI		01/30/2020	4.000	414,839		750,000
9900098398	EAST PALO ALTO	CA		01/30/2020	4.000	412,052		540,000
9900098399	SPANAWAY	WA		01/30/2020	4.500	185,462		290,000
9900098407	WESTMINSTER	CA		01/30/2020	4.250	377,205		630,000
9900098413	LAKEWOOD	WA		01/30/2020	4.500	221,141		285,000
9900098414	KIHEI	HI		01/30/2020	4.500	220,385		310,000
9900098426	LONG BEACH	WA		01/30/2020	4.000	194,422		255,000
9900098442	SAN JOSE	CA		01/30/2020	4.125	495,441		890,000
9900098444	GRANADA HILLS	CA		01/30/2020	3.875	489,007		855,000
9900098455	REDMOND	OR		01/30/2020	4.875	193,425		415,000
9900098463	SANTA ROSA	CA		01/30/2020	4.000	376,261		660,000
9900098477	ONTARIO	CA		01/30/2020	4.125	360,673		572,000
9900098482	PEORIA	AZ		01/30/2020	4.750	283,917		360,000
9900098490	LAPORTE	CO		01/30/2020	5.125	267,714		355,000
9900098497	HOLLISTER	CA		01/30/2020	4.500	328,077		455,000
9900098501	GEORGETOWN	TX		01/30/2020	4.000	167,143		219,000
9900098502	PFLUGERVILLE	TX		01/30/2020	4.875	221,531		277,840

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
9900098505	SAN DIEGO	CA		01/30/2020	3.875	484,001		1,070,000
9900098511	LONG BEACH	CA		01/30/2020	4.125	275,661		358,500
9900098519	MILWAUKIE	OR		01/30/2020	5.625	290,507		365,000
9900098552	EUGENE	OR		01/30/2020	4.375	287,637		369,700
9900098560	ALEXANDRIA	VA		01/30/2020	4.490	229,995		620,000
9900098569	DARIEN	CT		01/30/2020	4.000	491,374		672,000
9900098574	AUSTIN	TX		01/30/2020	5.250	322,809		405,000
9900098604	RENO	NV		01/30/2020	4.875	246,049		310,000
9900098612	SOLEDAD	CA		01/30/2020	4.000	177,983		415,000
9900098618	FORT COLLINS	CO		01/30/2020	4.625	254,528		331,000
9900098620	RESTON	VA		01/30/2020	5.000	168,761		211,000
9900098624	RIVERSIDE	CA		01/30/2020	3.990	233,278		345,000
9900098668	RESTON	VA		01/30/2020	4.125	342,950		563,000
9900098683	SOUTH JORDAN	UT		01/30/2020	4.375	301,389		433,000
9900098684	CHICAGO	IL		01/30/2020	3.990	168,308		230,000
9900098703	BAKERSFIELD	CA		01/30/2020	4.250	208,783		270,000
9900098708	STUDIO CITY	CA		01/30/2020	4.125	330,331		430,000
9900098715	ALISO VIEJO	CA		01/30/2020	3.875	403,383		590,000
9900098716	KIHEI	HI		01/30/2020	3.990	313,665		412,500
9900098938	NEWARK	CA		02/27/2020	5.130	692,802		1,130,000
9900098939	CHATSWORTH	CA		02/27/2020	3.990	281,175		437,000
9900098947	SEATTLE	WA		02/27/2020	4.130	411,282		850,000
9900098949	SAN JOSE	CA		02/27/2020	3.990	325,447		865,000
9900098955	BOUNTIFUL	UT		02/27/2020	4.630	248,754		330,000
9900098957	WALTHAM	MA		02/27/2020	4.250	565,831		750,000
9900098967	LOS ANGELES	CA		02/27/2020	3.880	979,003		1,455,000
9900098976	SHORELINE	WA		02/27/2020	4.130	411,017		545,000
9900098978	REDMOND	WA		02/27/2020	4.130	333,429		440,000
9900098980	ROHNERT PARK	CA		02/27/2020	3.750	457,651		600,000
9900098982	MONSEY	NY		02/27/2020	4.130	308,440		400,000
9900098988	BROOKLYN	NY		02/27/2020	4.630	637,129		1,260,000
9900099004	LOS ANGELES	CA		02/27/2020	4.250	424,417		810,000
9900099007	WARWICK	NY		02/27/2020	4.250	171,475		222,000
9900099034	ROCKLAND	MA		02/27/2020	3.750	214,495		293,000
9900099038	BAKERSFIELD	CA		02/27/2020	4.500	208,931		273,500
9900099082	FOUNTAIN VALLEY	CA		02/27/2020	3.500	630,512		855,000
9900099086	ANTIOCH	CA		02/27/2020	4.000	417,384		550,000
9900099092	SAN DIEGO	CA		02/27/2020	3.990	408,762		700,000
9900099096	NEW CASTLE	NH		02/27/2020	4.750	584,985		750,000
9900099100	MALVERN	PA		02/27/2020	4.130	346,135		448,990
9900099111	PISMO BEACH	CA		02/27/2020	4.500	528,681		920,000
9900099117	HO HO KUS	NJ		02/27/2020	4.130	450,667		750,000
9900099128	ROWLAND HEIGHTS	CA		02/27/2020	4.130	497,095		820,000
9900099129	STAFFORD	VA		02/27/2020	4.250	413,787		620,000
9900099131	COSTA MESA	CA		02/27/2020	4.130	524,370		1,155,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
9900099135	PANAMA CITY BEACH	FL		02/27/2020	4.750	529,983		710,000
9900099143	MOUNTAIN VIEW	CA		02/27/2020	4.130	524,116		1,150,000
9900099144	FRISCO	CO		02/27/2020	4.000	635,236		865,000
9900099147	MESA	CO		02/27/2020	4.380	498,933		950,000
9900099163	BEN LOMOND	CA		02/27/2020	3.880	420,191		640,000
9900099166	SAN JOSE	CA		02/27/2020	4.130	460,230		750,000
9900099169	VALLEJO	CA		02/27/2020	4.880	512,324		694,000
9900099170	NASHVILLE	TN		02/27/2020	4.380	216,856		277,000
9900099185	LIBERTY HILL	TX		02/27/2020	4.500	173,437		220,545
9900099522	LAKE PARK	FL		03/26/2020	3.625	181,286		302,250
9900099523	CHEHALIS	WA		03/26/2020	4.750	286,815		625,000
9900099537	DENVER	CO		03/26/2020	3.990	172,459		230,000
9900099538	MARIPOSA	CA		03/26/2020	3.625	284,336		380,000
9900099541	GARDEN GROVE	CA		03/26/2020	3.875	639,524		870,000
9900099545	NORTHLAKE	TX		03/26/2020	3.875	213,562		279,900
9900099548	LAS VEGAS	NV		03/26/2020	4.250	195,632		270,000
9900099549	ROCKLEDGE	FL		03/26/2020	4.125	245,740		317,000
9900099550	ANAHEIM	CA		03/26/2020	3.990	414,359		650,000
9900099551	AUSTIN	TX		03/26/2020	4.875	219,095		272,891
9900099557	LONGMONT	CO		03/26/2020	4.875	231,575		320,280
9900099568	SAN DIEGO	CA		03/26/2020	4.125	441,130		615,000
9900099573	SEQUIM	WA		03/26/2020	4.500	209,929		286,500
9900099574	GIG HARBOR	WA		03/26/2020	4.750	232,826		315,000
9900099583	ARROYO GRANDE	CA		03/26/2020	3.990	355,571		530,000
9900099584	SANTA ANA	CA		03/26/2020	3.875	410,258		620,000
9900099586	PFLUGERVILLE	TX		03/26/2020	4.125	179,702		234,200
9900099588	APTOS	CA		03/26/2020	4.500	488,212		625,000
9900099592	HONOLULU	HI		03/26/2020	4.000	265,851		350,000
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other				XXX	XXX	50,758,182	0	79,284,187
Mortgages in Good Standing - Commercial Mortgages - All Other								
703267	NEWTON SQUARE	PA		12/09/2019	3.970		3,000,000	60,842,434
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	0	3,000,000	60,842,434
0899999. Total - Mortgages in Good Standing				XXX	XXX	65,270,179	37,507,975	252,524,011
3399999. Total Mortgages				XXX	XXX	65,270,179	37,507,975	252,524,011

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
19251	MIDDLETOWN	OH		04/22/2016	03/23/2020	5,512					0		5,512	5,512			0
31933	BLAINE	MN		06/19/2015	02/01/2020	144,215		28,912			28,912		173,126	173,126			0
33528	ROANOKE	VA		11/23/2016	02/01/2020	99,230		418			418		99,649	99,649			0
40007	LA MIRADA	CA		08/04/2016	03/23/2020	318,092		8,165			8,165		326,257	326,257			0
41658	MESA	AZ		12/21/2016	02/01/2020	296,900		30,120			30,120		327,021	327,021			0
54399	PALM BAY	FL		04/22/2016	03/23/2020	2					0		2	2			0
55634	NORTH HOLLYWOOD	CA		12/10/2018	02/01/2020	421,181		(10,178)			(10,178)		411,004	411,004			0
59129	WEST COVINA	CA		06/19/2015	03/23/2020	353,699		27,010			27,010		380,708	380,708			0
66076	GENEVA	NY		03/24/2017	03/23/2020	49,074		4,667			4,667		53,741	53,741			0
110983	SAN JOSE	CA		12/11/2015	01/31/2020	428,839		4,328			4,328		433,168	433,168			0
127480	OAKLAND	CA		12/09/2016	03/23/2020	156,289		7,744			7,744		164,033	164,033			0
128774	LAS VEGAS	NV		06/24/2016	01/31/2020	448,892		9,694			9,694		458,586	458,586			0
129088	COMPTON	CA		08/04/2016	01/31/2020	256,936		19,708			19,708		276,645	276,645			0
129199	WEST PALM BEACH	FL		08/04/2016	03/23/2020	116,010		17,380			17,380		133,391	133,391			0
136624	AURORA	CO		12/09/2016	03/23/2020	366,510		17,116			17,116		383,625	383,625			0
136673	WAYNESBORO	VA		12/09/2016	02/01/2020	26,204		333			333		26,537	26,537			0
137356	CONNELLSVILLE	PA		12/09/2016	01/31/2020	41,219		(1,251)			(1,251)		39,968	39,968			0
193338	NEWARK	CA		10/12/2018	03/23/2020	594,145		13,008			13,008		607,154	607,154			0
194336	FRESNO	CA		12/30/2010	01/31/2020	100,000					0		100,000	100,000			0
195966	MCDONOUGH	IL		12/21/2012	01/31/2020	526,421		49			49		526,471	526,471			0
196447	DEKALB	IL		08/09/2013	03/31/2020	1,952,207		2,325			2,325		1,954,532	1,954,532			0
198460	HENDRY	FL		09/09/2016	01/31/2020	6,897,220		25,280			25,280		6,922,500	6,922,500			0
198972	YALOBUSHA	MS		06/27/2017	02/29/2020	1,287,840		1,743			1,743		1,289,583	1,289,583			0
199135	DUNKLIN	MO		01/10/2018	01/31/2020	1,278,463		1,537			1,537		1,280,000	1,280,000			0
199911	LAFAYETTE	MO		12/19/2018	01/03/2020	1,211,267					0		1,211,267	1,211,267			0
199964	PEMISCOT	MO		12/20/2018	01/31/2020	640,000					0		640,000	640,000			0
589271	CHICAGO	IL		05/29/2015	01/31/2020	187,785		(70,533)			(70,533)		117,252	117,252			0
638106	INDIANAPOLIS	IN		11/17/2016	01/31/2020	74,343		(5,947)			(5,947)		68,396	68,396			0
639869	KALAMAZOO	MI		11/17/2016	02/01/2020	87,638					0		87,638	87,638			0
652480	FORT LAUDERDALE	FL		07/15/2015	03/23/2020	159,160		(32,706)			(32,706)		126,455	126,455			0
702220	ZZ	N/A		03/09/2010	03/31/2020	31,815,000					0		31,815,000	31,815,000			0
702260	LOS ANGELES	CA		07/06/2010	03/31/2020	82,881,976		(378,032)			(378,032)		82,503,944	82,503,944			0
702534	ATLANTA	GA		06/11/2013	03/31/2020	8,986,563					0		8,986,563	8,986,563			0
702899	LOS ANGELES	CA		01/31/2017	03/31/2020	43,000,000					0		43,000,000	43,000,000			0
938995	VENICE	FL		06/24/2016	01/31/2020	1,481		(1,252)			(1,252)		229	229			0
980860	WABASH	IN		07/29/2016	01/31/2020	130,793		(11,208)			(11,208)		119,585	119,585			0
1019842	AMITY	AR		08/31/2015	03/23/2020	1,416		(3)			(3)		1,413	1,413			0
1042571	KYLE	TX		05/29/2015	01/31/2020	76,052		595			595		76,646	76,646			0
1053667	FOUNTAIN HILLS	AZ		11/17/2016	01/31/2020	128,825		23,053			23,053		151,878	151,878			0
1054419	IRVING	TX		06/24/2016	02/01/2020	10,597		26			26		10,623	10,623			0
1054583	HOUSTON	TX		11/17/2016	03/23/2020	94,253		(4,596)			(4,596)		89,657	89,657			0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1055494	SHERWOOD	OR		05/29/2015	01/31/2020	49,266		(1,487)			(1,487)		47,779	47,779			0
1056223	LOS ANGELES	CA		05/29/2015	03/23/2020	115,091		(2,596)			(2,596)		112,496	112,496			0
1056306	PHOENIX	AZ		11/17/2016	01/31/2020	140,446		(2,680)			(2,680)		137,766	137,766			0
1057305	FREDERICKSBURG	VA		06/24/2016	01/31/2020	216,361		6,883			6,883		223,244	223,244			0
1057946	TORRANCE	CA		05/29/2015	02/01/2020	147,000		1,329			1,329		148,330	148,330			0
1076180	RALEIGH	NC		11/17/2016	01/31/2020	98,790		4,907			4,907		103,697	103,697			0
1076952	DAVENPORT	WA		11/17/2016	03/23/2020	84,325		13,466			13,466		97,791	97,791			0
1079808	PARKERSBURG	WV		07/29/2016	02/01/2020	13,269		(359)			(359)		12,910	12,910			0
1083136	MACHESNEY PARK	IL		07/29/2016	02/01/2020	14,837		1,211			1,211		16,048	16,048			0
1104164	PHILADELPHIA	PA		09/02/2016	02/01/2020	34,588		2,282			2,282		36,871	36,871			0
1112092	HYATTSVILLE	MD		11/17/2016	01/31/2020	2,476					0		2,476	2,476			0
1114959	COSTA MESA	CA		02/22/2017	01/31/2020	333,700		46,982			46,982		380,681	380,681			0
1116659	SAN JOSE	CA		08/31/2015	03/23/2020	420,536		15,312			15,312		435,849	435,849			0
1202022	COLUMBUS	OH		04/22/2016	03/23/2020	70,839		5,533			5,533		76,373	76,373			0
1207558	MIRAMAR	FL		04/22/2016	01/31/2020	158,817		13,891			13,891		172,708	172,708			0
1218565	ALBUQUERQUE	NM		10/01/2015	02/01/2020	73,999		10,236			10,236		84,235	84,235			0
1219101	PASADENA	CA		10/01/2015	01/31/2020	384,008		(20,260)			(20,260)		363,748	363,748			0
1219210	ORLANDO	FL		10/01/2015	03/23/2020	154,752		(4,291)			(4,291)		150,462	150,462			0
1219422	CHANNELVIEW	TX		10/01/2015	03/23/2020	66,696		(2,678)			(2,678)		64,018	64,018			0
1219680	CONCORD	CA		10/01/2015	01/31/2020	319,068		(10,026)			(10,026)		309,042	309,042			0
1222160	STATESVILLE	NC		11/17/2016	02/01/2020	48,258		2,120			2,120		50,378	50,378			0
1369076	ERIE	PA		07/19/2016	01/31/2020	22,288		(247)			(247)		22,041	22,041			0
1369158	CHICAGO	IL		07/19/2016	01/31/2020	843		1			1		844	844			0
1369508	EAST FISHKILL	NY		07/19/2016	03/23/2020	3,340					0		3,340	3,340			0
1370465	EVERETT	MA		07/19/2016	01/31/2020	142,442		3,358			3,358		145,800	145,800			0
1370613	EVERGREEN PARK	IL		07/19/2016	02/01/2020	1,394					0		1,394	1,394			0
1370988	WOOSTER	OH		05/05/2016	01/31/2020	85,256		(1,128)			(1,128)		84,128	84,128			0
1371032	SIMPSONVILLE	SC		07/19/2016	02/01/2020	35,264		734			734		35,998	35,998			0
1371255	BELLINGHAM	MA		07/19/2016	03/23/2020	129,063		883			883		129,945	129,945			0
1371312	AVONDALE	PA		07/19/2016	01/31/2020	82,467		5,846			5,846		88,313	88,313			0
1601628	SAN FRANCISCO	CA		02/03/2017	02/01/2020	972,262		4,424			4,424		976,686	976,686			0
1604627	WASHINGTON	DC		03/10/2017	01/31/2020	50,196		(3,243)			(3,243)		46,953	46,953			0
2535796	ONTARIO	CA		10/03/2018	01/31/2020	358,235		(8,165)			(8,165)		350,071	350,071			0
2537351	THOUSAND OAKS	CA		10/03/2018	03/23/2020	458,791		(12,943)			(12,943)		445,848	445,848			0
2538350	SANTA BARBARA	CA		10/03/2018	03/23/2020	202,475		(5,715)			(5,715)		196,761	196,761			0
2539529	WEYMOUTH	MA		10/03/2018	02/01/2020	354,113		(9,666)			(9,666)		344,448	344,448			0
2541291	CHICAGO	IL		10/03/2018	01/31/2020	213,738		(6,218)			(6,218)		207,520	207,520			0
2542606	HANFORD	CA		10/03/2018	02/01/2020	171,094		(4,831)			(4,831)		166,263	166,263			0
2543850	SALT LAKE CITY	UT		10/03/2018	01/31/2020	332,185		(7,858)			(7,858)		324,326	324,326			0
2545702	PACIFICA	CA		10/25/2018	01/31/2020	426,008		7,446			7,446		433,454	433,454			0
2545740	LOS ANGELES	CA		10/25/2018	01/31/2020	505,316		(13,392)			(13,392)		491,924	491,924			0
2546858	EUGENE	OR		10/25/2018	01/31/2020	265,147		(10,390)			(10,390)		254,757	254,757			0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2546986	MALDEN	MA		10/25/2018	02/01/2020	274,749		(6,990)			(6,990)		267,760	267,760			0
2547096	LAS VEGAS	NV		10/25/2018	01/31/2020	213,988		(11,003)			(11,003)		202,985	202,985			0
2567945	NEWARK	NJ		11/20/2018	01/31/2020	238,908		(7,893)			(7,893)		231,015	231,015			0
2581506	SAN FRANCISCO	CA		01/17/2019	02/01/2020	330,075		(4,779)			(4,779)		325,296	325,296			0
2581579	GLENDALE	AZ		01/17/2019	03/23/2020	249,752		(7,875)			(7,875)		241,878	241,878			0
2594777	COMMERCE CITY	CO		01/17/2019	01/31/2020	284,985		(7,043)			(7,043)		277,941	277,941			0
2595313	STAMFORD	CT		01/17/2019	01/31/2020	381,286		(14,285)			(14,285)		367,001	367,001			0
2596138	HESPERIA	CA		01/17/2019	03/23/2020	182,581		(5,613)			(5,613)		176,968	176,968			0
2596320	EDGEWATER	MD		01/17/2019	03/23/2020	384,278		(12,075)			(12,075)		372,203	372,203			0
2596382	MOORPARK	CA		01/17/2019	02/01/2020	208,110		(5,808)			(5,808)		202,301	202,301			0
2599939	ROSEMEAD	CA		02/12/2019	01/31/2020	606,869		(13,888)			(13,888)		592,981	592,981			0
2600214	HOPKINTON	RI		02/12/2019	01/31/2020	191,876		(7,907)			(7,907)		183,969	183,969			0
2600250	FOUNTAIN HILLS	AZ		02/12/2019	01/31/2020	305,270		(7,792)			(7,792)		297,479	297,479			0
2600581	ROYAL OAKS	CA		02/12/2019	01/31/2020	461,748		(13,482)			(13,482)		448,266	448,266			0
2601446	LONG BEACH	CA		02/12/2019	03/23/2020	631,349		(18,118)			(18,118)		613,230	613,230			0
2601447	BARRINGTON	IL		02/12/2019	02/01/2020	269,299		(6,835)			(6,835)		262,464	262,464			0
2601611	PALO ALTO	CA		02/12/2019	02/01/2020	287,690		(6,736)			(6,736)		280,954	280,954			0
2601656	PHOENIX	AZ		02/12/2019	01/31/2020	258,492		(6,475)			(6,475)		252,017	252,017			0
2602561	LAKEWOOD	CA		02/12/2019	02/01/2020	357,525		(11,347)			(11,347)		346,178	346,178			0
2602584	ROWLAND HEIGHTS	CA		02/12/2019	03/23/2020	283,775		(7,326)			(7,326)		276,449	276,449			0
2602585	ROWLAND HEIGHTS	CA		02/12/2019	03/23/2020	283,701		(7,252)			(7,252)		276,449	276,449			0
2602782	DURHAM	NC		02/12/2019	01/31/2020	294,856		(8,930)			(8,930)		285,926	285,926			0
2603107	OAKLAND	CA		02/12/2019	02/01/2020	548,744		(14,918)			(14,918)		533,826	533,826			0
2604475	SACRAMENTO	CA		02/12/2019	01/31/2020	317,289		(6,368)			(6,368)		310,921	310,921			0
2604550	MONTEREY PARK	CA		02/12/2019	01/31/2020	303,459		(11,393)			(11,393)		292,066	292,066			0
2604563	MONROE	NY		02/12/2019	01/31/2020	434,112		(7,497)			(7,497)		426,615	426,615			0
2604578	SAN CLEMENTE	CA		02/12/2019	01/31/2020	336,965		(7,268)			(7,268)		329,697	329,697			0
2604644	LINCOLN CITY	OR		02/12/2019	03/23/2020	467,014		(7,754)			(7,754)		459,260	459,260			0
2604700	LOS ANGELES	CA		02/12/2019	01/31/2020	342,303		(10,294)			(10,294)		332,009	332,009			0
4001017	MIAMI	FL		10/16/2015	03/23/2020	181,364		1,570			1,570		182,933	182,933			0
4001250	BOYNTON BEACH	FL		10/16/2015	02/01/2020	224,263		2,500			2,500		226,764	226,764			0
12753893	CLEVELAND	OH		10/27/2016	02/01/2020	57,807		(3,980)			(3,980)		53,827	53,827			0
16183451	NOVATO	CA		11/16/2017	01/31/2020	179,545		23,693			23,693		203,238	203,238			0
16342453	LANCASTER	PA		02/17/2017	02/01/2020	6,549		(3,766)			(3,766)		2,783	2,783			0
16397218	PERTH AMBOY	NJ		04/29/2016	03/23/2020	100,855		1,884			1,884		102,739	102,739			0
17545955	DES MOINES	IA		12/10/2018	03/23/2020	162,220		(7,041)			(7,041)		155,179	155,179			0
17890930	CARY	IL		03/07/2019	01/31/2020	89,405		(1,105)			(1,105)		88,300	88,300			0
18060251	LARGO	FL		03/07/2019	01/31/2020	82,284		(6,751)			(6,751)		75,533	75,533			0
18064386	TULSA	OK		03/07/2019	02/01/2020	63,808		(5,718)			(5,718)		58,090	58,090			0
18072041	WILLIMANTIC	CT		03/07/2019	03/23/2020	152,441		(13,492)			(13,492)		138,949	138,949			0
19427825	CHICAGO	IL		03/24/2017	03/23/2020	220,185		2,401			2,401		222,585	222,585			0

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1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
20816765	MIAMI	FL		04/28/2017	01/31/2020	81,225		11,397			11,397		92,622	92,622			0
20818118	GILROY	CA		04/28/2017	03/23/2020	471,259		18,011			18,011		489,270	489,270			0
20818548	BOWIE	MD		04/28/2017	02/01/2020	227,997		(6,662)			(6,662)		221,335	221,335			0
21004320	LAS VEGAS	NV		05/26/2017	02/01/2020	32,963		18,260			18,260		51,223	51,223			0
21013552	RENO	NV		05/26/2017	01/31/2020	247,619		4,202			4,202		251,820	251,820			0
21013750	PALMDALE	CA		05/26/2017	02/01/2020	196,262		10,107			10,107		206,370	206,370			0
21206909	LEADVILLE	CO		03/07/2019	02/01/2020	169,741		(15,255)			(15,255)		154,486	154,486			0
21215967	HAZLETON	PA		07/06/2017	02/01/2020	54,426		11,412			11,412		65,838	65,838			0
23794944	CHANDLER	AZ		04/29/2016	03/23/2020	146,694		1,311			1,311		148,005	148,005			0
24117376	NAPLES	FL		02/15/2019	02/01/2020	315,122		40,547			40,547		355,668	355,668			0
24134819	FONTANA	CA		02/15/2019	01/31/2020	187,098		18,681			18,681		205,778	205,778			0
24137176	MIAMI	FL		02/15/2019	02/01/2020	266,649		32,667			32,667		299,316	299,316			0
25129545	PACIFICA	CA		12/20/2018	01/31/2020	223,945		4,238			4,238		228,183	228,183			0
25645420	FOUNTAIN VALLEY	CA		03/22/2019	01/31/2020	270,494		4,813			4,813		275,307	275,307			0
25645674	LAKE WORTH	FL		03/22/2019	03/23/2020	187,422		10,964			10,964		198,386	198,386			0
25645832	RENO	NV		03/22/2019	02/01/2020	464,763		53,002			53,002		517,765	517,765			0
30792146	SANTA BARBARA	CA		02/12/2019	03/23/2020	628,964		(12,613)			(12,613)		616,350	616,350			0
30792150	SAN LEANDRO	CA		02/12/2019	03/23/2020	546,083		(10,657)			(10,657)		535,425	535,425			0
30792164	SAN LEANDRO	CA		02/12/2019	03/23/2020	415,450		(2,483)			(2,483)		412,967	412,967			0
30792181	BAILEY	CO		02/12/2019	02/01/2020	321,642		(7,662)			(7,662)		313,980	313,980			0
30792194	ANTIOCH	CA		02/12/2019	02/01/2020	283,542		(7,545)			(7,545)		275,997	275,997			0
30792197	NEWARK	CA		02/12/2019	01/31/2020	271,777		(2,595)			(2,595)		269,181	269,181			0
30792216	MISSOURI CITY	TX		02/12/2019	01/31/2020	238,117		(7,920)			(7,920)		230,197	230,197			0
30792312	RALEIGH	NC		02/12/2019	03/23/2020	396,716		(5,502)			(5,502)		391,214	391,214			0
58808226	ORLANDO	FL		11/20/2018	01/31/2020	174,027		(5,967)			(5,967)		168,060	168,060			0
82775883	SACRAMENTO	CA		11/17/2016	02/01/2020	580,837		(9,883)			(9,883)		570,954	570,954			0
82776709	PACIFICA	CA		11/17/2016	03/23/2020	720,485		(11,326)			(11,326)		709,159	709,159			0
82776766	COLORADO SPRINGS	CO		11/17/2016	01/31/2020	292,855		(5,444)			(5,444)		287,411	287,411			0
82777111	PARKER	CO		11/17/2016	03/23/2020	483,046		(7,508)			(7,508)		475,538	475,538			0
100030756	WEYMOUTH	MA		04/22/2016	01/31/2020	160,070		(120)			(120)		159,950	159,950			0
100033146	BOCA RATON	FL		04/22/2016	03/23/2020	26,197		(402)			(402)		25,794	25,794			0
100033557	NEW YORK	NY		04/22/2016	02/01/2020	2,234,951		34,488			34,488		2,269,439	2,269,439			0
100050883	PLAINVIEW	NY		04/22/2016	03/23/2020	231,933		34,736			34,736		266,670	266,670			0
100051829	POWAY	CA		04/22/2016	01/31/2020	260,902		14,787			14,787		275,689	275,689			0
101118522	DEER PARK	NY		10/14/2016	01/31/2020	133,733		2,943			2,943		136,676	136,676			0
224570406	LEXINGTON	NC		09/16/2015	02/01/2020	53,233		(4,113)			(4,113)		49,120	49,120			0
224940791	BETHPAGE	NY		09/16/2015	02/01/2020	141,701		(7,205)			(7,205)		134,496	134,496			0
225076434	GEORGETOWN	TX		09/16/2015	03/23/2020	12,529		(35)			(35)		12,494	12,494			0
225909286	WEST PALM BEACH	FL		09/16/2015	02/01/2020	63,039		(3,953)			(3,953)		59,086	59,086			0
227234249	CULVER CITY	CA		09/16/2015	02/01/2020	655,834		14,775			14,775		670,609	670,609			0
227234397	LONG BEACH	NJ		02/24/2016	01/31/2020	1,537					0		1,537	1,537			0
227234597	SAN JOSE	CA		09/16/2015	03/23/2020	220,289		1,511			1,511		221,800	221,800			0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
227234980	TOLLESON	AZ		09/16/2015	02/01/2020	12,539		(90)			(90)		12,449	12,449			0
227315444	PHOENIX	AZ		07/30/2015	01/31/2020	31,181		353			353		31,535	31,535			0
227315637	NASHUA	NH		07/30/2015	02/01/2020	88,597		(6,808)			(6,808)		81,789	81,789			0
227316430	LAKE HILL	NY		07/30/2015	03/23/2020	6,300		8			8		6,308	6,308			0
227316559	WILMINGTON	DE		07/30/2015	03/23/2020	20,096		1,174			1,174		21,270	21,270			0
227316732	HARRISBURG	PA		07/30/2015	01/31/2020	3,729		16			16		3,744	3,744			0
227316768	MAYWOOD	CA		07/30/2015	02/01/2020	107,367		2,096			2,096		109,463	109,463			0
228455073	NAPLES	FL		12/21/2017	01/31/2020	439,619		(36,489)			(36,489)		403,131	403,131			0
228824007	CAPE MAY	NJ		12/21/2017	03/23/2020	205,720		(2,842)			(2,842)		202,878	202,878			0
229136630	SHARPSBURG	MD		12/21/2017	01/31/2020	207,356		1,033			1,033		208,389	208,389			0
229269073	ORLANDO	FL		12/21/2017	03/23/2020	431,187		51,754			51,754		482,941	482,941			0
229269580	SALT LAKE CITY	UT		12/21/2017	03/23/2020	149,870		(1,757)			(1,757)		148,113	148,113			0
229290388	SALINAS	CA		12/21/2017	02/01/2020	464,460		(20,631)			(20,631)		443,829	443,829			0
351679603	PERTH AMBOY	NJ		10/12/2018	01/31/2020	102,204		7,571			7,571		109,775	109,775			0
406067826	SANDY	UT		04/13/2017	02/01/2020	778,858		(13,161)			(13,161)		765,697	765,697			0
415939629	HOUSTON	TX		03/08/2017	01/31/2020	44,064		(1,827)			(1,827)		42,237	42,237			0
415939638	BROOKLYN	NY		03/08/2017	01/31/2020	286,051		(10,831)			(10,831)		275,220	275,220			0
416366481	YORK	PA		03/08/2017	01/31/2020	97,639		(7,357)			(7,357)		90,282	90,282			0
417546919	NEW YORK	NY		12/11/2015	03/23/2020	743,452		71,325			71,325		814,777	814,777			0
417600085	LAPEER	MI		02/22/2016	03/23/2020	509,944		18,153			18,153		528,097	528,097			0
417949009	FORT MYERS	FL		10/04/2016	03/23/2020	244,003		32,159			32,159		276,161	276,161			0
418423587	MOUNT DORA	FL		08/30/2018	02/01/2020	199,303		55,965			55,965		255,268	255,268			0
418851488	HIGHLANDS RANCH	CO		03/23/2018	01/31/2020	250,641		2,886			2,886		253,527	253,527			0
418851504	SEATTLE	WA		03/23/2018	01/31/2020	604,118		10,494			10,494		614,612	614,612			0
418851924	COAL CITY	IL		03/23/2018	02/01/2020	204,645		(8,194)			(8,194)		196,451	196,451			0
419690491	MERRILLVILLE	IN		01/10/2019	02/01/2020	118,283		12,248			12,248		130,531	130,531			0
419690505	BOYNTON BEACH	FL		01/10/2019	03/23/2020	102,403		3,055			3,055		105,459	105,459			0
500644870	SAINT HELENS	OR		10/16/2015	03/23/2020	135,548		13,364			13,364		148,912	148,912			0
500655424	MANASSAS	VA		10/16/2015	01/31/2020	150,475		(50)			(50)		150,424	150,424			0
500656013	DULUTH	MN		10/16/2015	01/31/2020	242,690		2,169			2,169		244,859	244,859			0
500964098	UPPER MARLBORO	MD		10/16/2015	02/01/2020	135,605		1,743			1,743		137,348	137,348			0
555845123	PHOENIX	AZ		06/08/2018	01/31/2020	154,310		18,431			18,431		172,741	172,741			0
571614122	BYRON	MN		03/26/2018	01/31/2020	157,939		(7,142)			(7,142)		150,797	150,797			0
571623076	BROOMFIELD	CO		12/12/2016	02/01/2020	791,101		(20,849)			(20,849)		770,252	770,252			0
578125189	EL DORADO HILLS	CA		03/27/2017	03/23/2020	534,170		9,144			9,144		543,314	543,314			0
578125354	ONTARIO	CA		03/27/2017	01/31/2020	466,177		(20,809)			(20,809)		445,368	445,368			0
578176955	PHOENIX	AZ		06/22/2017	03/23/2020	523,490		(14,163)			(14,163)		509,328	509,328			0
578244054	CLARENDON HILLS	IL		06/01/2018	03/23/2020	610,285		(5,984)			(5,984)		604,301	604,301			0
578244937	CHANDLER	AZ		06/01/2018	03/23/2020	621,544		(6,737)			(6,737)		614,807	614,807			0
578245247	NATICK	MA		06/01/2018	01/31/2020	540,775		(4,862)			(4,862)		535,913	535,913			0
578245267	AURORA	CO		06/01/2018	02/01/2020	633,598		(13,554)			(13,554)		620,044	620,044			0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
578245461	DENVER	CO		06/01/2018	02/01/2020	508,928		(3,749)			(3,749)		505,179	505,179			0
578258650	DENVER	CO		05/29/2018	03/23/2020	624,484		(15,340)			(15,340)		609,144	609,144			0
578259937	MILLBRAE	CA		05/08/2018	03/23/2020	1,111,106		(23,766)			(23,766)		1,087,340	1,087,340			0
578260509	SAN FRANCISCO	CA		05/29/2018	01/31/2020	691,273		(9,028)			(9,028)		682,245	682,245			0
578260512	SAN JOSE	CA		05/29/2018	02/01/2020	1,656,955		(57,824)			(57,824)		1,599,131	1,599,131			0
578268085	CHICAGO	IL		06/08/2018	01/31/2020	706,230		(16,157)			(16,157)		690,073	690,073			0
578272259	SAN DIEGO	CA		06/08/2018	03/23/2020	665,707		2,745			2,745		668,451	668,451			0
578273991	OAKLAND	CA		06/08/2018	02/01/2020	699,701		(21,960)			(21,960)		677,741	677,741			0
578276728	LOS ANGELES	CA		06/08/2018	02/01/2020	1,298,543		(11,044)			(11,044)		1,287,499	1,287,499			0
578288731	ORANGE	CA		06/01/2018	02/01/2020	567,898		(3,575)			(3,575)		564,323	564,323			0
578288900	SHERMAN OAKS	CA		06/01/2018	01/31/2020	572,885		(4,670)			(4,670)		568,215	568,215			0
578293900	WHITE SALMON	WA		12/14/2018	02/01/2020	596,041		(8,384)			(8,384)		587,657	587,657			0
578295106	SEATTLE	WA		12/14/2018	02/01/2020	749,191		(18,068)			(18,068)		731,123	731,123			0
578317086	PALM BAY	FL		03/26/2018	02/01/2020	58,551		2,983			2,983		61,534	61,534			0
578317164	MIAMI	FL		03/26/2018	02/01/2020	855,327		(35,536)			(35,536)		819,791	819,791			0
578317319	PLEASANT HILL	CA		03/26/2018	01/31/2020	708,728		4,272			4,272		713,000	713,000			0
578317489	NEWPORT BEACH	CA		06/21/2018	01/31/2020	687,855		(5,269)			(5,269)		682,586	682,586			0
578317518	LIVERMORE	CA		06/21/2018	02/01/2020	442,026		(7,927)			(7,927)		434,099	434,099			0
578317744	CARLSBAD	CA		06/21/2018	02/01/2020	686,960		(6,911)			(6,911)		680,049	680,049			0
578318388	ROSEVILLE	MN		12/12/2018	01/31/2020	506,899		(9,652)			(9,652)		497,247	497,247			0
578318840	WESTLAKE	OH		06/21/2018	03/23/2020	927,939		(18,494)			(18,494)		909,445	909,445			0
578362774	LEWISVILLE	TX		06/21/2018	02/01/2020	524,507		(8,526)			(8,526)		515,981	515,981			0
578366667	BELMONT	MA		04/16/2018	03/23/2020	750,021		9,505			9,505		759,525	759,525			0
578366669	AUSTIN	TX		04/16/2018	03/23/2020	653,368		(428)			(428)		652,941	652,941			0
578371422	FOSTER CITY	CA		04/23/2018	01/31/2020	947,035		(14,397)			(14,397)		932,638	932,638			0
578371427	MILLBRAE	CA		05/03/2018	01/31/2020	1,172,690		(7,633)			(7,633)		1,165,057	1,165,057			0
578371462	MOUNTAIN VIEW	CA		04/23/2018	03/23/2020	994,239		(25,511)			(25,511)		968,728	968,728			0
578371476	CHANDLER	AZ		04/23/2018	02/01/2020	523,360		(14,298)			(14,298)		509,062	509,062			0
578371479	FREMONT	CA		04/23/2018	01/31/2020	704,424		7,522			7,522		711,945	711,945			0
578371970	SAN MATEO	CA		09/10/2018	01/31/2020	715,501		8,481			8,481		723,982	723,982			0
578372538	WESTFIELD	NJ		04/27/2018	03/23/2020	712,389		11,569			11,569		723,957	723,957			0
578372557	NASHVILLE	TN		04/27/2018	02/01/2020	1,018,300		(3,442)			(3,442)		1,014,858	1,014,858			0
578372617	SANTA BARBARA	CA		04/27/2018	02/01/2020	965,229		(48)			(48)		965,181	965,181			0
578397511	WINNETKA	IL		05/09/2018	03/23/2020	1,259,624		23,733			23,733		1,283,357	1,283,357			0
578399917	LONG BEACH	CA		09/10/2018	02/01/2020	911,820		(11,410)			(11,410)		900,410	900,410			0
578400238	PORTLAND	OR		09/10/2018	01/31/2020	1,146,545		(36,771)			(36,771)		1,109,774	1,109,774			0
578400242	SAN DIEGO	CA		09/10/2018	02/01/2020	1,151,927		(37,655)			(37,655)		1,114,272	1,114,272			0
578406087	REDMOND	WA		09/10/2018	02/01/2020	783,455		(17,862)			(17,862)		765,593	765,593			0
578406655	SAN DIEGO	CA		06/05/2018	01/31/2020	2,974,623		(51,429)			(51,429)		2,923,194	2,923,194			0
578431930	DRACUT	MA		06/08/2018	01/31/2020	309,718		3,036			3,036		312,755	312,755			0
578432053	HAM LAKE	MN		06/08/2018	01/31/2020	90,169		3,525			3,525		93,694	93,694			0
578432107	QUEEN CREEK	AZ		06/08/2018	02/01/2020	510,486		61,253			61,253		571,739	571,739			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
578432112	COLORADO SPRINGS	CO		06/08/2018	03/23/2020	82,482		1,699			1,699		84,180	84,180			0
578432166	WILMINGTON	MA		06/08/2018	02/01/2020	342,396		(102)			(102)		342,294	342,294			0
578432799	KANEOHE	HI		10/12/2018	01/31/2020	458,306		(5,584)			(5,584)		452,722	452,722			0
578464380	PACIFICA	CA		11/15/2018	01/31/2020	763,399		7,261			7,261		770,659	770,659			0
578484917	NEW YORK	NY		11/15/2018	02/01/2020	669,855		(14,358)			(14,358)		655,496	655,496			0
578486573	TROY	MI		11/15/2018	02/01/2020	488,317		(8,193)			(8,193)		480,124	480,124			0
578486585	SAN JOSE	CA		11/15/2018	01/31/2020	866,113		114			114		866,228	866,228			0
578497641	WARREN	MI		08/02/2018	01/31/2020	31,902		3,164			3,164		35,066	35,066			0
578497704	CHARLOTTE	NC		08/02/2018	02/01/2020	100,278		(8,833)			(8,833)		91,444	91,444			0
578507369	NORCO	CA		12/12/2018	01/31/2020	501,910		2,379			2,379		504,289	504,289			0
578606428	COLLEYVILLE	TX		10/19/2018	03/23/2020	643,297		2,411			2,411		645,709	645,709			0
578606429	AUSTIN	TX		10/19/2018	01/31/2020	530,640		(5,075)			(5,075)		525,565	525,565			0
597002121	SHOREVIEW	MN		01/13/2017	02/01/2020	425,111		(1,314)			(1,314)		423,798	423,798			0
597003143	MIAMI BEACH	FL		01/13/2017	01/31/2020	305,626		435			435		306,061	306,061			0
597003207	PENSACOLA	FL		01/13/2017	02/01/2020	24,380		88			88		24,468	24,468			0
706164092	PALMDALE	CA		06/10/2016	03/23/2020	59,679		9,031			9,031		68,709	68,709			0
706238649	COLUMBIA	TN		06/10/2016	02/01/2020	88,680		(5,460)			(5,460)		83,219	83,219			0
706244183	ANTIOCH	TN		06/10/2016	01/31/2020	69,409		12,221			12,221		81,630	81,630			0
706260619	ORANGE PARK	FL		06/10/2016	02/01/2020	45,207		5,537			5,537		50,744	50,744			0
983547760	PITTSBURGH	PA		08/02/2016	01/31/2020	8,396		38			38		8,434	8,434			0
9900087641	SAN JOSE	CA		04/17/2019	01/31/2020	624,474		(18,163)			(18,163)		606,311	606,311			0
9900088052	INDIANAPOLIS	IN		05/16/2019	03/23/2020	206,962		(8,270)			(8,270)		198,691	198,691			0
9900088248	SAN PEDRO	CA		05/16/2019	03/23/2020	308,300		(3,475)			(3,475)		304,826	304,826			0
9900088643	DENVER	CO		06/19/2019	03/23/2020	304,877		(7,609)			(7,609)		297,268	297,268			0
9900088769	MONTCLAIR	CA		06/19/2019	03/23/2020	250,825		(2,729)			(2,729)		248,096	248,096			0
9900088836	MELROSE	MA		06/19/2019	01/31/2020	249,983		(10,853)			(10,853)		239,131	239,131			0
9900088873	PACOIMA	CA		06/19/2019	03/23/2020	132,726		(10,797)			(10,797)		121,929	121,929			0
9900089318	CHICAGO	IL		07/09/2019	02/01/2020	624,600		5,062			5,062		629,662	629,662			0
9900089492	CASTLE PINES	CO		07/10/2019	03/23/2020	1,019,292		(15,396)			(15,396)		1,003,895	1,003,895			0
9900089500	COTO DE CAZA	CA		07/10/2019	01/31/2020	1,245,576		(22,503)			(22,503)		1,223,073	1,223,073			0
9900089516	RANCHO PALOS VERDES	CA		07/10/2019	01/31/2020	1,466,891		(28,984)			(28,984)		1,437,907	1,437,907			0
9900089560	IRVINE	CA		07/10/2019	03/23/2020	989,805		(19,358)			(19,358)		970,448	970,448			0
9900089663	MANHATTAN BEACH	CA		07/10/2019	03/23/2020	1,554,505		(22,742)			(22,742)		1,531,764	1,531,764			0
9900089669	BETHESDA	MD		07/10/2019	01/31/2020	2,007,674		(30,258)			(30,258)		1,977,415	1,977,415			0
9900090130	HAYWARD	CA		07/30/2019	02/01/2020	370,282		(8,590)			(8,590)		361,692	361,692			0
9900090670	MIAMI	FL		08/01/2019	03/23/2020	195,719		14,268			14,268		209,987	209,987			0
9900098351	SANDY	UT		01/30/2020	03/23/2020			(11,841)			(11,841)		269,644	269,644			0
0199999. Total - Mortgages Closed by Repayment						282,108,097	0	(784,486)	0	0	(784,486)	0	281,605,098	281,605,098	0	0	0
Mortgages With Partial Repayments																	
Farm Mortgages	Various	VAR									0		40,924,183	40,924,183			0
Residential Mor	Various	VAR									0		13,871,009	13,871,009			0
Commercial Mort	Various	VAR									0		13,329,616	13,329,616			0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Summary Line Ad								(1,000)			(1,000)			25,523		25,523	25,523
0299999. Total - Mortgages With Partial Repayments						0	0	(1,000)	0	0	(1,000)	0	68,124,808	68,150,331	0	25,523	25,523
Mortgages Transferred																	
137499	THREE RIVERS	MI		12/09/2016	02/29/2020	84,006		3,412			3,412		87,419	58,290		(29,129)	(29,129)
1255032	MOORE	OK		01/31/2016	01/31/2020	122,766		2,222			2,222		124,973	115,910		(9,063)	(9,063)
16260037	ORANGE COVE	CA		03/03/2017	03/31/2020	71,193		20,776			20,776		91,969	77,099		(14,870)	(14,870)
229269653	NAPA	CA		12/21/2017	03/31/2020	452,896		6,231			6,231		459,128	348,400		(110,728)	(110,728)
Summary Line Ad								(14)			(14)			(49)			0
0499999. Total - Mortgages Transferred						730,861	0	32,627	0	0	32,627	0	763,489	599,650	0	(163,790)	(163,790)
0599999. Total Mortgages						282,838,958	0	(752,859)	0	0	(752,859)	0	350,493,395	350,355,079	0	(138,267)	(138,267)

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	ACCEL GROWTH FUND LP	Palo Alto	CA	Accel		12/10/2008	1		281,250			1.180
	ACCEL LEADERS FUND II L.P.	Palo Alto	CA	ACCEL LEADERS FUND II ASSOCIATES L.L.C.		06/06/2019	1		135,000		1,147,500	0.450
	Accel London VI, L.P.	London	GBR	ACCEL LONDON VI ASSOCIATES L.P.		06/18/2019	1		150,000		2,490,000	0.520
	ACCEL XIV L.P.	Palo Alto	CA	ACCEL XIV ASSOCIATES L.L.C.		03/21/2019	1		144,000		1,764,000	0.460
	ACCOMPLICE FUND II LP	Cambridge	MA	Atlas Ventures		03/28/2018	1		801,453		1,384,711	3.900
	Advent International GPE IX-A	Boston	MA	GPE IX SLP Limited Partnership.		10/22/2019	3		1,789,452		9,174,609	0.160
	ADVENT INTL GPE IX-D SCSP	Boston	MA	GPE IX GP S.? r.l.		10/15/2019	3		840,000		6,240,000	0.160
	AEA MEZZANINE FUND III LP	New York	NY	AEA		03/15/2013	2		29,397		378,525	1.250
	Affinity Asia Pac IV NO2 LP	Singapore	SGP	Affinity Asia Pacific		03/20/2013	3		180,340		2,637,116	0.950
	Amer Indus Ptrn Cap Fd VII, LP	New York	NY	AIPCF VII, LLC,		10/22/2019	3		95,000		18,620,452	0.730
	American Industrial Cap V LP	New York	NY	AIP		12/19/2011	3		736,220		86,274	1.900
	American Industrial Cap IV LP	San Francisco	CA	AIP		04/25/2008	3		89,324		334,594	4.440
	AMERICAN SEC PARTNERS VIII LP	New York	NY	American Securities Associates VIII, LLC		03/15/2019	3		3,488,301		21,322,182	0.370
	American Securities VII LP	New York	NY	American Securities		12/10/2014	3		1,212,181		3,797,522	0.500
	Andreessen Horowitz V Q LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		44,444		155,556	0.710
	Andreessen Horowitz Fund V LP	Menlo Park	CA	Andreessen Horowitz		05/31/2016	1		112,000		392,000	0.270
	ANDREESSEN HOROWITZ LSV FND IL	Menlo Park	CA	AH Equity Partners LSV I, L.L.C.		05/07/2019	1		570,000		2,910,000	0.300
	Arsenal Capital IV LP	New York	NY	Arsenal		09/03/2015	3		788,339		734,007	0.650
	ARSENAL CAPITAL PARTNERS V LP	New York	NY	Arsenal Capital Investment V LP		07/08/2019	3		4,044,416		10,778,434	0.870
	ATLAS VENTURE FUND IX LP	Wilmington	DE	Atlas Ventures		12/12/2012	1		322,642			2.370
	AUDAX DIRECT LENDING SOLUTIONS	New York	NY	Audax Group, L.P.		10/26/2018	1		5,800,757		23,931,405	6.850
	Audax Mezzanine Fund III LP	New York	NY	Audax		12/10/2009	2		365,449		798,889	1.970
	Audax Private Equity Fund VI,	Boston	MA	Audax Private Equity Business VI, L.P.		08/21/2019	3		4,026,560		20,480,528	1.270
	BATTERY VENTURES XII LP	Boston	MA	Battery		03/26/2018	1		555,750		2,647,650	1.160
	BATTERY VENTURES XII SIDE FUND	Boston	MA	Battery		03/26/2018	1		192,500		1,115,950	1.180
	Bayview MSR Opport Domestic LP	Coral Gables	FL	Bayview Asset Management		05/05/2014			884,535		491,408	0.690
	Bayview Opport Domestic V LP	New York	NY	Bayview Asset Management		02/01/2017			2,705,701		7,088,336	0.870
	BC European Capital IX 1 LP	St. Peter Port	GBR	BC Partners		11/23/2010	3		589,396			0.180
	BDCM OPPORTUNITY FUND III LP	Greenwich	CT	Black Diamond Capital Management		11/06/2009			1,230,601		371,253	1.870
	BDCM OPPORTUNITY FUND IV LP	Greenwich	CT	Black Diamond Capital Management		02/04/2015			624,602		906,510	0.320
	BE VI LP	London	GBR	BE VI GP LP		03/28/2019	3		786,060		14,170,974	0.290
	Bessemer Venture Partners X In	Larchmont	NY	Deer X & Co. L.P.		11/30/2018	1		702,352		6,033,051	1.070
	Blackstone Capital VI LP	New York	NY	Blackstone		07/29/2008	3		1,672,024		5,550,189	0.300
	Blackstone Capital VII LP	New York	NY	Blackstone		04/07/2015	3		1,652,431		4,269,752	0.100
	BLUE SEA CAPITAL FUND I LP	Palm Beach	FL	Blue Sea Capital		10/18/2013	3		674,361		2,533,489	4.300
	BOND CAPITAL FUND I LP	San Francisco	CA	Bond Capital Associates, LLC		05/30/2019	1		1,800,000		9,450,000	1.170
	Brentwood Associates PE VI LP	Los Angeles	CA	Brentwood		12/06/2016	3		810,704		5,307,858	0.700
	Capital International PE VI LP	Los Angeles	CA	Capital International		03/24/2011	3		3,552,006		2,459,894	0.670
	Carlyle Eur Tech Ptnrs IV, S.C	Washington	DC	Carlyle Group		01/02/2020	3	995,446	849,998		12,222,967	0.890

SCHEDULE BA - PART 2

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

1	2	Location 3	4	5	6	7	8	9	10	11	12	13
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
	CARLYLE GLOBAL PARTNERS LP	Washington	DC	Carlyle		09/01/2016	3		1,212,672		10,753,999	3.270
	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Investors		07/02/2014	3		30,727		1,274,719	0.290
	CHAMP IV TRUST B	Sydney	AUS	Champ		07/24/2015	3		131,819		908,438	1.610
	CHRYSCAPITAL VIII LLC	Port Louis	MUS	ChrysCapital		03/30/2020	3	1,650,000			14,850,000	1.900
	Clearlake Capital V LP	Los Angeles	CA	Clearlake Capital		02/01/2018	3		4,033,333		4,930,475	0.360
	Cortec Group Fund V LP	New York	NY	Cortec		12/15/2010	3		3,713		137,549	2.070
	Court Square Capital III LP	New York	NY	Court Square		12/27/2011	3		25,481		1,030,955	0.880
	CRV XVII LP	Cambridge	MA	Charles River		03/28/2018	1		425,000		4,250,000	1.620
	CVC Capital Partners VI A LP	London	GBR	CVC		06/28/2013	3		301		1,502,116	0.070
	CVC CAPITAL PARTNERS VII L.P.	London	GBR	CVC Capital Partners VII Limited		12/05/2018	3		79,497		13,731,014	0.150
	CVC European Equity V C LP	Channel Islands	GBR	CVC		04/18/2008	3		1,108,373		1,049,475	0.550
	DYAL CAPITAL PARTNERS III LP	New York	NY	Dyal Capital Partners		09/09/2016			854,712		15,254,730	1.330
	EIG ENERGY FUND XIV LP	Los Angeles	CA	EIG		10/05/2007			34,138		82,834	0.520
	EIG ENERGY FUND XV LP	Los Angeles	CA	EIG		11/30/2010			389,271		3,354,461	1.440
	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX	EnCap		02/05/2015			126,876		3,113,931	0.280
	Equistone Europe IV LP	London	GBR	Equistone		11/14/2011	3		365,681		139,711	0.760
	Falcon Strategic III LP	Boston	MA	Falcon		10/20/2008	2		85,749		135,539	1.120
	FFL CAPITAL PARTNERS IV LP	San Francisco	CA	Friedman Fleischer & Lowe		12/03/2013	3		7,676,652		14,021,901	1.650
	FOUNDATION CAPITAL IX L.P.	San Francisco	CA	FOUNDATION CAPITAL MANAGEMENT CO. IX, L.		01/30/2019	1		599,135		6,852,658	2.880
	FountainVest China Cap II LP	Shanghai	CHN	FountainVest		12/27/2012	3		3,929,348		1,248,141	1.050
	FRANCISCO PARTNERS AGILITY LP	San Francisco	CA	Francisco Partners Management		09/08/2016	3		93,750		2,287,500	1.580
	FRANCISCO PARTNERS V LP	San Francisco	CA	Francisco Partners Management		05/29/2018	3		94,488		5,760,000	0.490
	Friedman Fleischer Lowe III LP	San Francisco	CA	Friedman Fleischer & Lowe		12/06/2007	3		3,453,956		838,125	1.550
	FURTHER GLOBAL CAP PTNRS L.P.	New York	NY	Further Global		01/29/2020	3	12,772,745			17,227,255	2.000
	GARMARK PARTNERS II LP	Stamford	CT	Garmark		06/22/2005	2		135,736			10.570
	Global Infrastructure II A LP	New York	NY	Global Infrastructure		09/15/2011			4,523		1,839,162	0.250
	Global Infrastructure LP	New York	NY	Global Infrastructure		10/10/2007			814,468		1,176,461	0.410
	GLOBAL INFRASTRUCTURE PARTNERS	New York	NY	Global Infrastructure GP IV, L.P.		10/10/2019			16,869		29,983,131	0.170
	Great Hill Equity VI LP	Boston	MA	Great Hill Partners		01/15/2017	1		412,800		3,282,000	0.700
	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA	Leonard Green		10/18/2011	3		203,995		1,830,582	0.430
	GREEN EQUITY INVESTORS VII LP	Los Angeles	CA	Leonard Green		02/16/2016	3		1,086,181		1,602,341	0.160
	GRYPHON PARTNERS V L.P.	San Francisco	CA	Life Insurance Community		08/29/2018	3		11,004,897		4,887,998	2.450
	GSO Cap Opportunities II LP	New York	NY	Blackstone		05/09/2011	2		295,024		8,435,956	0.780
	GSO Cap Opportunities III LP	New York	NY	GSO Capital		01/09/2020	2	1,514,892			3,528,124	0.160
	GSO Cap Opportunities III LP	New York	NY	Blackstone		04/26/2016	2		2,744,207		9,721,615	0.260
	HARVEST PARTNERS VI LP	New York	NY	Harvest		10/05/2011	3		685,321		408,183	1.220
	Harvest Partners VIII, L.P.	New York	NY	Harvest Associates VIII, L.P.		11/21/2019	3		1,223,401		16,828,425	0.620
	HG Capital Mercury 2 LP	London	GBR	Hg		04/03/2018	3		585,685		4,861,696	1.130
	HG SATURN L.P.	London	GBR	Hg		05/04/2018	3		3,685,351		4,924,266	1.110
	HGCAPITAL 8 A LP	London	GBR	Hg		04/03/2018	3		1,807,006		5,103,673	0.370

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
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
	ICG N AMERICAN PVT DBT FUNDII	New York	NY	ICG North American Private Debt II GP LP		02/25/2019	2		7,831,705		31,359,518	3.250
	ICG North American Pvt Debt LP	New York	NY	Intermediate Capital Group plc		08/22/2014	2		1,385,749		2,981,635	2.560
	INDEX VENTURES GROWTH IV	London	GBR	Index Growth Associates IV (IGP), LP		11/08/2018	1		2,505,691		4,120,756	1.200
	INDEXVENTURESIX	London	GBR	Life Insurance Community		08/30/2018	1		335,734		1,467,976	0.620
	Industrial Growth IV LP	San Francisco	CA	Industrial Growth		05/17/2011	3		10,084		1,886,219	1.710
	Industrial Growth V LP	San Francisco	CA	Industrial Growth		04/08/2016	3		54,757		6,260,396	1.750
	INFLEXION BUYOUT FUND V LP	London	GBR	Inflexion		06/18/2018	3		2,065,341		6,260,183	0.640
	INFLEXION LP CAPITAL FUND II	London	GBR	Inflexion Partnership Cap Fund		06/18/2018	3		233,214		6,673,613	0.620
	KleinPerkCauf&Byers XVII LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1		90,000		420,000	0.640
	KOHLBERG INVESTORS VIII LP	Mount Kisco	NY	Kohlberg		07/25/2016	3		1,428,620		2,367,277	2.300
	KPCB Digital Growth III LLC	New York	NY	Kleiner Perkins Caufield & Byers		06/13/2016	1		300,000		1,000,000	0.940
	LIGHTSPEED VENTURE PART XII LP	Menlo Park	CA	Lightspeed		04/16/2018	1		652,500		1,282,500	0.600
	LIGHTSPEEDVENTUREPARTNERS III	Menlo Park	CA	Lightspeed		06/25/2018	1		400,000		2,000,000	0.640
	LINZOR CAPITAL PARTNERS II LP	Santiago	CHL	Linzor		07/23/2010	3		112,445		1,115,626	4.270
	LINZOR CAPITAL PARTNERS III LP	Santiago	CHL	Linzor		02/26/2015	3		27,929		2,110,392	0.990
	MARANON MEZZANINE FUND II LP	Chicago	IL	Maranon		04/30/2013	2		3,658,884		655,102	3.410
	Meritech Capital VI LP	Palo Alto	CA	Meritech		06/07/2018	1		682,500		2,555,000	1.100
	METLIFE MIDDLE MARKET PRIVATE	Whippany	NJ	Life Insurance Community		07/24/2018	2		12,510,607		76,830,557	37.190
	MID EUROPA FUND III LP	London	GBR	Mid Europa Partners LLP		08/17/2007	3		1,878,239		821,295	0.850
	NAUTIC PARTNERS IX LP	Providence	RI	Nautic Partners LLC		02/21/2020	3	73,668	2,136,331		16,290,001	1.870
	NB SELECT OPPORTUNITIES FND II	New York	NY	NB SELECT OPPORTUNITIES II GPLP		05/01/2019	3		9,200,000		9,600,000	9.950
	NB Select Opps Fund III LP	New York	NY	Neuberger Berman		02/03/2020	3	9,000,000	7,500,000		58,500,000	23.080
	New Enterprise Assoc 13 LP	Menlo Park	CA	New Enterprise Associates		12/19/2008	1		112,500			0.210
	New Enterprise Assoc 16 LP	Menlo Park	CA	New Enterprise Associates		04/05/2017	1		775,000		3,300,000	0.280
	New Enterprise Associates 17LP	Menlo Park	CA	NEA Partners 17, L.P.		07/19/2019	1		900,000		12,375,000	0.460
	NEWVIEW CAPITAL FUND I LP	San Francisco	CA	NewView Capital Partners I, LLC		11/20/2018	1		312,000		1,576,270	1.430
	Odyssey Investment IV LP	New York	NY	Odyssey Investment Partners		12/23/2008	3		3,118		1,609,299	0.310
	Odyssey Investment V LP	New York	NY	Odyssey Investment Partners		06/24/2014	3		52,570		1,335,473	0.480
	OLYMPUS GROWTH FUND VII L.P.	Stamford	CT	OGP VII, LLC		01/15/2019	3		107,550		15,660,734	1.130
	OZ DOMESTIC PARTNERS II LP	New York	NY	OZ Advisors		07/31/2006	13		351			
	PA Direct Credit Opport II LP	Darien	CT	Portfolio Advisors		10/04/2016	2		824,075		3,786,996	2.060
	PAI EUROPE VI 1	Paris	FRA	PAI		07/24/2013	3		3		1,809,350	0.560
	PAI EUROPE VII-1 S.L.P.	Paris	FRA	PAI Europe VII GP SAS		09/23/2019	3		747,215		5,676,618	
	PAI EUROPE VII-1 S.L.P.	Paris	FRA	PAI Europe VII GP S.a r.l.		09/23/2019	3		58,265		7,507,838	
	Patria Brazilian PE V LP	Sao Paulo	BRA	Patria		05/19/2014	3		2,734,834		8,267,213	1.330
	PATRIA PVT EQU FUND VI, L.P.	Sao Paulo	BRA	Patria û Private Equity General Partner		12/14/2018	3		293,847		9,132,895	0.390
	PERMIRA ADVISERS LIMITED	London	GBR	Permira Advisers Limited		02/05/2020	3	3,075,059	1,438,769		25,526,649	0.240
	Polish Enterprise Fund VII LP	Warsaw	POL	Enterprise Investors		05/17/2012	3		635,005		84,002	0.260
	Polish Enterprise Fund VIII LP	Warsaw	POL	Enterprise Investors		09/08/2017	3		295,777		8,207,374	2.090
	PUBLIC PENSION CAPITAL LLC	New York	NY	Public Pension Capital Management		07/10/2014	3		38,535		2,438,702	1.020

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
	Riverstone Carlyle Ener&Pwr IV	New York	NY	Riverstone		05/02/2008			112,671		880,822	0.720
	Riverstone Glob Ener &Pwr V LP	New York	NY	Riverstone		01/12/2012			770,158		2,389,241	0.360
	SCALE VENTURE PARTNERS VI L.P.	Foster	CA	Scale Venture Management VI, L.P.		09/21/2018	1		891,000		4,654,979	2.400
	SILVER LAKE PARTNERS III LP	Menlo Park	CA	Silver Lake		02/28/2007	3		3,351		2,421,935	0.170
	SILVER LAKE PARTNERS IV LP	Menlo Park	CA	Silver Lake		09/07/2012	3		851,149		233,132	0.060
	SILVER LAKE PARTNERS V LP	Menlo Park	CA	Silver Lake		06/12/2018	3		5,990,670		6,796,750	0.150
	South Cross LatAm PEQ Fd IV LP	Toronto	CAN	Southern Cross		05/14/2010	3		343,775		227,456	1.200
	THE BARING ASIA PVT EQ FND VII	Hong Kong	CHN	Baring Private Equity Asia GP VII, L.P.		04/30/2019	3		1,344,873		18,453,322	0.610
	THE RESOLUTE FUND III LP	New York	NY	The Jordan Company		01/17/2014	3		236,232		1,111,457	0.350
	THE RESOLUTE FUND IV, L.P.	New York	NY	Resolute Fund Partners IV, L.P.		12/07/2018	3		3,385,726		12,972,584	0.660
	The Veritas Capital Fund VI LP	New York	NY	Veritas		12/08/2016	3		1,596,905		1,614,476	0.300
	Tower Square Capital III LP	Springfield	MA	Babson Capital Management		09/29/2008	2		191,476		294,956	1.190
	Tower Three II LP	Greenwich	CT	Tower Three Partners LLC		05/27/2014			1,707,090			3.490
	TPG ASIA V LP	Fort Worth	TX	TPG - Asia		12/17/2007	3		213,601		6,707,513	1.080
	TPG ASIA VI LP	Fort Worth	TX	TPG - Asia		02/01/2013	3		385,051		2,185,198	0.400
	Trident V LP	Greenwich	CT	Stone Point Capital		02/26/2010	3		376,060		811,280	0.730
	VIP III LP	London	GBR	Vitruvian		06/20/2017	3		781,506		4,737,727	0.350
	WCAS XIII L.P.	New York	NY	WCAS XIII Associates LLC		03/12/2019	3		1,656,151		28,123,790	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								29,081,810	179,956,871	0	866,795,801	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			35,732		981,581	1.870
	Blackstone REPrt VI GLIC ROFR	New York	NY	BLACKSTONE REAL ESTATE ASSOCIATES VI LP		06/30/2010			42,418		1,165,254	0.220
	MetLife Core Prop Fund LP	Morristown	NJ	MetLife Core Property Fund GP LLC		11/01/2013			2,617,610			7.860
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	2,695,760	0	2,146,835	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated												
	ML Commercial Mortge Inc Fd	Morristown	NJ	MetLife Investment Advisors		10/02/2015			1,918,681			10.840
	Mortgage Fund IVc LP	Coral Gables	FL	Bayview Asset Management		12/12/2012			552,333		19,150,869	16.000
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								0	2,471,014	0	19,150,869	XXX
4899999. Subtotal - Unaffiliated								29,081,810	185,123,645	0	888,093,505	XXX
5099999. Totals								29,081,810	185,123,645	0	888,093,505	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	Colonial Estates Homeowners As.	Taunton	MA.	Redemption	09/27/2016	03/31/2020	17,869					0		17,869	17,869			0	
	Hillcrest Community Cooperative	Freeborn	MN.	Redemption	01/29/2016	03/31/2020	2,686					0		2,686	2,686			0	
	Park Place Cooperative Inc.RE	Rochester	MN.	Redemption	11/20/2017	03/31/2020	3,379					0		3,379	3,379			0	
	Park Place Cooperative Inc.	Peabody	MA.	Redemption	05/25/2017	03/31/2020	3,695					0		3,695	3,695			0	
	Resident Ownership Capital LLC	Taunton	MA.	Redemption	04/13/2016	03/31/2020	17,181					0		17,181	17,181			0	
	Town & Country Kingston Estate	Plymouth	MA.	Redemption	04/28/2017	03/31/2020	9,671					0		9,671	9,671			0	
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							54,481	0	0	0	0	0	0	54,481	54,481	0	0	0	0
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Affiliated																			
	94412 TLA HOLDINGs II LLC	Dover	DE	Capital Distribution	05/28/2009	01/31/2020	3,000,000					0		3,000,000	1,798,392			0	1,201,608
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Affiliated							3,000,000	0	0	0	0	0	0	3,000,000	1,798,392	0	0	0	1,201,608
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	02/01/2020	1,874,503					0		1,874,503				0	1,874,503
	Advent International GPE IX-A	Boston	MA	Capital Distribution	10/22/2019	01/13/2020	550,943					0	(105)	550,838	550,943	105		105	
	Advent Intnl GPE VII B LP	Wilmington	DE	Capital Distribution	08/20/2012	02/04/2020	86,400					0		86,400	86,400			0	
	Advent Latin America PE V D LP	Mexico City	MEX	Capital Distribution	07/23/2009	03/09/2020	405,000					0		405,000	405,000			0	
	AEA MEZZANINE FUND III LP	New York	NY	Capital Distribution	03/15/2013	01/07/2020	386,749					0		386,749	333,898			0	52,851
	Affinity Asia Pac IV NO2 LP	Singapore	SGP	Capital Distribution	03/20/2013	01/06/2020	502,507					0		502,507	502,507			0	
	AH PARALLEL FUND IV LP	Menlo Park	CA	Capital Distribution	05/08/2014	03/13/2020	1,329,213					0		1,329,213				0	1,329,213
	American Industrial Cap V LP	New York	NY	Capital Distribution	12/19/2011	03/25/2020	736,269					0		736,269	77,864			0	658,405
	American Industrial Cap IV LP	San Francisco	CA	Capital Distribution	04/25/2008	03/31/2020	133,986					0		133,986	133,986			0	
	American Securities VII LP	New York	NY	Capital Distribution	12/10/2014	01/02/2020	204,856					0		204,856	204,856			0	
	Andreessen Horowitz III LP	Menlo Park	CA	Capital Distribution	01/31/2012	02/03/2020	1,321,808					0		1,321,808				0	1,321,808
	Arsenal Capital IV LP	New York	NY	Capital Distribution	09/03/2015	01/08/2020	2,911,336					0		2,911,336	1,415,371			0	1,495,965
	ARSENAL CAPITAL PARTNERS V LP	New York	NY	Capital Distribution	07/08/2019	01/29/2020	211,108					0		211,108	211,108			0	
	AUDAX DIRECT LENDING SOLUTIONS	New York	NY	Capital Distribution	10/26/2018	01/24/2020	1,622,427					0		1,622,427	1,622,427			0	
	Audax Mezzanine Fund III LP	New York	NY	Capital Distribution	12/10/2009	01/10/2020	404,501					0		404,501	44,024			0	360,477
	Audax Private Equity Fund VI,	Boston	MA	Capital Distribution	08/21/2019	03/30/2020	2,044,152					0		2,044,152	2,044,152			0	
	BATTERY VENTURES IX LP	Waltham	MA	Capital Distribution	12/16/2009	02/03/2020	536,926					0		536,926				0	536,926
	BC European Capital IX 1 LP	St. Peter Port	GBR	Capital Distribution	11/23/2010	02/26/2020	254,944					0	39,620	294,563	(3,504)	(39,620)		(39,620)	258,448
	BDCM OPPORTUNITY FUND III LP	Greenwich	CT	Capital Distribution	11/06/2009	01/07/2020	1,215,092					0		1,215,092				0	1,215,092
	BDCM OPPORTUNITY FUND IV LP	Greenwich	CT	Capital Distribution	02/04/2015	01/14/2020	499,922					0		499,922	280,282			0	219,640
	Blackstone Capital VI LP	New York	NY	Capital Distribution	07/29/2008	02/06/2020	3,130,837					0		3,130,837	3,130,837			0	
	Blackstone Capital VII LP	New York	NY	Capital Distribution	04/07/2015	02/12/2020	26,200					0		26,200				0	26,200
	Blackstone Strat Allianc II LP	New York	NY	Capital Distribution	11/23/2010	02/14/2020	185,027					0		185,027	185,027			0	
	BLUE SEA CAPITAL FUND I LP	Palm Beach	FL .	Capital Distribution	10/18/2013	03/03/2020	8,031,588					0		8,031,588	2,551,975			0	5,479,613
	Brentwood Associates PE V LP	Los Angeles	CA	Capital Distribution	06/12/2013	01/09/2020	73,788					0		73,788	73,788			0	
	Capital International PE VI LP	Los Angeles	CA	Capital Distribution	03/24/2011	02/01/2020	6,903,259					0		6,903,259	6,257,640			0	645,619
	Carlyle Eur Tech Ptnrs IV, S.C	Washington	DC	Capital Distribution	01/02/2020	01/02/2020	849,998					0		849,998	849,998			0	
	CARLYLE GLOBAL PARTNERS LP	Washington	DC	Capital Distribution	09/01/2016	01/03/2020	858,498					0		858,498	581,623			0	276,875

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
	CARLYLE PARTNERS VII L.P.	Washington	DC	Capital Distribution	12/19/2018	01/17/2020	28,647					0		28,647	28,647			0	
	CHAMP IV TRUST B	Sydney	AUS	Capital Distribution	07/24/2015	02/27/2020	260,810					0	23,076	283,886	(16,352)	(23,076)		(23,076)	277,162
	Clearlake Capital V LP	Los Angeles	CA	Capital Distribution	02/01/2018	03/03/2020	5,187,741					0		5,187,741	2,681,633			0	2,506,109
	Cortec Group Fund V LP	New York	NY	Capital Distribution	12/15/2010	02/24/2020	6,636,196					0		6,636,196	2,948,049			0	3,688,147
	Court Square Capital III LP	New York	NY	Capital Distribution	12/27/2011	01/09/2020	354,137					0		354,137				0	354,137
	Crescent Mezzanine VI LP	Los Angeles	CA	Capital Distribution	12/27/2011	01/28/2020	1,995,429					0		1,995,429	1,995,429			0	
	Crescent Mezzanine VII LP	Los Angeles	CA	Capital Distribution	06/28/2016	01/23/2020	147,142					0		147,142	147,142			0	
	CVC Cap Asia Pacific IV LP	George Town	CYM	Capital Distribution	05/13/2014	03/31/2020	83,295					0		83,295				0	83,295
	CVC Capital Partners VI A LP	London	GBR	Capital Distribution	06/28/2013	03/27/2020	31,255					0	3,199	34,454	123	(3,199)		(3,199)	31,132
	CVC CAPITAL PARTNERS VII L.P.	London	GBR	Capital Distribution	12/05/2018	03/27/2020	211,652					0	2,104	213,756	(5,596)	(2,104)		(2,104)	217,248
	CVC European Equity V C LP	Channel Islands	GBR	Capital Distribution	04/18/2008	01/09/2020	4,189,327					0	832,388	5,021,714	4,189,327	(832,388)		(832,388)	
	DYAL CAPITAL PARTNERS III LP	New York	NY	Capital Distribution	09/09/2016	02/14/2020	1,218,421					0		1,218,421				0	1,218,421
	EIG ENERGY FUND XIV LP	Los Angeles	CA	Capital Distribution	10/05/2007	01/17/2020	42,623					0		42,623	42,623			0	
	EIG ENERGY FUND XV LP	Los Angeles	CA	Capital Distribution	11/30/2010	01/21/2020	765,663					0		765,663	765,663			0	
	ENCAP ENERGY CAPITAL FUND X LP	Houston	TX	Capital Distribution	02/05/2015	02/24/2020	217,604					0		217,604				0	217,604
	EnCap Energy Capital IX	Houston	TX	Capital Distribution	01/04/2013	02/06/2020	164,916					0		164,916	164,916			0	
	Falcon Strategic III LP	Boston	MA	Capital Distribution	10/20/2008	01/15/2020	169,121					0		169,121	169,121			0	
	FFL CAPITAL PARTNERS IV LP	San Francisco	CA	Capital Distribution	12/03/2013	03/19/2020	13,650,153					0		13,650,153	13,650,152			0	
	FountainVest China Cap II LP	Shanghai	CHN	Capital Distribution	12/27/2012	02/18/2020	5,300,062					0		5,300,062	5,300,062			0	
	FRANCISCO PARTNERS V LP	San Francisco	CA	Capital Distribution	05/29/2018	01/02/2020	4,488					0		4,488				0	4,488
	Friedman Fleischer Lowe III LP	San Francisco	CA	Capital Distribution	12/06/2007	02/28/2020	5,029,116					0		5,029,116	5,029,116			0	
	GARMARK PARTNERS II LP	Stamford	CT	Capital Distribution	06/22/2005	01/10/2020	1,296,944					0		1,296,944	1,296,944			0	
	Global Infrastructure II A LP	New York	NY	Capital Distribution	09/15/2011	01/31/2020	433,404					0		433,404				0	433,404
	Global Infrastructure LP	New York	NY	Capital Distribution	10/10/2007	01/16/2020	1,232,660					0		1,232,660	1,208,842			0	23,818
	Great Hill Equity V LP	Boston	MA	Capital Distribution	06/18/2014	03/12/2020	1,833,000					0		1,833,000	1,438,445			0	394,555
	GREEN EQUITY INVESTORS VI LP	Los Angeles	CA	Capital Distribution	10/18/2011	03/04/2020	384,473					0		384,473				0	384,473
	GREEN EQUITY INVESTORS VII LP	Los Angeles	CA	Capital Distribution	02/16/2016	01/02/2020	537,901					0		537,901				0	537,901
	Gryphon Partners 35 LP	San Francisco	CA	Capital Distribution	09/27/2013	01/01/2020	4,347,942					0		4,347,942				0	1,661,096
	GRYPHON PARTNERS V L.P.	San Francisco	CA	Capital Distribution	08/29/2018	01/21/2020	2,958,399					0		2,958,399	1,917,041			0	1,041,358
	GSO Cap Opportunities II LP	New York	NY	Capital Distribution	05/09/2011	03/12/2020	547,416					0		547,416	547,416			0	
	GSO Cap Opportunities III LP	New York	NY	Capital Distribution	01/09/2020	03/31/2020	7,389					0		7,389				0	7,389
	GSO Cap Opportunities III LP	New York	NY	Capital Distribution	04/26/2016	01/10/2020	2,323,940					0		2,323,940	1,748,946			0	574,994
	GSO Cap Opportunities III LP	New York	NY	Sale	04/26/2016	02/01/2020	1,514,892					0		1,514,892	1,514,892			0	
	GSO Special Situations Fund LP	New York	NY	Capital Distribution	09/01/2006	01/31/2020	72,358					0		72,358	72,358			0	
	ICG N AMERICAN PVT DBT FUNDII	New York	NY	Capital Distribution	02/25/2019	01/17/2020	4,430,627					0		4,430,627	4,236,613			0	194,014
	ICG North American Pvt Debt LP	New York	NY	Capital Distribution	08/22/2014	01/21/2020	1,401,501					0		1,401,501	1,192,910			0	208,591

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
	Industrial Growth IV LP	San Francisco	CA	Capital Distribution	05/17/2011	02/04/2020	1,931,976					0		1,931,976				0	1,931,976
	Industrial Growth V LP	San Francisco	CA	Capital Distribution	04/08/2016	01/22/2020	18,942					0		18,942				0	18,942
	INFLEXION BUYOUT FUND V LP	London	GBR	Capital Distribution	06/18/2018	02/24/2020	106,209					0	(938)	105,272	106,209	938		938	
	INFLEXION LP CAPITAL FUND II	London	GBR	Capital Distribution	06/18/2018	03/31/2020	149,346					0	6,774	156,120	149,346	(6,774)		(6,774)	
	King Street Capital LP	New York	NY	Capital Distribution	06/01/2008	02/13/2020	51,545					0		51,545				0	51,545
	KOHLBERG INVESTORS VIII LP	Mount Kisco	NY	Capital Distribution	07/25/2016	01/10/2020	136,448					0		136,448				0	136,448
	KPCB Digital Growth III LLC	New York	NY	Capital Distribution	06/13/2016	02/27/2020	1,117,976					0		1,117,976				0	1,117,976
	Landmark Equity XIV LP	Simsbury	CT	Capital Distribution	12/19/2008	01/31/2020	45,102					0		45,102	45,102			0	
	LINZOR CAPITAL PARTNERS II LP	Santiago	CHL	Capital Distribution	07/23/2010	03/20/2020	81,823					0		81,823	81,823			0	
	MARANON MEZZANINE FUND II LP	Chicago	IL	Capital Distribution	04/30/2013	01/02/2020	4,635,510					0		4,635,510	4,438,268			0	197,242
	Meritech Capital IV LP	Palo Alto	CA	Capital Distribution	09/29/2010	01/17/2020	130,109					0		130,109				0	130,109
	METLIFE MIDDLE MARKET PRIVATE	Whippany	NJ	Capital Distribution	07/24/2018	01/29/2020	11,546,349					0		11,546,349	11,546,349			0	
	MID EUROPA FUND III LP	London	GBR	Capital Distribution	08/17/2007	03/24/2020	2,015,613					0	352,719	2,368,332	2,015,613	(352,719)		(352,719)	
	New Enterprise Assoc 13 LP	Menlo Park	CA	Capital Distribution	12/19/2008	02/28/2020	172,649					0		172,649				0	172,649
	New Enterprise Assoc 16 LP	Menlo Park	CA	Capital Distribution	04/05/2017	01/02/2020	100,000					0		100,000				0	100,000
	OZ DOMESTIC PARTNERS II LP	New York	NY	Capital Distribution	07/31/2006	01/10/2020	8,016					0		8,016				0	8,016
	PA Direct Credit Opport II LP	Darien	CT	Capital Distribution	10/04/2016	01/15/2020	1,069,576					0		1,069,576	1,069,576			0	
	PAI EUROPE VI 1	Paris	FRA	Capital Distribution	07/24/2013	01/03/2020	129,933					0	13,538	143,471	129,933	(13,538)		(13,538)	
	Partners Grp Asia Pac 2007 LP	Channel Islands	GBR	Capital Distribution	05/31/2007	03/11/2020	266,567					0		266,567	266,567			0	
	Patria Brazilian PE V LP	Sao Paulo	BRA	Capital Distribution	05/19/2014	01/03/2020	903,385					0		903,385				0	903,385
	PERMIRA ADVISERS LIMITED	London	GBR	Capital Distribution	02/05/2020	02/05/2020	1,438,769					0		1,438,769	1,438,769			0	
	PERMIRA V LP	London	GBR	Capital Distribution	04/24/2013	03/09/2020	755,905					0	39,406	795,311	18,335	(39,406)		(39,406)	737,557
	PIMCO BRAVO FUND II LP	Newport Beach	CA	Capital Distribution	04/16/2013	02/10/2020	154,691					0		154,691				0	154,691
	Polish Enterprise Fund VII LP	Warsaw	POL	Capital Distribution	05/17/2012	03/23/2020	995,188					0	87,393	1,082,581	995,188	(87,393)		(87,393)	
	PRIMAVERA CAPITAL FUND II LP	Hong Kong	CHN	Capital Distribution	10/14/2014	03/05/2020	509,427					0		509,427				0	509,427
	PUBLIC PENSION CAPITAL LLC	New York	NY	Capital Distribution	07/10/2014	02/25/2020	49,110					0		49,110				0	49,110
	Riverstone Carlyle Ener&Pwr IV	New York	NY	Capital Distribution	05/02/2008	02/07/2020	308,511					0		308,511	308,511			0	
	Riverstone Glob Ener &Pwr V LP	New York	NY	Capital Distribution	01/12/2012	03/20/2020	443,441					0		443,441	443,441			0	
	Sequoia Cap China 2010 LP	Menlo Park	CA	Capital Distribution	03/25/2010	01/15/2020	563,684					0		563,684				0	563,684
	Sequoia Cap China Vent 2010 LP	Menlo Park	CA	Capital Distribution	03/25/2010	01/15/2020	410,848					0		410,848				0	410,848
	Sequoia Cap US Growth V LP	Menlo Park	CA	Capital Distribution	10/06/2011	01/27/2020	136,655					0		136,655				0	136,655
	Sequoia Cap US Vent 2010 Sd LP	Menlo Park	CA	Capital Distribution	12/01/2012	03/03/2020	154,132					0		154,132				0	154,132
	Sequoia Cap US Venture 2010 LP	Menlo Park	CA	Capital Distribution	03/25/2010	03/03/2020	1,959,962					0		1,959,962				0	1,959,962

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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
	SIGMA PRIME PARTNERS IX LP	Boston	MA	Capital Distribution	05/30/2011	02/06/2020	294,059					0		294,059				0	294,059
	SILVER LAKE PARTNERS IV LP	Menlo Park	CA	Capital Distribution	09/07/2012	02/10/2020	1,166,980					0		1,166,980				0	1,166,980
	SILVER LAKE PARTNERS V LP	Menlo Park	CA	Capital Distribution	06/12/2018	01/13/2020	2,995,335					0		2,995,335	1,918,611			0	1,076,724
	South Cross LatAm PEQ Fd IV LP	Toronto	CAN	Capital Distribution	05/14/2010	02/26/2020	242,742					0		242,742	242,742			0	
	SPF Securitized Products LP	New York	NY	Capital Distribution	03/01/2013	01/23/2020	6,310,119					0		6,310,119	6,267,040			0	43,079
	The Resolute Fund II LP	New York	NY	Capital Distribution	05/31/2007	03/10/2020	445,304					0		445,304	445,304			0	
	THE RESOLUTE FUND III LP	New York	NY	Capital Distribution	01/17/2014	02/04/2020	1,951,067					0		1,951,067	976,899			0	974,168
	THE RESOLUTE FUND IV, L.P.	New York	NY	Capital Distribution	12/07/2018	01/15/2020	265,531					0		265,531				0	265,531
	Tower Square Capital III LP	Springfield	MA	Capital Distribution	09/29/2008	01/29/2020	575,636					0		575,636	562,601			0	13,035
	Tower Three II LP	Greenwich	CT	Capital Distribution	05/27/2014	01/14/2020	2,126,975					0		2,126,975	2,126,975			0	
	TPG ASIA V LP	Fort Worth	TX	Capital Distribution	12/17/2007	03/31/2020	267,002					0		267,002	215,654			0	51,348
	Trident V LP	Greenwich	CT	Capital Distribution	02/26/2010	02/04/2020	587,232					0		587,232	215,800			0	371,432
	TrueBridge Kauffman Fellows II	Durham	NC	Capital Distribution	06/12/2009	01/10/2020	1,093,525					0		1,093,525				0	1,093,525
	VALUEACT CAPITAL PARTNERS LP	San Francisco	CA	Capital Distribution	03/09/2001	01/31/2020	3,720,095					0		3,720,095	255,619			0	3,464,476
	VESTAR CAPITAL PARTNERS IV LP	New York	NY	Capital Distribution	10/26/1999	02/10/2020	1,595					0		1,595	1,595			0	
	Wayzata Opportunities III LP	Wayzata	MN	Capital Distribution	09/11/2012	01/23/2020	27,906					0		27,906	27,906			0	
	Welsh Carson Anderson Stowe XI	New York	NY	Capital Distribution	05/29/2008	02/14/2020	102,155					0		102,155	102,155			0	
	SLA											0			79,092	79,092		79,092	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							160,973,136	0	0	0	0	0	1,399,174	162,372,309	110,295,687	(1,320,082)	0	(1,320,082)	48,069,682
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	03/01/2020	502,448					0		502,448				0	502,448
2099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							502,448	0	0	0	0	0	0	502,448	0	0	0	0	502,448
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	03/03/2020	312,699					0		312,699	312,699			0	
	Blackstone REPrt VI GLIC ROFR	New York	NY	Capital Distribution	06/30/2010	03/03/2020	371,210					0		371,210				0	
	Brookfield Brazil Timber Fd II	Rio de Janeiro	BRA	Capital Distribution	12/13/2012	03/01/2020	51,861					0	42,853	94,714	49,008	(42,853)		(42,853)	2,853
	Carlyle Europe Prtnr III 14000	Washington	DC	Capital Distribution	10/09/2007	03/31/2020	62,553					0	6,503	69,057	62,553	(6,503)		(6,503)	
	LBA Realty Fund III - 14000	Irvine	CA	Capital Distribution	10/31/2006	01/09/2020	331,675					0		331,675	331,675			0	
	MetLife Core Prop Fund LP	Morristown	NJ	Capital Distribution	11/01/2013	03/01/2020	2,617,610					0		2,617,610				0	2,617,610
	Tishman Speyer Euro Strat Off	New York	NY	Capital Distribution	08/01/2003	03/03/2020	348,614					0	3,972	352,586	351,027	(3,972)		(3,972)	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							4,096,222	0	0	0	0	0	53,328	4,149,551	1,106,962	(53,328)	0	(53,328)	2,620,463
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
	ML Commercial Mortge Inc Fd	Morristown	NJ	Capital Distribution	10/02/2015	03/01/2020	1,918,681					0		1,918,681				0	1,918,681
	Mortgage Fund IVc LP	Coral Gables	FL	Capital Distribution	12/12/2012	01/15/2020	955,779					0		955,779	342,668			0	613,111
2399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							2,874,460	0	0	0	0	0	0	2,874,460	342,668	0	0	0	2,531,792
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Raymond James Tax Cr 39 LLC	St. Petersburg	FL	Sale	02/13/2013	01/01/2020	16,700,061					0		16,700,061	17,269,392		569,331	569,331	
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							16,700,061	0	0	0	0	0	0	16,700,061	17,269,392	0	569,331	569,331	0
Any Other Class of Asset - Affiliated																			
	94400 TLA HOLDINGS	Hartford	CT	Capital Distribution	03/15/2002	01/31/2020	183,102					0		183,102				0	183,102

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
4799999. Total - Any Other Class of Asset - Affiliated							183,102	0	0	0	0	0	0	183,102	0	0	0	0	183,102
4899999. Subtotal - Unaffiliated							184,698,360	0	0	0	0	0	1,452,502	186,150,862	129,069,190	(1,373,410)	569,331	(804,079)	53,221,937
4999999. Subtotal - Affiliated							3,685,550	0	0	0	0	0	0	3,685,550	1,798,392	0	0	0	1,887,158
5099999. Totals							188,383,910	0	0	0	0	0	1,452,502	189,836,412	130,867,582	(1,373,410)	569,331	(804,079)	55,109,095

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - U.S. Government									
38378P E7 9	GNMA GNMA_14-12 3.000% 01/16/44		03/01/2020	Interest Capitalization		99,242	99,242		1
38379E 2J 0	GNMA GNMA_14-131 3.000% 09/16/44		03/01/2020	Interest Capitalization		43,118	43,118		1
38379J NL 1	GNMA GNMA_15-28 2.500% 02/20/45		03/01/2020	Interest Capitalization		30,755	30,755		1
38379W D9 0	GNMA GNMA_16-61 3.000% 05/20/46		03/01/2020	Interest Capitalization		12,682	12,682		1
38379W HL 9	GNMA GNMA_16-49 3.500% 04/20/46		03/01/2020	Interest Capitalization		28,401	28,401		1
38380B EV 3	GNMA GNMA_16-134 3.000% 10/20/46		03/01/2020	Interest Capitalization		49,222	49,222		1
38380W F8 7	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2020	Interest Capitalization		46,473	46,473		1
38380X 5T 0	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		03/01/2020	Interest Capitalization		63,727	63,727		1
38380Y 5T 8	GOVERNMENT NATIONAL MORTGAGE A 3.500%		03/01/2020	Interest Capitalization		183,348	183,348		1
38380Y M3 6	GOVERNMENT NATIONAL MORTGAGE A AGENCY_CM		03/01/2020	Interest Capitalization		64,337	64,337		1
38380Y R8 0	GNMA_18-122 SENIORAGENCYCMO18-122 3.50		03/01/2020	Interest Capitalization		91,674	91,674		1
38380Y RD 9	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		03/01/2020	Interest Capitalization		64,359	64,359		1
38380Y W9 2	GNMA SENIORAGENCYCMO18-124 3.500% 09/2		03/01/2020	Interest Capitalization		126,138	126,138		1
38380Y YL 3	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2020	Interest Capitalization		28,813	28,813		1
38381A 3F 1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2020	Interest Capitalization		82,081	82,081		1
38381A AF 3	GOVERNMENT NATIONAL MORTGAGE A SENIORAGE		03/01/2020	Interest Capitalization		105,477	105,477		1
38381A FV 3	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2020	Interest Capitalization		54,845	54,845		1
38381A GL 4	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2020	Interest Capitalization		228,519	228,519		1
38381A HY 5	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2020	Interest Capitalization		95,259	95,259		1
38381A JU 1	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2020	Interest Capitalization		118,143	118,143		1
38381A QP 4	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2020	Interest Capitalization		75,794	75,794		1
38381A X5 0	GOVERNMENT NATIONAL MORTGAGE A AGENCY CM		03/01/2020	Interest Capitalization		54,685	54,685		1
38381T PA 7	GOVT NATNL MRTG AS GNMA_19-41 AGENCY CMO		03/01/2020	Interest Capitalization		123,328	123,328		1
912810 RQ 3	UNITED STATES TREASURY SENIOR GOVT BND		02/20/2020	BBR4_PB		23,529,063	21,500,000	7,383	1
912810 RT 7	UNITED STATES TREASURY SENIOR GOVT BND		02/20/2020	BBR4_PB		33,430,000	32,000,000	9,890	1
912828 4G 2	UNITED STATES TREASURY SENIOR GOVT BND		03/18/2020	DAIWA		61,297,986	60,000,000	607,377	1
912828 5Y 2	UNITED STATES TREASURY SENIOR GOVT BND		01/28/2020	MERRILL LYNCH PIERCE FNNR & SM		67,223,092	67,200,000	279,455	1
912834 RB 6	UNITED STATES TREASURY GOVT BND 0.000		02/20/2020	BBR4_PB		17,391,484	31,000,000		1
912834 RK 6	UNITED STATES TREASURY SENIOR GOVT BND		02/20/2020	BBR4_PB		35,196,328	63,000,000		1
0599999. Total - Bonds - U.S. Government						239,938,373	276,570,420	904,105	XXX
Bonds - All Other Government									
00388W AH 4	TAQA ABU DHABI NATIONAL SENIOR CORP BND	D	02/06/2020	BARCLAYS CAPITAL		5,437,500	5,000,000	70,556	1FE
085209 AD 6	BERMUDA GOVERNMENT OF BERMUDA (GOVERNMEN	D	03/27/2020	JEFFRIES & CO. INC		1,142,340	1,185,000	7,953	1FE
195325 DP 7	COLOMBIA REPUBLIC OF SENIOR CORP BND 4	D	03/19/2020	JEFFRIES & CO. INC		1,825,000	2,000,000	2,000	2FE
21987B AR 9	CORP NATCIONAL DEL CORBE DE CH SENIOR CO	D	03/19/2020	JEFFRIES & CO. INC		807,500	1,000,000	7,792	1FE
23330J AB 7	DP WORLD PLC SENIORCORPBND144A 5.625%	D	01/16/2020	MORGAN STANLEY & CO. INC		1,048,500	900,000	16,313	2FE
29446M AB 8	STATOILHYDRO ASA SENIORCORPBND 3.625%	D	02/20/2020	BBR4_PB		5,595,900	5,000,000	80,556	1FE
362420 AD 3	GABONESE REPUBLIC SENIOR CORP BND 144A	D	01/30/2020	COMMERZBANK CAPITAL MARKETS CO		490,000	490,000		5FE
45434L 2A 1	INDIAN RAILWY FINANCE CORP SENIOR CORP B	D	02/06/2020	Mitsubishi Securities USA		3,500,000	3,500,000		2FE
45434L 2B 9	INDIAN RAILWY FINANCE CORP SENIOR CORP B	D	03/24/2020	BARCLAYS CAPITAL		770,000	1,000,000	4,718	2FE
455780 CQ 7	INDONESIA REPUBLIC OF SENIOR CORP BND	D	01/07/2020	CITIGROUP GLOBAL MKT INC		4,737,508	4,750,000		2FE
46513J B3 4	STATE OF ISRAEL SENIOR CORP BND 2.750%	D	03/31/2020	CITIGROUP GLOBAL MKT INC		1,550,000	1,550,000		1FE
46513J B4 2	STATE OF ISRAEL SENIOR CORP BND 3.875%	D	03/31/2020	CITIGROUP GLOBAL MKT INC		2,880,000	2,880,000		1FE
46513J XM 8	STATE OF ISRAEL SENIOR CORP BND 2.500%	D	01/08/2020	CITIGROUP GLOBAL MKT INC		2,379,508	2,390,000		1FE
71654Q CZ 3	PETROLEOS MEXICANOS SENIOR CORP BND 144A	D	03/19/2020	MIZUHO INTERNATIONAL PLC		987,750	1,500,000	13,635	2FE
73928Q AB 4	POWER FINANCE CORPORATION LTD SENIOR COR	D	01/15/2020	BARCLAYS CAPITAL		1,485,585	1,500,000		2FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
80414L 2E 4	SAUDI ARABIAN OIL CO SENIOR CORP BND 144	D	01/22/2020	MORGAN STANLEY & CO. INC		546,250	500,000	5,785	1FE
85771P AX 0	STATOILHYDRO ASA SENIOR CORP BND 3.250	D	02/20/2020	BBR4_PB		10,640,690	10,000,000	90,278	1FE
90015W AJ 2	TURKIYE VAKIFLAR BANKASI TAO SENIOR CORP	D	01/29/2020	Standard Charter Bank		1,531,653	1,540,000		4FE
000000 00 0	AZERBAIJAN REPUBLIC OF SENIOR CORP BND	D	02/20/2020	ICBC FINANCIAL SERVICES		5,456,250	5,000,000	102,917	3FE
000000 00 0	THREE GORGES FINANCE I (CAYMAN SENIOR CO	D	03/26/2020	VALIDATION TEST BROKER		6,206,268	5,910,000	61,021	1FE
000000 00 0	LEMBAGA PEMBIAYAAN EKSPOR INDO SENIOR CO	D	01/03/2020	Various		4,872,000	4,640,000	45,449	2FE
P3579E CF 2	DOMINICAN REPUBLIC GOVERNMENT SENIOR COR	D	03/23/2020	JEFFRIES & CO. INC		717,500	1,000,000	6,875	3FE
X5424X BD 9	RUSSIAN FEDERATION SENIOR CORP BND 4.7	D	03/27/2020	Various		13,902,750	12,400,000	142,526	2FE
Y7133M AC 3	PELABUHAN INDONESIA II (PERSER SENIOR CO	D	01/03/2020	BARCLAYS CAPITAL		926,550	870,000	6,368	2FE
Y7136Y AA 8	PERUSAHAAN GAS SENIOR CORP BND 5.125%	D	01/03/2020	Standard Charter Bank		710,125	650,000	4,719	2FE
1099999. Total - Bonds - All Other Government						80,147,127	77,155,000	669,461	XXX
Bonds - U.S. Political Subdivisions of States									
54438C PA 4	LOS ANGELES CALIF CMNTY COLLEG MUNITAX		03/18/2020	CITIGROUP GLOBAL MKT INC		3,923,391	3,100,000	28,481	1FE
797355 P4 0	SAN DIEGO CALIF UNI SCH DIST SAN DIEGO C		02/20/2020	BBR4_PB		6,259,080	6,000,000		1FE
797355 Q3 1	SAN DIEGO CALIF UNI SCH DIST SAN DIEGO C		02/20/2020	BBR4_PB		5,740,888	7,160,000		1FE
2499999. Total - Bonds - U.S. Political Subdivisions of States						15,923,359	16,260,000	28,481	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3140Q7 TF 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA05		03/25/2020	SUNTRUST ROBINSON HUMP		10,596,875	10,000,000	28,889	1
13067W JA 1	CALIFORNIA ST DEPT WTR RES CALIFORNIA ST		02/20/2020	BBR4_PB		107,764	105,000	608	1
13067W JB 9	CALIFORNIA ST DEPT WTR RES CALIFORNIA ST		02/20/2020	BBR4_PB		62,302	60,000	374	1
296110 GG 8	ESCAMBIA CNTY FLA HEALTH FACS MUNITAX B		01/29/2020	MERRILL LYNCH PIERCE FNNR & SM		1,730,000	1,730,000		1FE
302987 AE 2	FHLMC_20-SB70 SENIOR CMBS 2.450% 10/2		01/15/2020	WELLS FARGO SECURITIES		1,306,088	1,300,000	2,477	1
30711X AF 1	CAS_14-C02 CAS_14-C02 3.547% 05/25/24		03/13/2020	BANC OF AMERICA SECURITIES LLC		1,314,926	1,342,457	3,310	1
3136AB YU 1	FNMA AGENCY CMO 13-1 3.000% 02/25/43		03/01/2020	Interest Capitalization		75,725	75,725		1
3136AD S3 4	FANNIE MAE FNMA_13-41 FNMA_13-41 3.500		03/01/2020	Interest Capitalization		219,982	219,982		1
3136AL D6 5	FNMA FNMA_14-85 3.000% 12/25/44		03/01/2020	Interest Capitalization		25,707	25,707		1
3136AQ KE 9	FNMA FNMA_15-83B 3.500% 11/25/45		03/01/2020	Interest Capitalization		190,913	190,913		1
3136AR 6T 0	FHLMC FNMA_16-33F 3.000% 06/25/46		03/01/2020	Interest Capitalization		11,274	11,274		1
3136AS XB 7	FN_16-43A FN_16-43A 3.000% 07/25/46		03/01/2020	Interest Capitalization		40,197	40,197		1
3136AT PS 7	FNMA FNMA_16-59A 3.250% 09/25/46		03/01/2020	Interest Capitalization		99,857	99,857		1
3136AY EW 9	FNMA_17-93A CMO_17-83-CZ 3.000% 10/25/		03/01/2020	Interest Capitalization		8,043	8,043		1
3136B0 YE 0	FHLMC SENIORAGENCYCMO18-1 3.500% 02/25		03/01/2020	Interest Capitalization		91,609	91,609		1
3136B1 K6 0	FANNIEMAEFNMA_18-30 SENIORAGENCYCMO18-30		03/01/2020	Interest Capitalization		49,794	49,794		1
3136B2 6H 0	FNMA_91-6 3.500% 09/25/48		03/01/2020	Interest Capitalization		132,249	132,249		1
3136B2 T3 6	FANNIEMAEFNMA_18-67 3.500% 09/25/48		03/01/2020	Interest Capitalization		120,937	120,937		1
3136B3 CZ 1	FNMA_91-6 SENIORAGENCYCMO18-75F 4.000%		03/01/2020	Interest Capitalization		226,128	226,128		1
3136B3 DN 7	FHLMC SENIORAGENCYCMO18-73 3.500% 10/2		03/01/2020	Interest Capitalization		47,582	47,582		1
3136B3 DW 7	FHLMC SENIORAGENCYCMO18-73 3.500% 10/2		03/01/2020	Interest Capitalization		112,811	112,811		1
3136B3 ER 7	FHLMC SENIORAGENCYCMO18-78 3.500% 10/2		03/01/2020	Interest Capitalization		208,418	208,418		1
3136B3 FD 7	FANNIEMAEFNMA_18-76 STRU BA-1161 ZA 4		03/01/2020	Interest Capitalization		129,229	129,229		1
3136B3 FZ 8	FANNIEMAEFNMA_18-76 SENIORAGENCYCMO 3		03/01/2020	Interest Capitalization		229,185	229,185		1
3136B3 RV 4	FNMA_91-6 AGENCY CMO 89C-CZ 4.000% 12/		03/01/2020	Interest Capitalization		141,951	141,951		1
3137A3 4X 4	FHLMC FHLMC_37-63 4.000% 11/15/40		03/01/2020	Interest Capitalization		151,501	151,501		1
3137AJ PJ 7	FHLMC FHLMC_39-72 4.000% 12/15/41		03/01/2020	Interest Capitalization		78,512	78,512		1
3137AL XC 8	FHLMC FHLMC_39-96 3.500% 02/15/42		03/01/2020	Interest Capitalization		125,878	125,878		1
3137AR M2 9	FHLMC CMO_4057A ZB 3.500% 06/15/42		03/01/2020	Interest Capitalization		199,251	199,251		1

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
3137BG GR 4	FHLMC FHLMC_44-43 3.500% 02/15/45		03/01/2020	Interest Capitalization		109,204	109,204		1
3137BM 2Z 8	FHLMC FHLMC_4526C 3.500% 11/15/45		03/01/2020	Various		81,836	81,836		1
3137BM CT 1	FHLMC FHLMC_45-41 3.500% 12/15/45		03/01/2020	Interest Capitalization		32,719	32,719		1
3137BM T7 1	FHLMC FHLMC_45-48 3.500% 01/15/46		03/01/2020	Interest Capitalization		178,154	178,154		1
3137BM TN 6	FREDDIE MAC FHLMC_4548 FHLMC_4548A 3.5		03/01/2020	Interest Capitalization		52,337	52,337		1
3137BP 6P 9	FHLMC FHLMC_4573A 3.000% 04/15/46		03/01/2020	Interest Capitalization		92,962	92,962		1
3137BQ 6W 2	FHLMC FHLMC_4590A 3.500% 06/15/46		03/01/2020	Interest Capitalization		105,405	105,405		1
3137BQ PF 8	FHLMC FHLMC_45-96 3.000% 06/15/46		03/01/2020	Interest Capitalization		26,543	26,543		1
3137F4 XQ 0	FEDERAL HOME LOAN MORTGAGE COR SENIORAGE		03/01/2020	Interest Capitalization		93,958	93,958		1
3137FG S8 9	FREDDIEMACFHLMC_4817 SENIORAGENCYCMO4817		03/01/2020	Interest Capitalization		73,094	73,094		1
3137FH 7L 1	FHLMC 4.000% 01/15/48		03/01/2020	Interest Capitalization		87,392	87,392		1
3137FH 7M 9	FHLMC 3.500% 09/15/48		03/01/2020	Interest Capitalization		56,112	56,112		1
3137FH DN 0	FREDDIE MAC FHLMC_4821 SENIORAGENCYCMO48		03/01/2020	Interest Capitalization		436,382	436,382		1
3137FH G3 1	FREDDIE MAC FHLMC_4821 CMO_4821-MZ 3.5		03/01/2020	Interest Capitalization		232,839	232,839		1
3137FH GA 5	FREDDIE MAC FHLMC_4821 4.000% 06/15/47		03/01/2020	Interest Capitalization		142,410	142,410		1
3137FH HM 8	FREDDIE MAC FHLMC_4821 4.000% 05/15/48		03/01/2020	Interest Capitalization		74,075	74,075		1
3137FH PJ 6	FHLMC MULTIFAMILYSTRUCTURED PA LCFSENIOR		02/20/2020	BBR4_PB		11,430,297	10,000,000	20,721	1
3137FH QK 2	STRU_BNP-3848 SENIORAGENCYCMO 3.500% 1		03/01/2020	Interest Capitalization		77,598	77,598		1
3137FH RM 7	FHLMC MULTIFAMILY STRUCTURED P SENIORAGE		03/01/2020	Interest Capitalization		47,137	47,137		1
3137FH T6 0	FREDDIEMACFHLMC_4830 SENIORAGENCYCMO4830		03/01/2020	Interest Capitalization		30,682	30,682		1
3137FJ QY 8	FREDDIEMACFHLMC_4841 AGENCY CMO 4841-ZP		03/01/2020	Interest Capitalization		105,119	105,119		1
3137FJ W8 8	FHLMC AGENCY CMO 4838-GZ 4.000% 02/15/		03/01/2020	Interest Capitalization		148,139	148,139		1
3137FK AE 6	FEDERAL HOME LOAN MORTGAGE COR AGENCY CM		03/01/2020	Interest Capitalization		135,292	135,292		1
3137G0 AD 1	STRUCTURED AGENCY CREDIT RISK STACR_13-D		03/13/2020	BANC OF AMERICA SECURITIES LLC		1,155,804	1,149,607	3,941	1
3137G0 MD 8	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		03/11/2020	BANC OF AMERICA SECURITIES LLC		2,018,906	2,000,000	4,606	1
3137GA MD 6	FHLMC FHLMC_3736 4.000% 10/15/40		03/01/2020	Interest Capitalization		554,982	554,982		1
3140X5 PS 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM22		01/29/2020	DIRECT		8,971,484	8,500,000	28,333	1
35563P DX 4	FREDDIEMACFHLMC_18-1SC SENIORWHOLECMO18-		03/01/2020	Interest Capitalization		32,367	32,367		1
35563P DZ 9	SEASONED CREDIT RISK TRANSFER WHOLECMO18		02/20/2020	BBR4_PB		2,503,231	2,428,250	3,845	1
35563P EC 9	SEASONED CREDIT RISK TRANSFER 3.000% 0		03/01/2020	Interest Capitalization		56,596	56,596		1
35563P GK 9	SEASONED CREDIT RISK TRANSFER WHOLECMO18		03/01/2020	Interest Capitalization		138,315	138,315		1
59259N ZH 9	METROPOLITAN TRANSPT AUTHORITY MUNITAX		03/18/2020	CITIGROUP GLOBAL MKT INC		1,161,009	900,000	22,925	1FE
59259Y BZ 1	METROPOLITAN TRANSPT AUTHORITY METROPOLI		03/20/2020	CITIGROUP GLOBAL MKT INC		3,508,620	3,000,000	71,466	1FE
60636A VL 4	MISSOURI ST HEALTH & EDL FACS MUNITAX B		03/27/2020	PHH HOME LOANS LLC DBA		3,615,000	3,615,000		1FE
64972G WB 6	NEW YORK CITY MUN WATER FINANC MUNITAX		02/03/2020	Tax Free Exchange		15,248,550	15,000,000	122,480	1FE
649883 TK 1	NEW YORK ST MTG AGY NEW YORK ST MTG AGY		02/20/2020	BBR4_PB		1,544,010	1,500,000	21,157	1FE
649883 TL 9	NEW YORK ST MTG AGY NEW YORK ST MTG AGY		02/20/2020	BBR4_PB		1,029,880	1,000,000	14,298	1FE
73358W CW 2	PORT AUTH NY & NJ PORT AUTH N Y & N J FO		03/18/2020	RAYMOND JAMES		3,055,675	2,500,000	54,509	1FE
73358W EK 6	PORT AUTH NY & NJ MUNITAX BND REV 4.92		03/18/2020	CITIGROUP GLOBAL MKT INC		1,152,936	1,200,000	27,750	1FE
913366 KB 5	UNIVERSITY OF CALIFORNIA MUNITAX BND		03/19/2020	RAYMOND JAMES		576,135	750,000	1,127	1FE
91412F 7Y 7	UNIVERSITY OF CALIFORNIA MUNI BND REV		03/18/2020	CITIGROUP GLOBAL MKT INC		2,408,362	2,200,000	44,076	1FE
914437 UT 3	UNIVERSITY OF MASSACHUSETTS BL SENIOR MU		03/19/2020	RAYMOND JAMES		1,007,640	1,125,000	6,570	1FE
914440 SU 7	UNIVERSITY OF MASSACHUSETTS BL SENIOR MU		03/19/2020	RAYMOND JAMES		878,000	1,000,000	5,907	1FE
917565 LB 7	UTAH TRANSIT AUTH UTAH TRAN AUTH SALES T		03/20/2020	RAYMOND JAMES		983,012	815,000	13,306	1FE
928075 FX 3	VIRGINIA PORT AUTH PORT FAC RE VIRGINIA		02/20/2020	BBR4_PB		2,229,160	2,000,000	10,127	1FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						85,514,048	81,138,696	512,802	XXX

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
Bonds - Industrial and Miscellaneous									
362341 DJ 5	GSR_05-6F RMBS 5-8-A5 1.567% 06/25/35		01/15/2020	J.P. MORGAN SECURITIES INC.		1,000,128	1,000,597	1,285	1FM
67113C AE 6	OBX_20-INV1 RMBS -INV1 144A 3.500% 05/		01/15/2020	CITIGROUP GLOBAL MKT INC.		1,533,984	1,500,000	4,229	1FE
00130H CA 1	AES CORPORATION THE SENIOR CORP BND 4		03/10/2020	GOLDMAN SACHS & CO.		2,073,750	2,100,000	46,463	3FE
00914A AG 7	AIR LEASE CORPORATION SENIOR CORP BND M		01/07/2020	BANK OF AMERICA		1,958,080	2,000,000		2FE
009158 AR 7	AIR PRODUCTS AND CHEMICALS INC CORP BND		02/20/2020	BBR4_PB		14,308,546	14,000,000	124,833	1FE
013092 AB 7	ALBERTSONS COMPANIES INC SENIOR CORP BND		03/13/2020	DIRECT		624,536	604,000	3,154	4FE
013092 AC 5	ALBERTSONS COMPANIES INC SENIOR CORP BND		01/22/2020	BANC OF AMERICA SECURITIES LLC		138,370	137,000	1,285	4FE
013817 AK 7	ARCONIC INC SENIOR CORP BND 5.950% 02/		03/05/2020	J.P. MORGAN SECURITIES INC.		767,220	673,000	4,227	3FE
024747 AE 7	AMERICAN BUILDERS & CONTRACTOR SENIOR CO		03/13/2020	JEFFRIES & CO. INC.		403,508	402,000	8,004	4FE
037833 AK 6	APPLE INC CORP BND 2.400% 05/03/23		02/20/2020	BBR4_PB		2,559,783	2,500,000	17,833	1FE
04317@ BS 6	ARTHUR J GALLAGHER & CO SENIOR CORP BND		01/30/2020	Various		10,000,000	10,000,000		2Z
04317@ BT 4	ARTHUR J GALLAGHER & CO 4.090% 01/30/3		01/30/2020	DIRECT		17,000,000	17,000,000		2Z
04317@ BU 1	ARTHUR J GALLAGHER & CO 4.240% 01/30/3		01/30/2020	DIRECT		12,000,000	12,000,000		2Z
04317@ BV 9	ARTHUR J GALLAGHER & CO 4.490% 01/30/4		01/30/2020	DIRECT		3,000,000	3,000,000		2Z
043436 AS 3	ASBURY AUTOMOTIVE GROUP INC. SENIOR CORP		02/05/2020	BANC OF AMERICA SECURITIES LLC		1,000,000	1,000,000		4FE
043436 AT 1	ASBURY AUTOMOTIVE GROUP INC. SENIOR CORP		02/05/2020	BANC OF AMERICA SECURITIES LLC		2,000,000	2,000,000		4FE
052769 AG 1	AUTODESK INC SENIOR CORP BND 2.850% 01		01/07/2020	Various		5,003,600	5,000,000		2FE
05352A AA 8	AVANTOR INC SECURED CORP BND 144A 6.00		03/19/2020	Various		4,314,000	4,600,000	130,067	3FE
05875M AA 0	BALLYROCKLTDBALLY_19-2A ABS -2A-A1A 144A		03/26/2020	CITIGROUP GLOBAL MARKE		3,770,000	4,000,000	44,068	1FE
06035R AS 5	BANK_18-BN14 LCFSENIORCMBS18-BNK14 4.2		03/26/2020	UBS WARBURG LLC		5,541,406	5,000,000	17,042	1FM
06539W BE 5	BANK_20-BN25 SUB CMBS N25-AS 2.841% 01		01/27/2020	WELLS FARGO SECURITIES		5,304,258	5,150,000	4,877	1FE
06540V BB 0	BANK_19-BNK24 SENIOR CMBS 24-A3 2.960%		03/17/2020	Various		1,634,238	1,595,000	2,887	1FM
06540V BE 4	COMMERCIAL MORTGAGE PASS-THROU SUB CMBS		01/28/2020	MERRILL LYNCH PIERCE FNNR & SM		4,149,996	3,900,000	10,314	1FM
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL5		01/03/2020	J.P. MORGAN SECURITIES INC.		997,986	979,768	953	1FM
08160J AD 9	BANK_19-BNK16 SENIOR CMBS 9-B9-A4 3.75		03/26/2020	UBS WARBURG LLC		1,347,852	1,250,000	3,777	1FM
08160K AG 9	BENCHMARK MORTGAGE TRUST BMARK SUB CMBS		01/28/2020	J.P. MORGAN SECURITIES INC.		1,059,063	1,000,000	2,603	1FM
08162B BE 1	BENCHMARK MORTGAGE TRUST BMARK SENIOR CM		03/30/2020	DEUTSCHE BANK AG		1,632,832	1,500,000		1FM
085770 AA 3	BERRY GLOBAL INC SECURED CORP BND 144A		03/23/2020	CITIGROUP GLOBAL MKT INC.		2,692,500	3,000,000	28,438	3FE
09143# AA 3	BISHOP HILL ENERGY LLC CORP BND 3.280		03/26/2020	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000		2FE
09256B AG 2	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO		03/30/2020	MORGAN STANLEY & CO. INC.		4,494,893	4,050,000	59,625	1FE
09256B AK 3	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO		03/27/2020	AMHERST PIERPONT SECUI		5,818,500	6,000,000	119,333	1FE
09522* AA 8	BLUE AND GOLD TENANT LLC SECURED CORP BN		01/22/2020	Various		20,600,000	20,600,000		1PL
10373Q BG 4	BP CAPITAL MARKETS AMERICA INC SENIOR CO		02/19/2020	BARCLAYS CAPITAL		8,305,151	8,445,000		1FE
11271R AB 5	BROOKFIELD FINANCE LLC SENIOR CORP BND		02/18/2020	DEUTSCHE BANK AG		5,943,480	6,000,000		1FE
118230 AT 8	BUCKEYE PARTNERS LP SENIOR CORP BND 144A		02/11/2020	CREDIT SUISSE FIRST BOSTON COR		663,000	663,000		3FE
118230 AU 5	BUCKEYE PARTNERS LP SENIOR CORP BND 144A		02/11/2020	CREDIT SUISSE FIRST BOSTON COR		2,338,000	2,338,000		3FE
12008R AN 7	BUILDERS FIRSTSOURCE INC SENIOR CORP BND		02/06/2020	CREDIT SUISSE FIRST BOSTON COR		825,000	825,000		4FE
12429T AD 6	BWAY HOLDING SECURED CORP BND 144A 5.5		03/13/2020	CREDIT SUISSE FIRST BOSTON COR		1,163,790	1,206,000	28,006	4FE
1248EP CJ 0	CCO HOLDINGS LLC SENIOR CORP BND 144A		03/16/2020	Various		1,470,720	1,479,000		4FE
12505F AD 3	CBS OUTDOOR AMERICAS CAPITAL L SENIOR CO		03/25/2020	CITIGROUP GLOBAL MKT INC.		2,209,000	2,350,000	48,469	4FE
12510H AD 2	CAPITALAUTOMOTIVEREITCAUTO_ ABS 0-1A A4		01/15/2020	CREDIT SUISSE FIRST BOSTON COR		4,499,236	4,500,000		1FE
12529T AX 1	CF_19-CF3 SENIOR CMBS 3-A4 3.006% 01/1		03/25/2020	CANTOR FITZGERALD SECURITIES		3,513,461	3,734,000	7,793	1FM
12543D BF 6	CHS/COMMUNITY HEALTH SYSTEMS I SECURED C		01/23/2020	CREDIT SUISSE FIRST BOSTON COR		66,000	66,000		4FE
12635F AT 1	CSAIL_15-C3 LCF SENIOR CMBS 15-C3 3.71		03/26/2020	CITIGROUP GLOBAL MARKE		1,065,890	1,019,000	3,052	1FM
126408 HS 5	CSX CORP SENIOR CORP BND 3.800% 04/15/		03/26/2020	Various		3,034,241	3,000,000		2FE
12648E BN 1	CSMC_14-2R CSMC_14-2R 3.750% 06/27/36		01/01/2020	Interest Capitalization		(519)	(519)		1FM

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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
12648W AE 2	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38		03/01/2020	Interest Capitalization		7,693	7,693		1FM
131347 CK 0	CALPINE CORP CALPINE CORP 144A 5.250%		03/13/2020	CREDIT SUISSE FIRST BOSTON COR		846,300	868,000	13,418	3FE
14180L AA 4	CARGO AIRCRAFT MANAGEMENT INC SENIORCORP		01/16/2020	SUNTRUST ROBINSON HUMP		305,000	305,000		4FE
14448C AA 2	CARRIER GLOBAL CORP SENIOR CORP BND 144A		02/13/2020	MORGAN STANLEY & CO. INC		1,699,864	1,700,000		2FE
14448C AC 8	CARRIER GLOBAL CORP SENIOR CORP BND 144A		02/13/2020	J.P. MORGAN SECURITIES INC		1,624,935	1,625,000		2FE
14879E AE 8	CATALENT PHARMA SOLUTIONS INC SENIOR COR		03/13/2020	Various		1,193,940	1,206,000	10,385	4FE
15032E AA 7	CEDF_17-8A SENIOR ABS 17-8A 144A 3.086		03/03/2020	CREDIT SUISSE FIRST BOSTON COR		2,999,400	3,000,000	12,345	1FE
15135B AL 5	CENTENE CORPORATION SENIOR CORP BND 144A		03/18/2020	Various		6,462,864	6,425,000	149,931	3FE
15135B AU 5	CENTENE CORPORATION SENIOR CORP BND 144A		03/13/2020	BARCLAYS CAPITAL		2,328,241	2,346,000	4,417	3FE
15506# AA 1	CENTRAL RIVERS POWER US LLC SECURED CORP		01/28/2020	DIRECT		10,000,000	10,000,000		2PL
156700 BC 9	CENTURYLINK INC SECURED CORP BND 144A		01/16/2020	MERRILL LYNCH PIERCE FNNR & SM		304,000	304,000		3FE
15678# AL 9	CERNER CORP SENIOR CORP BND 2.500% 03/		03/11/2020	DIRECT		11,900,000	11,900,000		1Z
15723R AC 8	COLFAX CORP SENIOR CORP BND 144A 6.375		03/13/2020	Various		1,862,240	1,808,000	10,245	3FE
159864 AE 7	CHARLES RIVER LABS INTL INC. SENIOR CORP		03/11/2020	BARCLAYS CAPITAL		752,450	745,000	12,313	3FE
16876Y AA 0	CHILDRENS HEALTH CARE CORP BND 3.448%		01/09/2020	PIPER JAFFRAY & HOPWOOD INC		3,200,000	3,200,000		1FE
172967 MM 0	CITIGROUP INC - LT GTD SENIOR CORP BND		03/19/2020	CITIGROUP GLOBAL MKT INC		5,000,000	5,000,000		1FE
195869 AQ 5	COLONIAL PIPELINE CO SENIOR CORP BND 144		01/15/2020	JEFFRIES & CO. INC		3,202,865	2,765,000	30,031	1FE
20049A AF 5	COMM_20-CBM SENIORCMBS20-CBM144A 3.402		01/30/2020	DEUTSCHE BANK AG		3,089,964	3,000,000	3,402	1FE
210518 DA 1	CONSUMERS ENERGY COMPANY SECURED CORP BN		03/18/2020	J.P. MORGAN SECURITIES INC		3,912,707	3,825,000	27,280	1FE
22170Q AA 8	COTTAGE HLTH SYS OBLIG SECURED CORP BND		01/21/2020	MORGAN STANLEY & CO. INC		10,429,000	10,429,000		1FE
22822V AR 2	CROWN CASTLE INTL CORP SENIOR CORP BND		03/31/2020	MORGAN STANLEY & CO. INC		743,843	750,000		2FE
22945D AG 8	CSAIL COMMERCIAL MORTGAGE TRUS LCF SENIO		03/26/2020	UBS WARBURG LLC		1,541,617	1,412,000	4,610	1FM
244199 BK 0	DEERE & CO SENIOR CORP BND 3.750% 04/1		03/25/2020	CITIGROUP GLOBAL MKT INC		119,998	120,000		1FE
25272K AU 7	DELL INTERNATIONAL LLC SENIOR CORP BND 1		03/18/2020	Various		4,164,639	4,238,000	65,487	3FE
25470D BG 3	DISCOVERY COMMUNICATIONS LLC SENIOR CORP		01/10/2020	MORGAN STANLEY & CO. INC		2,986,875	2,500,000	21,715	2FE
264416 AN 8	DUKE UNIVERSITY CORP BND 5.850% 04/01		03/20/2020	RAYMOND JAMES		1,199,610	1,000,000	28,113	1FE
26441Y BD 8	DUKE REALTY LP SENIOR CORP BND 3.050%		02/11/2020	WELLS FARGO SECURITIES		1,776,546	1,825,000		2FE
26483E AJ 9	DUN & BRADSTREET CORPORATION (SECURED C		03/13/2020	JEFFRIES & CO. INC		333,380	316,000	1,931	4FE
278865 BE 9	ECOLAB INC SENIOR CORP BND 4.800% 03/2		03/27/2020	Various		5,461,278	5,300,000	1,587	1FE
30040W AH 1	EVERSOURCE ENERGY SENIOR CORP BND 3.45		01/07/2020	BARCLAYS CAPITAL		4,990,700	5,000,000		2FE
30161N AY 7	EXELON CORPORATION SENIOR CORP BND 4.7		03/30/2020	JEFFERIES LLC		5,528,669	5,375,000		2FE
302985 AA 4	FWD_20-INV1 ABS V1-A1 144A 2.240% 01/2		02/10/2020	NOMURA SECURITIES INTL. INC		1,999,936	2,000,000	5,351	1FE
31740L AA 1	REFINITIV US HOLDINGS INC SECURED CORP B		03/23/2020	Various		5,588,681	5,750,000	125,217	4FE
337932 AM 9	FIRSTENERGY CORPORATION SENIOR CORP BND		03/18/2020	CREDIT SUISSE FIRST BOSTON COR		3,402,560	4,000,000	11,333	2FE
33851Y AC 0	FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3		02/14/2020	BANC OF AMERICA SECURITIES LLC		2,028,750	2,000,000	4,500	1FE
34490# AA 0	FOOTBALL CLUB TERM NOTES 2020- SECURED C		03/25/2020	DIRECT		17,500,000	17,500,000		1FE
35671D CE 3	FREEPORT-MCMORAN INC SENIOR CORP BND 4		02/25/2020	Various		3,080,750	3,121,000		3FE
36167F AA 7	GCATGCAT_20-NQM1 RMBS QM1-A1 144A 2.32		02/20/2020	CREDIT SUISSE FIRST BOSTON COR		2,999,950	3,000,000	5,056	1FE
369550 BJ 6	GENERAL DYNAMICS CORPORATION SENIOR CORP		03/23/2020	MERRILL LYNCH PIERCE FNNR & SM		788,240	800,000		1FE
37940X AC 6	GLOBAL PAYMENTS INC. SENIOR CORP BND 4		03/17/2020	SUNTRUST ROBINSON HUMP		1,933,920	2,000,000	7,839	2FE
38136F AU 7	GOLDENTREE LOAN MANAGEMENT US ABS 1A-AR		03/27/2020	MORGAN STANLEY & CO. INC		3,722,970	3,858,000	11,405	1FE
398433 AN 2	GRIFFON CORP SENIORCORPBND144A 5.750%		02/04/2020	MERRILL LYNCH PIERCE FNNR & SM		608,000	608,000		4FE
404119 BR 9	HCA INC SENIOR CORP BND 5.375% 02/01/2		03/20/2020	WELLS FARGO SECURITIES		2,827,500	3,000,000	23,740	3FE
404119 BZ 1	HCA INC SECURED CORP BND 5.250% 06/15/		01/10/2020	CANTOR FITZGERALD SECURITIES		2,839,200	2,500,000	10,573	2FE
404119 CA 5	HCA INC SENIORCORPBND 3.500% 09/01/30		02/11/2020	J.P. MORGAN SECURITIES INC		1,325,000	1,325,000		3FE
40415R AS 4	HD SUPPLY INC SENIOR CORP BND 144A 5.3		03/13/2020	BANC OF AMERICA SECURITIES LLC		1,459,450	1,445,000	32,793	3FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
40471@ AA 2	HA IPC FUNDING CORP BND 4.564% 06/06/4		03/06/2020	DIRECT		1,012,962	1,012,962		1
41652P AC 3	HARTFORD HEALTHCARE CORP SENIOR MUNI BND		01/23/2020	CITIGROUP GLOBAL MKT INC		6,300,000	6,300,000		1FE
418751 AA 1	HAT HOLDINGS I LLC & HAT SENIOR CORP BND		03/27/2020	WELLS FARGO SECURITIES		962,500	1,000,000	11,083	3FE
431475 AB 8	HILLENBRAND INDUSTRIES INC SENIOR CORP B		03/17/2020	J.P. MORGAN SECURITIES INC		3,850,000	4,000,000	18,889	3FE
435765 AH 5	HOLLY ENERGY PARTNERS LP SENIOR CORP BND		01/21/2020	CITIGROUP GLOBAL MKT INC		995,000	995,000		4FE
437076 BZ 4	HOME DEPOT INC SENIOR CORP BND 3.125%		01/06/2020	MERRILL LYNCH PIERCE FNNR & SM		2,862,764	2,900,000		1FE
438516 BA 3	HONEYWELL INTERNATIONAL INC SENIOR CORP		02/28/2020	J.P. MORGAN SECURITIES INC		2,569,750	2,500,000	590	1FE
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND		01/01/2020	DIRECT		(9,890,750)	(8,906,621)	(26,245)	2PL
451102 BX 4	ICAHN ENTERPRISES LP SENIOR CORP BND 144		01/06/2020	JEFFRIES & CO. INC		1,217,220	1,200,000	4,725	3FE
451102 BZ 9	ICAHN ENTERPRISES LP SENIOR CORP BND 5		03/13/2020	Tax Free Exchange		3,441,000	3,700,000	49,102	3FE
458140 BK 5	INTEL CORPORATION SENIORCORPBND 3.100%		02/10/2020	GOLDMAN SACHS & CO		10,396,036	10,465,000		1FE
458140 BN 9	INTEL CORPORATION SENIOR CORP BND 4.95		03/20/2020	MERRILL LYNCH PIERCE FNNR & SM		6,577,457	6,700,000		1FE
460146 CQ 4	INTERNATIONAL PAPER CO SENIOR CORP BND		03/18/2020	JEFFRIES & CO. INC		719,696	800,000	3,422	2FE
46590J AW 7	JPMBB_15-C36 PRELCF SENIOR CMBS_15-C36 A		02/20/2020	BBR4_PB		1,718,860	1,591,000	3,021	1FM
466365 AA 1	JACK IN THE BOX FUNDING LLC JA ABS 1A-A2		03/03/2020	STORMHARBOUR SECURITI		924,683	897,750	993	2FE
46639N AU 5	JPMBB COMMERCIAL MORT SEC TRUS JPMBB_13-		02/20/2020	BBR4_PB		2,123,816	2,000,000	4,263	1FM
46650H AL 2	JPMMT_2019-1 WHOLE CMO 9-1-A11 144A 1		01/07/2020	J.P. MORGAN SECURITIES INC		2,917,050	2,911,137	3,104	1FM
46651X AG 7	JP MORGAN MORTGAGE TRUST JPMMT RMBS 0-1-		01/24/2020	J.P. MORGAN SECURITIES INC		1,667,789	1,650,000	3,988	1FE
46659* AF 4	JM FAMILY ENTERPRISES INC SENIOR CORP BN		02/24/2020	MIZUHO INTERNATIONAL PLC		26,200,000	26,200,000		2Z
478160 BS 2	JOHNSON & JOHNSON SENIOR CORP BND 1.65		02/28/2020	J.P. MORGAN SECURITIES INC		1,503,045	1,500,000	138	1FE
50077L AM 8	KRAFT HEINZ FOODS CO SENIOR CORP BND 5		03/05/2020	WELLS FARGO SECURITIES		2,546,240	2,336,000	18,221	3FE
501044 DN 8	KROGER CO SENIOR CORP BND 3.950% 01/15		03/30/2020	CITIGROUP GLOBAL MARKE		5,154,012	4,880,000	41,765	2FE
50171* AA 6	LA GATEWAY PARTNERS LLC SECURED CORP BND		03/31/2020	RBC DOMINION SECURITIES INC		4,222,818	4,222,818		1FE
50190A AK 8	LCM_17A ABS -A1AR 144A 2.961% 10/15/31		03/03/2020	J.P. MORGAN SECURITIES INC		1,987,600	2,000,000	8,226	1FE
50247@ AA 4	LV STADIUM EVENTS CO LLC SECURED CORP BN		03/12/2020	Various		22,400,000	22,400,000		1PL
50540R AS 1	LABORATORY CORP OF AMER HLDGS SENIOR COR		03/25/2020	BARCLAYS CAPITAL		2,389,228	2,205,000	16,121	2FE
505742 AM 8	LADDER CAPITAL FINANCE HOLDING SENIOR CO		01/15/2020	J.P. MORGAN SECURITIES INC		500,000	500,000		3FE
513075 BS 9	LAMAR MEDIA CORP. SENIOR CORP BND 144A		01/23/2020	DEUTSCHE BANK AG		467,000	467,000		3FE
53219L AS 8	REGIONALCARE HOSPITAL PARTNERS SENIOR CO		03/11/2020	BARCLAYS CAPITAL		1,419,413	1,430,000	2,206	4FE
548661 DV 6	LOWES COMPANIES INC SENIOR CORP BND 5		03/26/2020	CITIGROUP GLOBAL MARKE		8,932,960	8,000,000	4,444	2FE
548661 DW 4	LOWES COMPANIES INC SENIOR CORP BND 5		03/24/2020	Various		9,517,265	9,535,000		2FE
55303X AJ 4	MGM GROWTH PROPERTIES OPERATIN SENIOR CO		01/07/2020	Tax Free Exchange		2,939,140	2,636,000	65,680	3FE
55342U AF 1	MPT OPT PARTNER SENIOR CORP BND 6.375%		03/17/2020	MORGAN STANLEY & CO. INC		4,900,000	5,000,000	15,938	3FE
57636Q AQ 7	MASTERCARD INC SENIOR CORP BND 3.850%		03/24/2020	CITIGROUP GLOBAL MKT INC		682,096	685,000		1FE
58013M FR 0	MCDONALDS CORPORATION SENIOR CORP BND M		03/25/2020	Various		1,680,535	1,700,000		2FE
58506Y AS 1	MEDSTAR HEALTH INC SECURED CORP BND 3		01/10/2020	Various		4,305,000	4,305,000		1FE
58601V AC 6	MEMORIAL HEALTH SERVICES SENIOR CORP BND		01/08/2020	BARCLAYS CAPITAL		5,702,109	5,700,000	15,282	1FE
59980T AA 4	MILL CITY MORTGAGE LOAN TRUST RMBS 16-1-		03/10/2020	PERFORMANCE TRUST CAPOTA		710,577	700,939	535	1FM
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M ABS05-NC2		01/15/2020	J.P. MORGAN SECURITIES INC		1,000,625	1,000,000	1,654	1FM
61765T AL 7	MORGAN STANLEY BAML TRUST MSBA SUB CMBS		03/20/2020	MORGAN STANLEY & CO. INC		1,800,000	2,000,000	5,533	1FM
61915R AU 0	MORTGAGEIT TRUST MHL_05-5 RMBS -5-A1 1		01/08/2020	BANC OF AMERICA SECURITIES LLC		999,666	1,007,220	970	1FM
629377 CA 8	NRG ENERGY INC./OLD 7.250% 05/15/26		03/18/2020	Various		3,485,750	3,577,000	89,930	3FE
62954R AA 4	NYU HOSPITALS CENTER SECURED CORP BND		01/28/2020	GOLDMAN SACHS & CO		3,545,000	3,545,000		1FE
641062 AJ 3	NESTLE HOLDINGS INC. SENIOR CORP BND 144		03/13/2020	BARCLAYS CAPITAL		4,064,880	4,000,000	59,589	1FE
64110L AX 4	NETFLIX INC SENIOR CORP BND 6.375% 05/		03/31/2020	CITICORP SECURITIES MARKETS		1,004,980	922,000	22,368	3FE
64352V NY 3	NEW CENTURY HOME EQUITY LOAN T ABS 5-C-A		01/27/2020	J.P. MORGAN SECURITIES INC		502,135	503,867	56	1FM

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
65023T AJ 1	TCENT_16-1A ABS -1A-A1R 144A 2.804% 12		03/24/2020	BANK OF AMERICA		3,159,625	3,500,000	11,176	1FE
651229 AV 8	NEWELL BRANDS INC SENIOR CORP BND 3.85		03/23/2020	CREDIT SUISSE FIRST BOSTON COR		2,474,375	2,675,000	49,777	3FE
665859 AM 6	NORTHERN TRUST CORPORATION CORP BND 3		02/20/2020	BBR4_PB		6,140,244	6,000,000	99,563	1FE
666807 BU 5	NORTHROP GRUMMAN CORP SENIOR CORP BND		03/19/2020	J.P. MORGAN SECURITIES INC		2,982,210	3,000,000		2FE
670001 AE 6	NOVELIS CORP SENIOR CORP BND 144A 4.75		01/13/2020	CITIGROUP GLOBAL MKT INC		3,860,000	3,860,000		4FE
67066G AH 7	NVIDIA CORPORATION SENIOR CORP BND 3.5		03/26/2020	GOLDMAN SACHS & CO		2,029,750	2,035,000		1FE
67066G AJ 3	NVIDIA CORPORATION SENIOR CORP BND 3.7		03/26/2020	GOLDMAN SACHS & CO		2,492,725	2,500,000		1FE
67097L AA 4	OCP CLO LTD OCP_17-13A ABS A-A1A 144A		03/27/2020	CITIGROUP GLOBAL MARKE		10,557,500	11,000,000	71,442	1FE
68233J BR 4	ONCOR ELECTRIC DELIVERY CO LLC SECURED C		03/19/2020	JEFFRIES & CO. INC		519,666	600,000	413	1FE
683720 AA 4	OPEN TEXT HOLDINGS INC SENIOR CORP BND 1		02/03/2020	BARCLAYS CAPITAL		967,000	967,000		3FE
68389X AS 4	ORACLE CORPORATION SENIOR CORP BND 3.6		02/20/2020	BBR4_PB		4,257,400	4,000,000	14,097	1FE
68389X BX 2	ORACLE CORPORATION SENIOR CORP BND 3.6		03/30/2020	WELLS FARGO SECURITIES LLC		12,955,020	13,000,000		1FE
68389X BY 0	ORACLE CORPORATION SENIOR CORP BND 3.8		03/30/2020	Various		17,059,069	17,125,000		1FE
68752D AA 6	ORTHO-CLINICAL DIAGNOSTICS INC SENIOR CO		01/16/2020	J.P. MORGAN SECURITIES INC		1,250,000	1,250,000		5FE
688225 AH 4	OSHKOSH CORP SENIOR CORP BND 3.100% 03		02/11/2020	WELLS FARGO SECURITIES		2,535,431	2,545,000		2FE
68902V AB 3	OTIS WORLDWIDE CORP SENIOR CORP BND 144A		02/19/2020	Various		2,812,600	2,800,000		2FE
68964* AR 2	OTTER TAIL POWER COMPANY SENIOR CORP BND		02/25/2020	DIRECT		12,000,000	12,000,000		2Z
69327R AJ 0	PDC ENERGY INC (DELAWARE) SENIORCORPBND1		01/16/2020	BANC OF AMERICA SECURITIES LLC		910,718	913,000	9,625	3FE
69370C AB 6	PARAMETRIC TECH CORP SENIORCORPBND144A		01/30/2020	J.P. MORGAN SECURITIES INC		500,000	500,000		3FE
69370C AC 4	PARAMETRIC TECH CORP SENIORCORPBND144A		01/30/2020	J.P. MORGAN SECURITIES INC		3,000,000	3,000,000		3FE
69689P AA 5	PSTAT_19-2A ABS 9-2A-A1 144A 2.789% 04		03/25/2020	CANTOR FITZGERALD SECURITIES		3,072,027	3,294,399	16,846	1FE
69700K AA 1	PALMER SQUARE LOAN FUNDING LTD ABS 8-4A-		03/25/2020	J.P. MORGAN SECURITIES INC		1,230,728	1,307,547	3,577	1FE
69888X AA 7	PAR PHARMACEUTICAL INC SECURED CORP BND		03/13/2020	Various		344,453	333,000	11,263	4FE
701885 AJ 4	PARSLEY ENERGY LLC SENIOR CORP BND 144A		02/06/2020	MORGAN STANLEY & CO. INC		825,000	825,000		3FE
70213H AE 8	PARTNERS HEALTHCARE SYSTEM INC CORP BND		01/22/2020	J.P. MORGAN SECURITIES INC		4,750,000	4,750,000		1FE
70213H AF 5	PARTNERS HEALTHCARE SYSTEM INC CORP BND		01/23/2020	JEFFRIES & CO. INC		10,385,000	10,385,000		1FE
71338Q AC 0	PEPPERDINE UNIVERSITY SENIOR CORP BND		01/15/2020	MORGAN STANLEY & CO. INC		4,225,000	4,225,000		1FE
713448 EU 8	PEPSICO INC SENIOR CORP BND 3.625% 03/		03/17/2020	MERRILL LYNCH PIERCE FNNR & SM		3,282,642	3,300,000		1FE
713448 EV 6	PEPSICO INC SENIOR CORP BND 3.875% 03/		03/17/2020	Various		9,221,860	9,370,000		1FE
737446 AQ 7	POST HOLDINGS INC SENIOR CORP BND 144A		02/11/2020	MORGAN STANLEY & CO. INC		700,000	700,000		4FE
74166M AE 6	PRIME SECURITY SERVICES BORROW SECURED C		02/14/2020	Various		937,270	938,000	2,096	4FE
742718 FK 0	PROCTER & GAMBLE COMPANY SENIOR CORP BND		03/23/2020	CITIGROUP GLOBAL MKT INC		188,792	190,000		1FE
743315 AN 3	PROGRESSIVE CORPORATION THE SENIOR CORP		02/20/2020	BBR4_PB		3,092,148	3,000,000	55,313	1FE
743315 AX 1	PROGRESSIVE CORPORATION THE SENIOR CORP		03/17/2020	CREDIT SUISSE FIRST BOSTON COR		4,709,530	4,750,000		1FE
74331C AA 6	PROGRESS RESIDENTIAL TRUST PRO ABS SFR1-		03/04/2020	BARCLAYS CAPITAL		3,499,884	3,500,000		1FE
74340* AM 6	PROLOGIS TARGETED US LOGISTICS SECURED C		01/06/2020	Various		20,000,000	20,000,000		1PL
74340X BK 6	PROLOGIS LP SENIOR CORP BND 3.250% 10/		02/10/2020	Taxable Exchange		7,482,363	7,000,000	81,521	1FE
744516 G# 6	PUBLIC SERVICE COMPANY OF NORT SENIOR CO		03/30/2020	MIZUHO INTERNATIONAL PLC		6,000,000	6,000,000		2Z
74456Q CC 8	PUBLIC SERVICE ELECTRIC & GAS SECURED CO		01/07/2020	MIZUHO INTERNATIONAL PLC		4,992,300	5,000,000		1FE
750731 AA 9	AUTUMN WIND HQ LLC SECURED CORP BND 3		02/20/2020	MESIROW FINANCIAL INC		6,100,000	6,100,000		2Z
75289# AB 6	RANGERS STADIUM COMPANY LLC SECURED CORP		03/24/2020	DIRECT		3,900,000	3,900,000		2Z
760759 AW 0	REPUBLIC SERVICES INC SENIOR CORP BND		03/18/2020	Various		8,559,051	9,000,000	7,794	2FE
76119C AA 9	RMLT_20-1 RMBS 0-1-A1 144A 2.376% 02/2		02/06/2020	CREDIT SUISSE FIRST BOSTON COR		1,999,994	2,000,000	5,280	1FE
78410G AC 8	SBA COMMUNICATIONS CORPORATION SENIOR CO		03/13/2020	Various		1,101,824	1,108,000	4,845	4FE
797440 BY 9	SAN DIEGO GAS & ELECTRIC CO SECURED CORP		03/31/2020	RBC DOMINION SECURITIES INC		4,848,543	4,855,000		1FE
80465* AA 8	SAVAGE GULF RAIL LLC SECURED CORP BND		03/31/2020	RBC DOMINION SECURITIES INC		2,858,769	2,858,769		2Z
808625 AA 5	SCIENCE APPLICATIONS INTERNATI SENIOR CO		03/04/2020	CITIGROUP GLOBAL MKT INC		1,878,000	1,878,000		4FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
82088K AE 8	SHEA HOMES LP SENIOR CORP BND 144A 4.7		02/06/2020	J.P. MORGAN SECURITIES INC.		1,830,000	1,830,000		4FE
824348 BM 7	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		03/03/2020	Various		6,490,158	6,500,000		2FE
827048 AV 1	SILGAN HOLDINGS INC SENIOR CORP BND 144A		02/19/2020	BANC OF AMERICA SECURITIES LLC		819,880	824,000	9,819	3FE
829259 AW 0	SINCLAIR TELEVISION GROUP INC SENIOR COR		03/04/2020	DEUTSCHE BANK AG		1,987,500	2,000,000	5,979	4FE
855244 AU 3	STARBUCKS CORPORATION SENIOR CORP BND		01/10/2020	JEFFRIES & CO. INC		3,490,440	3,000,000	55,254	2FE
855244 AX 7	STARBUCKS CORPORATION SENIOR CORP BND		03/17/2020	CITIGROUP GLOBAL MKT INC		878,310	1,000,000	651	2FE
85573A AA 3	STARLI_20-1 RMBS _20-1-A1 144A 2.275%		02/11/2020	CREDIT SUISSE FIRST BOSTON COR		1,799,976	1,800,000	4,891	1FE
871829 BJ 5	SYSCO CORPORATION SENIOR CORP BND 3.30		02/11/2020	GOLDMAN SACHS & CO		6,683,345	6,696,000		2FE
872540 AU 3	TJX COS INC SENIOR CORP BND 4.500% 04/		03/30/2020	MERRILL LYNCH PIERCE FNNR & SM		2,142,307	2,155,000		1FE
87264A AP 0	T-MOBILE USA INC SENIOR CORP BND 6.500		03/17/2020	BANC OF AMERICA SECURITIES LLC		2,000,000	2,000,000	23,111	3FE
87305Q CN 9	TTX COMPANY SENIOR CORP BND 144A MTM 4		01/22/2020	JEFFRIES & CO. INC		1,908,405	1,500,000	33,158	1FE
87612B BN 1	TARGA RESOURCES PARTNERS LP SENIOR CORP		01/22/2020	Tax Free Exchange		3,188,900	2,860,000	3,823	3FE
87901J AE 5	TEGNA INC SENIOR CORP BND 144A 4.625%		01/07/2020	CITIGROUP GLOBAL MKT INC		1,250,000	1,250,000		3FE
88033G CS 7	TENET HEALTHCARE CO SECURED CORP BND 144		03/23/2020	Various		1,530,858	1,775,000	15,561	3FE
88033G CY 4	TENET HEALTHCARE CO SECURED CORP BND 144		03/13/2020	GOLDMAN SACHS & CO		1,445,000	1,445,000	14,871	3FE
89172R AA 3	TPMT_15-6 RMBS 156-A1 144A 3.500% 04/2		03/10/2020	J.P. MORGAN SECURITIES INC.		482,684	474,018	507	1FM
89172R AR 6	TPMT_15-6 ABS -6-A1B 144A 2.750% 04/25		03/10/2020	J.P. MORGAN SECURITIES INC.		488,322	483,787	407	1FM
89173F AA 8	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1-A		03/10/2020	J.P. MORGAN SECURITIES INC.		488,336	479,348	403	1FM
89175J AB 6	TOWD POINT MORTGAGE TRUST TPMT ABS 7-6-A		03/13/2020	BROWNSTONE INVESTMENT GROUP LL		5,100,000	5,000,000	6,667	1FM
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A		03/05/2020	MORGAN STANLEY & CO. INC		3,657,716	3,640,367	3,453	1FM
90276F AV 6	UBS COMMERCIAL MORTGAGE TRUST SENIOR CMB		03/26/2020	CANTOR FITZGERALD SECURITIES		538,516	500,000	1,631	1FM
911312 BW 5	UNITED PARCEL SERVICE INC SENIOR CORP BN		03/19/2020	J.P. MORGAN SECURITIES INC.		9,395,001	9,450,000		1FE
911365 BF 0	UNITED RENTALS NORTH AMERICA I SENIOR CO		03/27/2020	MORGAN STANLEY & CO. INC		1,880,000	2,000,000	14,056	3FE
911365 BM 5	UNITED RENTALS NORTH AMERICA I SECURED C		03/19/2020	MORGAN STANLEY & CO. INC		2,940,325	3,370,000	50,421	3FE
911365 BN 3	UNITED RENTALS NORTH AMERICA I SENIOR CO		02/10/2020	WELLS FARGO SECURITIES		1,000,000	1,000,000		3FE
91159J AA 4	US BANCORP SUB CORP BND MTN 2.950% 07/		02/20/2020	BBR4_PB		4,118,784	4,000,000	11,472	1FE
92257C AA 8	VCC_19-1 SENIOR CMBS 9-1-A 144A 3.760%		02/27/2020	CREDIT SUISSE FIRST BOSTON COR		869,746	846,468	91	1FE
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		01/01/2020	CITIGROUP GLOBAL MKT INC		47,637	47,638		1FE
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		02/10/2020	BARCLAYS CAPITAL		6,499,948	6,500,000	20,264	1FE
92536P AA 2	VERUS SECURITIZATION TRUST VER RMBS 20-1		01/23/2020	CREDIT SUISSE FIRST BOSTON COR		1,999,985	2,000,000	3,894	1FE
92564R AE 5	VICI PROPERTIES LP SENIOR CORP BND 144A		01/22/2020	MORGAN STANLEY & CO. INC		1,400,000	1,400,000		3FE
92840V AA 0	VISTRA OPERATIONS COMPANY LLC SENIORCORP		03/23/2020	Various		6,632,178	6,919,000	18,503	3FE
94989V AC 3	WELLS FARGO COMMERCIAL MORTGAG SENIOR CM		03/26/2020	DIRECT		109,588	110,000	297	1FM
94989W AS 6	WFCM_15-C31 LCF SENIOR CMBS 15-C31 3.6		02/20/2020	BBR4_PB		14,150,993	13,000,000	25,352	1FM
95001V AT 7	WELLS FARGO COMMERCIAL MORTGAG SENIOR CM		03/30/2020	BARCLAYS CAPITAL		1,037,031	1,000,000		1FM
970648 AK 7	WILLIS NORTH AMERICA INC SENIOR CORP BND		01/15/2020	JEFFRIES & CO. INC		4,105,600	4,000,000	54,681	2FE
98212B AL 7	WPX ENERGY INC SENIOR CORP BND 4.500%		01/07/2020	BARCLAYS CAPITAL		625,000	625,000		3FE
988498 AM 3	YUM! BRANDS INC. SENIOR CORP BND 144A		03/30/2020	GOLDMAN SACHS & CO		530,000	530,000		4FE
98919V AA 3	FRONT RANGE BIDCO INC SECURED CORP BND 1		02/20/2020	MORGAN STANLEY & CO. INC		892,000	892,000		4FE
000000 00 0	SUN COUNTRY PASS THROUGH TRUST CORP BND		02/13/2020	GOLDMAN SACHS & CO		2,740,997	2,740,997		1PL
000000 00 0	FIRST OMEGA SHIPPING INC SECURED CORP BN		02/27/2020	DIRECT		3,000,000	3,000,000		2Z
000000 00 0	THE CITY OF ARLINGTON SECURED CORP BND		03/24/2020	DIRECT		18,200,000	18,200,000		2Z
G6363# AL 1	NORDIC AVIATION CAPITAL DAC CORP BND		02/27/2020	DIRECT		3,000,000	3,000,000		2Z
G8090* AB 3	FIRST OMEGA SHIPPING INC SECURED CORP BN		02/27/2020	DIRECT		4,000,000	4,000,000		2Z
G8090* AC 1	FIRST OMEGA SHIPPING INC SECURED CORP BN		02/27/2020	BANC OF AMERICA SECURITIES LLC		7,800,000	7,800,000		2Z
000000 00 0	SUMMARY ADJUSTMENT		03/31/2020	Various		(10,978)			2Z

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
01626P AN 6	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	03/18/2020	CREDIT SUISSE FIRST BOSTON COR		3,421,320	4,000,000	22,378	2FE
31429K AD 5	FEDERATION DES CAISSES DESJARD SRBN CORP	A	02/03/2020	RBC DOMINION SECURITIES INC.		24,969,250	25,000,000		1FE
36485M AK 5	GARDA WORLD SECURITY CORP PRE SECURED CO	A	02/04/2020	Various		940,761	941,000	147	4FE
552704 AE 8	MEG ENERGY CORP SENIOR CORP BND 144A 7	A	01/16/2020	BARCLAYS CAPITAL		761,000	761,000		4FE
57701R AM 4	MATTAMY GROUP CORP SENIOR CORP BND 144A	A	02/20/2020	J.P. MORGAN SECURITIES INC.		800,000	800,000		4FE
68245X AE 9	BURGER KING NEWCO SECURED CORP BND 144A	A	03/10/2020	WELLS FARGO SECURITIES		922,446	919,000	18,763	4FE
69867D AA 6	PANTHER BF AGGREGATOR 2 LP SECURED CORP	A	01/28/2020	Various		2,150,000	2,000,000	26,042	3FE
91831A AC 5	BAUSCH HEALTH COMPANIES INC SENIOR CORP	A	02/28/2020	MORGAN STANLEY & CO. INC.		283,233	277,000	6,504	4FE
91911K AK 8	BAUSCH HEALTH COMPANIES INC SECURED CORP	A	03/16/2020	J.P. MORGAN SECURITIES INC.		1,950,000	2,000,000	1,167	3FE
94106B AA 9	PROGRESSIVE WASTE SOLUTIONS LT SENIOR CO	A	01/21/2020	MERRILL LYNCH PIERCE FNNR & SM		4,999,550	5,000,000		2FE
94106B AB 7	PROGRESSIVE WASTE SOLUTIONS LT SENIOR CO	A	03/05/2020	Various		3,438,421	3,425,000		2FE
000000 00 0	ADANI TRANSMISSION LTD 5.200% 03/11/50	D	03/24/2020	BARCLAYS CAPITAL		5,000,000	5,000,000		2Z
00131L AJ 4	AIA GROUP LTD SENIOR CORP BND 144A 3.3	D	03/31/2020	MORGAN STANLEY & CO. INC.		1,994,120	2,000,000		1FE
00175L AG 7	AMMC_14-14A SENIOR ABS 14-14AR 144A 3	D	03/04/2020	Mitsubishi Securities USA		4,497,188	4,500,000	14,840	1FE
00654G AA 1	ADANI ELECTRICITY MUMBAI LTD SECURED COR	D	02/05/2020	CITIGROUP GLOBAL MKT INC.		650,000	650,000		2FE
05363L AU 7	AVERYPOINTCLOLTDAVERY_15-6 ABS 5-6A-AR 1	D	03/31/2020	DEUTSCHE BANK AG		2,910,000	3,000,000	13,257	1FE
05401A AJ 0	AVOLON HOLDINGS FUNDING LTD SENIOR CORP	D	01/09/2020	WELLS FARGO SECURITIES		5,993,460	6,000,000		2FE
05682V AA 3	BAIN CAPITAL CREDIT CLO LTD BC SENIORABS	D	02/06/2020	CITIGROUP GLOBAL MKT INC.		2,505,750	2,500,000	4,027	1FE
06326B AA 7	BANK LEUMI LE-ISRAEL BM SUB CORP BND 3	D	01/22/2020	CITIGROUP GLOBAL MKT INC.		2,000,000	2,000,000		2FE
12481H AC 9	CBAMCLOMANAGEMENTCBAM_17-3A ABS 7-3A-A 1	D	03/30/2020	BANK OF AMERICA		3,926,184	4,080,000	26,062	1FE
12504P AH 3	CBOM FINANCE PLC SENIOR CORP BND 144A	D	01/22/2020	DIRECT		3,500,000	3,500,000		3FE
13323A AB 6	CAMELOT FINANCE SA SECURED CORP BND 144A	D	03/13/2020	CITIGROUP GLOBAL MKT INC.		548,460	554,000	9,487	4FE
225313 AM 7	CREDIT AGRICOLE SA SRSUB CORP BND 144A	D	01/08/2020	CALYON SECURITIES INC.		5,565,952	5,600,000		2FE
225401 AP 3	CREDIT SUISSE GROUP AG SENIOR CORP BND 1	D	03/27/2020	CREDIT SUISSE FIRST BOSTON COR		22,070,000	22,070,000		2FE
251566 AA 3	DEUTSCHE TELEKOM AG SENIOR CORP BND 144A	D	03/17/2020	Various		3,813,315	4,000,000	11,681	2FE
26249M AN 7	DRYDENSENIORLOANFUNDDRSLF_ DRSLF_15-37A	D	03/03/2020	SOCIETE GENERALE		995,800	1,000,000	4,071	1FE
29287T AA 7	E.CL S.A. SENIOR CORP BND 144A 3.400%	D	03/19/2020	Various		2,964,453	3,683,000	19,131	2FE
36319Q BM 3	GALAXY CLO LTD GALXY_15-19A ABS_15-19A A	D	03/03/2020	SOCIETE GENERALE		998,000	1,000,000	3,440	1FE
404280 CF 4	HSBC HOLDINGS PLC SENIOR CORP BND 4.95	D	03/25/2020	HSBC SECURITIES INC.		5,453,175	5,460,000		1FE
40436V AE 1	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-AR	D	02/11/2020	RBC DOMINION SECURITIES INC.		4,000,000	4,000,000	6,994	1FE
40436V AG 6	HLM_11A-17 ABS 17-BR 144A 3.281% 05/06	D	02/11/2020	RBC DOMINION SECURITIES INC.		3,175,000	3,175,000	6,274	1FE
42246Q AE 8	BAA FUNDING LTD SUB CORP BND 144A 3.46	B	01/01/2020	DIRECT		25,419,890	25,419,890		2FE
466112 AP 4	JBS USA LUX SA SENIOR CORP BND 144A 5	D	03/27/2020	Various		2,614,900	2,651,000	32,880	3FE
47215P AE 6	JD.COM INC SENIOR CORP BND 3.375% 01/	D	03/10/2020	Various		3,891,268	3,800,000	9,788	2FE
50189P AC 6	LCMLTDPARTNERSHIPLCM_25A ABS 25A-A 144A	D	03/03/2020	BARCLAYS CAPITAL		1,994,000	2,000,000	7,405	1FE
50200F AC 3	LCMLTDPARTNERSHIPLCM_26A ABS 6A-A1 144A	D	03/23/2020	RBC DOMINION SECURITIES INC.		1,800,000	2,000,000	10,272	1FE
606822 BR 4	MITSUBISHI UFJ FINANCIAL GROUP SENIOR CO	D	02/18/2020	MUFG SECURITIES AMERICAS INC.		10,000,000	10,000,000		1FE
629571 AA 8	NABORS INDUSTRIES LTD SENIOR CORP BND 14	D	01/07/2020	CITIGROUP GLOBAL MKT INC.		500,000	500,000		3FE
629571 AB 6	NABORS INDUSTRIES LTD SENIOR CORP BND 14	D	01/07/2020	CITIGROUP GLOBAL MKT INC.		3,000,000	3,000,000		3FE
65023P AC 4	TCI-CENT CLO TCENT_17-1A ABS 7-1A-A1 144	D	03/25/2020	J.P. MORGAN SECURITIES INC.		915,000	1,000,000	5,107	1FE
69371M AE 7	PTTEP TREASURY CENTER CO LTD SENIOR CORP	D	01/10/2020	Various		11,771,388	11,700,000		2FE
74365P AA 6	MYRIAD INTERNATIONAL HOLDING B SENIOR CO	D	02/13/2020	Various		6,678,216	6,620,000	1,007	2FE
853254 BS 8	STANDARD CHARTERED PLC SRP CORP BND 144A	D	03/26/2020	BANK OF AMERICA		12,810,000	12,810,000		1FE
89153V AB 5	TOTAL CAPITAL INTERNATIONAL SA CORP BND	D	02/20/2020	BBR4_PB		1,535,022	1,500,000	359	1FE
902133 AM 9	TYCO ELECTRONICS GROUP SA CORP BND 3.5	D	02/20/2020	BBR4_PB		21,590,058	21,000,000	34,708	1FE
98953G AD 7	ZIGGO BOND COMPANY SENIOR CORP BND 144A	D	02/05/2020	DEUTSCHE BANK AG		800,000	800,000		4FE

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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	BRUSSELS AIRPORT COMPANY NV SECURED CORP	B	02/20/2020	MIZUHO INTERNATIONAL PLC		6,374,065	6,374,065		2FE
000000 00 0	BRUSSELS AIRPORT COMPANY NV SECURED CORP	B	02/20/2020	MIZUHO INTERNATIONAL PLC		16,205,250	16,205,250		2FE
000000 00 0	ADANI TRANSMISSION LTD CORP BND 5.200	D	03/11/2020	BARCLAYS CAPITAL		7,500,000	7,500,000		2Z
000000 00 0	BNP PARIBAS SA SRBN CORP BND 144A 3.05	D	01/06/2020	BNP PARIBAS		4,975,000	4,975,000		1FE
E0R75Q AA 6	AI CANDELARIA SPAIN SL SECURED CORP BND	D	03/27/2020	SUMITOMO BANK		780,000	1,000,000	21,875	3FE
F1369# AL 7	BUREAU VERITAS SA SENIOR CORP BND 3.21	D	01/22/2020	DIRECT		12,000,000	12,000,000		2Z
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP	B	03/02/2020	DIRECT		2,809,002	2,809,002		2
G7612# AA 2	ROCK RAIL SOUTH WESTERN PLC SENIOR CORP	B	03/31/2020	DIRECT		2,177,899	2,177,899		2PL
G8090* AA 5	FIRST OMEGA SHIPPING INC SECURED CORP BN	D	02/27/2020	BANC OF AMERICA SECURITIES LLC		1,400,000	1,400,000		2Z
L9082* AS 8	TRAFIGURA FUNDING SA SENIOR CORP BND 4	D	03/25/2020	DIRECT		6,000,000	6,000,000		2PL
N55218 AP 1	LUKOIL INTERNATIONAL FINANCE B SENIOR CO	D	01/13/2020	Various		7,834,920	7,030,000	67,713	2FE
N57445 AA 1	MINEJESA CAPITAL BV SECURED CORP BND 4	D	03/26/2020	CITIGROUP GLOBAL MKT INC		8,933,200	9,710,000	62,373	2FE
Y0606W BZ 2	BANGKOK BK PUBL CO LTD HONG KO SENIOR CO	D	02/27/2020	BARCLAYS CAPITAL		5,041,232	4,370,000	88,049	2FE
Y0R15U CU 2	ADANI TRANSMISSION LTD SECURED CORP BND	D	02/27/2020	JEFFRIES & CO. INC		2,000,878	1,910,000	6,154	2FE
Y51478 AA 6	LLPL CAPITAL PTE LTD SECURED CORP BND	D	01/03/2020	BARCLAYS CAPITAL		7,287,790	6,235,542	182,195	2FE
3899999. Total - Bonds - Industrial and Miscellaneous						1,182,475,726	1,179,915,597	3,351,220	XXX
Bonds - Hybrid Securities									
949746 NL 1	WELLS FARGO & COMPANY SENIOR CORP BND		03/30/2020	Tax Free Exchange		4,857,409	5,000,000	86,771	2FE
4899999. Total - Bonds - Hybrid Securities						4,857,409	5,000,000	86,771	XXX
Bonds - Unaffiliated Bank Loans									
00100U AG 7	ADS WASTE HOLDINGS INC SECURED TERM LOAN		02/25/2020	WELLS FARGO SECURITIES		451,688	450,000		3FE
00488P AL 9	ACRISURE LLC SECURED TERM LOAN 4.950%		03/24/2020	J.P. MORGAN SECURITIES INC		197,500	250,000		4FE
00488P AL 9	ACRISURE LLC SECURED TERM LOAN 4.950%		02/19/2020	Tax Free Exchange		347,652	348,232		4FE
01881U AE 5	DIR SECURED TERM LOAN 3.989% 04/27/25		03/25/2020	BANC OF AMERICA SECURITIES LLC		498,036	500,000		4FE
01973K AE 6	ALLISON TRANSMISSION INC SECURED TERM LO		02/26/2020	RBC DOMINION SECURITIES INC		1,047,477	1,050,000		2FE
02208H AB 4	ALTRA INDUSTRIAL MOTION CORP SECUREDTERM		03/20/2020	J.P. MORGAN SECURITIES INC		587,914	653,238		3FE
02406M AP 2	AMERICAN AXLE & MANUFACTURING SENIOR SEC		03/26/2020	J.P. MORGAN SECURITIES INC		380,902	437,851		3FE
02474R AH 6	AMERICAN BUILDERS & CONTRACTOR SECURED T		03/24/2020	BANC OF AMERICA SECURITIES LLC		672,086	725,000		4FE
03765V AJ 9	PRIME SECURITY SERVICES BORROW SECURED T		03/24/2020	Various		1,301,499	1,326,513	(120)	3FE
03852J AR 2	ARAMARK SERVICES INC SECURED TERM LOAN		03/18/2020	J.P. MORGAN SECURITIES INC		310,144	364,876		3FE
04621H AN 3	ASSUREDPARTNERS INC SECURED TERM LOAN		02/20/2020	Tax Free Exchange		347,244	348,031		4FE
04822D AJ 8	ATLANTIC AVIATION FBO INC SECURED TERM L		03/26/2020	J.P. MORGAN SECURITIES INC		122,463	150,262		3FE
05377J AR 3	AVIS BUDGET CAR RENTAL LLC SECURED TERM		03/04/2020	J.P. MORGAN SECURITIES INC		1,743,074	1,750,000		2FE
05377J AR 3	AVIS BUDGET CAR RENTAL LLC SECURED TERM		02/12/2020	Tax Free Exchange		1,045,881	1,044,670		2FE
08579J BF 8	BERRY GLOBAL INC SECURED TERM LOAN 2.8		01/08/2020	Tax Free Exchange		4,380,867	4,377,572	2,853	3FE
10801X AG 2	THE BRICKMAN GROUP LTD LLC SECUREDTERMLO		03/26/2020	J.P. MORGAN SECURITIES INC		332,009	364,876		4FE
12709Q AG 6	CABOT MICROELECTRONICS CORP TERM NOTES		03/24/2020	J.P. MORGAN SECURITIES INC		630,000	750,000		3FE
13119D AF 9	CALLAWAY GOLF COMPANY SECURED TERM LOAN		03/24/2020	BANC OF AMERICA SECURITIES LLC		266,750	275,000		3FE
13134M BQ 5	CALPINE CORP SECURED TERM LOAN 3.240%		03/24/2020	Various		1,011,366	1,058,805		3FE
14880B AG 6	CATALENT PHARMA SOLUTIONS INC TERM LOAN		03/26/2020	J.P. MORGAN SECURITIES INC		1,234,359	1,329,751		3FE
16117L BX 6	CHARTER COMMUNICATION OPER LLC SECURED T		03/26/2020	BANC OF AMERICA SECURITIES LLC		437,500	500,000		2FE
18538Y AD 0	CLEARWATER PAPER CORP SECURED TERM LOAN		03/26/2020	J.P. MORGAN SECURITIES INC		290,806	306,202		3FE
19239P AB 3	COGECO COMMUNICATIONS (USA) II SECURED T		03/03/2020	CREDIT SUISSE FIRST BOSTON COR		528,147	528,000		4FE
20902C AU 4	CONSOLIDATED CONTAINER CO LLC SECURED TE		03/09/2020	Tax Free Exchange		415,288	417,900		4FE
23918V AY 0	DAVITA HEALTHCARE PARTNERS INC SECURED T		02/13/2020	Taxable Exchange		6,998,867	6,982,500		3FE
26844H AE 7	EFS COGEN HOLDINGS I LLC SECURED TERM LO		03/03/2020	Various		269,399	270,000		3FE
26908B AK 9	ESH HOSPITALITY INC SECURED TERM LOAN		03/03/2020	UBS WARBURG LLC		220,776	220,000		3FE

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
26928B AL 3	EW SCRIPPS CO SECURED TERM LOAN 3.489%		01/01/2020	Taxable Exchange		1,990,000	1,990,000		3FE
26928B AL 3	EW SCRIPPS CO SECURED TERM LOAN 3.489%		01/01/2020	Tax Free Exchange		699,118	698,246		3FE
29267Y AM 4	ENERGIZER SPINCO INC SECUREDTERMLOAN 3		03/26/2020	J.P. MORGAN SECURITIES INC		957,000	1,100,000		3FE
36249V AG 1	GYP HOLDINGS III CORP SECURED TERM LOAN		03/11/2020	CITIBANK		318,600	318,000		4FE
365556 AU 3	INGERSOLL RAND SERVICES CO SECURED TERM		03/12/2020	CITIBANK		349,563	350,000		3FE
36740U AP 7	GATES GLOBAL LLC SECURED TERM LOAN 3.7		03/05/2020	CREDIT SUISSE FIRST BOSTON COR		220,358	220,000		4FE
36874V AM 0	GENERAC POWER SYSTEMS INC SECURED TERM L		03/26/2020	J.P. MORGAN SECURITIES INC		840,000	1,000,000		3FE
38431E AB 4	GRAFTECH FINANCE INC SECUREDTERMLOAN 4		03/26/2020	J.P. MORGAN SECURITIES INC		266,000	350,000		4FE
38740T AB 7	GRANITE US HOLDINGS CORP SECURED TERM LO		02/21/2020	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000	(155)	5FE
38750B AB 3	GRANITE GENERATION LLC SECURED TERM LOAN		03/24/2020	Various		3,721,565	3,750,000		3FE
389376 AY 0	GRAY TELEVISION INC SECURED TERM LOAN		03/24/2020	WELLS FARGO SECURITIES		362,863	385,000		3FE
39843P AG 8	GRIFOLS WORLDWIDE OPERATIONS U SECURED T		02/24/2020	CITIBANK		130,520	130,000		3FE
40409V AR 5	HB FULLER CO SECUREDTERMLOAN 2.773% 10		03/24/2020	Various		976,697	1,088,000		3FE
40416V AB 1	CD&R WATERWORKS MERGER SUB LLC SENIOR TE		01/30/2020	J.P. MORGAN SECURITIES INC		181,125	180,000		4FE
44108H AJ 0	HOSTESS BRANDS LLC SECURED TERM LOAN 3		02/14/2020	WELLS FARGO SECURITIES		181,188	180,000		4FE
44332E AP 1	HUB INTERNATIONAL LIMITED SECURED TERM L		03/25/2020	CITIBANK		338,147	384,258		4FE
44932U AB 0	IAA SPINCO INC SECURED TERM LOAN 3.239		03/26/2020	J.P. MORGAN SECURITIES INC		374,000	425,000		3FE
44988L AF 4	IRB HOLDING CORP SECURED TERM LOAN 3.7		02/06/2020	Tax Free Exchange		697,326	696,456		4FE
45174U AF 5	CLEAR CHANNEL COMMUN INC. SECURED TERM L		03/25/2020	Various		1,331,399	1,380,415		4FE
45673Y AB 2	INFORMATICA CORP SECURED TERM LOAN 4.7		03/15/2020	DIRECT					4FE
45673Y AE 6	INFORMATICA CORP SECURED TERM LOAN 8.5		03/15/2020	NOMURA SECURITIES INTL. INC					5FE
47579S AT 7	JELD-WEN INC SECURED TERM LOAN 3.450%		03/09/2020	BANC OF AMERICA SECURITIES LLC		178,544	178,000		3FE
50212X AX 4	LPL HOLDINGS INC TL SECURED TERM LOAN		03/25/2020	J.P. MORGAN SECURITIES INC		780,861	809,751		3FE
513076 BB 4	LAMAR MEDIA CORP. SECURED TERM LOAN 2		02/14/2020	J.P. MORGAN SECURITIES INC		873,238	875,427		2FE
513076 BB 4	LAMAR MEDIA CORP. SECURED TERM LOAN 2		02/06/2020	Tax Free Exchange		1,044,684	1,044,684		2FE
53803H AM 2	LIVE NATION ENTERTAINMENT INC SECURED TE		03/05/2020	J.P. MORGAN SECURITIES INC		295,811	294,800		3FE
58943P AQ 5	MEREDITH CORP SECURED TERM LOAN 3.489%		02/19/2020	Taxable Exchange		3,580,259	3,595,646		3FE
58943P AQ 5	MEREDITH CORP SECURED TERM LOAN 3.489%		02/19/2020	Tax Free Exchange		3,047,208	3,042,771		3FE
59501N AJ 8	MICROCHIP TECHNOLOGY INCORPORA SECUREDTE		03/25/2020	J.P. MORGAN SECURITIES INC		762,245	794,000		2FE
64072U AE 2	CSC HOLDINGS LLC SENIOR SECURED TERM LOA		03/24/2020	J.P. MORGAN SECURITIES INC		1,460,500	1,600,000		3FE
64072U AH 5	CSC HOLDINGS LLC SECURED TERM LOAN 2.8		03/18/2020	J.P. MORGAN SECURITIES INC		622,080	635,000		3FE
65336R AW 8	NEXSTAR BROADCASTING INC SECURED TERM LO		03/20/2020	BANC OF AMERICA SECURITIES LLC		581,774	579,600		3FE
68218E AH 7	ON SEMICONDUCTOR CORP SECURED TERM LOAN		03/23/2020	DEUTSCHE BANK AG		606,496	624,000		2FE
74839X AF 6	QUIKRETE HOLDINGS INC SECURED TERM LOAN		03/16/2020	Various		652,933	654,000	(525)	4FE
74966F AJ 2	RP CROWN PARENT LLC SECURED TERM LOAN		03/25/2020	J.P. MORGAN SECURITIES INC		400,000	500,000		4FE
74968Y AC 4	RPI INTERMEDIATE FINANCE TRUST SECURED T		03/04/2020	BANC OF AMERICA SECURITIES LLC		1,912,638	1,917,432		3FE
74969A AC 5	RPI 2019 INTERMEDIATE FINANCE SECURED TE		03/02/2020	BANC OF AMERICA SECURITIES LLC		13,929,000	13,929,000		2FE
75025K AB 4	RADIATE HOLDCO LLC SECURED TERM LOAN 3		03/29/2020	Various		301,060	303,854		4FE
75703U AH 8	RED VENTURES LLC SECURED TERM LOAN 3.9		01/31/2020	Tax Free Exchange		697,288	696,474		4FE
76090L AD 6	RESIDEO FUNDING INC SECUREDTERMLOAN 3		03/26/2020	J.P. MORGAN SECURITIES INC		598,533	629,788		3FE
76171J AB 7	REYNOLDS CONSUMER PRODUCTS LLC SECURED T		03/24/2020	CREDIT SUISSE FIRST BOSTON COR		2,652,511	2,709,751		3FE
78404X AH 8	SBA SENIOR FINANCE II LLC SECURED TERM L		03/24/2020	Various		1,091,619	1,114,430		3FE
80862Q AG 6	SCIENCE APPLICATIONS INTERNATI SECURED T		03/20/2020	CITIBANK		495,000	500,000		3FE
81760H AG 7	SERVICEMASTER CO LLC SECURED TERM LOAN		01/08/2020	J.P. MORGAN SECURITIES INC		331,780	330,000		3FE
82925B AE 5	SINCLAIR TELEVISION GROUP INC SECURED TE		03/26/2020	J.P. MORGAN SECURITIES INC		511,750	575,000		3FE
85208E AD 2	SPRINT COMMUNICATIONS INC SECURED TERM L		03/26/2020	J.P. MORGAN SECURITIES INC		2,300,000	2,500,000		3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
85769E AZ 4	STATION CASINOS LLC SECURED TERM LOAN		02/14/2020	J.P. MORGAN SECURITIES INC.		1,997,500	2,000,000		4FE
88233F AK 6	VISTRA OPERATIONS COMPANY LLC SECUREDTER		03/12/2020	Various		3,001,106	3,001,895		2FE
88632N AP 5	TIBCO SOFTWARE INC SECURED TERM LOAN 4		03/04/2020	Tax Free Exchange		473,216	472,625		4FE
89334G AX 2	TRANS UNION LLC SECURED TERM LOAN 3.20		03/26/2020	Various		1,405,041	1,544,751		3FE
90351H AB 4	US FOODS INC SECURED TERM LOAN 2.739%		03/23/2020	CITIBANK		2,353,449	2,554,130		3FE
91136E AJ 4	UNITED RENTALS INC. SECUREDTERMLOAN 2		01/10/2020	GOLDMAN SACHS & CO.		1,046,464	1,050,000		2FE
91820U AQ 3	VFH PARENT LLC SECURED TERM LOAN 4.754		01/21/2020	Various		30,921	31,062	(5)	3FE
92345M AQ 5	VERINT SYSTEMS INC. TERM LOAN 3.433%		03/25/2020	J.P. MORGAN SECURITIES INC.		730,089	768,515		3FE
92565E AB 9	VICI PROPERTIES 1 LLC SENIOR SECURED TER		03/30/2020	Various		781,750	850,000		2FE
92645D AG 4	VICTORY CAPITAL HOLDINGS INC SECURED TER		01/31/2020	Taxable Exchange		2,665,384	2,665,384		3FE
92645D AG 4	VICTORY CAPITAL HOLDINGS INC SECURED TER		01/23/2020	Tax Free Exchange		461,271	458,532		3FE
93369P AF 1	WAND NEWCO 3 INC SECUREDTERMLOAN 4.072		03/18/2020	Various		396,831	400,000		4FE
95810D AR 2	WESTERN DIGITAL CORP SECUREDTERMLOAN 3		03/30/2020	J.P. MORGAN SECURITIES INC.		864,790	1,000,000		2FE
96244U AD 9	WHATABRANDS LLC SECURED TERM LOAN 3.76		02/12/2020	Tax Free Exchange		348,305	349,125		4FE
97417A AB 6	WINK HOLDCO INC SECURED TERM LOAN 4.45		03/25/2020	CITIBANK		277,550	305,000		4FE
98379E AE 6	XPO LOGISTICS INC SECUREDTERMLOAN 3.61		03/26/2020	CREDIT SUISSE FIRST BOSTON COR		559,000	650,000		2FE
98919X AB 7	FRONT RANGE BIDCO INC SECURED TERM LOAN		03/10/2020	CREDIT SUISSE FIRST BOSTON COR		399,000	400,000		4FE
98931Y AC 7	ZEKELMAN INDUSTRIES INC SECURED TERM LOA		02/13/2020	GOLDMAN SACHS & CO.		201,750	200,000		3FE
98975V AK 2	ZODIAC POOL SOLUTIONS LLC SECURED TERM L		01/28/2020	Taxable Exchange		4,412,601	4,412,601		3FE
000000 00 0	SABERT CORP 5.500% 12/10/26		03/26/2020	J.P. MORGAN SECURITIES INC.		435,000	500,000		4Z
000000 00 0	STADCO LA LLC SECUREDREVOLVELOAN 2.000		02/28/2020	DIRECT		812,407	812,407		2
000000 00 0	VISTRA ENERGY CORP SECURED TERM LOAN 3		01/01/2020	Tax Free Exchange		(6,020,301)	(6,008,500)		2FE
000000 00 0	EW SCRIPPS CO 4.220% 05/01/26		01/01/2020	Taxable Exchange		(1,990,000)	(1,990,000)		3FE
000000 00 0	IMS HEALTH INCORPORATED 2.561% 01/01/2		01/01/2020	Taxable Exchange		(1,657,033)	(1,652,011)		3FE
000000 00 0	CALPINE CORP TERM NOTES 3.061% 04/01/2		01/01/2020	Taxable Exchange		(1,002,627)	(997,500)		3FE
000000 00 0	ULTIMATE SOFTWARE GRP INC. SECURED TERM		03/25/2020	CREDIT SUISSE FIRST BOSTON COR		198,424	210,000		4FE
55316H AB 1	GENESEE & WYOMING INC. SECURED TERM LOAN		03/25/2020	Various		971,207	1,000,000		3FE
88145L AB 0	TERRIER MEDIA BUYER INC SECURED TERM LOA		03/11/2020	RBC DOMINION SECURITIES INC.		110,381	109,600		3FE
11132V AP 4	BROADSTREET PARTNERS INC SECURED TERM LO		03/25/2020	Various		399,100	420,000		4FE
05554J AH 0	FIRST EAGLE HOLDINGS INC SECURED TERM LO		01/31/2020	Taxable Exchange		6,437,683	6,435,000		3FE
15669G AH 7	CENTURYLINK INC SECURED TERM LOAN 3.23		02/12/2020	BANC OF AMERICA SECURITIES LLC		770,702	771,667		3FE
74530D AC 9	PUG LLC SECURED TERM LOAN 4.489% 01/29		02/20/2020	J.P. MORGAN SECURITIES INC.		199,000	200,000		4FE
C3301D AD 0	ATLANTIC POWER SECURED TERM LOAN 4.103		02/12/2020	GOLDMAN SACHS & CO.		500,000	500,000		3FE
C3301D AD 0	ATLANTIC POWER SECURED TERM LOAN 4.103		02/12/2020	Taxable Exchange		6,289,800	6,287,159		3FE
G9368P BC 7	VIRIGIN MEDIA SECURED TERM LOAN 3.205%		02/28/2020	CITIBANK		316,000	316,000		3FE
35100D AR 7	FOUR SEASONS HOLDINGS INC 2.989% 11/30	A	03/05/2020	UBS WARBURG LLC		253,216	252,000		3FE
C4927U AB 8	KESTREL BIDCO INC SECURED TERM LOAN 4	A	01/29/2020	BARCLAYS CAPITAL		270,136	270,000		3FE
C6901L AH 0	BURGER KING NEWCO SECURED TERM LOAN 2	A	03/26/2020	J.P. MORGAN SECURITIES INC.		1,410,030	1,594,627		3FE
C9413P BB 8	BAUSCH HEALTH COMPANIES INC SECURED TERM	A	03/27/2020	Various		1,880,895	1,925,000		3FE
46611V AU 9	JBS USA LUX SA SECURED TERM LOAN 3.072	D	03/24/2020	BARCLAYS CAPITAL		684,500	775,000		3FE
G4770Q AJ 4	INEOS ENTERPRISES HOLDINGS II SECURED TE	D	02/28/2020	Tax Free Exchange		1,624,034	1,639,444		3FE
8299999. Total - Bonds - Unaffiliated Bank Loans						116,011,547	119,321,575	2,048	XXX
8399997. Total - Bonds - Part 3						1,724,867,589	1,755,361,288	5,554,888	XXX
8399999. Total - Bonds						1,724,867,589	1,755,361,288	5,554,888	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
30303M 10 2	FACEBOOK INC.		02/03/2020	DIRECT	976.000	199,290	XXX		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
42225T 10 7	HEALTHCATALYSTINC		03/04/2020	DIRECT	2,755.000	87,091	XXX		
55087P 10 4	LYFTINC		02/13/2020	DIRECT	4,542.000	213,610	XXX		
67059N 10 8	NUTANIX INC		02/03/2020	DIRECT	16,066.000	536,926	XXX		
70614W 10 0	PELOTONINTERACTIVEINC		03/06/2020	DIRECT	29,612.000	826,471	XXX		
83088V 10 2	SLACKTECHNOLOGIESINC		03/17/2020	DIRECT	67,171.000	1,329,213	XXX		
84790A 10 5	SPECTRUM BRANDS HOLDINGS INC		01/01/2020	Spin Off	1.000		XXX		
852234 10 3	SQUARE INC		03/03/2020	DIRECT	26,815.000	2,114,095	XXX		
922908 68 6	VANGUARD 500 INDEX OPEN_END FUND		03/10/2020	DIRECT	48.830	3,079	XXX		
957663 67 7	WESTERN ASSET CORE BOND CL IS OPEN END F		02/28/2020	Various	452.830	5,964	XXX		
98980L 10 1	ZOOM VIDEO COMMUNICATIONS INC		03/17/2020	DIRECT	429.000	49,565	XXX		
000000 00 0	PINTREST		02/10/2020	DIRECT	6,604.000	166,421	XXX		
SBJ7JP H4 0	PAGERDUTY INC		03/23/2020	DIRECT	35,593.000	678,759	XXX		
SBJJP1 38 6	CROWDSTRIKE HOLDINGS INC		03/30/2020	DIRECT	36,299.000	1,874,503	XXX		
SBGJW3 76 7	MEITUAN DIANPING	B	01/15/2020	DIRECT	66,371.000	974,517	XXX		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						9,059,504	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						9,059,504	XXX	0	XXX
9799999. Total - Common Stocks						9,059,504	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						9,059,504	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,733,927,093	XXX	5,554,888	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
Bonds - U.S. Government																					
233244 AH 5	US DEPT OF TRANSPORTATION AGENCY BND 144		03/07/2020	Various		235,261	235,261	220,130	236,183		(922)		(922)		235,261			0	2,197	12/07/2021	1
36200J AM 2	GNMA POOL # 602212 6.000% 03/15/33		03/01/2020	Paydown		8,453	8,453	8,743	8,666		(213)		(213)		8,453			0	85	03/15/2033	1
36200Q K3 7	GNMA GNMA 30YR 6.500% 03/15/32		03/01/2020	Paydown		197	197	200	199		(2)		(2)		197			0	2	03/15/2032	1
36200S TX 8	GNMA GNMA 30YR 6.500% 10/15/31		03/01/2020	Paydown		1,536	1,536	1,558	1,551		(16)		(16)		1,536			0	17	10/15/2031	1
36201F UX 3	GNMA GNMA 30YR 7.000% 04/15/32		03/01/2020	Paydown		368	368	370	369		(1)		(1)		368			0	4	04/15/2032	1
36201F XG 7	GNMA GNMA 30YR 6.500% 06/15/32		03/01/2020	Paydown		2,201	2,201	2,233	2,224		(22)		(22)		2,201			0	24	06/15/2032	1
36201L TN 4	GNMA GNMA 30YR 6.500% 04/15/32		03/01/2020	Paydown		2,796	2,796	2,837	2,824		(27)		(27)		2,796			0	30	04/15/2032	1
36202C 2H 5	GNMA2 GNMA2 30YR 6.000% 04/20/28		03/01/2020	Paydown		5,265	5,265	5,074	5,147		118		118		5,265			0	62	04/20/2028	1
36202C 2W 2	GNMA2 GNMA2 30YR 6.000% 05/20/28		03/01/2020	Paydown		2,482	2,482	2,394	2,428		54		54		2,482			0	29	05/20/2028	1
36202E 6E 4	GNMA2 GNMA2 30YR 5.000% 06/20/39		03/01/2020	Paydown		147,503	147,503	149,854	149,523		(2,020)		(2,020)		147,503			0	1,300	06/20/2039	1
36202E S9 1	GNMA2 POOL # 004144 5.500% 05/20/38		03/01/2020	Paydown		2,489	2,489	2,520	2,515		(26)		(26)		2,489			0	21	05/20/2038	1
36202E VP 1	GNMA2 POOL # 004222 6.000% 08/20/38		03/01/2020	Paydown		6,006	6,006	5,990	5,990		16		16		6,006			0	61	08/20/2038	1
36202S BC 1	GNMA GNMA 30YR 6.000% 01/15/33		03/01/2020	Paydown		70	70	73	72		(2)		(2)		70			0	1	01/15/2033	1
36203B J5 4	GNMA GNMA 30YR 7.000% 12/15/22		03/01/2020	Paydown		225	225	217	222		3		3		225			0	2	12/15/2022	1
36203C KE 1	GNMA GNMA 30YR 7.500% 11/15/23		03/01/2020	Paydown		33	33	33	33				0		33			0		11/15/2023	1
36203C LK 6	GNMA GNMA 30YR 7.000% 01/15/24		03/01/2020	Paydown		125	125	123	124		1		1		125			0	1	01/15/2024	1
36203C NC 2	GNMA GNMA 30YR 7.000% 09/15/23		03/01/2020	Paydown		102	102	99	101		1		1		102			0	1	09/15/2023	1
36203C SF 0	GNMA GNMA 30YR 6.500% 05/15/23		03/01/2020	Paydown		219	219	211	216		3		3		219			0	2	05/15/2023	1
36203C VH 2	GNMA GNMA 30YR 7.000% 11/15/23		03/01/2020	Paydown		12	12	12	12				0		12			0		11/15/2023	1
36203D FQ 8	GNMA GNMA 30YR 7.000% 09/15/23		03/01/2020	Paydown		10	10	10	10				0		10			0		09/15/2023	1
36203D GU 8	GNMA GNMA 30YR 7.000% 12/15/23		03/01/2020	Paydown		29	29	28	29		1		1		29			0		12/15/2023	1
36203E 6N 3	GNMA GNMA 30YR 6.500% 08/15/23		03/01/2020	Paydown		835	835	805	822		13		13		835			0	9	08/15/2023	1
36203F YQ 2	GNMA GNMA 30YR 6.500% 08/15/23		03/01/2020	Paydown		107	107	103	105		1		1		107			0	1	08/15/2023	1
36203H G3 9	GNMA GNMA 30YR 7.000% 07/15/23		03/01/2020	Paydown		69	69	67	68		1		1		69			0	1	07/15/2023	1
36203H RN 3	GNMA GNMA 30YR 7.000% 09/15/23		03/01/2020	Paydown		59	59	57	59		1		1		59			0	1	09/15/2023	1
36203J XE 2	GNMA GNMA 30YR 7.000% 08/15/23		03/01/2020	Paydown		30	30	29	30				0		30			0		08/15/2023	1
36203K HQ 0	GNMA GNMA 30YR 7.000% 12/15/23		03/01/2020	Paydown		13	13	13	13				0		13			0		12/15/2023	1
36203K K6 0	GNMA GNMA 30YR 1994 7.000% 01/15/24		03/01/2020	Paydown		16	16	16	16				0		16			0		01/15/2024	1
36203L RC 8	GNMA GNMA 30YR 7.000% 07/15/23		03/01/2020	Paydown		128	128	123	126		2		2		128			0	2	07/15/2023	1
36203M B9 0	GNMA GNMA 30YR 1994 7.000% 05/15/24		03/01/2020	Paydown		70	70	69	69				0		70			0	1	05/15/2024	1
36203P AY 9	GNMA GNMA 30YR 7.000% 12/15/23		03/01/2020	Paydown		125	125	124	124		1		1		125			0	1	12/15/2023	1
36203Q JS 1	GNMA GNMA 30YR 7.000% 05/15/24		03/01/2020	Paydown		49	49	49	49				0		49			0	1	05/15/2024	1
36203R MW 6	GNMA GNMA 30YR 6.500% 05/15/23		03/01/2020	Paydown		599	599	577	590		9		9		599			0	7	05/15/2023	1
36203R YD 5	GNMA GNMA 30YR 7.500% 05/15/23		03/01/2020	Paydown		34	34	34	34				0		34			0		05/15/2023	1
36203S 4K 0	GNMA GNMA 30YR 7.000% 08/15/23		03/01/2020	Paydown		14	14	14	14				0		14			0		08/15/2023	1
36203S XB 8	GNMA GNMA 30YR 7.000% 09/15/23		03/01/2020	Paydown		16	16	15	16				0		16			0		09/15/2023	1
36203T HT 5	GNMA POOL # 358542 7.000% 07/15/23		03/01/2020	Paydown		8	8	7	8				0		8			0		07/15/2023	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36203T NB 7	GNMA GNMA 30YR 7.000% 09/15/23		03/01/2020	Paydown		39	39	37	38		1		1		39			0		09/15/2023	1
36203V DE 7	GNMA GNMA 30YR 7.000% 11/15/23		03/01/2020	Paydown		23	23	22	23				0		23			0		11/15/2023	1
36203V U3 2	GNMA GNMA 30YR 7.000% 07/15/23		03/01/2020	Paydown		76	76	74	75		1		1		76			0	1	07/15/2023	1
36203V W9 7	GNMA GNMA 30YR 1994 7.000% 02/15/24		03/01/2020	Paydown		13	13	13	13				0		13			0		02/15/2024	1
36203W 2E 7	GNMA GNMA 30YR 7.000% 02/15/22		03/01/2020	Paydown		36	36	34	35				0		36			0		02/15/2022	1
36203W 2J 6	GNMA GNMA 30YR 7.000% 03/15/22		03/01/2020	Paydown		10	10	9	10				0		10			0		03/15/2022	1
36203W PX 0	GNMA GNMA 30YR 7.000% 06/15/24		03/01/2020	Paydown		57	57	56	56				0		57			0	1	06/15/2024	1
36203W QV 3	GNMA GNMA 30YR 7.000% 09/15/23		03/01/2020	Paydown		12	12	12	12				0		12			0		09/15/2023	1
36203Y ER 1	GNMA GNMA 30YR 7.000% 09/15/23		03/01/2020	Paydown		32	32	31	31				0		32			0		09/15/2023	1
36204A PF 6	GNMA GNMA 30YR 7.000% 08/15/23		03/01/2020	Paydown		92	92	89	90		2		2		92			0	1	08/15/2023	1
36204A PV 1	GNMA GNMA 30YR 7.000% 08/15/23		03/01/2020	Paydown		26	26	25	25				0		26			0		08/15/2023	1
36204A UY 9	GNMA GNMA 30YR 7.000% 09/15/23		03/01/2020	Paydown		33	33	32	32		1		1		33			0		09/15/2023	1
36204C MV 0	GNMA GNMA 30YR 7.000% 11/15/23		03/01/2020	Paydown		98	98	95	97		1		1		98			0	1	11/15/2023	1
36204D LL 1	GNMA GNMA 30YR 1994 7.000% 02/15/24		03/01/2020	Paydown		9	9	9	9				0		9			0		02/15/2024	1
36204G ZK 1	GNMA GNMA 30YR 7.000% 12/15/23		03/01/2020	Paydown		172	172	166	169		2		2		172			0	2	12/15/2023	1
36204H 6E 5	GNMA GNMA 30YR 7.000% 10/15/23		03/01/2020	Paydown		4	4	4	4				0		4			0		10/15/2023	1
36204L VC 2	GNMA GNMA 30YR 7.000% 04/15/22		03/01/2020	Paydown		102	102	98	100		1		1		102			0	1	04/15/2022	1
36204L X3 0	GNMA GNMA 30YR 7.000% 11/15/23		03/01/2020	Paydown		20	20	20	20				0		20			0		11/15/2023	1
36204M MB 2	GNMA GNMA 30YR 7.000% 12/15/23		03/01/2020	Paydown		28	28	27	28				0		28			0		12/15/2023	1
36204R N8 7	GNMA POOL # 377615 7.500% 09/15/25		03/01/2020	Paydown		56	56	54	55		1		1		56			0	1	09/15/2025	1
36204W QL 4	GNMA GNMA 30YR 7.000% 01/15/24		03/01/2020	Paydown		3	3	3	3				0		3			0		01/15/2024	1
36205A 5H 3	GNMA GNMA 30YR 1994 7.000% 05/15/24		03/01/2020	Paydown		5	5	5	5				0		5			0		05/15/2024	1
36205A NF 7	GNMA GNMA 30YR 7.000% 09/15/25		03/01/2020	Paydown		285	285	281	282		2		2		285			0	3	09/15/2025	1
36205B HR 6	GNMA GNMA 30YR 7.000% 05/15/24		03/01/2020	Paydown		94	94	92	93		1		1		94			0	1	05/15/2024	1
36205C 6H 8	GNMA GNMA 30YR 7.000% 09/15/25		03/01/2020	Paydown		8	8	8	8				0		8			0		09/15/2025	1
36205F Z7 1	GNMA GNMA 30YR 7.000% 09/15/25		03/01/2020	Paydown		432	432	426	429		3		3		432			0	5	09/15/2025	1
36205P Y4 7	GNMA GNMA 30YR 7.000% 09/15/25		03/01/2020	Paydown		284	284	280	281		2		2		284			0	3	09/15/2025	1
36205Q 4W 6	GNMA GNMA 30YR 7.000% 07/15/25		03/01/2020	Paydown		32	32	32	32				0		32			0		07/15/2025	1
36205R L4 7	GNMA GNMA 30YR 7.000% 09/15/25		03/01/2020	Paydown		264	264	260	261		2		2		264			0	3	09/15/2025	1
36205R L6 2	GNMA GNMA 30YR 7.000% 09/15/25		03/01/2020	Paydown		28	28	28	28				0		28			0		09/15/2025	1
36205R TF 4	GNMA GNMA 30YR 7.000% 08/15/25		03/01/2020	Paydown		70	70	69	69		1		1		70			0	1	08/15/2025	1
36206A PL 1	GNMA GNMA 30YR 7.500% 11/15/25		03/01/2020	Paydown		282	282	275	278		4		4		282			0	2	11/15/2025	1
36206B WG 2	GNMA GNMA 30YR 7.000% 09/15/25		03/01/2020	Paydown		64	64	63	63				0		64			0	1	09/15/2025	1
36206E 3P 8	GNMA GNMA 30YR 7.000% 09/15/25		03/01/2020	Paydown		29	29	28	29				0		29			0		09/15/2025	1
36206E CP 8	GNMA GNMA 30YR 7.000% 09/15/25		03/01/2020	Paydown		52	52	51	51				0		52			0	1	09/15/2025	1
36206E FZ 3	GNMA POOL # 408884 7.000% 09/15/25		03/01/2020	Paydown		434	434	428	431		3		3		434			0	5	09/15/2025	1
36206F LU 4	GNMA GNMA 30YR 7.000% 09/15/25		03/01/2020	Paydown		45	45	45	45				0		45			0	1	09/15/2025	1
36206F RC 8	GNMA GNMA 30YR 7.000% 08/15/25		03/01/2020	Paydown		165	165	163	164		1		1		165			0	2	08/15/2025	1
36206F RJ 3	GNMA GNMA 30YR 7.000% 08/15/25		03/01/2020	Paydown		48	48	47	48				0		48			0	1	08/15/2025	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	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
36206F SE 3	GNMA GNMA 30YR 7.000% 09/15/25	..	03/01/2020.	Paydown		79	79	78	78		1		1		79			0	1	09/15/2025.	1
36206J FS 8	GNMA GNMA 30YR 7.000% 08/15/25	..	03/01/2020.	Paydown		17	17	17	17				0		17			0		08/15/2025.	1
36206J YG 3	GNMA GNMA 30YR 7.000% 08/15/25	..	03/01/2020.	Paydown		156	156	154	155		1		1		156			0	2	08/15/2025.	1
36206K BY 6	GNMA GNMA 30YR 7.000% 09/15/25	..	03/01/2020.	Paydown		169	169	166	167		1		1		169			0	2	09/15/2025.	1
36206K HA 2	GNMA POOL # 413425 7.000% 09/15/25	..	03/01/2020.	Paydown		34	34	34	34				0		34			0		09/15/2025.	1
36206L BY 4	GNMA GNMA 30YR 7.000% 09/15/25	..	03/01/2020.	Paydown		335	335	331	333		3		3		335			0	4	09/15/2025.	1
36206L CQ 0	GNMA GNMA 30YR 7.000% 09/15/25	..	03/01/2020.	Paydown		292	292	288	290		2		2		292			0	3	09/15/2025.	1
36206L DA 4	GNMA GNMA 30YR 7.000% 09/15/25	..	03/01/2020.	Paydown		276	276	272	274		2		2		276			0	3	09/15/2025.	1
36206L PU 7	GNMA GNMA 30YR 7.000% 08/15/25	..	03/01/2020.	Paydown		13	13	12	13				0		13			0		08/15/2025.	1
36206L SJ 9	GNMA GNMA 30YR 7.000% 09/15/25	..	03/01/2020.	Paydown		50	50	49	50				0		50			0	1	09/15/2025.	1
36206M PP 6	GNMA POOL # 415430 7.000% 08/15/25	..	03/01/2020.	Paydown		91	91	89	90		1		1		91			0	1	08/15/2025.	1
36206N C4 5	GNMA GNMA 30YR 7.000% 09/15/25	..	03/01/2020.	Paydown		49	49	48	49				0		49			0	1	09/15/2025.	1
36206P AF 7	GNMA GNMA 30YR 7.500% 12/15/25	..	03/01/2020.	Paydown		27	27	26	26				0		27			0		12/15/2025.	1
36206P PG 9	GNMA GNMA 30YR 7.500% 01/15/26	..	03/01/2020.	Paydown		39	39	38	38		1		1		39			0		01/15/2026.	1
36206P WY 2	GNMA GNMA 30YR 7.000% 09/15/25	..	03/01/2020.	Paydown		94	94	93	93		1		1		94			0	1	09/15/2025.	1
36206Q K2 3	GNMA GNMA 30YR 7.500% 06/15/26	..	03/01/2020.	Paydown		64	64	63	64		1		1		64			0	1	06/15/2026.	1
36206S JX 3	GNMA GNMA 30YR 7.000% 09/15/25	..	03/01/2020.	Paydown		12	12	11	12				0		12			0		09/15/2025.	1
36206U NA 3	GNMA GNMA 30YR 7.500% 02/15/26	..	03/01/2020.	Paydown		485	485	478	481		4		4		485			0	6	02/15/2026.	1
36206U W6 2	GNMA GNMA 30YR 7.500% 05/15/26	..	03/01/2020.	Paydown		38	38	37	38		1		1		38			0		05/15/2026.	1
36206W Z4 0	GNMA GNMA 30YR 7.500% 06/15/26	..	03/01/2020.	Paydown		48	48	47	48		1		1		48			0	1	06/15/2026.	1
36207A K3 5	GNMA GNMA 30YR 7.500% 06/15/26	..	03/01/2020.	Paydown		45	45	44	45		1		1		45			0	1	06/15/2026.	1
36207L H3 5	GNMA POOL # 435050 7.000% 03/15/31	..	03/01/2020.	Paydown		31	31	31	31				0		31			0		03/15/2031.	1
36210R G6 1	GNMA GNMA 30YR 6.000% 11/15/31	..	03/01/2020.	Paydown		133	133	134	134				0		133			0	1	11/15/2031.	1
36213C J5 0	GNMA GNMA 30YR 7.000% 08/15/31	..	03/01/2020.	Paydown		34	34	35	34				0		34			0		08/15/2031.	1
36213E W6 9	GNMA GNMA 30YR 6.500% 03/15/32	..	03/01/2020.	Paydown		1,509	1,509	1,531	1,523		(14)		(14)		1,509			0	17	03/15/2032.	1
36213F H5 5	GNMA GNMA 30YR 6.000% 12/15/32	..	03/01/2020.	Paydown		366	366	367	367		(1)		(1)		366			0	4	12/15/2032.	1
36213F K9 3	GNMA GNMA 30YR 6.000% 01/15/33	..	03/01/2020.	Paydown		5,446	5,446	5,636	5,584		(138)		(138)		5,446			0	54	01/15/2033.	1
362161 MC 2	GNMA GNMA 30YR 7.000% 05/15/23	..	03/01/2020.	Paydown		55	55	53	55		1		1		55			0	1	05/15/2023.	1
362200 GT 8	GNMA GNMA 30YR 9.500% 07/15/20	..	03/01/2020.	Paydown		9	9	10	9				0		9			0		07/15/2020.	1
36220V C2 3	GNMA GNMA 30YR 8.500% 04/15/20	..	03/01/2020.	Paydown		253	253	237	250		3		3		253			0	4	04/15/2020.	1
36220V LZ 0	GNMA GNMA 30YR 9.000% 06/15/20	..	02/01/2020.	Paydown		1,016	1,016	982	1,008		9		9		1,016			0	13	06/15/2020.	1
36220Y 6P 3	GNMA POOL #292578X 9.500% 10/15/20	..	03/01/2020.	Paydown		21	21	21	21				0		21			0		10/15/2020.	1
36220Y YT 4	GNMA GNMA 30YR 9.500% 09/15/20	..	03/01/2020.	Paydown		61	61	64	61				0		61			0	1	09/15/2020.	1
36223G UA 5	GNMA GNMA 30YR 9.500% 07/15/21	..	03/01/2020.	Paydown		112	112	118	113		(1)		(1)		112			0	2	07/15/2021.	1
36223J AH 6	GNMA GNMA 30YR 9.500% 08/15/21	..	03/01/2020.	Paydown		41	41	43	42				0		41			0	1	08/15/2021.	1
36223J DR 1	GNMA GNMA 30YR 9.500% 07/15/21	..	03/01/2020.	Paydown		129	129	135	130		(1)		(1)		129			0	2	07/15/2021.	1
36223M GE 0	GNMA GNMA 30YR 8.500% 09/15/21	..	03/01/2020.	Paydown		291	291	299	292		(1)		(1)		291			0	4	09/15/2021.	1
36223M XL 5	GNMA GNMA 30YR 8.500% 12/15/21	..	03/01/2020.	Paydown		22	22	23	22				0		22			0		12/15/2021.	1
36223N CH 5	GNMA GNMA 30YR 8.500% 11/15/21	..	03/01/2020.	Paydown		136	136	127	133		3		3		136			0	2	11/15/2021.	1
36223Q RW 9	GNMA GNMA 30YR 8.500% 11/15/21	..	03/01/2020.	Paydown		687	687	642	661		26		26		687			0	7	11/15/2021.	1
36223R ZU 2	GNMA GNMA 30YR 8.500% 01/15/22	..	03/01/2020.	Paydown		32	32	33	32				0		32			0	1	01/15/2022.	1
36223S AD 5	GNMA GNMA 30YR 8.500% 05/15/22	..	03/01/2020.	Paydown		453	453	466	456		(3)		(3)		453			0	6	05/15/2022.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36223Y 5B 2	GNMA GNMA 30YR 8.500% 04/15/22...		03/01/2020	Paydown		583	583	599	585		(3)		(3)		583			0	8	04/15/2022	1
36223Y QM 5	GNMA GNMA 30YR 7.000% 08/15/23...		03/01/2020	Paydown		62	62	60	61		1		1		62			0	1	08/15/2023	1
36224A J2 8	GNMA GNMA 30YR 8.500% 05/15/22...		03/01/2020	Paydown		152	152	156	153		(1)		(1)		152			0	2	05/15/2022	1
36224C UP 0	GNMA GNMA 30YR 8.500% 05/15/22...		03/01/2020	Paydown		48	48	49	48				0		48			0	1	05/15/2022	1
36224D R6 4	GNMA GNMA 30YR 9.500% 04/15/22...		03/01/2020	Paydown		26	26	27	26				0		26			0		04/15/2022	1
36224H FS 0	GNMA GNMA 30YR 8.500% 05/15/22...		03/01/2020	Paydown		244	244	251	246		(2)		(2)		244			0	3	05/15/2022	1
36224H V6 0	GNMA GNMA 30YR 9.500% 05/15/22...		03/01/2020	Paydown		112	112	118	113		(1)		(1)		112			0	2	05/15/2022	1
36224L NW 3	GNMA GNMA 30YR 7.000% 08/15/23...		03/01/2020	Paydown		16	16	15	16				0		16			0		08/15/2023	1
36224L S3 2	GNMA GNMA 30YR 7.000% 12/15/22...		03/01/2020	Paydown		359	359	348	355		4		4		359			0	4	12/15/2022	1
36224M 7D 1	GNMA GNMA 30YR 7.000% 06/15/23...		03/01/2020	Paydown		341	341	329	336		5		5		341			0	5	06/15/2023	1
36224P 2M 9	GNMA GNMA 30YR 7.500% 08/15/25...		03/01/2020	Paydown		4	4	4	4				0		4			0		08/15/2025	1
36224T MU 1	GNMA GNMA 30YR 7.500% 03/15/23...		03/01/2020	Paydown		293	293	296	293		(1)		(1)		293			0	4	03/15/2023	1
36224W RM 7	GNMA GNMA 30YR 7.500% 05/15/23...		03/01/2020	Paydown		67	67	67	67				0		67			0	1	05/15/2023	1
36224X PY 1	GNMA GNMA 30YR 7.000% 02/15/23...		03/01/2020	Paydown		12	12	12	12				0		12			0		02/15/2023	1
36224Y YS 2	GNMA GNMA 30YR 7.500% 03/15/23...		03/01/2020	Paydown		42	42	43	42				0		42			0	1	03/15/2023	1
36225A GM 6	GNMA GNMA 30YR 7.000% 07/15/25...		03/01/2020	Paydown		173	173	171	172		1		1		173			0	2	07/15/2025	1
36225B ND 6	GNMA POOL # 781288 6.500% 05/15/31		03/01/2020	Paydown		36,771	36,771	37,398	37,197		(426)		(426)		36,771			0	415	05/15/2031	1
36225C C9 5	GNMA2 G2 1/1 1Y CMT ARM 3.250% 07/20/2		03/01/2020	Paydown		998	998	1,013	998				0		998			0	5	06/01/2027	1
36225C DM 5	GNMA2 G2 1/1 1Y CMT ARM 3.250% 08/20/2		03/01/2020	Paydown		229	229	233	229				0		229			0	1	07/01/2027	1
36241K HR 2	GNMA GNMA 15YR PLATINUM 6.000% 06/15/		03/01/2020	Paydown		1,064	1,064	1,073	1,064				0		1,064			0	9	06/15/2020	1
36241K LQ 9	GNMA POOL # 782135 5.500% 01/15/37		03/01/2020	Paydown		26,643	26,643	26,834	26,800		(157)		(157)		26,643			0	180	01/15/2037	1
36292C BU 7	GNMA GNMA 30YR 6.000% 07/15/35...		03/01/2020	Paydown		11,110	11,110	11,053	11,058		52		52		11,110			0	111	07/15/2035	1
36292L EX 8	GNMA GNMA 30YR 6.000% 06/15/36...		03/01/2020	Paydown		1,705	1,705	1,731	1,727		(23)		(23)		1,705			0	17	06/15/2036	1
36296D YU 6	GNMA GNMA 30YR 5.500% 05/15/38...		03/01/2020	Paydown		58,018	58,018	58,652	58,556		(539)		(539)		58,018			0	532	05/15/2038	1
38373Q MZ 1	GNMA GNMA_03-37 5.500% 05/20/33...		03/01/2020	Paydown		147,508	147,508	144,212	145,969		1,538		1,538		147,508			0	1,148	05/20/2033	1
38374C CC 3	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-7		03/01/2020	Paydown		427,117	427,117	394,943	417,420		9,697		9,697		427,117			0	3,946	09/20/2033	1
38374C YN 5	GOVERNMENT NATIONAL MORTGAGE A GNMA_03-8		03/01/2020	Paydown		74,817	74,817	71,301	73,615		1,202		1,202		74,817			0	692	10/20/2033	1
38374F X5 8	GNMA GNMA_04-21 5.000% 04/16/34...		03/01/2020	Paydown		279,411	279,411	262,733	271,412		7,999		7,999		279,411			0	2,427	04/16/2034	1
38374H PY 0	GNMA GNMA_04-54 5.500% 07/20/34...		03/01/2020	Paydown		461,316	461,316	451,405	456,774		4,541		4,541		461,316			0	4,276	07/20/2034	1
38374M MC 0	GOVERNMENT NATIONAL MORTGAGE A GNMA_05-9		03/01/2020	Paydown		243,355	243,355	216,073	233,912		9,444		9,444		243,355			0	2,327	12/20/2035	1
38375J XK 6	GOVERNMENT NATIONAL MORTGAGE A GNMA_07-2		03/01/2020	Paydown		408,096	408,096	407,427	407,427		670		670		408,096			0	3,661	04/20/2037	1
83162C TX 1	SMALL BUSINESS ADMINISTRATION SBAP_11-20		03/01/2020	Paydown		75,007	75,007	75,007	74,801		206		206		75,007			0	1,534	03/01/2031	1
911760 KE 5	VENDEE MORTGAGE TRUST VENDE_97 VENDE_97-		03/01/2020	Paydown		120,865	120,865	118,817	120,179		686		686		120,865			0	1,606	02/15/2027	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
000000 00 0	GOVERNMENT NATIONAL MORTGAGE A CMBS_2023	..	03/01/2020.	Paydown		866	1,434	1,442	1,429		(563)		(563)		866			0	11	02/01/2023.	1
0599999.	Total - Bonds - U.S. Government					2,811,796	2,812,364	2,705,556	2,780,552	0	31,237	0	31,237	0	2,811,796	0	0	0	26,980	XXX	XXX
Bonds - All Other Government																					
218493 AA 2	CORDELIO AMALCO GP I SECURED CORP BND	..	03/31/2020.	Redemption 100.0000		552,342	552,342	591,911	606,267				0	(14,356)	552,342	(39,569)		(39,569)	11,287	09/30/2034.	2FE
563469 CN 3	MANITOBA PROVINCE OF SENIOR CORP BND 8	A	01/15/2020.	Maturity		5,000,000	5,000,000	5,707,500	5,002,361		(2,361)		(2,361)		5,000,000			0	220,000	01/15/2020.	1FE
29135L AE 0	ABU DHABI (EMIRATE OF) SENIOR CORP BND 1	D	03/31/2020.	MIZUHO INTERNATIONAL PLC		1,947,500	2,000,000	1,989,820	1,990,050		227		227		1,990,277		(42,777)	(42,777)	25,278	09/30/2029.	1FE
29245J AF 9	EMPRESA NACIONAL DE PETROLEO E EMPRESA N	D	02/05/2020.	BBVA SECURITIES INC.		4,657,740	4,470,000	4,555,490	4,505,406		(1,795)		(1,795)		4,503,611		154,129	154,129	35,977	12/06/2021.	2FE
29245J AH 5	EMPRESA NACIONAL DE PETROLEO E SENIOR CO	D	01/06/2020.	SANTANDER INVESTMENT		2,118,000	2,000,000	1,986,560	1,992,768		26		26		1,992,794		125,206	125,206	16,528	10/30/2024.	2FE
29245J AK 8	EMPRESA NACIONAL DE PETROLEO E SENIOR CO	D	02/05/2020.	MERRILL LYNCH PIERCE FNNR & SM		1,149,500	1,100,000	1,068,430	1,069,610		55		55		1,069,664		79,836	79,836	19,663	09/14/2047.	2FE
455780 BD 7	INDONESIA REPUBLIC OF GOVT BND 144A 5.	D	03/13/2020.	Various		3,000,000	3,000,000	2,971,320	2,999,280		720		720		3,000,000			0	88,125	03/13/2020.	2FE
536878 AD 3	LITHUANIA (REPUBLIC OF) SENIOR CORP BND	D	02/11/2020.	Various		3,500,000	3,500,000	3,439,555	3,499,061		939		939		3,500,000			0	129,063	02/11/2020.	1FE
71654Q BH 4	PETROLEOS MEXICANOS SENIOR CORP BND 4.	D	01/27/2020.	BANC OF AMERICA SECURITIES LLC		4,240,000	4,000,000	4,136,000	4,129,089		(2,220)		(2,220)		4,126,869		113,131	113,131	103,458	01/18/2024.	2FE
71654Q CC 4	PETROLEOS MEXICANOS SENIOR CORP BOND 6	D	01/27/2020.	BANC OF AMERICA SECURITIES LLC		830,415	830,000	894,454	892,821		(67)		(67)		892,754		(62,339)	(62,339)	19,920	09/21/2047.	2FE
71654Q CE 0	PETROLEOS MEXICANOS SENIOR CORP BND 144A	D	01/10/2020.	MERRILL LYNCH PIERCE FNNR & SM		3,895,500	3,710,000	3,693,713	3,700,593		144		144		3,700,737		194,763	194,763	67,025	03/13/2022.	2FE
71654Q CK 6	PETROLEOS MEXICANOS SENIOR CORP BND MTM	D	01/06/2020.	BARCLAYS CAPITAL		4,491,648	4,480,000	3,981,730	4,023,830		791		791		4,024,621		467,027	467,027	97,204	02/12/2028.	2FE
71654Q CL 4	PETROLEOS MEXICANOS SENIOR CORP BND MTM	D	01/10/2020.	JEFFRIES & CO. INC.		2,598,809	2,690,000	2,180,874	2,186,023		170		170		2,186,193		412,616	412,616	72,122	02/12/2048.	2FE
71654Q CP 5	PETROLEOS MEXICANOS SENIOR CORP BND MTM	D	01/27/2020.	BANC OF AMERICA SECURITIES LLC		1,995,000	1,900,000	1,796,931	1,804,355		569		569		1,804,924		190,076	190,076	63,808	01/23/2029.	2FE
71654Q CQ 3	PETROLEOS MEXICANOS SENIOR CORP BND 144A	D	01/27/2020.	Various		1,461,170	1,367,000	1,373,181	1,372,966		(62)		(62)		1,372,904		88,265	88,265	28,333	01/23/2027.	2FE
760942 BA 9	URUGUAY REPUBLIC GOVT BND 5.100% 06/18	D	01/16/2020.	BARCLAYS CAPITAL		6,062,500	5,000,000	5,907,500	5,904,446		(1,001)		(1,001)		5,903,445		159,055	159,055	23,375	06/18/2050.	2FE
80414L 2D 6	SAUDI ARABIAN OIL CO SENIOR CORP BND 144	D	03/31/2020.	MORGAN STANLEY & CO. INC.		1,980,000	2,000,000	2,090,000	2,089,729		(2,076)		(2,076)		2,087,654		(107,654)	(107,654)	32,278	04/16/2029.	1FE
836205 AX 2	SOUTH AFRICA REPUBLIC OF SENIORCORPBND	D	02/24/2020.	Various		2,012,800	2,000,000	1,983,400	1,983,892		36		36		1,983,928		28,872	28,872	46,487	09/27/2047.	3FE
836205 AY 0	SOUTH AFRICA REPUBLIC OF SENIORCORPBND	D	02/20/2020.	UBS WARBURG LLC		5,531,500	5,000,000	4,999,600	5,000,002				0		5,000,002		531,498	531,498	50,590	06/22/2030.	3FE
836205 AZ 7	SOUTH AFRICA REPUBLIC OF SENIORCORPBND	D	02/24/2020.	CITIGROUP GLOBAL MKT INC.		1,640,625	1,500,000	1,499,865	1,500,003				0		1,500,003		140,622	140,622	16,800	06/22/2048.	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	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
000000 00 0	DP WORLD PLC SENIORCORPBND144A 2.375%	B	03/31/2020.	CITIGROUP GLOBAL MKT INC.		976,553	1,097,250	1,159,292	1,113,766		314		314	47,081	1,089,007	(72,154)	(112,454)	(184,608)	13,528	09/25/2026.	2FE
P37110 AN 6	EMPRESA NACIONAL DE PETROLEO E SENIOR CO	D	01/15/2020.	CITIGROUP GLOBAL MKT INC.		2,815,000	2,500,000	2,849,281	2,836,382		(1,482)		(1,482)		2,834,900		(19,900)	(19,900)	25,885	11/06/2029.	2FE
1099999.	Total - Bonds - All Other Government					62,456,602	59,696,592	60,856,407	60,202,700	0	(7,073)	0	(7,073)	32,725	60,116,629	(111,723)	2,339,972	2,228,249	1,206,734	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
14066A AA 7	CAPMARK MILITARY HOUSING TRUST CPMRK_06-		01/10/2020.	Paydown		81,040	81,040	80,215	80,294		747		747		81,040			0	2,491	07/10/2051.	1
302987 AE 2	FHLMC_20-SB70 SENIOR CMBS 2.450% 10/2		03/01/2020.	Paydown		1,807	1,807	1,816			(8)		(8)		1,807			0	6	10/25/2039.	1
30711X AF 1	CAS_14-C02 CAS_14-C02 3.547% 05/25/24		03/25/2020.	Paydown		251,453	251,453	232,842	227,110		8,496		8,496		251,453			0	1,741	05/25/2024.	1
30711X AK 0	CAS_14-C02 CAS_14-C03 3.947% 07/25/24		03/25/2020.	Paydown		266,082	266,082	252,160	259,894		6,188		6,188		266,082			0	2,092	07/25/2024.	1
30711X D2 7	FANNIEMAEFNMA_18-C02 RMBS 2-EA2 1.847%		03/25/2020.	Paydown		443,644	443,644	443,158	443,203		441		441		443,644			0	1,888	08/25/2030.	1
30711X EK 6	FANNIEMAECONNECTICUTAVENUE RMBS 1-1M1		03/25/2020.	Paydown		288,895	288,895	289,741	289,145		(250)		(250)		288,895			0	1,360	07/25/2029.	1
31283H 2Q 7	FHLMC FGOLD 30YR GIANT 6.500% 12/01/31		03/01/2020.	Paydown		224	224	224	224				0		224			0	3	12/01/2031.	1
31283H 2S 3	FHLMC FGOLD 30YR GIANT 7.000% 04/01/32		03/01/2020.	Paydown		4,976	4,976	4,971	4,970		6		6		4,976			0	60	04/01/2032.	1
31283H 2T 1	FHLMC POOL # G01686 7.500% 08/01/31		03/01/2020.	Paydown		1,180	1,180	1,188	1,185		(5)		(5)		1,180			0	14	08/01/2031.	1
31283H 7D 1	FHLMC FGOLD 30YR GIANT 4.000% 05/01/34		01/15/2020.	CITIGROUP GLOBAL MARKE		3,076,866	2,870,545	3,095,493	3,068,745		1,023		1,023		3,069,768		7,098	7,098	14,353	05/01/2034.	1
31283H 7D 1	FHLMC FGOLD 30YR GIANT 4.000% 05/01/34		01/01/2020.	Paydown		204,150	204,150	220,149	218,246		(14,096)		(14,096)		204,150			0	681	05/01/2034.	1
31283H FP 5	FHLMC FGOLD 30YR GIANT 7.500% 10/01/29		03/01/2020.	Paydown		359	359	379	372		(12)		(12)		359			0	5	10/01/2029.	1
31283H GE 9	FHLMC FGOLD 30YR GIANT 7.500% 12/01/29		03/01/2020.	Paydown		174	174	184	180		(6)		(6)		174			0	2	12/01/2029.	1
31283H VE 2	FHLMC POOL # G01513 6.000% 03/01/33		03/01/2020.	Paydown		2,525	2,525	2,532	2,529		(4)		(4)		2,525			0	23	03/01/2033.	1
31283H VL 6	FHLMC POOL # G01519 6.000% 02/01/33		03/01/2020.	Paydown		521	521	521	521				0		521			0	5	02/01/2033.	1
31287T AQ 8	FHLMC FGOLD 30YR 7.000% 05/01/32		03/01/2020.	Paydown		475	475	501	494		(19)		(19)		475			0	5	05/01/2032.	1
31287U DB 5	FHLMC FGOLD 30YR 7.500% 06/01/32		03/01/2020.	Paydown		60	60	62	62		(2)		(2)		60			0	1	06/01/2032.	1
31287U DP 4	FHLMC FGOLD 30YR 6.500% 06/01/32		03/01/2020.	Paydown		2,045	2,045	2,040	2,040		5		5		2,045			0	22	06/01/2032.	1
31288D K5 7	FHLMC FGOLD 30YR 5.000% 12/01/32		03/01/2020.	Paydown		3,479	3,479	3,404	3,423		57		57		3,479			0	29	12/01/2032.	1
3128F2 WL 5	FHLMC FGOLD 30YR 7.500% 09/01/25		03/01/2020.	Paydown		76	76	78	77		(1)		(1)		76			0	1	09/01/2025.	1
3128FK SC 0	FHLMC FGOLD 30YR 7.500% 01/01/27		03/01/2020.	Paydown		77	77	77	77				0		77			0	1	01/01/2027.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3128FX YS 0	FHLMC FGOLD 30YR 7.000% 03/01/28	..	03/01/2020.	Paydown		35	35	35	35				0		35			0		03/01/2028.	1
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12	..	03/01/2020.	Paydown		6,917	6,917	6,954	6,917				0		6,917			0	40	04/01/2033.	1
3128KD 4N 2	FHLMC POOL # A51729 6.500% 08/01/36	..	03/01/2020.	Paydown		4,856	4,856	4,952	4,939		(83)		(83)		4,856			0	53	08/01/2036.	1
3128KD YD 1	FHLMC POOL # A51608 6.500% 08/01/36	..	03/01/2020.	Paydown		12,707	12,707	12,959	12,928		(221)		(221)		12,707			0	138	08/01/2036.	1
3128KE PJ 6	FHLMC FGOLD 30YR 6.500% 09/01/36	..	03/01/2020.	Paydown		1,035	1,035	1,051	1,048		(13)		(13)		1,035			0	10	09/01/2036.	1
3128LB 2V 9	FHLMC FGOLD 30YR 6.000% 06/01/38	..	03/01/2020.	Paydown		831	831	868	865		(34)		(34)		831			0	8	06/01/2038.	1
3128M1 AB 5	FHLMC FGOLD 15YR GIANT 5.000% 08/01/20	..	03/01/2020.	Paydown		53,770	53,770	52,398	53,402		368		368		53,770			0	445	08/01/2020.	1
3128M4 CP 6	FHLMC FGOLD 30YR GIANT 5.500% 12/01/36	..	03/01/2020.	Paydown		6,573	6,573	6,452	6,464		109		109		6,573			0	50	12/01/2036.	1
3128M5 AJ 9	FHLMC POOL # G03309 5.500% 09/01/37	..	03/01/2020.	Paydown		2,355	2,355	2,386	2,382		(27)		(27)		2,355			0	22	09/01/2037.	1
3128M5 RY 8	FHLMC FGOLD 30YR GIANT 5.500% 01/01/38	..	03/01/2020.	Paydown		16,504	16,504	16,686	16,660		(156)		(156)		16,504			0	204	01/01/2038.	1
3128M6 LW 6	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38	..	03/01/2020.	Paydown		47,739	47,739	46,389	46,531		1,208		1,208		47,739			0	493	08/01/2038.	1
3128M6 QA 9	FHLMC FGOLD 30YR GIANT 6.000% 06/01/38	..	03/01/2020.	Paydown		36,282	36,282	36,347	36,331		(49)		(49)		36,282			0	367	06/01/2038.	1
3128M6 QF 8	FHLMC FGOLD 30YR GIANT 5.500% 08/01/38	..	03/01/2020.	Paydown		23,868	23,868	23,379	23,426		441		441		23,868			0	227	08/01/2038.	1
3128M7 QY 5	FHLMC FGOLD 30YR GIANT 5.000% 06/01/39	..	03/01/2020.	Paydown		6,966	6,966	7,050	7,038		(73)		(73)		6,966			0	60	06/01/2039.	1
3128M8 B6 0	FHLMC FGOLD 30YR GIANT 4.000% 10/01/40	..	03/01/2020.	Paydown		116,415	116,415	121,272	120,829		(4,414)		(4,414)		116,415			0	816	10/01/2040.	1
3128M9 SH 6	FHLMC FGOLD 30YR GIANT 4.000% 06/01/43	..	03/01/2020.	Paydown		123,158	123,158	129,239	128,767		(5,609)		(5,609)		123,158			0	981	06/01/2043.	1
3128M9 U2 6	FHLMC POOL # G07501 4.000% 10/01/43	..	03/01/2020.	Paydown		62,943	62,943	67,344	67,086		(4,144)		(4,144)		62,943			0	543	10/01/2043.	1
3128MJ 2Z 2	FHLMC POOL#G08791 3.000% 12/01/47	..	03/01/2020.	Paydown		3,202,196	3,202,196	3,176,178	3,176,518		25,679		25,679		3,202,196			0	17,504	12/01/2047.	1
3128MJ 3K 4	FHLMC POOL#G08801 4.000% 02/01/48	..	03/01/2020.	Paydown		205,050	205,050	210,361	210,239		(5,188)		(5,188)		205,050			0	1,379	02/01/2048.	1
3128MJ 4H 0	FHLMC POOL#G08823 3.500% 07/01/48	..	03/01/2020.	Paydown		3,060,542	3,060,542	3,098,799	3,097,845		(37,303)		(37,303)		3,060,542			0	17,392	07/01/2048.	1
3128MJ 4W 7	FHLMC POOL#G08836 4.000% 09/01/48	..	03/01/2020.	Paydown		694,197	694,197	707,810	707,621		(13,424)		(13,424)		694,197			0	4,576	09/01/2048.	1
3128MJ 5C 0	FHLMC 4.000% 10/01/48	..	03/01/2020.	Paydown		3,905,020	3,905,020	4,013,628	4,010,481		(105,461)		(105,461)		3,905,020			0	25,490	10/01/2048.	1
3128MJ 5H 9	FHLMC POOL#G08847 4.000% 11/01/48	..	03/01/2020.	Paydown		3,905,425	3,905,425	4,012,976	4,009,843		(104,419)		(104,419)		3,905,425			0	25,538	11/01/2048.	1
3128MJ 6H 8	FHLMC POOL#G08871 3.500% 04/01/49	..	03/01/2020.	Paydown		1,034,765	1,034,765	1,046,931	1,046,575		(11,810)		(11,810)		1,034,765			0	6,195	04/01/2049.	1
3128MJ 6J 4	FHLMC POOL#G08872 4.000% 04/01/49	..	03/01/2020.	Paydown		574,779	574,779	591,080	590,570		(15,791)		(15,791)		574,779			0	3,826	04/01/2049.	1
3128MJ CS 7	FHLMC FGOLD 30YR GIANT 5.500% 09/01/35	..	03/01/2020.	Paydown		45,910	45,910	46,204	46,134		(224)		(224)		45,910			0	386	09/01/2035.	1
3128MJ TK 6	FHLMC FGOLD 30YR GIANT 3.000% 10/01/43	..	03/01/2020.	Paydown		163,032	163,032	165,630	165,425		(2,393)		(2,393)		163,032			0	753	10/01/2043.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3128MJ ZN 3	FHLMC POOL # G08748 3.500% 02/01/47		03/01/2020	Paydown		68,530	68,530	69,746	69,706		(1,176)		(1,176)		68,530			0	397	02/01/2047	1
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR FH 3/1 12		03/01/2020	Paydown		4,702	4,702	4,720	4,702				0		4,702			0	35	03/01/2035	1
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 1Y		03/01/2020	Paydown		5,001	5,001	5,032	5,001				0		5,001			0	39	10/01/2036	1
3128NH 2A 0	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		03/01/2020	Paydown		6,188	6,188	6,226	6,188				0		6,188			0	28	07/01/2037	1
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		03/01/2020	Paydown		1,023	1,023	1,025	1,023				0		1,023			0	7	02/01/2037	1
312903 L5 4	FHLMC FHLMC_159 4.500% 09/15/21		03/15/2020	Paydown		259	259	199	255		4		4		259			0	2	09/15/2021	1
312912 AP 3	FHLMC FHLMC_1367 6.500% 09/15/22		03/01/2020	Paydown		3,202	3,202	2,943	3,159		43		43		3,202			0	31	09/15/2022	1
312914 VY 7	FHLMC FHLMC_1474 7.000% 02/15/23		03/01/2020	Paydown		3,326	3,326	3,159	3,291		35		35		3,326			0	39	02/15/2023	1
31292G 5P 7	FHLMC FGOLD 30YR 7.500% 07/01/29		03/01/2020	Paydown		88	88	92	90		(3)		(3)		88			0	1	07/01/2029	1
31292G 5R 3	FHLMC FGOLD 30YR 7.500% 08/01/29		03/01/2020	Paydown		247	247	260	255		(8)		(8)		247			0	3	08/01/2029	1
31292G 5W 2	FHLMC FGOLD 30YR 7.500% 09/01/29		03/01/2020	Paydown		106	106	111	109		(4)		(4)		106			0	2	09/01/2029	1
31292G 6L 5	FHLMC FGOLD 30YR 7.500% 10/01/29		03/01/2020	Paydown		716	716	755	740		(24)		(24)		716			0	10	10/01/2029	1
31292G 6W 1	FHLMC FGOLD 30YR 7.500% 09/01/29		03/01/2020	Paydown		6	6	7	6				0		6			0		09/01/2029	1
31292G 7H 3	FHLMC POOL # C00896 7.500% 12/01/29		03/01/2020	Paydown		80	80	85	83		(3)		(3)		80			0	1	12/01/2029	1
31292G QB 5	FHLMC FGOLD 30YR 7.500% 03/01/26		03/01/2020	Paydown		179	179	182	180		(1)		(1)		179			0	2	03/01/2026	1
31292G TF 3	FHLMC FGOLD 30YR 7.500% 09/01/27		03/01/2020	Paydown		143	143	144	144				0		143			0	2	09/01/2027	1
31292H 4K 7	FHLMC FGOLD 30YR 6.000% 12/01/33		03/01/2020	Paydown		11,800	11,800	11,889	11,862		(62)		(62)		11,800			0	110	12/01/2033	1
31292H JU 9	FHLMC FGOLD 30YR 7.000% 05/01/31		03/01/2020	Paydown		323	323	341	335		(12)		(12)		323			0	4	05/01/2031	1
31292H QR 8	FHLMC FGOLD 30YR 6.500% 06/01/32		03/01/2020	Paydown		929	929	927	927		1		1		929			0	10	06/01/2032	1
31292H QZ 0	FHLMC FGOLD 30YR 7.500% 05/01/32		03/01/2020	Paydown		1,391	1,391	1,456	1,437		(46)		(46)		1,391			0	17	05/01/2032	1
31292H ZL 1	FHLMC FGOLD 30YR 4.500% 10/01/33		03/01/2020	Paydown		128	128	121	123		5		5		128			0	1	10/01/2033	1
31292S CF 5	FHLMC POOL # C09070 4.000% 12/01/44		03/01/2020	Paydown		18,749	18,749	19,927	19,878		(1,129)		(1,129)		18,749			0	114	12/01/2044	1
31293V EZ 1	FHLMC FGOLD 30YR 7.500% 08/01/29		03/01/2020	Paydown		61	61	65	63		(2)		(2)		61			0	1	08/01/2029	1
31293W PC 8	FHLMC FGOLD 30YR 7.500% 10/01/29		01/01/2020	Paydown		51	51	53	53		(2)		(2)		51			0		10/01/2029	1
31293Y GV 2	FHLMC FGOLD 30YR 7.500% 11/01/29		03/01/2020	Paydown		86	86	90	89		(3)		(3)		86			0	1	11/01/2029	1
31293Y KK 1	FHLMC FGOLD 30YR 7.500% 11/01/29		03/01/2020	Paydown		3	3	3	3				0		3			0		11/01/2029	1
31293Y Q8 2	FHLMC FGOLD 30YR 7.500% 12/01/29		03/01/2020	Paydown		105	105	111	108		(3)		(3)		105			0	1	12/01/2029	1
31296T NR 1	FHLMC FGOLD 30YR 6.000% 02/01/34		03/01/2020	Paydown		841	841	861	856		(15)		(15)		841			0	8	02/01/2034	1
31296T UP 7	FHLMC FGOLD 30YR 4.500% 02/01/34		03/01/2020	Paydown		320	320	303	307		13		13		320			0	2	02/01/2034	1
31296W EY 9	FHLMC FGOLD 30YR 4.500% 03/01/34		03/01/2020	Paydown		35,162	35,162	33,351	33,713		1,449		1,449		35,162			0	152	03/01/2034	1
31296W RW 9	FHLMC FGOLD 30YR 5.000% 04/01/34		03/01/2020	Paydown		322	322	316	317		5		5		322			0	3	04/01/2034	1
31298N PJ 8	FHLMC FGOLD 30YR 6.500% 06/01/31		03/01/2020	Paydown		92	92	94	93		(1)		(1)		92			0	1	06/01/2031	1
3131WQ NR 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		03/01/2020	Paydown		380,767	380,767	389,457	389,387		(8,620)		(8,620)		380,767			0	1,837	09/01/2040	1
3131WQ NU 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		03/01/2020	Paydown		439,313	439,313	449,479	449,353		(10,040)		(10,040)		439,313			0	1,801	09/01/2040	1

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3131WQ PX 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		03/01/2020.	Paydown		84,743	84,743	86,629	86,614		(1,871)		(1,871)		84,743			0	568	09/01/2040.	1
3131WQ QQ 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		03/01/2020.	Paydown		554,068	554,068	566,342	566,243		(12,176)		(12,176)		554,068			0	3,580	09/01/2040.	1
3131WR AS 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ09		03/01/2020.	Paydown		276,042	276,042	289,704	289,599		(13,557)		(13,557)		276,042			0	1,777	12/01/2040.	1
3131WR FX 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		03/01/2020.	Paydown		1,165,008	1,165,008	1,150,938	1,151,050		13,958		13,958		1,165,008			0	7,239	01/01/2041.	1
3131WR GC 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		03/01/2020.	Paydown		120,747	120,747	123,007	122,989		(2,243)		(2,243)		120,747			0	926	01/01/2041.	1
3131X5 YM 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZK25		03/01/2020.	Paydown		432,799	432,799	439,914	439,605		(6,806)		(6,806)		432,799			0	2,193	09/01/2025.	1
3131XP QJ 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL76		03/01/2020.	Paydown		123,575	123,575	130,191	130,148		(6,573)		(6,573)		123,575			0	874	01/01/2044.	1
3131XR NV 2	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL94		03/01/2020.	Paydown		26,081	26,081	26,632	26,628		(547)		(547)		26,081			0	141	04/01/2045.	1
3131XT 6S 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		03/01/2020.	Paydown		258,866	258,866	271,178	271,106		(12,240)		(12,240)		258,866			0	1,506	03/01/2046.	1
3131XT 7C 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		03/01/2020.	Paydown		449,213	449,213	470,192	470,069		(20,856)		(20,856)		449,213			0	2,465	03/01/2046.	1
3131XX QU 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM40		03/01/2020.	Paydown		1,221,237	1,221,237	1,262,858	1,262,483		(41,246)		(41,246)		1,221,237			0	6,976	09/01/2047.	1
3131XY GY 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM47		03/01/2020.	Paydown		1,351,627	1,351,627	1,390,695	1,390,330		(38,704)		(38,704)		1,351,627			0	9,289	11/01/2047.	1
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12		03/01/2020.	Paydown		31,085	31,085	31,828	31,542		(458)		(458)		31,085			0	138	11/01/2045.	1
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12		03/01/2020.	Paydown		715,318	715,318	735,408	727,041		(11,723)		(11,723)		715,318			0	3,253	11/01/2045.	1
31329J FD 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA10		03/01/2020.	Paydown		912,979	912,979	933,404	933,151		(20,172)		(20,172)		912,979			0	5,493	09/01/2040.	1
31329J HT 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA11		03/01/2020.	Paydown		435,437	435,437	446,777	446,652		(11,215)		(11,215)		435,437			0	2,292	03/01/2042.	1
31329K NJ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA21		03/01/2020.	Paydown		395,581	395,581	404,013	403,852		(8,271)		(8,271)		395,581			0	2,707	01/01/2031.	1
31329N CC 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA45		03/01/2020.	Paydown		996,553	996,553	1,027,804	1,027,504		(30,950)		(30,950)		996,553			0	5,060	09/01/2045.	1
3132A5 HQ 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS47		03/01/2020.	Paydown		1,855,641	1,855,641	1,911,318	1,910,747		(55,106)		(55,106)		1,855,641			0	11,156	10/01/2047.	1
3132A9 Q7 5	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS85		03/01/2020.	Paydown		148,010	148,010	152,733	152,641		(4,632)		(4,632)		148,010			0	772	08/01/2030.	1
3132AA NA 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS93		03/01/2020.	Paydown		381,785	381,785	395,272	395,181		(13,396)		(13,396)		381,785			0	2,212	01/01/2044.	1
3132AA R7 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS95		03/01/2020.	Paydown		440,770	440,770	457,478	457,319		(16,549)		(16,549)		440,770			0	2,707	01/01/2045.	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3132AA RQ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS94		03/01/2020.	Paydown		176,702	176,702	179,767	179,747		(3,045)		(3,045)		176,702			0	998	10/01/2045.	1.
3132AC EP 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT01		03/01/2020.	Paydown		2,045,953	2,045,953	2,119,275	2,118,619		(72,666)		(72,666)		2,045,953			0	11,982	09/01/2047.	1.
3132L7 FD 6	FHLMC POOL#V81964 3.000% 11/01/45		03/01/2020.	Paydown		109,715	109,715	108,412	108,445		1,269		1,269		109,715			0	562	11/01/2045.	1.
3132L7 YL 7	FHLMC FHLMC GOLD 30YR CASH ISSUANCE 3.		01/15/2020.	BARCLAYS CAPITAL		6,655,408	6,330,947	6,684,095	6,669,350		2,226		2,226		6,671,576		(16,168)	(16,168)	27,698	06/01/2046.	1.
3132L7 YL 7	FHLMC FHLMC GOLD 30YR CASH ISSUANCE 3.		01/01/2020.	Paydown		96,400	96,400	101,777	101,553		(5,153)		(5,153)		96,400			0	281	06/01/2046.	1.
3132L8 JZ 1	FHLMC POOL # V82980 3.500% 02/01/47		03/01/2020.	Paydown		1,821,128	1,821,128	1,881,453	1,879,487		(58,358)		(58,358)		1,821,128			0	9,702	02/01/2047.	1.
3132L9 UE 3	FHLMC POOL#V84181 4.000% 05/01/48		03/01/2020.	Paydown		279,983	279,983	285,189	285,072		(5,089)		(5,089)		279,983			0	1,964	05/01/2048.	1.
3132QP MF 8	FHLMC FHLMC GOLD 30YR 3.500% 05/01/45		03/01/2020.	Paydown		86,864	86,864	90,963	90,709		(3,845)		(3,845)		86,864			0	435	05/01/2045.	1.
3132QT HS 8	FHLMC FGOLD 30YR 3.500% 10/01/45		03/01/2020.	Paydown		57,321	57,321	59,748	59,653		(2,333)		(2,333)		57,321			0	399	10/01/2045.	1.
3132QW TZ 2	FHLMC FHLMC GOLD 30YR 3.500% 03/01/46		03/01/2020.	Paydown		281,521	281,521	294,717	294,043		(12,522)		(12,522)		281,521			0	1,908	03/01/2046.	1.
3132WE FZ 0	FHLMC POOL # Q41083 3.000% 06/01/46		03/01/2020.	Paydown		27,620	27,620	27,862	27,849		(229)		(229)		27,620			0	140	06/01/2046.	1.
3132WM 7G 3	FHLMC POOL # Q48094 4.000% 05/01/47		03/01/2020.	Paydown		1,809,804	1,809,804	1,873,218	1,872,070		(62,266)		(62,266)		1,809,804			0	12,113	05/01/2047.	1.
3132XC SA 4	FHLMC POOL#G67713 4.000% 06/01/48		03/01/2020.	Paydown		369,735	369,735	378,314	378,195		(8,460)		(8,460)		369,735			0	2,446	06/01/2048.	1.
3132XS DW 7	FHLMC POOL # Q50116 3.500% 08/01/47		03/01/2020.	Paydown		68,709	68,709	71,162	71,090		(2,381)		(2,381)		68,709			0	483	08/01/2047.	1.
3132XS M7 2	FHLMC POOL # Q50381 3.500% 09/01/47		03/01/2020.	Paydown		34,322	34,322	35,545	35,509		(1,187)		(1,187)		34,322			0	196	09/01/2047.	1.
3132XT KX 5	FHLMC POOL # Q51209 3.500% 10/01/47		03/01/2020.	Paydown		420,402	420,402	434,656	434,233		(13,831)		(13,831)		420,402			0	1,737	10/01/2047.	1.
3132XT ZJ 0	FHLMC 3.500% 10/01/47		03/01/2020.	Paydown		35,903	35,903	36,997	36,968		(1,065)		(1,065)		35,903			0	224	10/01/2047.	1.
3132XX 4R 7	FHLMC 4.000% 04/01/48		03/01/2020.	Paydown		14,912	14,912	15,238	15,231		(319)		(319)		14,912			0	99	04/01/2048.	1.
3132XY RR 0	FHLMC POOL#Q55895 4.500% 05/01/48		03/01/2020.	Paydown		247,273	247,273	256,739	256,618		(9,345)		(9,345)		247,273			0	2,679	05/01/2048.	1.
31335A 3F 3	FHLMC POOL#G60798 3.500% 03/01/46		03/01/2020.	Paydown		1,484,492	1,484,492	1,539,290	1,536,962		(52,470)		(52,470)		1,484,492			0	7,541	03/01/2046.	1.
31335A HP 6	FHLMC POOL # G60238 3.500% 10/01/45		03/01/2020.	Paydown		416,026	416,026	435,852	434,771		(18,745)		(18,745)		416,026			0	2,349	10/01/2045.	1.
31335A YT 9	FHLMC POOL # G60722 3.000% 10/01/46		03/01/2020.	Paydown		20,157	20,157	20,297	20,291		(135)		(135)		20,157			0	101	10/01/2046.	1.
31335B BR 6	FHLMC POOL # G60948 3.000% 01/01/47		03/01/2020.	Paydown		1,183,371	1,183,371	1,188,733	1,188,402		(5,031)		(5,031)		1,183,371			0	6,016	01/01/2047.	1.
31335B CW 4	FHLMC POOL#G60985 3.000% 05/01/47		03/01/2020.	Paydown		36,491	36,491	36,776	36,766		(275)		(275)		36,491			0	180	05/01/2047.	1.
31335B J4 9	FHLMC POOL#G61183 4.000% 11/01/47		03/01/2020.	Paydown		1,678,624	1,678,624	1,772,063	1,769,732		(91,108)		(91,108)		1,678,624			0	11,180	11/01/2047.	1.
31335B YA 8	FHLMC MBS/POOL 4.000% 09/01/48		03/01/2020.	Paydown		1,416,482	1,416,482	1,447,744	1,447,247		(30,766)		(30,766)		1,416,482			0	8,845	09/01/2048.	1.
31335B ZJ 8	FHLMC MBS/POOL 4.000% 10/01/48		03/01/2020.	Paydown		1,885,100	1,885,100	1,925,821	1,924,808		(39,708)		(39,708)		1,885,100			0	13,057	10/01/2048.	1.

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31335G LZ 6	FHLMC FGOLD 30YR 7.500% 09/01/25		03/01/2020	Paydown		101	101	101	101				0		101			0	1	09/01/2025	1
31335G M5 1	FHLMC FGOLD 30YR 7.500% 02/01/26		03/01/2020	Paydown		376	376	383	379		(3)		(3)		376			0	5	02/01/2026	1
31335H TT 0	FHLMC FGOLD 20YR 6.000% 07/01/22		03/01/2020	Paydown		116	116	119	117		(1)		(1)		116			0	1	07/01/2022	1
31335H UZ 4	FHLMC FGOLD 20YR 6.000% 12/01/22		03/01/2020	Paydown		5,101	5,101	5,292	5,154		(53)		(53)		5,101			0	55	12/01/2022	1
31335H VD 2	FHLMC FGOLD 20YR 6.000% 01/01/23		03/01/2020	Paydown		5,192	5,192	5,386	5,248		(57)		(57)		5,192			0	51	01/01/2023	1
31336W C9 8	FHLMC FGOLD 15YR GIANT 4.500% 10/01/20		03/01/2020	Paydown		7,927	7,927	7,625	7,844		83		83		7,927			0	58	10/01/2020	1
31339D 4Q 8	FHLMC FHLMC_02-2411 6.500% 02/15/32		03/01/2020	Paydown		25,120	25,120	25,790	25,439		(318)		(318)		25,120			0	241	02/15/2032	1
31339D GP 7	FHLMC FHLMC_24-22 6.500% 02/15/32		03/01/2020	Paydown		6,898	6,898	6,756	6,832		66		66		6,898			0	84	02/15/2032	1
31339D MW 5	FHLMC FHLMC_2420 6.500% 02/15/32		03/01/2020	Paydown		27,230	27,230	27,358	27,255		(24)		(24)		27,230			0	296	02/15/2032	1
3133TE FV 1	FHLMC FHLMC_2065 6.500% 06/15/28		03/01/2020	Paydown		8,625	8,134	7,347	7,814		812		812		8,625			0	74	06/15/2028	1
3133TJ DP 5	FHLMC FHLMC_21-26 6.000% 02/15/29		03/01/2020	Paydown		6,748	6,748	6,744	6,744		4		4		6,748			0	66	02/15/2029	1
3133TJ WM 1	FHLMC FHLMC_2135 6.000% 03/15/29		03/01/2020	Paydown		6,461	6,461	6,439	6,441		19		19		6,461			0	68	03/15/2029	1
3133TM 7G 5	FHLMC FHLMC_21-82 7.500% 09/15/29		03/01/2020	Paydown		108,079	108,079	110,937	108,906		(828)		(828)		108,079			0	1,228	09/15/2029	1
3133TN JY 1	FHLMC FHLMC_2223 8.000% 03/15/30		03/01/2020	Paydown		7,930	7,930	7,746	7,845		85		85		7,930			0	119	03/15/2030	1
3133TN U7 7	FHLMC FHLMC_22-28 7.500% 04/15/30		03/01/2020	Paydown		14,982	14,982	15,572	15,180		(198)		(198)		14,982			0	123	04/15/2030	1
3133TP EM 7	FHLMC FHLMC_22-42 7.500% 07/15/30		03/01/2020	Paydown		11,029	11,029	11,443	11,266		(238)		(238)		11,029			0	196	07/15/2030	1
3133TP SX 8	FHLMC FHLMC_2256 7.500% 09/15/30		03/01/2020	Paydown		2,143	2,143	2,227	2,202		(59)		(59)		2,143			0	25	09/15/2030	1
3133TQ VX 2	FHLMC FHLMC_2278 7.000% 01/15/31		03/01/2020	Paydown		7,840	7,840	7,764	7,795		45		45		7,840			0	95	01/15/2031	1
3133TR 4H 5	FHLMC FHLMC_22-74 6.500% 01/15/31		03/01/2020	Paydown		44,939	44,939	42,956	44,182		757		757		44,939			0	403	01/15/2031	1
3133TU VD 7	FHLMC FHLMC_2357 6.500% 09/15/31		03/01/2020	Paydown		7,579	7,579	7,387	7,487		92		92		7,579			0	82	09/15/2031	1
3133TU YS 1	FHLMC FHLMC_23-53 6.000% 09/15/31		03/01/2020	Paydown		13,645	13,645	12,425	13,237		408		408		13,645			0	129	09/15/2031	1
3133TV 6U 5	FEDERAL HOME LOAN MORTGAGE COR FHLMC_235		03/01/2020	Paydown		18,854	18,854	18,123	18,529		325		325		18,854			0	252	09/15/2031	1
3133TV R5 7	FHLMC FHLMC_2436 6.000% 04/15/32		03/01/2020	Paydown		450	450	450	450				0		450			0	5	04/15/2032	1
31358P PL 5	FNMA FNMA_G92-48 7.500% 08/25/22		03/01/2020	Paydown		1,544	1,544	1,623	1,567		(23)		(23)		1,544			0	20	08/25/2022	1
31359H WH 3	FNMA FNMA_94-79 7.000% 04/25/24		03/01/2020	Paydown		6,211	6,211	6,377	6,248		(37)		(37)		6,211			0	66	04/25/2024	1
31359S E7 1	FNMA FNMA_01-12 7.000% 05/25/31		03/01/2020	Paydown		60,822	56,117	54,978	55,493		5,329		5,329		60,822			0	641	05/25/2031	1
31359S Z8 6	FNMA FNMA_01-26 6.000% 06/25/31		03/01/2020	Paydown		12,293	10,821	9,965	10,408		1,884		1,884		12,293			0	123	06/25/2031	1
31368H KV 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # 19		03/01/2020	Paydown		649	649	676	666		(18)		(18)		649			0	9	09/01/2030	1
31368H M2 6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 19		03/01/2020	Paydown		10,392	10,392	9,942	10,001		391		391		10,392			0	85	11/01/2036	1
3136AT FN 9	FNMA FNMA_16-54 3.000% 08/25/46		03/01/2020	Paydown		619,676	603,183	598,822	599,773		19,903		19,903		619,676			0	2,496	08/25/2046	1
3136B4 TS 7	FNMA_19-M8A SENIOR CMBS 8A-APT 3.865%		03/01/2020	Paydown		22,564	22,564	25,282	25,265		(2,701)		(2,701)		22,564			0	148	04/25/2034	1
31371G 5D 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		220	220	218	218		2		2		220			0	2	08/01/2028	1
31371H BK 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020	Paydown		722	722	710	714		8		8		722			0	7	10/01/2028	1
31371H K2 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		312	312	315	313		(1)		(1)		312			0	3	02/01/2029	1

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31371H YB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		3	3	3	3				0		3			0		10/01/2029.	1
31371J BE 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		10	10	10	10				0		10			0		02/01/2030.	1
31371J FY 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		82	82	85	84		(2)		(2)		82			0	1	04/01/2030.	1
31371J NN 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		51	51	53	52		(1)		(1)		51			0	1	08/01/2030.	1
31371J PV 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		14	14	15	15				0		14			0		09/01/2030.	1
31371J SC 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		12	12	12	12				0		12			0		11/01/2030.	1
31371J UH 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		6	6	7	6				0		6			0		01/01/2031.	1
31371K FP 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		3	3	3	3				0		3			0		10/01/2031.	1
31371K GP 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,767	1,767	1,800	1,788		(21)		(21)		1,767			0	19	11/01/2031.	1
31371K LU 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		133	133	133	133				0		133			0	1	03/01/2032.	1
31371K RC 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		58	58	60	59		(2)		(2)		58			0		06/01/2032.	1
31371K SD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		22	22	23	22		(1)		(1)		22			0		07/01/2032.	1
31371K W8 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		133	133	138	137		(4)		(4)		133			0	2	11/01/2032.	1
31371L HK 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		465	465	442	447		18		18		465			0	2	12/01/2033.	1
31371M 4P 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		643	643	634	634		8		8		643			0	6	12/01/2036.	1
31371N AN 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		132	132	131	131		1		1		132			0	1	02/01/2037.	1
31371N CJ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # 25		03/01/2020.	Paydown		3,055	3,055	3,029	3,030		24		24		3,055			0	34	04/01/2037.	1
31371N CY 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		33,705	33,705	33,181	33,224		481		481		33,705			0	237	04/01/2037.	1
31371N P5 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		2,336	2,336	2,346	2,344		(8)		(8)		2,336			0	24	01/01/2038.	1
31371N SX 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		41,318	41,318	41,499	41,470		(153)		(153)		41,318			0	233	03/01/2038.	1
31373D G6 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		351	351	357	352		(1)		(1)		351			0	5	10/01/2024.	1
31374L JP 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		123	123	122	123		1		1		123			0	1	08/01/2025.	1

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31374P Q9 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		97	97	96	97		1		1		97			0	1	08/01/2025.	1
31374S FT 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		308	308	305	306		2		2		308			0	4	09/01/2025.	1
31374S H7 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		85	85	85	85		1		1		85			0	1	11/01/2025.	1
31374W VH 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		192	192	190	191		1		1		192			0	2	10/01/2025.	1
31378D RA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		216	216	220	218		(2)		(2)		216			0	2	08/01/2027.	1
31378K YM 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		161	161	164	163		(1)		(1)		161			0	2	10/01/2027.	1
31378Q DA 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,661	1,661	1,693	1,677		(15)		(15)		1,661			0	19	01/01/2028.	1
31378Q DC 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,538	1,538	1,495	1,511		27		27		1,538			0	15	02/01/2028.	1
31379C RX 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		925	925	919	920		5		5		925			0	8	02/01/2028.	1
31379F J9 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		624	624	617	618		5		5		624			0	7	03/01/2028.	1
31379F K2 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,912	1,912	1,900	1,901		10		10		1,912			0	21	04/01/2028.	1
31379K RZ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		13	13	13	13				0		13			0		04/01/2028.	1
31379N 3F 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,028	1,028	1,013	1,017		11		11		1,028			0	11	04/01/2028.	1
3137BQ MG 9	FHLMC FHLMC_4594G 3.000% 06/15/46		02/01/2020.	Paydown		598,713	598,713	592,661	593,313		5,400		5,400		598,713			0	2,351	06/15/2046.	1
3137BR WC 5	FHLMC FHLMC_46-14 3.000% 09/15/46.		03/01/2020.	Paydown		1,248,435	1,226,908	1,217,993	1,218,660		29,776		29,776		1,248,435			0	5,689	09/15/2046.	1
3137BS CC 5	FHLMC FHLMC_4619A 3.000% 10/15/46		03/01/2020.	Paydown		458,477	445,827	440,371	440,882		17,595		17,595		458,477			0	2,036	10/15/2046.	1
3137FM TS 1	FHMS_KG01 SENIOR CMBS 1512-A2 2.988% 0		02/12/2020.	GX CLARKE		4,714,188	4,400,000	4,765,750	4,758,372		(2,659)		(2,659)		4,755,713		(41,526)	(41,526)	26,294	05/25/2031.	1
3137G0 AD 1	STRUCTURED AGENCY CREDIT RISK STACR_13-D		03/25/2020.	Paydown		202,828	202,828	213,826	197,707		(8,848)		(8,848)		202,828			0	1,927	11/25/2023.	1
3137G0 GT 0	STRUCTURED AGENCY CREDIT RISK RMBS DNA3-		03/25/2020.	Paydown		88,017	88,017	89,444	88,916		(899)		(899)		88,017			0	677	04/25/2028.	1
3137G0 HT 9	STRUCTURED AGENCY CREDIT RISK RMBS DNA1-		03/25/2020.	Paydown		109,763	109,763	110,861	110,274		(511)		(511)		109,763			0	843	07/25/2028.	1
3137G0 JF 7	STRUCTUREDAGENCYCREDITRISK RMBS HQA1-M2		03/25/2020.	Paydown		221,869	221,869	223,793	222,679		(810)		(810)		221,869			0	1,608	09/25/2028.	1
3137G0 KB 4	STRUCTURED AGENCY CREDIT RISK RMBS HQA2-		03/25/2020.	Paydown		295,947	295,947	298,617	297,289		(1,343)		(1,343)		295,947			0	1,976	11/25/2028.	1
3137G0 KX 6	STRUCTERED AGENCY CREDIT RISK RMBS HQA3-		03/25/2020.	Paydown		1,591,002	1,591,003	1,597,685	1,592,217		(1,215)		(1,215)		1,591,002			0	8,224	03/25/2029.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3137G0 LT 4	FHLMC_2018-DNA1 RMBS HQA4-M2 2.247% 04		03/25/2020.	Paydown		42,218	42,218	42,376	42,288		(70)		(70)		42,218			0	210	04/25/2029.	1
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1		03/25/2020.	Paydown		557,092	557,092	559,978	558,315		(1,223)		(1,223)		557,092			0	2,749	10/25/2029.	1
3137G1 CK 1	STRUCTURED AGENCY CREDIT RISK RMBS SPI1-		03/01/2020.	Paydown		130,841	130,841	129,369	129,647		1,194		1,194		130,841			0	887	02/25/2048.	1FM
31383M G4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		256	256	250	252		4		4		256			0	3	07/01/2029.	1
31383S A2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		426	426	442	436		(10)		(10)		426			0	6	08/01/2029.	1
31383U L6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		162	162	169	166		(4)		(4)		162			0	2	09/01/2029.	1
31384D G3 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		22	22	23	23		(1)		(1)		22			0		11/01/2029.	1
31384D JF 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		23	23	24	24		(1)		(1)		23			0		11/01/2029.	1
31384H 2N 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		24	24	25	25		(1)		(1)		24			0		01/01/2030.	1
31384M HV 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		23	23	24	23		(1)		(1)		23			0		01/01/2030.	1
31384Q QU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		37	37	38	38		(1)		(1)		37			0		03/01/2030.	1
31384S E2 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		34	34	36	35		(1)		(1)		34			0		02/01/2030.	1
31384U PF 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		01/01/2020.	Paydown		2,648	2,648	2,757	2,719		(72)		(72)		2,648			0	17	05/01/2030.	1
31384V 4T 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		18	18	19	18				0		18			0		09/01/2030.	1
31384V L7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,301	1,301	1,354	1,334		(34)		(34)		1,301			0	16	12/01/2029.	1
31384V NK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		575	575	599	590		(15)		(15)		575			0	6	01/01/2030.	1
31384V UY 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		2,464	2,464	2,566	2,528		(64)		(64)		2,464			0	20	05/01/2030.	1
31384V YW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		31	31	32	31		(1)		(1)		31			0		08/01/2030.	1
31384W G3 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		03/01/2020.	Paydown		6,691	6,691	7,611	6,867		(176)		(176)		6,691			0	83	03/01/2021.	1
31384W NM 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 53		03/01/2020.	Paydown		150	150	157	155		(4)		(4)		150			0	2	06/01/2031.	1
31384X SV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		96	96	100	98		(2)		(2)		96			0	1	04/01/2030.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
31385C 2R 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		288	288	293	291		(4)		(4)		288			0	3	11/01/2030.	1
31385D 5D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		322	322	335	330		(9)		(9)		322			0	4	07/01/2030.	1
31385E BJ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		4	4	4	4				0		4			0		06/01/2030.	1
31385E EK 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		133	133	139	137		(4)		(4)		133			0	2	06/01/2030.	1
31385F V6 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		97	97	101	100		(3)		(3)		97			0	1	06/01/2030.	1
31385J DM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		294	294	306	303		(8)		(8)		294			0	3	05/01/2032.	1
31385N 7B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # 54		03/01/2020.	Paydown		515	515	536	529		(14)		(14)		515			0	7	10/01/2030.	1
31385N ED 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		40	40	41	41		(1)		(1)		40			0		08/01/2030.	1
31385N ZA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		58	58	61	60		(2)		(2)		58			0	1	08/01/2030.	1
31385T F4 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		15	15	16	15				0		15			0		10/01/2030.	1
31385T ZP 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		275	275	286	283		(8)		(8)		275			0	3	09/01/2030.	1
31385U JD 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		01/01/2020.	Paydown		5,500	5,500	5,729	5,649		(149)		(149)		5,500			0	34	10/01/2030.	1
31385U QN 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		59	59	62	61		(2)		(2)		59			0	1	09/01/2030.	1
31385V 6G 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		7	7	8	8				0		7			0		10/01/2030.	1
31386B P6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		14	14	14	14				0		14			0		11/01/2030.	1
31386B PC 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		53	53	56	55		(1)		(1)		53			0	1	11/01/2030.	1
31386C KC 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		7	7	7	7				0		7			0		11/01/2030.	1
31386C KK 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		47	47	48	48		(1)		(1)		47			0	1	11/01/2030.	1
31386D TN 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 56		03/01/2020.	Paydown		1	1	1	1				0		1			0		12/01/2030.	1
31386D U9 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		22	22	23	23		(1)		(1)		22			0		11/01/2030.	1
31386F BK 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		15	15	15	15				0		15			0		12/01/2030.	1
31386F H7 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		6	6	6	6				0		6			0		12/01/2030.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
31386H 4A 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		101	101	106	105		(4)		(4)		101			0	1	11/01/2030.	1
31386L 6V 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		157	157	164	162		(5)		(5)		157			0	2	12/01/2030.	1
31386Q FM 8	FEDERAL NATIONAL MORTGAGE ASSO 7.500%	..	03/01/2020.	Paydown		19	19	20	20		(1)		(1)		19			0		03/01/2031.	1
31386S MC 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		11	11	12	12				0		11			0		07/01/2031.	1
31386W RK 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		17	17	18	18		(1)		(1)		17			0		11/01/2030.	1
31387E FB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		106	106	110	109		(3)		(3)		106			0	1	07/01/2031.	1
31387J EL 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		80	80	81	81				0		80			0	1	05/01/2031.	1
31387Q NR 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		34	34	35	34		(1)		(1)		34			0		07/01/2031.	1
31387R BJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		15	15	15	15				0		15			0		08/01/2031.	1
31387V S7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		16	16	17	17		(1)		(1)		16			0		05/01/2031.	1
31387W 2L 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		6,860	6,860	7,023	6,966		(106)		(106)		6,860			0	43	09/01/2031.	1
31387W 2P 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		894	894	911	905		(11)		(11)		894			0	9	10/01/2031.	1
31387X RW 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		63	63	66	65		(2)		(2)		63			0	1	09/01/2031.	1
31388N C3 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		20	20	21	21		(1)		(1)		20			0		10/01/2031.	1
31389A CM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		12	12	13	13				0		12			0		01/01/2032.	1
31389K EF 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		137	137	142	141		(5)		(5)		137			0	2	02/01/2032.	1
31389Q PB 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		71	71	74	73		(2)		(2)		71			0	1	03/01/2032.	1
31389Y VK 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		4	4	4	4				0		4			0		03/01/2032.	1
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y	..	03/01/2020.	Paydown		445,545	445,545	452,089	451,302		(5,757)		(5,757)		445,545			0	3,190	01/01/2041.	1
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y	..	03/01/2020.	Paydown		237,006	237,006	249,042	244,725		(7,719)		(7,719)		237,006			0	1,429	01/01/2026.	1
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ	..	03/01/2020.	Paydown		638,681	638,681	660,137	658,198		(19,517)		(19,517)		638,681			0	4,166	12/01/2041.	1
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		320,369	320,369	331,532	330,694		(10,325)		(10,325)		320,369			0	1,561	11/01/2042.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		165,256	165,256	172,641	172,130		(6,874)		(6,874)		165,256			0	1,296	12/01/2042.	1
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AL		03/01/2020.	Paydown		297,512	297,512	305,229	304,522		(7,010)		(7,010)		297,512			0	1,883	06/01/2042.	1
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6MO		03/01/2020.	Paydown		61,533	61,533	64,023	66,529		(4,996)		(4,996)		61,533			0	256	05/01/2042.	1
3138EP PP 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		596,924	596,924	623,413	621,769		(24,845)		(24,845)		596,924			0	3,702	05/01/2044.	1
3138EQ N4 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		503,376	503,376	521,544	520,652		(17,277)		(17,277)		503,376			0	2,384	11/01/2045.	1
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		1,909,615	1,909,615	2,017,546	2,013,604		(103,988)		(103,988)		1,909,615			0	11,934	11/01/2045.	1
3138EQ WR 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		180,869	180,869	181,293	181,246		(377)		(377)		180,869			0	872	10/01/2043.	1
3138ER 2D 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#AL97		03/01/2020.	Paydown		411,080	411,080	420,425	420,257		(9,178)		(9,178)		411,080			0	3,530	02/01/2047.	1
3138ER CX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		389,838	389,838	390,173	390,124		(286)		(286)		389,838			0	1,763	09/01/2046.	1
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		141,440	141,440	149,197	148,938		(7,498)		(7,498)		141,440			0	1,113	10/01/2046.	1
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		54,028	54,028	53,851	53,855		173		173		54,028			0	271	10/01/2046.	1
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO		03/01/2020.	Paydown		49,009	49,009	51,199	51,042		(2,033)		(2,033)		49,009			0	254	06/01/2042.	1
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO		03/01/2020.	Paydown		82,284	82,284	85,061	84,861		(2,577)		(2,577)		82,284			0	462	06/01/2042.	1
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		03/01/2020.	Paydown		151,577	151,577	155,935	154,494		(2,917)		(2,917)		151,577			0	868	10/01/2027.	1
3138M8 WQ 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		152,010	152,010	157,995	157,522		(5,512)		(5,512)		152,010			0	801	09/01/2042.	1
3138NJ BM 9	FEDERAL NATIONAL MORTGAGE ASSO MULTIMBS		03/01/2020.	Paydown		11,422	11,422	13,426	13,380		(1,959)		(1,959)		11,422			0	80	11/01/2033.	1
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		221,323	221,323	231,213	230,534		(9,211)		(9,211)		221,323			0	1,720	01/01/2043.	1
3138W9 KR 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		03/01/2020.	Paydown		74,043	74,043	75,084	74,995		(952)		(952)		74,043			0	317	08/01/2043.	1
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		48,996	48,996	50,772	50,669		(1,673)		(1,673)		48,996			0	224	07/01/2044.	1
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		539,905	539,905	559,691	558,786		(18,881)		(18,881)		539,905			0	3,126	02/01/2045.	1
3138WE 3W 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		03/01/2020.	Paydown		422,887	422,887	437,886	437,060		(14,173)		(14,173)		422,887			0	2,421	07/01/2045.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	03/01/2020.	Paydown		135,594	135,594	140,806	140,507		(4,913)		(4,913)		135,594			0	792	04/01/2045.	1
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		151,203	151,203	156,744	156,463		(5,260)		(5,260)		151,203			0	851	04/01/2045.	1
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR	..	03/01/2020.	Paydown		165,277	165,277	172,224	170,834		(5,557)		(5,557)		165,277			0	921	05/01/2030.	1
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	03/01/2020.	Paydown		153,791	153,791	159,246	158,945		(5,154)		(5,154)		153,791			0	785	06/01/2045.	1
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		1,082,018	1,082,018	1,126,651	1,124,516		(42,498)		(42,498)		1,082,018			0	5,655	11/01/2045.	1
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		211,171	211,171	215,675	215,484		(4,313)		(4,313)		211,171			0	1,187	07/01/2045.	1
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		1,020,138	1,020,138	1,068,727	1,067,008		(46,870)		(46,870)		1,020,138			0	5,815	05/01/2046.	1
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		549,628	549,628	564,743	564,014		(14,386)		(14,386)		549,628			0	2,915	05/01/2046.	1
3138WG BM 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		623,074	623,074	647,024	645,235		(22,160)		(22,160)		623,074			0	2,972	12/01/2045.	1
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		1,256,531	1,256,531	1,318,376	1,315,482		(58,950)		(58,950)		1,256,531			0	6,916	02/01/2046.	1
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		574,898	574,898	589,001	588,245		(13,347)		(13,347)		574,898			0	2,997	06/01/2046.	1
3138WH V8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	03/01/2020.	Paydown		25,863	25,863	25,979	25,973		(110)		(110)		25,863			0	121	08/01/2046.	1
3138WJ 5Y 0	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS	..	03/01/2020.	Paydown		335,450	335,450	352,328	351,809		(16,359)		(16,359)		335,450			0	2,157	03/01/2047.	1
3138WJ GP 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS	..	03/01/2020.	Paydown		370,890	370,890	371,499	371,454		(563)		(563)		370,890			0	1,702	11/01/2046.	1
3138WJ MG 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		682,803	682,803	700,273	699,644		(16,841)		(16,841)		682,803			0	4,238	12/01/2046.	1
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS98	..	03/01/2020.	Paydown		337,885	337,885	346,860	346,011		(8,126)		(8,126)		337,885			0	1,562	06/01/2032.	1
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS94	..	03/01/2020.	Paydown		619,557	619,557	634,271	633,950		(14,393)		(14,393)		619,557			0	3,983	04/01/2047.	1
3138WQ AW 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AT	..	03/01/2020.	Paydown		1,072,926	1,072,926	1,080,996	1,080,358		(7,432)		(7,432)		1,072,926			0	5,584	05/01/2043.	1
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	01/15/2020.	SUNTRUST		5,378,066	5,203,269	5,350,784	5,341,944		719		719		5,342,662		35,404	35,404	19,512	05/01/2043.	1
3138WQ AZ 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	01/01/2020.	Paydown		46,982	46,982	48,314	48,234		(1,252)		(1,252)		46,982			0	117	05/01/2043.	1
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		13,992	13,992	14,226	14,203		(211)		(211)		13,992			0	80	06/01/2043.	1
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR	..	03/01/2020.	Paydown		40,403	40,403	41,868	41,769		(1,365)		(1,365)		40,403			0	183	08/01/2043.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3138X3 XH 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AU		03/01/2020.	Paydown		262,821	262,822	263,191	263,131		(309)		(309)		262,821			0	1,326	09/01/2043.	1
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12		03/01/2020.	Paydown		7,733	7,733	7,958	7,733				0		7,733			0	40	07/01/2044.	1
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		03/01/2020.	Paydown		80,948	80,948	83,829	83,158		(2,210)		(2,210)		80,948			0	383	05/01/2029.	1
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		1,976,466	1,976,466	2,051,202	2,046,198		(69,731)		(69,731)		1,976,466			0	11,758	02/01/2042.	1
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		12,306	12,306	12,444	12,434		(128)		(128)		12,306			0	61	05/01/2045.	1
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		175,581	175,581	181,143	180,808		(5,228)		(5,228)		175,581			0	808	06/01/2045.	1
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		406,048	406,048	407,761	407,641		(1,593)		(1,593)		406,048			0	2,343	08/01/2045.	1
31390B TY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		504	504	525	518		(15)		(15)		504			0	6	06/01/2032.	1
31390D AJ 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		7	7	7	7				0		7			0		05/01/2032.	1
31390P MS 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		90	90	93	92		(3)		(3)		90			0	1	08/01/2032.	1
31390R NA 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		77	77	80	79		(2)		(2)		77			0	1	08/01/2032.	1
31390W UC 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,100	1,100	1,045	1,059		42		42		1,100			0	9	10/01/2033.	1
31391B QX 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		993	993	1,034	1,022		(29)		(29)		993			0	12	09/01/2032.	1
31391H U2 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		177	177	179	178		(1)		(1)		177			0	2	10/01/2032.	1
313921 B5 6	FNMA FNMA_01-59-Z 7.000% 11/25/31		03/01/2020.	Paydown		7,445	6,483	6,461	6,461		984		984		7,445			0	79	11/25/2031.	1
313921 S4 1	FNMA FNMA_01-61 6.000% 11/25/31		03/01/2020.	Paydown		99,923	93,518	84,557	90,713		9,210		9,210		99,923			0	785	11/25/2031.	1
31392B PT 7	FNMA FNMA_01-81 6.500% 01/25/32		03/01/2020.	Paydown		5,017	5,017	5,019	5,017				0		5,017			0	55	01/25/2032.	1
31392D RM 6	FNMA GRANTOR TR AGENCY CMO 02-41 Z 6.0		03/01/2020.	Paydown		18,728	17,471	15,733	16,828		1,900		1,900		18,728			0	173	07/25/2032.	1
31392G FP 5	FNMA FNMA_02-T18 6.500% 08/25/42		03/01/2020.	Paydown		50,191	50,191	52,857	52,857		(2,666)		(2,666)		50,191			0	586	08/25/2042.	1
31392J JU 4	FNMA FNMA_03-19 5.500% 03/25/33		03/01/2020.	Paydown		388,787	365,651	408,279	402,493		(13,707)		(13,707)		388,787			0	3,181	03/25/2033.	1
31392K AA 4	FHLMC FHLMC_2454 6.500% 05/15/32		03/01/2020.	Paydown		69,269	69,269	69,799	69,402		(133)		(133)		69,269			0	796	05/15/2032.	1
31392R E3 1	FHLMC FHLMC_2469 6.000% 07/15/32		03/01/2020.	Paydown		43,294	39,410	35,627	38,105		5,189		5,189		43,294			0	342	07/15/2032.	1
31392W 7B 0	FHLMC CMO AGENCY CMO_T-51 1A 6.500% 09		03/01/2020.	Paydown		50,215	50,215	58,159	57,402		(7,188)		(7,188)		50,215			0	536	09/25/2043.	1
31392X ZP 6	FHLMC FHLMC_2528 5.500% 11/15/32		03/01/2020.	Paydown		98,385	84,191	94,176	92,744		5,641		5,641		98,385			0	838	11/15/2032.	1
31393G DM 3	FHLMC FHLMC_2545 5.500% 12/15/32		03/01/2020.	Paydown		121,944	110,342	107,859	109,035		12,910		12,910		121,944			0	1,049	12/15/2032.	1
31393L NP 4	FHLMC_2564 FHLMC_2564 5.500% 02/15/33		03/01/2020.	Paydown		39,832	39,832	38,998	39,298		534		534		39,832			0	419	02/15/2033.	1

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31393W BD 0	FHLMC FHLMC_2640 5.000% 07/15/33		03/01/2020	Paydown		58,742	58,742	54,630	56,988		1,754		1,754		58,742			0	436	07/15/2033	1
31394B AL 8	FNMA FNMA_04-86 4.500% 11/25/34		03/01/2020	Paydown		295,983	276,936	224,444	258,989		36,994		36,994		295,983			0	2,108	11/25/2034	1
31394C SP 8	FNMA FNMA_05-18 5.000% 03/25/25		03/01/2020	Paydown		51,690	51,690	50,801	51,331		358		358		51,690			0	410	03/25/2025	1
31394D A6 7	FNMA FNMA_05-48 5.500% 06/25/34		03/01/2020	Paydown		125,935	125,935	130,423	125,935				0		125,935			0	1,412	06/25/2034	1
31394D E4 8	FNMA FNMA_05-53 5.500% 06/25/35		03/01/2020	Paydown		444,263	444,263	431,074	437,941		6,323		6,323		444,263			0	3,593	06/25/2035	1
31394H R7 8	FHLMC CMO 2656 5.500% 08/15/33		03/01/2020	Paydown		52,013	52,013	51,981	51,981		33		33		52,013			0	297	08/15/2033	1
31394L JJ 2	FHLMC FHLMC_2691 5.500% 09/15/33		03/01/2020	Paydown		529,974	486,023	459,627	476,542		53,432		53,432		529,974			0	4,314	09/15/2033	1
31394M MV 9	FHLMC FHLMC_2716 5.500% 12/15/33		03/01/2020	Paydown		83,026	83,026	80,820	82,031		995		995		83,026			0	530	12/15/2033	1
31394R TP 4	FHLMC FHLMC_2766 5.000% 03/15/34		03/01/2020	Paydown		539,662	497,876	455,372	481,016		58,646		58,646		539,662			0	4,851	03/15/2034	1
31394V E8 9	FNMA FNMA_06-2 6.000% 02/25/36		03/01/2020	Paydown		210,877	190,659	193,173	191,163		19,714		19,714		210,877			0	1,151	02/25/2036	1
31394V LV 0	FNR_05-123 FNMA_05-123 5.500% 01/25/36		03/01/2020	Paydown		202,102	202,102	195,992	199,138		2,964		2,964		202,102			0	1,771	01/25/2036	1
31395B BS 1	FNMA FNMA_06-9 5.500% 03/25/36		03/01/2020	Paydown		337,703	337,703	330,131	334,001		3,702		3,702		337,703			0	2,650	03/25/2036	1
31395B KD 4	FNMA FNMA_06-3 5.500% 03/25/36		03/01/2020	Paydown		87,783	87,783	98,008	97,756		(9,973)		(9,973)		87,783			0	872	03/25/2036	1
31395E ZJ 9	FHLMC FHLMC_2835 5.500% 08/15/34		03/01/2020	Paydown		96,289	90,964	86,657	88,987		7,302		7,302		96,289			0	864	08/15/2034	1
31395G JR 4	FHLMC FHLMC_2861 5.500% 09/15/34		03/01/2020	Paydown		58,786	41,436	39,424	40,551		18,235		18,235		58,786			0	598	09/15/2034	1
31395N FS 1	FNMA FNMA_06-45 5.500% 06/25/36		03/01/2020	Paydown		125,647	125,647	125,976	125,647				0		125,647			0	1,169	06/25/2036	1
31395P PE 6	FHLMC FHLMC_29-48 5.500% 03/15/35		03/01/2020	Paydown		430,852	430,852	418,347	425,141		5,711		5,711		430,852			0	2,795	03/15/2035	1
31395R 2E 7	FHLMC FHLMC_2949 5.500% 03/15/35		03/01/2020	Paydown		385,940	385,940	375,583	381,295		4,645		4,645		385,940			0	3,776	03/15/2035	1
31395T FM 1	FHLMC FHLMC_2961 5.500% 04/15/35		03/01/2020	Paydown		204,801	204,801	198,969	202,355		2,447		2,447		204,801			0	2,048	04/15/2035	1
31395U 4N 8	FHLMC CMO_2972 WG 5.500% 05/15/35		03/01/2020	Paydown		107,333	107,333	105,098	106,245		1,087		1,087		107,333			0	968	05/15/2035	1
31395U A7 6	FHLMC FHLMC_2981 5.500% 05/15/35		03/01/2020	Paydown		422,412	422,413	410,285	417,202		5,210		5,210		422,412			0	3,861	05/15/2035	1
31395U K3 4	FHLMC CMO_2978 CN 5.500% 05/15/35		03/01/2020	Paydown		437,850	437,850	445,553	451,363		(13,513)		(13,513)		437,850			0	2,833	05/15/2035	1
31395V SN 0	FHLMC FHLMC_29-86 5.500% 06/15/35		03/01/2020	Paydown		92,366	92,366	89,830	91,178		1,188		1,188		92,366			0	781	06/15/2035	1
31395W W4 5	FHLMC FHLMC_3012 5.500% 08/15/35		03/01/2020	Paydown		41,162	41,162	40,146	40,687		475		475		41,162			0	365	08/15/2035	1
31395X N4 3	FHLMC MULTI-FAMILY HSG VRDN - FHLMC_3015		03/01/2020	Paydown		498,296	498,296	480,466	489,342		8,954		8,954		498,296			0	4,279	08/15/2035	1
31396C 3Y 4	FREDDIE MAC REFERENCE REMIC -T FHLMC_R00		03/01/2020	Paydown		1,019,768	913,692	871,145	896,460		123,308		123,308		1,019,768			0	8,582	10/15/2035	1
31396C LG 3	FHLMC FHLMC_3054 5.500% 10/15/35		03/01/2020	Paydown		214,349	214,349	208,571	211,845		2,504		2,504		214,349			0	1,957	10/15/2035	1
31396E 6B 7	FHLMC FHLMC_3044 5.500% 10/15/35		03/01/2020	Paydown		418,268	418,268	405,884	413,771		4,498		4,498		418,268			0	3,486	10/15/2035	1
31396E WR 3	FHLMC FHLMC_30-61 5.500% 11/15/35		03/01/2020	Paydown		119,564	119,564	115,660	117,971		1,593		1,593		119,564			0	848	11/15/2035	1
31396E Z5 8	FHLMC FHLMC_3062 5.500% 11/15/35		03/01/2020	Paydown		401,464	360,857	348,199	356,613		44,850		44,850		401,464			0	3,825	11/15/2035	1
31396F GZ 0	FHLMC CMO_3073 ME 5.500% 11/15/35		03/01/2020	Paydown		582,412	582,412	564,872	575,455		6,957		6,957		582,412			0	6,446	11/15/2035	1
31396G 7E 5	FHLMC FHLMC_3094 5.500% 12/15/35		03/01/2020	Paydown		181,166	181,166	174,429	178,169		2,997		2,997		181,166			0	1,758	12/15/2035	1
31396G BL 4	FHLMC FHLMC_3087 5.500% 12/15/25		03/01/2020	Paydown		103,466	103,466	100,633	102,527		939		939		103,466			0	968	12/15/2025	1
31396H AL 3	FHLMC FHLMC_5 5.500% 02/15/36		03/01/2020	Paydown		1,049,832	968,115	913,624	948,264		101,568		101,568		1,049,832			0	8,546	02/15/2036	1
31396P B2 6	FNMA_07-B1 CMO 07_14 QE 5.500% 03/25/3		03/01/2020	Paydown		136,414	136,414	126,865	132,207		4,207		4,207		136,414			0	1,269	03/25/2037	1
31396V F8 6	FNMA FNMA_07-45 6.000% 05/25/47		03/01/2020	Paydown		13,563	13,563	13,230	13,376		187		187		13,563			0	136	05/25/2047	1
31396X HK 3	FANNIE MAE FNMA_07-77 FNMA_07-77 5.500		03/01/2020	Paydown		339,383	339,383	339,953	339,383				0		339,383			0	3,106	08/25/2037	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31397C 3V 9	FHLMC FHLMC_3228 5.500% 10/15/36		03/01/2020	Paydown		9,495	9,495	9,142	9,322		173		173		9,495			0	82	10/15/2036	1
31397F MQ 2	FHLMC FHLMC_3296 5.500% 03/15/37		03/01/2020	Paydown		46,646	46,646	43,084	44,768		1,878		1,878		46,646			0	410	03/15/2037	1
31397J GG 3	FHLMC FHLMC_33-30 5.500% 06/15/37		03/01/2020	Paydown		50,773	50,773	47,068	49,340		1,433		1,433		50,773			0	526	06/15/2037	1
31397W 7A 7	FHLMC FHLMC_34-56 5.000% 06/15/38		03/01/2020	Paydown		204,808	204,808	181,895	191,415		13,393		13,393		204,808			0	1,462	06/15/2038	1
31398G QR 3	FNMA FNMA_09-111 4.500% 01/25/40		03/01/2020	Paydown		147,788	136,696	118,071	127,877		19,910		19,910		147,788			0	1,131	01/25/2040	1
31398V LQ 7	FHLMC FHLMC_36-56 5.000% 01/15/38		03/01/2020	Paydown		451,607	427,559	412,744	421,526		30,082		30,082		451,607			0	3,178	01/15/2038	1
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		03/01/2020	Paydown		1,251	1,251	1,248	1,251				0		1,251			0	9	01/01/2033	1
31401L 6T 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		534	534	507	514		20		20		534			0	4	07/01/2033	1
31401N 2T 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		1,339	1,339	1,272	1,288		51		51		1,339			0	10	08/01/2033	1
31401X KW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		177	177	160	164		13		13		177			0	1	07/01/2033	1
31401Y JW 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		722	722	686	694		27		27		722			0	5	07/01/2033	1
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		705	705	683	688		17		17		705			0	9	12/01/2031	1
31402C 5N 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		222	222	223	222				0		222			0	2	11/01/2031	1
31402C 5P 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		6,626	6,626	6,760	6,718		(92)		(92)		6,626			0	86	03/01/2032	1
31402C PL 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 72		03/01/2020	Paydown		76,881	76,881	74,380	74,854		2,028		2,028		76,881			0	612	11/01/2033	1
31402E R8 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		2,100	2,100	1,995	2,018		82		82		2,100			0	16	08/01/2033	1
31402H BG 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		03/01/2020	Paydown		10,083	10,083	9,998	10,083				0		10,083			0	46	12/01/2033	1
31402H WH 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		237	237	225	227		9		9		237			0	2	07/01/2033	1
31402J 3U 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		484	484	436	447		37		37		484			0	4	08/01/2033	1
31402J 6A 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		507	507	482	487		20		20		507			0	4	08/01/2033	1
31402J M4 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		461	461	438	443		18		18		461			0	3	08/01/2033	1
31402J RE 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		2,218	2,218	2,032	2,075		143		143		2,218			0	17	08/01/2033	1
31402L K8 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		4,938	4,938	4,691	4,750		187		187		4,938			0	54	08/01/2033	1
31402M LS 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020	Paydown		1,337	1,337	1,270	1,285		52		52		1,337			0	14	08/01/2033	1
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		03/01/2020	Paydown		1,063	1,063	1,051	1,063				0		1,063			0	7	08/01/2034	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
31402Q TE 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		56,854	56,854	56,578	56,587		267		267		56,854			0	534	11/01/2034.	1
31402Q YZ 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73		03/01/2020.	Paydown		188,388	188,388	184,803	185,330		3,058		3,058		188,388			0	1,773	02/01/2035.	1
31402R DF 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # 73		03/01/2020.	Paydown		12,692	12,692	12,789	12,762		(71)		(71)		12,692			0	136	04/01/2035.	1
31402T FJ 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		605	605	574	581		23		23		605			0	4	08/01/2033.	1
31402W YJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		02/01/2020.	Paydown		12,291	12,291	11,676	11,820		471		471		12,291			0	92	09/01/2033.	1
31403C WF 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		5,028	5,028	4,665	4,726		302		302		5,028			0	32	09/01/2035.	1
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12		03/01/2020.	Paydown		27,993	27,993	28,102	27,993				0		27,993			0	200	05/01/2036.	1
31403E TD 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,053	1,053	1,000	1,012		41		41		1,053			0	10	10/01/2033.	1
31403H HT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		114	114	108	110		4		4		114			0	1	10/01/2033.	1
31403Q 4D 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		676	676	642	649		27		27		676			0	5	11/01/2033.	1
31404K LW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		34,570	34,570	33,214	33,464		1,105		1,105		34,570			0	163	04/01/2034.	1
31404P QM 6	FEDERAL NATIONAL MORTGAGE ASSO POOL # 77		03/01/2020.	Paydown		1,507	1,507	1,488	1,491		17		17		1,507			0	13	04/01/2034.	1
31404X K7 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,397	1,397	1,351	1,359		38		38		1,397			0	10	11/01/2034.	1
31405Q UU 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,888	1,888	1,785	1,805		83		83		1,888			0	14	12/01/2034.	1
31406D GW 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		3	3	3	3				0		3			0		01/01/2035.	1
31406J NB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y		03/01/2020.	Paydown		16,974	16,974	16,896	16,915		59		59		16,974			0	128	03/01/2020.	1
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		03/01/2020.	Paydown		173,081	173,081	173,744	173,081				0		173,081			0	1,652	09/01/2036.	1
31406M XV 3	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		03/01/2020.	Paydown		85	85	85	85				0		85			0	1	10/01/2034.	1
31406V CU 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,005	1,005	945	956		49		49		1,005			0	8	04/01/2035.	1
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		03/01/2020.	Paydown		2,438	2,438	2,446	2,438				0		2,438			0	20	03/01/2035.	1
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		03/01/2020.	Paydown		8,197	8,197	8,260	8,197				0		8,197			0	62	07/01/2035.	1

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
31407N QC 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # 83		03/01/2020.	Paydown		6,558	6,558	6,229	6,283		276		276		6,558			0	47	08/01/2035.	1
31409G N2 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		1,549	1,549	1,552	1,551		(2)		(2)		1,549			0	16	10/01/2036.	1
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		03/01/2020.	Paydown		21,342	21,342	21,471	21,342				0		21,342			0	205	05/01/2036.	1
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		03/01/2020.	Paydown		1,768	1,768	1,776	1,768				0		1,768			0	11	11/01/2036.	1
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		03/01/2020.	Paydown		81,430	81,430	81,162	81,430				0		81,430			0	648	03/01/2037.	1
3140E0 ZU 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		713,176	713,176	742,149	740,682		(27,506)		(27,506)		713,176			0	4,229	09/01/2045.	1
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		565,243	565,243	588,058	587,163		(21,921)		(21,921)		565,243			0	1,791	09/01/2045.	1
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		593,763	593,763	617,977	616,662		(22,899)		(22,899)		593,763			0	3,086	11/01/2045.	1
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		24,489	24,489	25,488	25,433		(944)		(944)		24,489			0	143	11/01/2045.	1
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		726,449	726,449	760,047	758,737		(32,288)		(32,288)		726,449			0	3,343	02/01/2046.	1
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		173,444	173,444	178,783	178,428		(4,983)		(4,983)		173,444			0	862	10/01/2046.	1
3140FC S8 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD		03/01/2020.	Paydown		50,012	50,012	51,793	51,736		(1,724)		(1,724)		50,012			0	269	02/01/2047.	1
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD		03/01/2020.	Paydown		1,864,725	1,864,725	1,976,609	1,973,467		(108,741)		(108,741)		1,864,725			0	12,496	04/01/2047.	1
3140FR H5 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BE56		03/01/2020.	Paydown		96,120	96,120	93,150	93,226		2,893		2,893		96,120			0	447	02/01/2047.	1
3140GQ 3C 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH		03/01/2020.	Paydown		2,053,182	2,053,182	2,124,080	2,122,018		(68,837)		(68,837)		2,053,182			0	11,802	08/01/2047.	1
3140GQ 4L 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH		03/01/2020.	Paydown		23,353	23,353	24,258	24,230		(877)		(877)		23,353			0	137	08/01/2047.	1
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH		03/01/2020.	Paydown		821,779	821,779	844,891	842,666		(20,887)		(20,887)		821,779			0	4,169	09/01/2032.	1
3140GV Z3 2	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL		03/01/2020.	Paydown		530,045	530,045	532,032	531,970		(1,925)		(1,925)		530,045			0	2,965	12/01/2047.	1
3140H1 VN 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ06		03/01/2020.	Paydown		1,588,803	1,588,803	1,570,681	1,570,915		17,888		17,888		1,588,803			0	8,733	03/01/2048.	1
3140H2 SZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BJ		03/01/2020.	Paydown		194,955	194,955	201,717	201,521		(6,567)		(6,567)		194,955			0	1,247	10/01/2047.	1
3140H2 UZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ14		03/01/2020.	Paydown		44,026	44,026	45,557	45,514		(1,488)		(1,488)		44,026			0	216	11/01/2047.	1
3140H4 A9 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ27		03/01/2020.	Paydown		368,391	368,391	376,565	376,386		(7,995)		(7,995)		368,391			0	2,385	05/01/2048.	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ49		03/01/2020	Paydown		804,407	804,407	825,114	824,632		(20,225)		(20,225)		804,407			0	5,966	02/01/2048	1
3140HB JA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS		03/01/2020	Paydown		1,921,637	1,921,637	1,930,902	1,930,597		(8,960)		(8,960)		1,921,637			0	13,314	06/01/2048	1
3140HJ JJ 1	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL		03/01/2020	Paydown		405,829	405,829	412,281	412,225		(6,397)		(6,397)		405,829			0	2,792	08/01/2048	1
3140J5 NU 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM		03/01/2020	Paydown		40,089	40,089	40,315	40,305		(216)		(216)		40,089			0	203	02/01/2047	1
3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM		01/15/2020	NOMURA SECURITIES INTL. INC.		30,123,089	28,358,441	30,055,516	30,009,878		13,408		13,408		30,023,286		99,803	99,803	141,792	07/01/2047	1
3140J5 YS 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM		01/01/2020	Paydown		933,473	933,473	989,335	987,833		(54,360)		(54,360)		933,473			0	3,112	07/01/2047	1
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM		03/01/2020	Paydown		628,467	628,467	649,334	648,757		(20,290)		(20,290)		628,467			0	3,324	10/01/2047	1
3140J6 F6 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM19		03/01/2020	Paydown		180,158	180,158	184,563	184,493		(4,335)		(4,335)		180,158			0	1,212	11/01/2047	1
3140J6 GR 2	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2020	Paydown		355,327	355,327	355,951	355,928		(601)		(601)		355,327			0	2,352	09/01/2048	1
3140J7 7J 8	FEDERAL NATIONAL MORTGAGE ASSO 4.000%		03/01/2020	Paydown		150,860	150,860	153,972	153,902		(3,042)		(3,042)		150,860			0	1,133	03/01/2048	1
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM30		03/01/2020	Paydown		472,455	472,455	487,589	487,161		(14,705)		(14,705)		472,455			0	2,807	10/01/2047	1
3140J8 RF 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM40		03/01/2020	Paydown		184,978	184,978	189,385	189,321		(4,344)		(4,344)		184,978			0	1,238	06/01/2048	1
3140J8 S4 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM41		03/01/2020	Paydown		499,011	499,011	511,018	510,819		(11,808)		(11,808)		499,011			0	2,772	06/01/2048	1
3140J8 UG 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM41		03/01/2020	Paydown		695,500	695,500	711,284	711,059		(15,560)		(15,560)		695,500			0	4,817	07/01/2048	1
3140J9 LV 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020	Paydown		502,500	502,500	503,246	503,203		(703)		(703)		502,500			0	3,036	10/01/2048	1
3140JG LQ 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#BN03		03/01/2020	Paydown		4,343,670	4,343,670	4,464,138	4,460,679		(117,010)		(117,010)		4,343,670			0	28,819	12/01/2048	1
3140JR AZ 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BN81		03/01/2020	Paydown		1,690,127	1,690,127	1,709,669	1,709,189		(19,062)		(19,062)		1,690,127			0	10,365	04/01/2049	1
3140Q7 HT 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA02		03/01/2020	Paydown		213,557	213,557	223,634	223,379		(9,822)		(9,822)		213,557			0	1,293	08/01/2047	1
3140Q7 LC 9	FEDERAL NATIONAL MORTGAGE ASSO MBS/POOL		03/01/2020	Paydown		1,481,707	1,481,707	1,515,797	1,515,223		(33,517)		(33,517)		1,481,707			0	9,272	09/01/2047	1
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # CA		03/01/2020	Paydown		789,886	789,886	811,978	809,913		(20,027)		(20,027)		789,886			0	3,918	10/01/2032	1
3140Q7 WS 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA06		03/01/2020	Paydown		70,848	70,848	72,929	72,870		(2,022)		(2,022)		70,848			0	401	11/01/2047	1
3140Q8 3B 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA16		03/01/2020	Paydown		1,272,914	1,272,914	1,294,693	1,294,345		(21,431)		(21,431)		1,272,914			0	8,452	05/01/2048	1

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
3140Q8 DB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA09		03/01/2020.	Paydown		321,210	321,210	318,174	318,215		2,996		2,996		321,210			0	1,813	01/01/2048.	1
3140Q8 WJ 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA15		03/01/2020.	Paydown		477,441	477,441	488,165	487,947		(10,506)		(10,506)		477,441			0	3,173	04/01/2048.	1
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA18		03/01/2020.	Paydown		641,229	641,229	655,306	654,997		(13,767)		(13,767)		641,229			0	4,210	06/01/2048.	1
3140Q9 DG 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA19		03/01/2020.	Paydown		1,211,301	1,211,301	1,262,947	1,262,076		(50,775)		(50,775)		1,211,301			0	9,410	06/01/2048.	1
3140Q9 EZ 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA19		03/01/2020.	Paydown		499,403	499,403	511,927	511,842		(12,439)		(12,439)		499,403			0	3,359	07/01/2048.	1
3140Q9 T9 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA23		03/01/2020.	Paydown		581,512	581,512	599,343	599,070		(17,559)		(17,559)		581,512			0	3,740	09/01/2048.	1
3140QA VA 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA33		03/01/2020.	Paydown		3,340,994	3,340,994	3,382,495	3,381,613		(40,619)		(40,619)		3,340,994			0	20,209	04/01/2049.	1
3140X4 H9 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM11		03/01/2020.	Paydown		220,466	220,466	223,946	223,860		(3,393)		(3,393)		220,466			0	882	06/01/2032.	1
3140X5 PS 6	FEDERAL NATIONAL MORTGAGE ASSO POOL#FM22		03/01/2020.	Paydown		500,543	500,543	528,307			(27,764)		(27,764)		500,543			0	2,428	06/01/2048.	1
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		03/01/2020.	Paydown		3,137	3,137	3,150	3,137				0		3,137			0	24	05/01/2036.	1
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		03/01/2020.	Paydown		16,540	16,540	16,581	17,048		(508)		(508)		16,540			0	87	05/01/2034.	1
31410F ST 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		18,943	18,943	18,730	18,747		196		196		18,943			0	151	12/01/2036.	1
31410F V4 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		484	484	485	485		(1)		(1)		484			0	5	01/01/2037.	1
31410K JY 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # 88		03/01/2020.	Paydown		15,516	15,516	15,584	15,572		(56)		(56)		15,516			0	147	05/01/2038.	1
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		73,568	73,568	76,810	76,559		(2,991)		(2,991)		73,568			0	445	12/01/2042.	1
31411G 6G 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		19,529	19,529	19,552	19,540		(11)		(11)		19,529			0	199	01/01/2037.	1
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		03/01/2020.	Paydown		383,800	383,800	383,005	383,800				0		383,800			0	3,902	05/01/2035.	1
31416B YG 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		44,678	44,678	46,385	46,207		(1,529)		(1,529)		44,678			0	483	01/01/2039.	1
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		285,570	285,570	293,713	292,748		(7,178)		(7,178)		285,570			0	1,872	09/01/2040.	1
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		03/01/2020.	Paydown		177,452	177,452	182,775	181,329		(3,877)		(3,877)		177,452			0	1,209	02/01/2031.	1
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		87,341	87,341	89,620	89,396		(2,055)		(2,055)		87,341			0	608	11/01/2041.	1
31417E HN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AB		03/01/2020.	Paydown		54,213	54,213	54,416	54,391		(178)		(178)		54,213			0	219	12/01/2042.	1

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31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		177,836	177,836	179,281	179,160		(1,324)		(1,324)		177,836			0	921	04/01/2043.	1
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		349,449	349,449	365,065	364,035		(14,586)		(14,586)		349,449			0	2,059	05/01/2043.	1
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		26,830	26,830	28,708	28,597		(1,767)		(1,767)		26,830			0	194	06/01/2043.	1
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		03/01/2020.	Paydown		331,169	331,169	339,345	337,005		(5,836)		(5,836)		331,169			0	2,074	12/01/2030.	1
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		03/01/2020.	Paydown		378,475	378,475	380,653	379,847		(1,372)		(1,372)		378,475			0	2,530	01/01/2031.	1
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		03/01/2020.	Paydown		326,656	326,656	336,456	333,825		(7,169)		(7,169)		326,656			0	2,412	02/01/2031.	1
31417Y XR 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 10Y		03/01/2020.	Paydown		54,666	54,666	55,212	54,738		(72)		(72)		54,666			0	269	03/01/2021.	1
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		03/01/2020.	Paydown		18,162	18,162	18,485	18,460		(299)		(299)		18,162			0	85	10/01/2042.	1
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		03/01/2020.	Paydown		15,292	15,292	16,346	16,302		(1,010)		(1,010)		15,292			0	98	08/01/2045.	1
31418C 3D 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34		03/01/2020.	Paydown		660,897	660,897	667,239	667,174		(6,276)		(6,276)		660,897			0	4,309	10/01/2048.	1
31418C 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA35		03/01/2020.	Paydown		3,469,519	3,469,519	3,507,737	3,506,874		(37,356)		(37,356)		3,469,519			0	20,698	11/01/2048.	1
31418C PE 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		03/01/2020.	Paydown		43,820	43,820	45,231	45,193		(1,372)		(1,372)		43,820			0	262	09/01/2047.	1
31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		01/15/2020.	GX CLARKE		31,773,482	30,161,715	31,842,995	31,800,242		18,101		18,101		31,818,343		(44,861)	(44,861)	150,809	10/01/2047.	1
31418C QB 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		01/01/2020.	Paydown		819,432	819,432	865,109	863,947		(44,515)		(44,515)		819,432			0	2,731	10/01/2047.	1
31418C S4 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32		03/01/2020.	Paydown		123,703	123,703	126,926	126,842		(3,139)		(3,139)		123,703			0	730	01/01/2048.	1
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32		03/01/2020.	Paydown		658,005	658,005	682,902	682,345		(24,339)		(24,339)		658,005			0	4,383	01/01/2048.	1
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32		03/01/2020.	Paydown		224,423	224,423	229,946	229,815		(5,392)		(5,392)		224,423			0	1,473	02/01/2048.	1
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA33		03/01/2020.	Paydown		673,526	673,526	680,498	680,315		(6,789)		(6,789)		673,526			0	4,476	06/01/2048.	1
31418C YL 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34		03/01/2020.	Paydown		6,065,500	6,065,500	6,137,291	6,135,700		(70,200)		(70,200)		6,065,500			0	37,020	07/01/2048.	1
31418C YM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA34		03/01/2020.	Paydown		4,624,126	4,624,126	4,733,545	4,731,290		(107,163)		(107,163)		4,624,126			0	29,830	07/01/2048.	1
31418D AQ 5	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA36		03/01/2020.	Paydown		2,524,923	2,524,923	2,550,699	2,549,964		(25,041)		(25,041)		2,524,923			0	14,770	03/01/2049.	1

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										11	12	13	14	15							
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31418D AR 3	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA36		03/01/2020.	Paydown		503,570	503,570	515,883	515,628		(12,059)		(12,059)		503,570			0	3,407	03/01/2049.	1
31418D BF 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		03/01/2020.	Paydown		526,320	526,320	533,988	533,949		(7,629)		(7,629)		526,320			0	3,134	04/01/2049.	1
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12		03/01/2020.	Paydown		52,893	52,893	56,497	52,893				0		52,893			0	371	09/01/2033.	1
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		19,662	19,662	20,841	20,641		(980)		(980)		19,662			0	175	09/01/2036.	1
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD		03/01/2020.	Paydown		494,902	494,902	508,898	507,162		(12,260)		(12,260)		494,902			0	3,244	09/01/2040.	1
31418T DY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		03/01/2020.	Paydown		264,650	264,650	272,548	271,717		(7,067)		(7,067)		264,650			0	1,319	06/01/2040.	1
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y		03/01/2020.	Paydown		512,591	512,591	529,250	521,449		(8,858)		(8,858)		512,591			0	2,848	09/01/2025.	1
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1		03/01/2020.	Paydown		1,047,290	1,047,290	1,077,236	1,073,662		(26,371)		(26,371)		1,047,290			0	7,258	09/01/2040.	1
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AE		03/01/2020.	Paydown		15,335	15,335	15,793	15,581		(246)		(246)		15,335			0	89	09/01/2025.	1
346845 AA 8	FORT BENNING FAMILY COMMUNITIE MUNI BND		01/15/2020.	Redemption 100.0000		746,064	746,064	746,064	746,064				0		746,064			0	19,696	01/15/2021.	1FE
347075 AC 7	FORT CARSON FAMILY HSG L L C C FORT CARS		03/15/2020.	Various		1,110,000	1,110,000	1,355,165	1,135,232		(2,088)		(2,088)		1,133,145		(23,145)	(23,145)	14,216	11/15/2021.	1FE
35563P DX 4	FREDDIEMACFHLMC_18-1SC SENIORWHOLECMO18-		03/01/2020.	Paydown			(983)	(833)	(828)		833		833					0	4	05/25/2057.	1
35563P DZ 9	SEASONED CREDIT RISK TRANSFER WHOLECMO18		03/01/2020.	Paydown		149,337	149,337	147,108	127,697		1,345		1,345		149,337			0	700	05/25/2057.	1
35563P EB 1	SEASONED CREDIT RISK TRANSFER 3.000% 0		03/01/2020.	Paydown		79,433	79,433	74,171	75,081		4,352		4,352		79,433			0	397	05/25/2057.	1
35563P HH 5	SEASONED CREDIT RISK TRANSFER WHOLE CMO		03/01/2020.	Paydown		75,320	75,320	74,411	74,544		776		776		75,320			0	440	03/25/2058.	1
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8		03/01/2020.	Paydown		448,401	448,401	442,415	443,527		4,874		4,874		448,401			0	2,669	11/25/2028.	1
48503T AA 5	KANSAS CITY MO INDL DEV AUTH KANSAS CITY		03/10/2020.	Various		258,652	258,652	258,652	258,652				0		258,652			0	2,263	12/10/2032.	1
54627R AG 5	LOUISIANA LOC GOVT ENVIRONMENT MUNITAX B		02/03/2020.	Redemption 100.0000		3,425,244	3,425,244	3,549,585	3,460,781		(35,537)		(35,537)		3,425,244			0		08/01/2024.	1FE
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE		03/25/2020.	Redemption 100.0000		219,486	219,486	217,409	217,544		1,942		1,942		219,486			0	1,497	05/25/2033.	1FE
59524E AB 8	MID-ATLANTIC FAMILY MILITARY C MUNI BND		02/01/2020.	Redemption 100.0000		101,384	101,384	101,384	101,380		4		4		101,384			0	2,656	08/01/2050.	1FE
626207 MW 1	GEORGIA MUNICIPAL ELEC AUTH MUNICIPAL EL		01/01/2020.	Call 100.0000		135,000	135,000	135,175	135,066				0		135,066		(66)	(66)	3,665	01/01/2030.	1FE
63939G AD 0	NAVIENTSTUDENTLOANTRUSTNAV NAVSL_15-2		02/20/2020.	CITIGROUP GLOBAL MKT INC.		4,928,125	5,000,000	4,824,252	4,971,865		(978)		(978)		4,970,887		(42,762)	(42,762)	26,923	08/25/2050.	1FE

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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
										Change in Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
64908Q AA 9	NEW VALLEY GEN V AGENCY BND 4.929% 01/	..	01/15/2020.	Redemption 100.0000		2,860,625	2,860,625	2,814,408	2,856,140		4,485		4,485		2,860,625			0	70,500	01/15/2021.	1
64967B AA 0	NEW YORK NY CITY INDL DEV AGY NEW YORK N	..	03/01/2020.	Call 100.0000		85,000	85,000	86,197	85,966		1		1		85,968		(968)	(968)	2,508	03/01/2046.	2FE
64972F T4 8	NEW YORK CITY MUN WATER FINANC MUNI BND	..	02/03/2020.	Tax Free Exchange		15,248,550	15,000,000	17,308,800	15,208,022		(41,354)		(41,354)		15,166,668		81,882	81,882	122,480	06/15/2042.	1FE
773021 AC 4	ROCKDALE CNTY GA DEV AUTH ROCKDALE CNTY	..	01/01/2020.	Various		805,000	805,000	805,000	805,000				0		805,000			0	33,206	01/01/2028.	3
955385 AA 7	WEST POINT MILITARY HOUSING WEST PT HSG	..	01/01/2020.	Call 100.0000		685,000	685,000	564,640	575,773				0		575,773		109,227	109,227	12,980	07/01/2042.	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					263,883,724	258,779,892	268,397,868	265,605,399	0	(2,465,840)	0	(2,465,840)	0	263,719,805	0	163,918	163,918	1,638,704	XXX	XXX
Bonds - Industrial and Miscellaneous																					
000000 00 0	GSR_05-6F RMBS 5-8-A5 1.567% 06/25/35	..	03/25/2020.	Paydown		103,489	103,489	103,440			49		49		103,489			0	426	06/25/2035.	1FM
000000 00 0	OBX_20-INV1 RMBS -INV1 144A 3.500% 05/	..	03/01/2020.	Paydown		130,875	130,875	133,841			(2,965)		(2,965)		130,875			0	614	05/25/2049.	1FE
00164V AC 7	AMC NETWORKS INC SENIOR CORP BND 4.750	..	03/04/2020.	Call 100.7920		168,323	167,000	161,573	164,730		124		124		164,853		2,147	2,147	3,063	12/15/2022.	3FE
00184@ AA 4	AMAZON.COM INC 4.095% 06/30/39	..	03/31/2020.	Redemption 100.0000		19,084	19,084	19,084	19,084				0		19,084			0	130	06/30/2039.	1
00191# AA 3	AMAZON.COM INC SECUREDCORPBND 4.095% 0	..	03/31/2020.	Redemption 100.0000		21,044	21,044	21,044	21,044				0		21,044			0	144	08/31/2039.	1
00191@ AA 5	AMAZON.COM INC SECUREDCORPBND 4.233% 0	..	03/31/2020.	Redemption 100.0000		32,957	32,957	32,957	32,957				0		32,957			0	233	09/30/2039.	1
00193* AA 5	AMAZON.COM INC SECUREDCORPBND 4.233% 0	..	03/31/2020.	Redemption 100.0000		34,458	34,458	34,458	34,458				0		34,458			0	243	09/30/2039.	1
00225# AA 3	AMAZON.COM INC 4.095% 09/30/39	..	03/31/2020.	Redemption 100.0000		19,682	19,682	19,682	19,682				0		19,682			0	134	09/30/2039.	1
003009 A* 8	ABERDEEN ASIA PACIFIC INCOME F CORP BND	..	03/31/2020.	Call 100.5212		4,020,848	4,000,000	4,000,000	4,000,000				0		4,000,000			0	58,287	06/12/2020.	1FE
004375 AV 3	ACCR_04-1 ACCR_04-1 1.547% 04/25/34	..	03/25/2020.	Paydown		58,812	58,812	54,622	56,884		1,928		1,928		58,812			0	231	04/25/2034.	1FM
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3	..	03/25/2020.	Paydown		112,019	112,019	111,957	111,766		253		253		112,019			0	601	10/25/2034.	1FM
007036 CC 8	ADJUSTABLE RATE MORTAGE TRUST ARMT_04-2	..	03/25/2020.	Paydown		165,899	165,899	152,627	161,428		4,471		4,471		165,899			0	708	02/25/2035.	1FM
00836# AA 4	AFFILIATED LOAN PROGRAM FOR ST SENIOR CO	..	02/26/2020.	Redemption 100.0000		14,284	14,284	14,284	14,284				0		14,284			0	77	08/27/2035.	1
00836* AA 8	AFFILIATED LOAN PROGRAM FOR ST CORP BND	..	02/26/2020.	Redemption 100.0000		860,959	860,959	860,959	860,959				0		860,959			0	3,958	08/27/2035.	1
00868P AA 3	AHOLD LEASE SER 2001-A-2 PASS CORP BOND	..	01/02/2020.	Redemption 100.0000		132,641	132,641	152,176	154,742		(22,101)		(22,101)		132,641			0	5,717	01/02/2024.	2FE
00968F AA 4	AJAX MORTGAGE LOAN TRUST AJAXM ABS 19-D-	..	03/25/2020.	Paydown		231,286	231,286	231,280	231,285		2		2		231,286			0	1,186	09/25/2065.	1FE
00969P AA 1	AJAX MORTGAGE LOAN TRUST AJAXM RMBS 19-F	..	03/25/2020.	Paydown		70,194	70,194	70,191	70,191		2		2		70,194			0	369	07/25/2059.	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
01126# AA 1	ALAMO 6 LLC SENIOR CORP BOND 4.170% 03		03/31/2020.	Redemption 100.0000		73,192	73,192	73,192	73,192				0		73,192			0	1,526	03/31/2042.	2
013817 AW 1	ARCONIC INC SENIOR CORP BND 5.125% 10/		01/27/2020.	RBC DOMINION SECURITIES INC.		1,548,006	1,435,000	1,435,000	1,435,000				0		1,435,000		113,006	113,006	24,106	10/01/2024.	3FE
021468 AD 5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		03/01/2020.	Paydown		28,302	62,860	37,625	35,443		(7,140)		(7,140)		28,302			0	589	06/25/2036.	1FM
02147P AY 0	CWALT_06-29T1 CWALT_06-29T1 6.000% 10/		03/01/2020.	Paydown		79,055	173,899	130,592	123,387		(44,332)		(44,332)		79,055			0	983	10/25/2036.	1FM
02147X AD 9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_06-		03/01/2020.	Paydown		273,116	313,867	235,660	210,901		62,215		62,215		273,116			0	3,445	11/25/2036.	1FM
02149H AV 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_07-		03/01/2020.	Paydown		82,823	104,919	82,248	70,948		11,875		11,875		82,823			0	817	03/25/2037.	1FM
02150E AD 5	COUNTRY WIDE ALTERNATIVE LOAN CWALT_07-5		03/01/2020.	Paydown		507,609	537,695	444,282	406,962		100,647		100,647		507,609			0	5,660	04/25/2037.	1FM
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A		03/25/2020.	Paydown		392,420	392,421	340,032	346,578		45,842		45,842		392,420			0	1,128	09/25/2047.	1FM
02151E AA 0	COUNTRYWIDE ALTERNATIVE LOAN T CWA_07-23		03/01/2020.	Paydown		106,978	122,498	96,734	83,329		23,648		23,648		106,978			0	1,235	09/25/2037.	1FM
023761 AA 7	AMERICAN AIRLINES 2017-1 CLASS SENIOR SE		02/15/2020.	Redemption 100.0000		237,500	237,500	237,500	237,500				0		237,500			0	4,334	02/15/2029.	1FE
02376T AC 2	AMERICAN AIRLINES 2013-2 CLASS SECURED C		01/15/2020.	Various		87,219	87,219	87,219	87,219				0		87,219			0	2,442	07/15/2020.	3FE
02406P AL 4	AMERICAN AXLE & MANUFACTURING SENIOR COR		02/05/2020.	Call 101.1040		92,005	91,000	91,000	91,000				0		91,000			0	2,847	10/15/2022.	4FE
02660T FJ 7	AHM_05-2 AHM_05-2 5.408% 09/25/35		03/01/2020.	Paydown		448,337	448,337	332,909	308,558		139,779		139,779		448,337			0	2,803	09/25/2035.	1FM
03072S E3 5	AMSI_05-R5 ABS 05-R5 2.317% 07/25/35		02/25/2020.	Paydown		62,498	62,498	60,154	62,470		28		28		62,498			0	170	07/25/2035.	1FM
03072S WD 3	AMERIQUEST MORTGAGE QUEST_04-X3 3.877%		02/25/2020.	Paydown		3,146	3,146	3,105	3,147		(1)		(1)		3,146			0	10	09/25/2034.	1FM
03072S XD 2	AMSI_04-R12 AMSI_04-R12 1.802% 01/25/3		03/25/2020.	Paydown		232,366	232,366	208,548	228,370		3,996		3,996		232,366			0	1,050	01/25/2035.	1FM
03076C AE 6	AMERIPRISE FINANCIAL INC CORP BND 5.30		03/15/2020.	Maturity		9,000,000	9,000,000	8,978,490	8,999,447		553		553		9,000,000			0	238,500	03/15/2020.	1FE
030981 AJ 3	AMERIGAS PARTNERS LP AMERIGAS PARTNERS L		01/14/2020.	Various		1,739,370	1,567,000	1,567,000	1,567,000				0		1,567,000		172,370	172,370	37,336	08/20/2026.	3FE
032177 AF 4	AMSTED IND INC SENIOR CORP BND 144A 5.		01/15/2020.	Call 102.6880		1,187,073	1,156,000	1,141,550	1,143,341		90		90		1,143,431		12,569	12,569	51,785	09/15/2024.	3FE
03463U AA 5	ANGELOAKMORTGAGETRUSTAOMT_ WHOLECMO19-41		03/01/2020.	Paydown		326,145	326,145	326,141	326,141		4		4		326,145			0	1,536	07/26/2049.	1FM
043436 AS 3	ASBURY AUTOMOTIVE GROUP INC. SENIOR CORP		03/30/2020.	Call 100.0000		466,000	466,000	466,000					0		466,000			0	2,388	03/01/2028.	4FE
043436 AT 1	ASBURY AUTOMOTIVE GROUP INC. SENIOR CORP		03/30/2020.	Call 100.0000		1,051,000	1,051,000	1,051,000					0		1,051,000			0	5,686	03/01/2030.	4FE
044209 AF 1	ASHLAND INC. SENIOR CORP BND 4.750% 08		01/23/2020.	Call 106.1000		941,107	887,000	878,653	884,254		79		79		884,333		2,667	2,667	72,598	08/15/2022.	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
044209 AM 6	ASHLAND INC. SENIOR CORP BND 6.875% 05		01/23/2020.	Various		1,130,500	950,000	1,045,000	1,044,334		(115)		(115)		1,044,218		(94,218)	(94,218)	192,837	05/15/2043.	3FE
04541G NA 6	ASSET BACKED SECURITIES CORP H ABS_04-HE		03/25/2020.	Paydown		9,858	9,858	9,660	9,782		75		75		9,858			0	45	12/25/2034.	1FM
04542B KB 7	ABFCN ABS PT5-A4 2.197% 06/25/34		03/25/2020.	Paydown		139,840	139,840	139,884	139,605		235		235		139,840			0	836	06/25/2034.	1FM
04544Q AC 1	ASSET BACKED SECURITIES CORP H ABSHE_06-		03/25/2020.	Paydown		27,856	27,856	20,370	20,703		7,153		7,153		27,856			0	71	11/25/2036.	1FM
04544Q AD 9	ASSET BACKED SECURITIES CORP H ABSHE_06-		03/25/2020.	Paydown		39,448	39,448	28,846	29,336		10,112		10,112		39,448			0	102	11/25/2036.	1FM
04544T AA 9	ABSHE_07-HE2 ABSHE_07-HE2 1.147% 05/25		03/25/2020.	Paydown		153,611	153,612	100,136	102,341		51,270		51,270		153,611			0	417	05/25/2037.	1FM
04560* AG 9	ASSOCIATED ELECTRIC COOPERATIV CORP BND		03/20/2020.	Various		83,130	83,130	83,130	83,130				0		83,130			0	1,328	03/20/2039.	1
04774# AA 0	ATLANTA FALCONS STADIUM COMPAN SENIOR CO		03/01/2020.	Various		134,406	134,406	134,406	134,406				0		134,406			0	2,413	09/01/2042.	2PL
04774# AB 8	ATLANTA FALCONS STADIUM COMPAN SENIOR CO		03/01/2020.	Various		88,708	88,708	88,708	88,708				0		88,708			0	1,592	09/01/2042.	2PL
05329W AK 8	AUTONATION INC CORP BND 5.500% 02/01/2		02/01/2020.	Maturity		4,000,000	4,000,000	4,010,000	4,000,137		(137)		(137)		4,000,000			0	110,000	02/01/2020.	2FE
05532E AX 3	BCAP LLC TRUST BCAP_09-RR10 BCAP_09-RR10		03/01/2020.	Paydown		56,956	56,956	61,535	58,947		(1,991)		(1,991)		56,956			0	747	07/26/2037.	1FM
05533F EX 5	BCP_11-R11 BCAP_11-R11A 1.447% 11/26/3		03/25/2020.	Paydown		76,331	76,331	74,470	76,276		54		54		76,331			0	169	11/26/2035.	1FM
05535D CF 9	BCF_97-R3 BCF_97-R3 4.642% 11/25/28		03/01/2020.	Paydown		36,927	36,927	17,687	1,396		35,531		35,531		36,927			0	251	11/25/2028.	1FM
05544J CC 2	BCAP LLC TRUST BCAP_15-RR2 BCAP_15-RR2-2		03/25/2020.	Paydown		338,917	338,917	279,183	323,689		15,228		15,228		338,917			0	1,100	03/28/2037.	1FM
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3		03/25/2020.	Paydown		162,120	162,120	154,824	160,121		1,998		1,998		162,120			0	795	02/27/2046.	1FE
05585* AA 0	BFC HONEYWELL FEDERAL RECEIVAB SENIOR CO		03/01/2020.	Redemption 100.0000		14,019	14,019	14,019	14,019				0		14,019			0	117	12/01/2041.	1
056054 AA 7	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM		02/18/2020.	Paydown		111,499	111,499	111,499	111,499				0		111,499			0	505	10/15/2036.	1FM
056054 AE 9	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS		02/18/2020.	Paydown		89,199	89,199	89,199	89,199				0		89,199			0	428	10/15/2036.	1FM
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A		01/15/2020.	Paydown		12,454	12,454	12,457	12,454				0		12,454			0	27	11/15/2035.	1FM
05607K AA 9	BXMT_17-FL1 SENIOR CMBS FL1-A 144A 1.6		03/11/2020.	Paydown		2,799,618	2,799,618	2,798,448	2,798,284		1,335		1,335		2,799,618			0	11,938	06/15/2035.	1FE
05948K 2J 7	BANK OF AMERICA ALTERNATIVE LO BOAA_06-1		03/01/2020.	Paydown		94,916	109,453	94,408	93,825		1,091		1,091		94,916			0	1,271	02/25/2036.	1FM
05968K AA 2	BANC OF AMERICA FUNDING CORPOR BAFC_14-R		03/01/2020.	Paydown		69,664	69,664	71,330	70,402		(739)		(739)		69,664			0	478	11/26/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
05968K AE 4	BANC OF AMERICA FUNDING CORPOR BAFC_14-R		03/25/2020.	Paydown		767,142	767,142	711,149	747,041		20,101		20,101		767,142			0	2,443	05/26/2037.	1FM
05969M AA 7	BAFC_14-R8 BANCFT_14-R8 1.187% 06/26/3		03/25/2020.	Paydown		781,783	781,783	750,512	773,073		8,710		8,710		781,783			0	2,327	06/26/2036.	1FE
05990R AD 3	BANC OF AMERICA FUNDING CORPOR BANCFT_15		03/25/2020.	Paydown		169,279	169,279	151,082	152,764		16,516		16,516		169,279			0	489	02/25/2037.	1FM
05990T AJ 6	BAFC_15-R2 BAFC_15-R2 1.112% 09/29/36		03/25/2020.	Paydown		1,100,798	1,100,798	1,036,276	1,081,388		19,410		19,410		1,100,798			0	4,016	09/29/2036.	1FM
05991B AD 7	BAFC_15-R8 BAF_15-R8 3.043% 06/26/46		03/01/2020.	Paydown		283,467	283,467	273,546	280,623		2,845		2,845		283,467			0	1,584	06/26/2046.	1FM
06406H BP 3	BANK OF NEW YORK MELLON CORP CORP BND		01/15/2020.	Maturity		9,800,000	9,800,000	9,780,890	9,799,909		91		91		9,800,000			0	225,400	01/15/2020.	1FE
07012E AG 5	BASKETBALL PROP BASKETBALL PROPERTIES LT		03/01/2020.	Redemption 100.0000		145,613	145,613	143,575	145,094		520		520		145,613			0	1,617	03/01/2025.	2
07324F AC 4	BFAT_07-B BAYV_07-B 6.831% 08/28/47		03/01/2020.	Paydown		330,028	330,028	267,787	305,444		24,584		24,584		330,028			0	1,592	08/28/2047.	1FM
07325N BR 2	BAYV BAYV_05-C 1.916% 06/28/44		03/30/2020.	Paydown		201,296	201,296	167,076	194,703		6,592		6,592		201,296			0	1,312	06/28/2044.	1FM
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION BAYV_06-A		03/30/2020.	Paydown		1,537,451	1,537,451	1,186,348	1,516,208		21,244		21,244		1,537,451			0	5,412	02/28/2041.	1FM
07325N DU 3	BAYVIEW FINANCIAL ACQUISITION BAYV_06-B		03/30/2020.	Paydown		58,986	58,986	51,097	56,587		2,399		2,399		58,986			0	223	04/28/2036.	1FM
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL		03/28/2020.	Paydown		308,103	308,103	311,954	310,781		(2,678)		(2,678)		308,103			0	2,112	06/28/2053.	1FM
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL5		03/28/2020.	Paydown		57,241	57,241	58,305			(1,064)		(1,064)		57,241			0	323	06/28/2057.	1FM
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A 3.500% 10/2		03/28/2020.	Paydown		35,397	35,397	35,298	35,331		66		66		35,397			0	199	10/28/2057.	1FM
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP		03/28/2020.	Paydown		31,903	31,903	32,008	32,008		(105)		(105)		31,903			0	216	06/28/2054.	1FM
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1		03/28/2020.	Paydown		259,260	259,260	259,908	259,901		(641)		(641)		259,260			0	1,793	10/28/2064.	1FM
073870 AG 2	BALTA_07-2 SUPSEN WHOLE CMO _07-2-2A1		03/01/2020.	Paydown		48,864	57,500	47,382	43,624		5,240		5,240		48,864			0	385	04/25/2037.	1FM
073879 G6 9	BSABS_05-FR1 BSABS_05-FR1 1.952% 06/25		03/25/2020.	Paydown		65,144	65,144	60,258	61,400		3,744		3,744		65,144			0	301	06/25/2035.	1FM
073879 U9 7	BSABS_04-HE9 BSABS_05-CL1 1.447% 09/25		03/25/2020.	Paydown		173,204	173,204	157,536	155,301		17,903		17,903		173,204			0	575	09/25/2034.	1FM
07387U CX 7	BEAR STEARNS ASSET BACKED SECU BSABS_06-		03/01/2020.	Paydown		44,186	46,675	40,772	36,781		7,405		7,405		44,186			0	400	12/25/2035.	1FM
07388J AB 1	BSABS_06-HE8 BSABS_06-H8 1.117% 10/25/		03/25/2020.	Paydown		288,383	288,383	254,498	247,738		40,646		40,646		288,383			0	945	10/25/2036.	1FM
07389U AS 8	BEAR STEARNS ASSET BACKED SECU BSH_07-HE		03/25/2020.	Paydown		239,363	239,363	213,332	205,653		33,710		33,710		239,363			0	531	01/25/2037.	1FM
073914 TS 2	BSMSI_96-6 BSMSI_96-6 8.000% 11/25/29		03/01/2020.	Paydown			5,062	5,054	3,133	1,910	(5,044)		(3,134)					0	133	11/25/2029.	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
07401A AA 5	BSMF CMO_06-AR2 1A1 1.147% 09/25/46	..	03/25/2020.	Paydown		472,282	492,077	370,288	379,051		93,231		93,231		472,282			0	1,814	09/25/2046.	1FM
07401L AQ 6	BSMF_06-AR1 RMBS_06-AR1 2A1 1.167% 08/	..	03/25/2020.	Paydown		749,601	749,601	596,753	619,375		130,226		130,226		749,601			0	3,961	08/25/2036.	1FM
07401M AG 6	BSMF_07-AR1 RMBS 07 AR1 2A3 1.147% 02/	..	03/25/2020.	Paydown		226,529	210,349	168,880	181,966		44,564		44,564		226,529			0	760	02/25/2037.	1FM
07401N AA 7	BSMF_06-AR5 RMBS_06-AR5 1A1 1.107% 12/	..	03/25/2020.	Paydown		368,920	368,920	297,903	306,851		62,069		62,069		368,920			0	1,556	12/25/2046.	1FM
07401N AP 4	BSMF_06-AR5 SUPSEN WHOLE CMO 06-AR5 1.	..	03/25/2020.	Paydown		175,010	175,010	147,446	147,648		27,362		27,362		175,010			0	600	01/25/2037.	1FM
08872# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND	..	03/15/2020.	Redemption 100.0000		21,472	21,472	24,011	23,191		(1,719)		(1,719)		21,472			0	236	08/15/2032.	2
08884# AA 8	WALGREEN CO LEASE PASS THROUGH CORP BND	..	03/15/2020.	Various		101,347	101,347	101,347	101,347				0		101,347			0	859	10/15/2036.	2
08887* AA 9	WALGREEN CO LEASE PASS THROUGH CORP BND	..	03/15/2020.	Redemption 100.0000		3,824	3,824	3,824	3,824				0		3,824			0	33	10/15/2036.	2
097023 CB 9	BOEING CO SENIOR CORP BND 3.850% 11/01	..	03/17/2020.	CITIGROUP GLOBAL MARKE		8,082,500	10,000,000	9,333,300	9,346,622		2,504		2,504		9,349,126		(1,266,626)	(1,266,626)	147,583	11/01/2048.	1FE
09951@ AA 6	BORALEX FINANCE LP CORP BND 3.510% 09	..	03/31/2020.	Redemption 100.0000		25,488	25,488	25,488	25,488				0		25,488			0	447	09/30/2026.	2
110122 BN 7	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	..	01/15/2020.	BANK OF AMERICA		6,504,300	6,000,000	6,540,240	6,530,209		(4,013)		(4,013)		6,526,196		(21,896)	(21,896)	98,167	08/15/2025.	1FE
114259 AQ 7	BROOKLYN UNION GAS COMPANY THE SENIOR CO	..	01/15/2020.	JEFFRIES & CO. INC		6,947,640	6,000,000	6,935,015	6,927,355		(887)		(887)		6,926,468		21,172	21,172	86,884	03/15/2048.	1FE
1248EP AZ 6	CCO HOLDINGS LLC SENIOR CORP BND 5.125	..	03/04/2020.	Call 100.8540		504,270	500,000	491,250	496,755		164		164		496,919		3,081	3,081	18,435	02/15/2023.	3FE
12532* AA 0	BURLINGTON NORTHERN SANTA FE C CORP BND	..	01/15/2020.	Redemption 100.0000		651,169	651,169	689,821	655,010		(3,840)		(3,840)		651,169			0	18,428	01/15/2023.	1
12532@ AA 8	BURLINGTON NORTHERN SANTA FE C CORP BND	..	01/15/2020.	Redemption 100.0000		651,169	651,169	690,073	655,035		(3,865)		(3,865)		651,169			0	18,428	01/15/2023.	1
12533# AA 5	BURLINGTON NORTHERN SANTA FE C CORP BND	..	01/15/2020.	Redemption 100.0000		2,512,362	2,512,362	2,496,364	2,508,778		3,584		3,584		2,512,362			0	71,100	01/15/2023.	1
12533* AA 9	BURLINGTON NORTHERN SANTA FE C CORP BND	..	01/15/2020.	Redemption 100.0000		735,456	735,456	805,880	741,851		(6,395)		(6,395)		735,456			0	20,813	01/15/2023.	1
12533@ AA 7	BURLINGTON NORTHERN SANTA FE C CORP BND	..	01/15/2020.	Redemption 100.0000		534,877	534,877	534,877	534,877				0		534,877			0	15,137	01/15/2023.	1
12543X AG 1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL_06-1	..	03/01/2020.	Paydown		400,310	381,879	299,018	248,924		151,387		151,387		400,310			0	4,787	01/25/2037.	1FM
12544T AL 8	COUNTRYWIDE HOME LOANS CWHL_07 CWHL_07-7	..	03/01/2020.	Paydown		27,578	32,991	29,051	25,217		2,361		2,361		27,578			0	171	06/25/2037.	1FM
12544V BE 8	COUNTRYWIDE HOME LOAN CWHL_07-CWHL_07-5	..	03/01/2020.	Paydown		12,977	18,120	15,174	13,268		(291)		(291)		12,977			0	200	05/25/2037.	1FM
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A 3.500% 08/	..	03/01/2020.	Paydown		91,248	91,248	92,491	92,466		(1,218)		(1,218)		91,248			0	547	08/25/2049.	1FE

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
125925 DH 7	CMC SECURITIES CORPORATION IV CMC4_97-NA		03/01/2020	Paydown		2,848	2,848	2,889	2,846		2		2		2,848			0	35	10/25/2027	1FM
125925 DJ 3	CMC2_97-3 CMC2_97-3 7.250% 10/25/27		03/01/2020	Paydown		1,401	1,401	1,397	1,389		12		12		1,401			0	17	10/25/2027	1FM
125925 EN 3	CMC SECURITIES CORPORATION IV CMC4_97-2		03/01/2020	Paydown		843	843	842	843				0		843			0	10	11/25/2027	1FM
12593D BA 6	CSMC_155R CSMC_155R 1.097% 01/27/37		03/25/2020	Paydown		263,408	263,408	242,418	250,190		13,219		13,219		263,408			0	838	01/27/2037	1FM
126378 AB 4	CREDIT SUISSE MORTGAGE CAPITAL CSMC_07-1		03/25/2020	Paydown		69,715	69,715	28,869	21,455		48,260		48,260		69,715			0	81	02/25/2037	1FM
126378 AG 3	CSMC_2007-1 CSMC_07-1 5.989% 02/25/37		03/01/2020	Paydown		68,191	68,191	34,931	26,585		41,606		41,606		68,191			0	254	02/25/2037	1FM
12637H AP 3	CREDIT SUISSE MORTGAGE CAPITAL CSMC_06-4		03/01/2020	Paydown			2,849	1,477	1,297		(1,297)		(1,297)					0		05/25/2036	1FM
12638P BE 8	CREDIT SUISSE MORTGAGE TRUST C CSMC_07-3		03/01/2020	Paydown		2,965	2,965	2,363	1,948		1,018		1,018		2,965			0	43	04/25/2037	1FM
12644W AM 8	CREDIT SUISSE COMMERCIAL MORTG CSMC_10-1		03/01/2020	Paydown		293,496	293,496	277,183	286,827		6,669		6,669		293,496			0	1,852	06/25/2050	1FM
12645E FS 9	CREDIT SUISSE MORTGAGE CAPITAL WHOLE CMO		03/01/2020	Paydown		484,690	484,721	346,225	363,344		121,347		121,347		484,690			0	2,200	01/27/2036	1FM
12647H AL 0	CSMC_13-8R CSMC 2013-8R 2A2 144A 1.137		03/25/2020	Paydown		305,246	433,665	382,217	406,273		(101,027)		(101,027)		305,246			0	1,544	05/27/2036	1FM
12648E BA 9	CSMC_14-2R CSMC_14-2R 2.875% 02/27/37		03/01/2020	Paydown		238,737	238,737	233,962	235,867		2,870		2,870		238,737			0	1,151	02/27/2037	1FM
12648E BJ 0	CSMC_14-2R CSMC_14-2R 3.750% 06/27/36		03/01/2020	Paydown		83,017	83,017	81,772	82,015		1,002		1,002		83,017			0	516	06/27/2036	1FM
12648E BN 1	CSMC_14-2R CSMC_14-2R 3.750% 06/27/36		01/01/2020	Paydown			(519)	(155)	(205)		205		205					0	(2)	06/27/2036	1FM
12648E HY 1	CSMC_14-2R CSMC_14-2R 2.161% 02/27/46		03/25/2020	Paydown		116,263	116,263	108,125	115,957		306		306		116,263			0	359	02/27/2046	1FM
12648J GE 5	CSMC_14-4R CSMC_14-4R 2.750% 07/27/36		03/01/2020	Paydown		234,101	234,101	224,466	228,209		5,891		5,891		234,101			0	644	07/27/2036	1FM
12648V AJ 3	CREDIT SUISSE MORTGAGE TRUST C CSR_14-8R		03/01/2020	Paydown		134,757	134,757	133,136	133,747		1,009		1,009		134,757			0	1,075	02/27/2036	1FM
12648W AA 0	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38		03/01/2020	Paydown		167,843	167,843	151,898	159,192		8,652		8,652		167,843			0	650	03/29/2038	1FM
12648W AE 2	CSMC_14-7R CSMC_14-7R 3.000% 03/29/38		03/01/2020	Paydown			(3,786)	(1,432)	(1,677)		1,677		1,677					0	19	03/29/2038	1FM
12650B AA 1	CSMC_15-RPL2 CSMC_15-RPL2 1.075% 11/27		03/25/2020	Paydown		716,773	716,773	692,582	712,745		4,028		4,028		716,773			0	2,532	11/27/2036	1FM
12650E AJ 6	CREDIT SUISSE MORTGAGE TRUST C CSMC_156R		03/27/2020	Paydown		1,219,662	1,219,662	1,107,215	1,175,927		43,735		43,735		1,219,662			0	3,703	11/27/2046	1FM
12650V BJ 7	CSMC_15-10R CSMC_15-10R 2.986% 10/27/4		03/01/2020	Paydown		496,283	496,283	480,774	493,983		2,300		2,300		496,283			0	1,845	10/27/2046	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
126650 BP 4	CVS PASSTHROUGH TRUST SECURED CORP BND	..	03/10/2020.	Various		247,674	247,674	269,444	263,605		(15,931)		(15,931)		247,674			0	2,496	12/10/2028.	2FE
126650 BV 1	CVS PASSTHROUGH TRUST CORP BND 144A 5.	..	03/10/2020.	Redemption 100.0000		56,924	56,924	56,924	56,923		1		1		56,924			0	549	01/10/2033.	2FE
12666# AA 4	CVS PASSTHROUGH TRUST CORP BND 7.500%	..	03/15/2020.	Redemption 100.0000		368,494	368,494	383,266	372,017		(3,524)		(3,524)		368,494			0	4,736	01/15/2023.	2
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1	..	03/01/2020.	Paydown		181	181	190	1,314		(1,133)		(1,133)		181			0	3	05/25/2032.	1FM
126671 RX 6	COUNTRYWIDE ASSET-BACKED CTFS ABS 2002-S	..	03/01/2020.	Paydown		1,333	1,333	1,339	17,213		(15,881)		(15,881)		1,333			0		05/25/2032.	1FM
126673 D2 5	COUNTRYWIDE ASSET-BACKED CERT CWL_05-3	..	03/01/2020.	Paydown		252,552	252,552	252,545	251,880		672		672		252,552			0	2,076	08/25/2035.	1FM
126673 EV 0	COUNTRYWIDE ASSET-BACKED CTFS ABS_04-8 M	..	03/25/2020.	Paydown		308,542	308,542	308,350	308,542				0		308,542			0	1,176	01/25/2035.	1FM
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2	..	03/25/2020.	Paydown		241,302	241,302	237,357	241,417		(115)		(115)		241,302			0	1,038	11/25/2035.	1FM
126673 SN 3	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-13	..	03/01/2020.	Paydown		458,580	458,580	457,746	457,130		1,450		1,450		458,580			0	3,089	05/25/2035.	1FM
126673 TV 4	COUNTRYWIDE ASSET-BACKED CERTI CWL_04-15	..	03/01/2020.	Paydown		231,190	231,190	231,188	230,428		762		762		231,190			0	1,922	05/25/2035.	1FM
12667G 4W 0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/25/2020.	Paydown		240,629	238,607	168,267	164,665		75,964		75,964		240,629			0	865	10/25/2035.	1FM
12667G QK 2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/01/2020.	Paydown		379,389	405,363	349,073	334,200		45,189		45,189		379,389			0	2,784	07/25/2035.	1FM
12667G XN 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/01/2020.	Paydown		103,486	101,879	90,765	89,865		13,622		13,622		103,486			0	814	08/25/2035.	1FM
12667N AA 6	COUNTRYWIDE ASSET-BACKED CERTI CWL_06-BC	..	03/25/2020.	Paydown		140,577	140,577	128,628	133,492		7,085		7,085		140,577			0	357	11/25/2036.	1FM
12668A L3 7	CREDIT SUISSE MORTGAGE TRUST C CWALT_05-	..	03/01/2020.	Paydown		20,077	22,567	19,317	17,150		2,928		2,928		20,077			0	220	01/25/2036.	1FM
12668A UU 7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/01/2020.	Paydown		80,283	125,383	82,227	70,018		10,265		10,265		80,283			0	1,213	12/25/2035.	1FM
12668B EJ 8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/01/2020.	Paydown		131,446	167,942	145,635	143,386		(11,940)		(11,940)		131,446			0	1,387	02/25/2036.	1FM
12668B FG 3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-	..	03/01/2020.	Paydown		27,493	33,929	28,052	25,010		2,483		2,483		27,493			0	300	02/25/2036.	1FM
126694 3B 2	05/25/36	..	03/01/2020.	Paydown		35,603	35,630	32,498	29,885		5,718		5,718		35,603			0	421	05/25/2036.	1FM
126694 FQ 6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-2	..	03/01/2020.	Paydown		37,810	38,234	36,719	34,577		3,233		3,233		37,810			0	482	10/25/2035.	1FM
126694 M6 2	CWHL 2005-26 1A8 CWHL_06-OA5 2.027% 04	..	03/25/2020.	Paydown		55,414	55,414	44,418	46,379		9,035		9,035		55,414			0	187	04/25/2046.	1FM
126694 TU 2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL_05-3	..	03/01/2020.	Paydown		27,939	27,941	26,508	23,945		3,994		3,994		27,939			0	137	01/25/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
126694 WE 4	CWHL 2005-26 1A8 RMBS06-HYB1 3.494% 03		03/01/2020	Paydown		235,424	292,395	253,927	261,802		(26,379)		(26,379)		235,424			0	1,943	03/20/2036	1FM
12672# AA 6	CVS CAREMARK CORP CORP BND 4.704% 09/		03/10/2020	Redemption 100.0000		166,460	166,460	166,397	166,407		53		53		166,460			0	1,307	09/10/2034	2
12674@ AA 6	CVS CAREMARK CORP CORP BND 4.016% 08/		03/10/2020	Various		113,607	113,607	113,607	113,607				0		113,607			0	761	08/10/2035	2
12695* AA 3	CVS PASSTHROUGH TRUST SECURED CORP BND		03/10/2020	Various		65,716	65,716	65,716	65,716				0		65,716			0	375	10/10/2038	2
12806* AH 4	CAITHNESS ENERGY LLC CORP BND 5.710%		01/15/2020	Various		348,144	348,144	348,144	348,144				0		348,144			0	9,940	01/15/2032	2PL
13056J AF 1	CRAR_15-3 CRAR_15-3 3.750% 06/15/22		02/15/2020	Paydown		6,000,000	6,000,000	5,971,745	5,998,957		1,043		1,043		6,000,000			0	37,500	06/15/2022	1FE
13057V AD 8	CRART_154 CRART_154 2.580% 06/15/21		03/15/2020	Paydown		229,686	229,686	229,664	229,664		22		22		229,686			0	851	06/15/2021	1FE
13067# U6 4	CALIFORNIA LOTTERY SENIOR CORP BND 6.5		02/01/2020	Redemption 100.0000		1,740,459	1,740,459	1,738,479	1,739,546		913		913		1,740,459			0	113,408	02/01/2024	1
131347 CA 2	CALPINE CORP SECURED CORP BND 144A 6.0		01/21/2020	Call 100.0000		500,000	500,000	495,965	498,843		29		29		498,872		1,128	1,128	15,500	01/15/2022	3FE
13466* AA 8	CAMPUSPARC LP CORP BND 5.138% 12/31/4		03/31/2020	Various		62,500	62,500	62,500	62,500				0		62,500			0	803	12/31/2043	2PL
14041N FV 8	COMET ABS 19-A3-A 2.060% 08/15/28...		01/16/2020	BARCLAYS CAPITAL		9,870,109	9,940,000	9,937,357	9,937,357				0		9,937,357		(67,248)	(67,248)	18,201	08/15/2028	1FE
14313Y AF 5	CARMX_16-1 CARMX_16-1 2.520% 10/15/21		03/15/2020	Paydown		1,000,000	1,000,000	999,973	999,934		66		66		1,000,000			0	6,370	10/15/2021	1FE
144528 AC 0	CARRINGTON MRTG LOAN CR_06-NC3 ABS 06-NC		03/25/2020	Paydown		836,114	836,114	526,752	574,305		261,809		261,809		836,114			0	2,442	07/25/2036	1FM
14453F AC 3	CARR_06-NC2 SENIOR ABS_06-NC2 A3 1.097		03/25/2020	Paydown		218,310	218,310	181,197	198,202		20,108		20,108		218,310			0	599	06/25/2036	1FM
15722# AA 9	CGA LEASE BACKED PASS THROUGH LN1 CORP B		03/10/2020	Redemption 100.0000		1,761	1,761	1,761	1,761				0		1,761			0	13	01/10/2041	2
15722* AA 3	CGA LEASE BACKED PASS THROUGH CORP BND		03/10/2020	Redemption 100.0000		23,057	23,057	23,057	23,057				0		23,057			0	186	01/10/2041	2
15769# AM 7	CHAMBERLAIN GROUP INC SENIOR CORP BND		02/25/2020	Maturity		10,000,000	10,000,000	10,412,384	10,016,771		(16,771)		(16,771)		10,000,000			0	320,000	02/25/2020	2
161546 FV 3	CHASE FUNDING MORTGAGE LOAN AS ABS 03-4-		03/01/2020	Paydown		82,274	82,274	80,117	81,129		1,145		1,145		82,274			0	664	05/25/2033	1FM
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4		03/25/2020	Paydown		95,087	95,087	74,762	84,092		10,996		10,996		95,087			0	358	03/25/2033	1FM
161546 JP 2	CFAB_04-2 CFAB_04-2 1.772% 02/25/35		03/25/2020	Paydown		153,031	153,031	140,198	140,529		12,502		12,502		153,031			0	826	02/25/2035	1FM
161631 AX 4	CHASE MORTGAGE FINANCE CORPORA CHASE_07-		03/01/2020	Paydown		56,027	56,027	40,946	34,161		21,865		21,865		56,027			0	703	07/25/2037	1FM
162765 AC 5	CHEC_04-1 CHEC_04-1 1.947% 07/25/34		03/25/2020	Paydown		43,334	43,334	41,546	41,537		1,797		1,797		43,334			0	204	07/25/2034	1FM
16678R CT 2	CHEVY CHASE FUND CCMFC_05-1A 1.097% 01		03/25/2020	Paydown		291,882	291,883	268,730	269,126		22,757		22,757		291,882			0	923	01/25/2036	1FM

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16678R CU 9	CHEVY CHASE MORTGAGE FUNDING C CCMFC_05-		03/25/2020.	Paydown		18,515	18,515	16,317	18,515				0		18,515			0	63	01/25/2036.	1FM
17275R AH 5	CISCO SYSTEMS INC CORP BND 4.450% 01/1		01/15/2020.	Maturity		13,000,000	13,000,000	12,980,760	12,999,908		92		92		13,000,000			0	289,250	01/15/2020.	1FE
172973 3M 9	CMSI_05-7 CMSI_05-7 5.500% 10/25/35.		02/01/2020.	Paydown		89,816	89,816	82,659	88,230		1,586		1,586		89,816			0	654	10/25/2035.	1FM
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06-		03/01/2020.	Paydown		506,612	509,488	467,868	392,926		113,686		113,686		506,612			0	3,378	11/25/2036.	1FM
17307G LP 1	CREDIT-BASED ASSET SERVICING A CBASS_04-		03/25/2020.	Paydown		330,897	330,897	306,493	320,028		10,869		10,869		330,897			0	990	10/25/2034.	1FM
17311F AF 1	CITIGROUP MORTGAGE LOAN TRUST CML_07-OX1		03/01/2020.	Paydown		189,571	189,571	119,760	108,433		81,138		81,138		189,571			0	1,204	01/25/2037.	1FM
17311L AB 7	CMLTI_07-AR5 CMLTI_07-AR5 4.056% 04/25		03/01/2020.	Paydown		34,170	38,297	32,759	33,941		229		229		34,170			0	271	04/25/2037.	1FM
17311Y AA 1	CREDIT BASED ASSET SERVICING A CBASS_07-		03/01/2020.	Paydown		278,558	278,558	158,088	136,698		141,860		141,860		278,558			0	1,110	03/25/2037.	1FM
17313B AA 9	CMLTI_07-AMC4 CMLTI_07-AMC4 1.122% 05/		03/25/2020.	Paydown		1,317,092	1,317,092	1,165,563	1,178,246		138,847		138,847		1,317,092			0	4,891	05/25/2037.	1FM
17313J AB 0	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W		03/25/2020.	Paydown		128,759	128,759	116,688	124,918		3,840		3,840		128,759			0	431	07/25/2037.	1FM
17313J AD 6	CITIGROUP MORTGAGE LOAN TRUST CMLTI_07-W		03/25/2020.	Paydown		286,620	286,620	246,401	279,512		7,108		7,108		286,620			0	1,448	07/25/2037.	1FM
17315N AD 5	CITIMORTGAGE ALTERNATIVE LOAN CMLTI_09-8		03/01/2020.	Paydown		127,616	127,616	136,609	129,743		(2,127)		(2,127)		127,616			0	1,365	04/25/2037.	1FM
184692 D@ 7	CLEARBRIDGE ENERGY MLP FUND IN SENIOR CO		03/27/2020.	Call 101.7890		3,288,681	3,230,882	3,230,882	3,230,882				0		3,230,882			0	92,597	06/11/2030.	1FE
18683K AM 3	CLIFFS NATURAL RESOURCES INC CLIFFS NATU		01/13/2020.	BARCLAYS CAPITAL		297,000	300,000	289,500	291,700		52		52		291,752		5,248	5,248	6,421	03/01/2025.	4FE
18974B AH 2	CITIMORTGAGE ALTERNATIVE LOAN RMBS 06-A5		03/01/2020.	Paydown		91,404	102,670	88,129	89,857		1,547		1,547		91,404			0	965	10/25/2036.	1FM
20267U AB 5	CBSLT_16-B CBSLT_16-B 2.397% 10/25/40		03/25/2020.	Paydown		151,033	151,033	151,033	151,033				0		151,033			0	788	10/25/2040.	1FE
22357@ AA 9	COX COMMUNICATIONS INC SENIOR CORP BND		03/01/2020.	Redemption 100.0000		63,911	63,911	63,911	63,911				0		63,911			0	567	01/02/2040.	2
223611 A@ 3	COWBOYS STADIUM LP SECURED CORP BND 3.		03/31/2020.	Various		285,610	285,610	285,610	285,610				0		285,610			0	4,941	03/31/2034.	2PL
22541N AG 4	HOME EQUITY ASSET TRUST HEAT_0 HEAT_02-1		03/25/2020.	Paydown		108,906	108,906	100,738	104,560		4,346		4,346		108,906			0	495	11/25/2032.	1FM
225470 T7 8	TBW MORTGAGE BACKED PASS THROU TBW_06-1		03/01/2020.	Paydown		14,413	14,413	11,467	10,014		4,399		4,399		14,413			0	144	04/25/2036.	1FM
228023 AB 3	CROWLEY CONRO LLC SENIORCORPBND 4.181%		02/15/2020.	Redemption 100.0000		240,000	240,000	240,000	240,000				0		240,000			0	5,017	08/15/2043.	1
233046 AE 1	DB MASTER FINANCE 3.629% 11/20/47		02/20/2020.	Paydown		6,875	6,875	6,720	6,817		58		58		6,875			0	62	11/20/2047.	2FE
233046 AF 8	DUNKN_06-1 4.030% 11/20/47		02/20/2020.	Paydown		17,500	17,500	17,304	17,365		135		135		17,500			0	176	11/20/2047.	2FE
233046 AK 7	DBMASTERFINANCELLCDNKN_19- ABS A-A2II 14		02/20/2020.	Paydown		35,625	35,625	35,625	35,625				0		35,625			0	358	05/20/2049.	2FE

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233046 AL 5	DBMASTERFINANCELLCDNKN_19- ABS 1A-A23 14		02/20/2020.	Paydown		35,625	35,625	35,625	35,625				0		35,625			0	388	05/20/2049.	2FE
23305Y AD 1	DBUBS MORTGAGE TRUST DBUBS_11- DBUBS_11-		03/01/2020.	Paydown		365,766	365,766	369,399	365,906		(140)		(140)		365,766			0	2,850	08/10/2044.	1FM
23317* AC 4	DULLES DISCOVERY IV SENIOR CORP BND 3.		03/05/2020.	Various		78,037	78,037	78,037	78,037				0		78,037			0	462	09/05/2033.	1
23332U DB 7	DSLA_05-AR2 DSLA_05-AR2 0.990% 03/19/4		03/19/2020.	Paydown		663,097	667,993	519,826	526,206		136,891		136,891		663,097			0	2,235	03/19/2045.	1FM
23332U EL 4	DSLA MTGE LOAN TRUST DSLA_05-A4 1.270%		03/19/2020.	Paydown		722,587	722,587	560,371	571,904		150,682		150,682		722,587			0	2,487	08/19/2045.	1FM
247367 AX 3	DELTA AIR LINES CORP BND 6.718% 01/02/		01/02/2020.	Various		66,436	66,436	59,294	64,762		1,674		1,674		66,436			0	2,232	01/02/2023.	1FE
250847 G# 1	DTE ELECTRIC CO CORP BND 4.890% 09/15		03/01/2020.	Various		36,901,108	36,300,000	36,300,000	36,300,000				0		36,300,000			0	1,419,612	09/15/2020.	1
251510 DF 7	DEUTSCHE ALT-A SECURITIES INC DBALT_05-1		03/25/2020.	Paydown		27,463	27,463	27,475	27,463				0		27,463			0	96	02/25/2035.	1FM
25151X AA 9	DBALT_07-OA4 WHOLE CMO 07-OA4 1.137% 0		03/25/2020.	Paydown		134,232	134,232	108,159	113,388		20,845		20,845		134,232			0	429	08/25/2047.	1FM
25151X AB 7	DEUTSCHE ALT-A SECURITIES INC DBALT_07-O		03/25/2020.	Paydown		287,599	287,599	231,900	242,974		44,625		44,625		287,599			0	891	08/25/2047.	1FM
25240* AA 5	DH CANAL LLC WALGREEN CORP BND 5.350%		03/15/2020.	Redemption 100.0000		39,757	39,757	38,536	39,126		631		631		39,757			0	355	08/15/2030.	2
25277L AC 0	DIAMOND SPORTS GROUP LLC SENIOR CORP BND		03/23/2020.	MORGAN STANLEY & CO. INC.		371,250	675,000	675,000	675,000				0		675,000		(303,750)	(303,750)	28,943	08/15/2027.	4FE
25654# AA 0	DODGER TICKETS LLC CORP BND 5.660% 03		03/31/2020.	Various		703,844	703,844	730,329	715,466		(11,621)		(11,621)		703,844			0	39,838	03/31/2030.	1PL
25755T AE 0	DPABS_15-1A SUB ABS_15-1A A2II 144A 4.		01/25/2020.	Paydown		62,500	62,500	62,500	62,500				0		62,500			0	699	10/25/2045.	2FE
25755T AG 5	DPABS_12-1A 3.082% 07/25/47		01/25/2020.	Paydown		9,375	9,375	9,101	9,392		(17)		(17)		9,375			0	72	07/25/2047.	2FE
25755T AK 6	DOMINOS PIZZA MASTER ISSUER LL SENIORABS		01/25/2020.	Paydown		67,500	67,500	67,500	67,500				0		67,500			0	730	07/25/2048.	2FE
260543 CH 4	DOW CHEMICAL COMPANY THE SENIOR CORP BND		01/15/2020.	BANK OF AMERICA		3,586,975	3,500,000	3,602,211	3,544,235		(719)		(719)		3,543,516		43,459	43,459	18,083	11/15/2022.	2FE
26208L AD 0	DRIVEN BRANDS FUNDING LLC HONK ABS -1A-A		01/20/2020.	Paydown		11,250	11,250	11,250	11,250				0		11,250			0	131	04/20/2049.	2FE
26817R AS 7	VISTRA ENERGY CORP SENIOR CORP BND 144A		01/15/2020.	Call 104.0000		6,240,000	6,000,000	5,900,000	5,930,199		402		402		5,930,601		69,399	69,399	480,000	01/15/2025.	3FE
268668 AY 6	EMC_02-A-A2 EMC_02-A 2.447% 05/25/39		03/25/2020.	Paydown		2,411	2,411	2,411	2,411				0		2,411			0	10	05/25/2039.	1FM
26959X AC 7	EAGLE HOLDING COMPANY II LLC SENIOR CORP		02/15/2020.	Call 101.0000		977,680	968,000	958,320	960,178		374		374		960,553		7,447	7,447	28,435	05/15/2022.	5FE
29365K AC 7	ETI ABS 09 A3 4.380% 11/01/23		02/01/2020.	Paydown		614,451	614,451	613,990	613,990		461		461		614,451			0	13,456	11/01/2023.	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
29379V AF 0	ENTERPRISE PRODUCTS OPERATING CORP BND		01/31/2020	Maturity		7,000,000	7,000,000	6,954,850	6,999,538		462		462		7,000,000			0	183,750	01/31/2020	2FE
29444U AN 6	EQUINIX INC. SENIOR CORP BND 5.375% 01		01/01/2020	Various		3,040,320	3,000,000	3,000,000	3,000,000				0		3,000,000			0	120,945	01/01/2022	3FE
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR CORP BND		03/31/2020	Redemption 100.0000		354,000	354,000	354,000	354,000				0		354,000			0	8,036	03/31/2038	2FE
30288* AB 6	FLNG LIQUEFACTION 2 LLC SENIOR CORP BND		03/31/2020	Redemption 100.0000		235,410	235,410	235,410	235,410				0		235,410			0	5,638	03/31/2038	2FE
302985 AA 4	FWD_20-INV1 ABS V1-A1 144A 2.240% 01/2		03/01/2020	Paydown		80,522	80,522	80,520			3		3		80,522			0	195	01/25/2050	1FE
31331F BB 6	FEDERAL EXPRESS CORP 1999 PASS FEDERAL E		01/15/2020	Redemption 100.0000		48,508	48,508	55,915	49,965		(1,456)		(1,456)		48,508			0	1,916	07/15/2021	2FE
31428X BV 7	FEDEX CORP SENIOR CORP BND 3.100% 08/0		01/15/2020	BNP PARIBAS		8,074,240	8,000,000	7,973,280	7,974,313		109		109		7,974,423		99,817	99,817	119,178	08/05/2029	2FE
31620M AQ 9	FIDELITY NATIONAL INFORMATION CORP BND		01/02/2020	Call 106.0978		5,304,888	5,000,000	4,990,850	4,995,991		4		4		4,995,995		4,005	4,005	353,013	10/15/2022	2FE
31620M AU 0	FIDELITY NATIONAL INFORMATION SENIOR COR		01/15/2020	STIFEL NICOLAUS & CO INC		5,824,050	5,000,000	5,773,050	5,766,415		(769)		(769)		5,765,646		58,404	58,404	95,000	08/15/2046	2FE
31620M AZ 9	FIDELITY NATIONAL INFORMATION SENIOR COR		01/15/2020	MARKETAXESS CORPORATI		6,091,350	5,000,000	6,023,250	6,015,531		(941)		(941)		6,014,590		76,760	76,760	40,903	05/15/2048	2FE
31846L BW 5	FAMLT_98-2F FAMLT_98-2 7.020% 09/20/29		01/01/2020	Paydown		616	616	600	614		2		2		616			0	4	09/20/2029	1FM
32027N VV 0	FFML_05-F9 FFML_05-F9 1.667% 10/25/35		03/25/2020	Paydown		186,794	186,794	190,350	192,549		(5,755)		(5,755)		186,794			0	640	10/25/2035	1FM
32051G TD 7	FIRST HORIZON ALTERNATIVE MORT FHAMS_05-		03/01/2020	Paydown		35,519	35,605	31,066	28,505		7,014		7,014		35,519			0	333	09/25/2035	1FM
32051G YH 2	FHAMS_06-AA1 CMO 05-FA8-1A3 5.500% 11/		03/01/2020	Paydown		91,028	94,109	74,577	66,360		24,669		24,669		91,028			0	702	11/25/2035	1FM
32052F AR 7	FIRST HORIZON ALTERNATIVE MORT FHAMS_06-		03/01/2020	Paydown		17,263	26,730	17,407	14,866		2,396		2,396		17,263			0	224	11/25/2036	1FM
32113J AA 3	FIRST NLC TRUST FNLC_05-1 FNLC_05-1 1.		03/25/2020	Paydown		96,166	96,166	78,760	79,563		16,603		16,603		96,166			0	178	05/25/2035	1FM
33632* UQ 8	CVS PASSTHROUGH TRUST CORP BND 7.280%		03/10/2020	Redemption 100.0000		95,468	95,468	100,270	96,905		(1,437)		(1,437)		95,468			0	1,161	01/10/2024	2
337738 AM 0	FISERV INC SENIOR CORP BND 3.500% 10/0		01/15/2020	KEY BANK		2,588,625	2,500,000	2,633,694	2,556,283		(953)		(953)		2,555,330		33,295	33,295	25,764	10/01/2022	2FE
33851J AC 3	FLAGSTARMORTGAGETRUSTFSMT_1 WHOLECMO18-3		03/01/2020	Paydown		249,273	249,273	248,312	248,312		961		961		249,273			0	1,682	05/25/2048	1FM
33851L AD 6	FSMT_18-4 WHOLE CMO 8-4-A4 4.000% 07/2		03/01/2020	Paydown		52,472	52,472	52,775	52,775		(303)		(303)		52,472			0	356	07/25/2048	1FM
33851Y AC 0	FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3		03/01/2020	Paydown		32,777	32,777	33,248			(471)		(471)		32,777			0	82	03/25/2050	1FE
33972P AA 7	FLNG LIQUEFACTION 2 LLC FLNG LIQUEFACTIO		03/31/2020	Various		248,000	248,000	248,000	248,000				0		248,000			0	5,115	03/31/2038	2FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
347454 AA 8	FORT HOOD FAMILY HOUSING TRUST CORP BND		03/15/2020.	Call 100.0000		70,000	70,000	70,000	70,000				0		70,000			0	634	10/15/2036.	1FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST FORT HOOD		03/15/2020.	Various		205,000	205,000	204,701	204,804		2		2		204,806		194	194	1,956	10/15/2036.	2FE
347454 AB 6	FORT HOOD FAMILY HOUSING TRUST FORT HOOD		03/15/2020.	Various									0					0		10/15/2036.	2FE
35671D AU 9	FREEPORT-MCMORAN INC SENIOR CORP BND 3		02/25/2020.	BARCLAYS CAPITAL		2,357,500	2,300,000	2,047,000	2,180,365		8,063		8,063		2,188,427		169,073	169,073	39,918	03/01/2022.	3FE
35671D AU 9	FREEPORT-MCMORAN INC SENIOR CORP BND 3		03/05/2020.	Call 102.3750		2,414,003	2,358,000	2,254,058	2,306,745		3,911		3,911		2,310,656		47,344	47,344	98,787	03/01/2022.	3FE
36167C AA 4	ANGELO GORDON MORTGAGE TRUST G RMBS PL1-		03/01/2020.	Paydown		125,769	125,769	126,123	126,083		(314)		(314)		125,769			0	508	10/25/2068.	1FM
36167F AA 7	GCATGCAT_20-NQM1 RMBS QM1-A1 144A 2.32		03/01/2020.	Paydown		110,082	110,082	110,080			2		2		110,082			0	206	01/25/2060.	1FE
36167V AA 2	GCAT_19-NQM3 RMBS QM3-A1 144A 2.686% 1		03/25/2020.	Paydown		107,364	107,364	107,362	107,362		2		2		107,364			0	530	11/25/2059.	1FE
361841 AD 1	GLP CAPITAL LP SENIOR CORP BND 4.875%		03/08/2020.	Call 102.3397		1,023,397	1,000,000	1,000,000	1,000,000				0		1,000,000			0	40,595	11/01/2020.	2FE
36185P AB 1	GMAC COMMERCIAL MORTGAGE ASSET GMACN_07-		03/10/2020.	Paydown		115,601	115,601	115,800	115,800		(199)		(199)		115,601			0	1,220	08/10/2048.	2FE
36186Y AF 2	GMAC COMMERCIAL MORTGAGE ASSET LCF SENIO		03/10/2020.	Paydown		11,289	11,289	11,222	11,223		66		66		11,289			0	115	08/10/2052.	2
362256 AC 3	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		03/25/2020.	Paydown		340,252	340,252	193,125	163,075		177,177		177,177		340,252			0	945	10/25/2036.	1FM
36228F 6M 3	GSAMP_04-AR1 GSAMP_04-AR1 2.147% 06/25		03/25/2020.	Paydown		68,867	68,867	68,888	68,947		(80)		(80)		68,867			0	289	06/25/2034.	1FM
36228F AA 4	GSMPS MORTGAGE LOAN TRUST GSMPS_98-1 8		03/01/2020.	Paydown		417	424	445	427		(10)		(10)		417			0	3	09/19/2027.	2FM
3622EQ AE 5	GSAA HOME EQUITY TRUST GSAA_07 GSAA_07-1		03/25/2020.	Paydown		210,682	210,682	125,047	108,715		101,967		101,967		210,682			0	491	02/25/2037.	1FM
362334 BQ 6	GSAAHOMEEQUITYTRUSTGSAA_06 1.107% 03/2		03/25/2020.	Paydown		64,555	64,557	34,963	29,692		34,863		34,863		64,555			0	207	03/25/2036.	1FM
362334 ME 1	GSAA HOME EQUITY TRUST GSAA_06 ABS 06-6		03/01/2020.	Paydown		81,297	81,297	41,923	35,476		45,822		45,822		81,297			0	307	03/25/2036.	1FM
362341 DP 1	GSR_05-6F GSR_05-6F 5.250% 07/25/35		03/01/2020.	Paydown		148,274	148,274	136,904	142,735		5,538		5,538		148,274			0	1,302	07/25/2035.	1FM
362341 VS 5	GSR MORTGAGE LOAN TRUST 2005-8 GSR_05-8F		03/01/2020.	Paydown		525	508	503	504		20		20		525			0	7	11/25/2035.	2FM
362341 VS 5	GSR MORTGAGE LOAN TRUST 2005-8 GSR_05-8F		02/01/2020.	Paydown		1,689	1,740	1,725	1,728		(39)		(39)		1,689			0	14	11/25/2035.	3FM
362341 YF 0	FFM_05-F11 FFM_05-F11 1.592% 11/25/35		03/25/2020.	Paydown		115,259	115,259	101,572	109,333		5,926		5,926		115,259			0	472	11/25/2035.	1FM
362381 AC 9	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		03/25/2020.	Paydown		282,171	282,171	176,537	150,295		131,876		131,876		282,171			0	734	08/25/2036.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
36242D 3W 1	GSAA_05-5 GSAA_05-6 1.687% 06/25/35		03/25/2020.	Paydown		665,693	665,693	643,225	665,032		661		661		665,693			0	2,488	06/25/2035.	1FM
36242D VA 8	GSR MORTGAGE LOAN TRUST GSR_05 GSR_05-1F		03/01/2020.	Paydown		9,292	9,292	9,329	9,215		77		77		9,292			0	86	02/25/2035.	1FM
36244S AC 2	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		03/01/2020.	Paydown		146,537	146,537	83,788	69,940		76,597		76,597		146,537			0	619	07/25/2036.	1FM
36248T AA 0	GSMT_14-5R GSMT_14-5R 1.087% 04/28/37		03/25/2020.	Paydown		1,104,209	1,104,209	1,050,379	1,089,184		15,025		15,025		1,104,209			0	3,027	04/28/2037.	1FE
36248V AA 5	GSMT_15-6R GSMT_15-6R 1.796% 02/26/37		03/25/2020.	Paydown		1,505,824	1,505,824	1,419,239	1,476,179		29,645		29,645		1,505,824			0	4,254	02/26/2037.	1FM
36250T AA 5	GSMSC_14-1R GSMSC_14-1R 144A 1.797% 04		03/25/2020.	Paydown		105,741	105,741	96,488	101,861		3,880		3,880		105,741			0	287	04/26/2037.	1FM
36254W AA 4	GSMT_15-8R RMBS 5-8R-A 1.731% 04/26/37		03/01/2020.	Paydown		1,153,957	1,153,957	1,136,647	1,139,338		14,618		14,618		1,153,957			0	3,327	04/26/2037.	1FM
36255C AA 7	GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS		01/15/2020.	Paydown		1,101,455	1,101,455	1,101,450	1,101,446		9		9		1,101,455			0	2,451	11/21/2035.	1FE
36298G AA 7	GSPA MONETIZATION TRUST GS CORP BND 144A		03/09/2020.	Various		463,612	463,612	476,556	469,510		(5,899)		(5,899)		463,612			0	4,971	10/09/2029.	2FE
36298Y AA 8	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-14		03/25/2020.	Paydown		121,154	121,154	50,996	44,804		76,349		76,349		121,154			0	335	09/25/2036.	1FM
364725 BA 8	TEGNA INC GANNETT CO INC 5.125% 07/15/		01/08/2020.	WELLS FARGO SECURITIES		514,925	514,000	506,629	513,328		27		27		513,354		1,571	1,571	12,732	07/15/2020.	3FE
37185L AJ 1	GENESIS ENERGY LP/ GENESIS ENE SENIOR CO		01/06/2020.	TDSI		944,400	960,000	960,000	960,000				0		960,000		(15,600)	(15,600)	16,813	10/01/2025.	4FE
38012N AA 3	GMAC COMMERCIAL MORTGAGE ASSET GMACN_06-		03/10/2020.	Paydown		26,317	26,317	25,799	25,894		423		423		26,317			0	248	04/10/2051.	2
39063@ AG 5	GREAT LAKES GAS TRANSMISSION C CORP BND		03/25/2020.	Redemption 100.0000		1,500,000	1,500,000	1,498,473	1,503,013		(3,013)		(3,013)		1,500,000			0	52,125	03/25/2027.	2
39278* AA 1	GREEN COUNTRY ENERGY LLC SECURED CORP BN		02/10/2020.	Redemption 100.0000		523,707	523,707	520,102	522,833		874		874		523,707			0	9,440	02/10/2024.	4FE
39538V AA 8	GREENPOINT MORTGAGE LOAN TRUST GMLT_04-1		03/25/2020.	Paydown		145,889	145,889	125,541	131,242		14,647		14,647		145,889			0	496	10/25/2034.	1FM
39538W GA 0	GPMF WHOLE CMO 06-AR2 1.407% 03/25/36		03/25/2020.	Paydown		215,875	215,875	182,414	178,785		37,089		37,089		215,875			0	626	03/25/2036.	1FM
39538W HA 9	GPMF GPM_06-AR3 1.367% 05/25/36		03/25/2020.	Paydown		508,326	508,212	391,958	376,024		132,302		132,302		508,326			0	1,775	05/25/2036.	1FM
39539F AK 0	GPM_06-AR4 GPM_06-AR4 1.127% 09/25/46		03/25/2020.	Paydown		841,246	841,246	677,203	702,187		139,059		139,059		841,246			0	2,806	09/25/2046.	1FM
39539M AA 7	GPMF_07-AR3 GPMF_07-AR3 1.167% 06/25/3		03/25/2020.	Paydown		536,966	536,966	452,315	476,712		60,255		60,255		536,966			0	1,806	06/25/2037.	1FM
39813# AA 9	GRIDFLEX GENERATION LLC CORP BND 5.21		03/31/2020.	Redemption 100.0000		545,414	545,414	545,414					0		545,414			0	10,977	12/31/2030.	2PL
40412C AC 5	HCA HOLDINGS INC SENIOR CORP BND 6.250		03/13/2020.	Call 104.6924		2,093,849	2,000,000	2,097,500	2,079,381		(13,717)		(13,717)		2,065,664		(65,664)	(65,664)	166,071	02/15/2021.	3FE
40436V AA 9	HLM_11A-17 ABS 11A-17 144A 2.997% 05/0		02/27/2020.	Paydown		1,800,000	1,800,000	1,800,000	1,800,000				0		1,800,000			0	17,721	05/06/2030.	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
40470# AA 1	FORT POLK EQUIPMENT TRUST CORP BND 4.7		03/06/2020.	Redemption 100.0000		47,203	47,203	47,203	47,203				0		47,203			0	380	01/06/2039.	2
41161M AC 4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT_06-		03/19/2020.	Paydown		443,151	443,101	265,932	246,955		196,195		196,195		443,151			0	1,298	07/19/2046.	1FM
41161P LC 5	HARBORVIEW MTG TR HVML_05-1 1.390% 03/		03/19/2020.	Paydown		976,716	1,040,073	724,677	671,161		305,555		305,555		976,716			0	3,706	03/19/2035.	1FM
41161P MF 7	HARBORVIEW MTG TR HVML_05-3 1.270% 06/		03/19/2020.	Paydown		397,081	398,702	260,036	251,226		145,855		145,855		397,081			0	1,595	06/19/2035.	1FM
41161P MG 5	HVMLT_05-3 CMO_05-3 2A1A 1.230% 06/19/		03/19/2020.	Paydown		307,754	307,754	262,600	281,810		25,944		25,944		307,754			0	1,501	06/19/2035.	1FM
41162D AF 6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-12		03/19/2020.	Paydown		39,431	39,431	31,989	33,864		5,568		5,568		39,431			0	129	01/19/2038.	1FM
41164Y AB 7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007-		03/19/2020.	Paydown		242,796	242,796	211,477	222,870		19,926		19,926		242,796			0	941	07/19/2047.	1FM
43457# AA 2	WALGREEN CO LEASE PASS THROUGH CORP BND		03/15/2020.	Redemption 100.0000		10,705	10,705	10,962	10,865		(161)		(161)		10,705			0	96	03/15/2030.	2
435765 AH 5	HOLLY ENERGY PARTNERS LP SENIOR CORP BND		03/03/2020.	TDSI		1,008,413	995,000	995,000					0		995,000		13,413	13,413	4,284	02/01/2028.	4FE
437084 SV 9	HEAT_06-2 HEAT_06-2 1.257% 05/25/36		03/25/2020.	Paydown		113,346	113,346	94,644	107,687		5,658		5,658		113,346			0	400	05/25/2036.	1FM
43710L AC 8	HEAT_07-1 HEAT_07-1 1.167% 05/25/37		03/25/2020.	Paydown		187,673	187,673	178,054	187,020		653		653		187,673			0	643	05/25/2037.	1FM
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM		03/13/2020.	Paydown		317,071	317,071	314,891	315,380		1,691		1,691		317,071			0	1,634	07/17/2034.	1FE
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND		01/01/2020.	DIRECT		(9,890,750)	(8,906,620)	(9,375,287)	(9,371,623)				0		(9,371,623)		(519,127)	(519,127)	(26,245)	05/31/2033.	2PL
44416* AB 2	HUDSON TRANSMISSION PARTNERS L CORP BND		02/29/2020.	Various		150,960	150,960	154,535	162,706		(11,746)		(11,746)		150,960			0	1,668	05/31/2033.	2PL
44919* AC 2	I-595 EXPRESS LLC SECURED CORP BND 3.3		03/31/2020.	Various		358,064	358,064	358,064	358,064				0		358,064			0	2,963	12/31/2031.	1PL
449670 EP 9	08/20/29		03/01/2020.	Paydown		2,264	4,311	4,517	4,292		(2,028)		(2,028)		2,264			0	41	08/20/2029.	1FM
44974A AA 5	IMT_17-APTS SENIOR CMBS TS-AF 144A 1.4		01/15/2020.	Paydown		457,196	457,196	457,161	457,161		35		35		457,196			0	930	06/15/2034.	1FM
451102 BX 4	ICAHN ENTERPRISES LP SENIOR CORP BND 144		03/13/2020.	Tax Free Exchange		3,441,000	3,700,000	3,717,220	2,500,000		(376)		(376)		3,716,844		(275,844)	(275,844)	49,102	05/15/2027.	3FE
45660L 3X 5	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		03/01/2020.	Paydown		27,075	46,481	32,422	28,745		(1,670)		(1,670)		27,075			0	486	02/25/2036.	1FM
45660L D9 7	RESIDENTIAL ASSET SECURITIZATI RAST_05-A		03/01/2020.	Paydown		88,486	88,486	64,059	54,745		33,741		33,741		88,486			0	900	10/25/2035.	1FM
45670L AA 5	IMSC_07-HOA1 IMSC_07-HOA1 1.127% 07/25		03/25/2020.	Paydown		55,218	55,288	43,222	44,471		10,747		10,747		55,218			0	219	07/25/2047.	1FM
466247 P6 4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_06-		03/01/2020.	Paydown		295,711	295,711	278,847	292,326		3,386		3,386		295,711			0	2,371	04/25/2036.	1FM
466247 VH 3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_05-		03/01/2020.	Paydown		73,050	73,221	65,154	60,655		12,396		12,396		73,050			0	538	09/25/2035.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
46626L JQ 4	JP MORGAN MORTGAGE ACQUISITION ABS 2006		03/25/2020.	Paydown		47,300	47,300	41,091	44,582		2,718		2,718		47,300			0	143	04/25/2036.	1FM
46628Y AX 8	JPMMT_06-S2 JPMMT_06-S2 6.500% 07/25/3		03/01/2020.	Paydown		131,469	147,993	116,031	99,930		31,539		31,539		131,469			0	1,149	07/25/2036.	1FM
46629B AC 3	JP MORGAN MORTGAGE ACQUISITION JPMAC_06-		03/01/2020.	Paydown		97,435	97,435	65,973	58,675		38,760		38,760		97,435			0	646	08/25/2036.	1FM
46629Q AC 0	JPMAC_06-CH2 JPMAC_06-CH2 4.863% 10/25		03/01/2020.	Paydown		22,070	22,070	16,902	15,572		6,498		6,498		22,070			0	78	10/25/2036.	1FM
46629S AE 2	JP MORGANMORTGAGE TRUST JPMMT_ JPMMT_06-		03/01/2020.	Paydown		63,958	72,252	49,340	40,427		23,532		23,532		63,958			0	927	01/25/2037.	1FM
46630M AF 9	JP MORGAN MORTGAGE ACQUISITION SENIOR AB		03/01/2020.	Paydown		153,338	153,338	102,034	90,907		62,431		62,431		153,338			0	769	01/25/2037.	1FM
46630W AJ 9	JPMMT_07-S2 JPMMT_07-S2 6.000% 06/25/3		03/01/2020.	Paydown		50,282	50,594	37,653	29,133		21,148		21,148		50,282			0	706	06/25/2037.	1FM
46635W AA 3	JP MORGAN CHASE COMMERCIAL MOR JPMCC_11-		03/01/2020.	Paydown		564,379	564,379	624,207	573,591		(9,212)		(9,212)		564,379			0	4,538	03/16/2046.	1FM
466365 AA 1	JACK IN THE BOX FUNDING LLC JA ABS 1A-A2		02/25/2020.	Paydown		6,250	6,250	6,250	6,250				0		6,250			0	62	08/25/2049.	2FE
466365 AB 9	JACK IN THE BOX FUNDING LLC JA ABS A-A2I		02/25/2020.	Paydown		4,500	4,500	4,500	4,500				0		4,500			0	50	08/25/2049.	2FE
46641T AA 2	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		03/01/2020.	Paydown		76,253	76,253	78,367	77,166		(913)		(913)		76,253			0	630	03/26/2036.	1FM
46641T AF 1	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		03/01/2020.	Paydown		63,573	63,573	65,718	64,439		(866)		(866)		63,573			0	525	03/26/2036.	1FM
46641T AR 5	JP MORGAN REREMIC JPMRR_14-1 JPMRR_14-1		03/01/2020.	Paydown		251,206	251,206	243,042	246,028		5,178		5,178		251,206			0	1,238	04/26/2035.	1FM
46642V AJ 7	JP MORGAN REMERIC JPMRR_14-5 JPMRT_14-5		03/01/2020.	Paydown		27,985	27,985	26,726	27,089		897		897		27,985			0	107	09/27/2036.	1FM
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1		03/25/2020.	Paydown		242,698	242,698	237,389	241,691		1,007		1,007		242,698			0	860	07/27/2036.	1FM
46650H AL 2	JPMMT_2019-1 WHOLE CMO 9-1-A11 144A 1.		03/25/2020.	Paydown		442,924	442,924	443,823			(900)		(900)		442,924			0	2,000	05/25/2049.	1FM
46650J AD 6	JPMMT_18-6 WHOLECMO18-6144A 3.500% 12/		03/01/2020.	Paydown		1,217,278	1,217,278	1,208,996	1,210,756		6,521		6,521		1,217,278			0	6,626	12/25/2048.	1FM
46651D AC 0	JP MORGAN MORTGAGE TRUST JPMMT RMBS INV2		03/01/2020.	Paydown		1,250,203	1,250,203	1,265,518	1,264,964		(14,761)		(14,761)		1,250,203			0	6,886	02/25/2050.	1FE
46651X AG 7	JP MORGAN MORTGAGE TRUST JPMMT RMBS 0-1-		03/01/2020.	Paydown		49,165	49,165	49,695			(530)		(530)		49,165			0	191	06/25/2050.	1FE
478045 AA 5	JOHN SEVIER COMBINED CYCLE GEN COPR BND		01/15/2020.	Redemption 100.0000		44,099	44,099	44,099	44,099				0		44,099			0	1,020	01/15/2042.	1FE
48121@ AC 5	JRD HOLDINGS INC SENIOR CORP BND 3.470		03/27/2020.	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	34,700	03/27/2021.	2PL
48239@ AB 6	WALGREEN CO LEASE PASS THROUGH CORP BND		03/15/2020.	Redemption 100.0000		16,672	16,672	17,716	17,362		(690)		(690)		16,672			0	165	10/15/2031.	2

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
48274@ AA 4	KWIK TRIP SENIOR CORP BND 3.900% 02/24		02/24/2020.	Redemption 100.0000		49,963	49,963	49,963	49,963				0		49,963			0	487	02/24/2035.	2PL
49446R AN 9	KIMCO REALTY CORPORATION CORP BND 3.40		01/15/2020.	AMHERST PIERPONT SECUI		10,344,700	10,000,000	10,533,001	10,245,720		(3,928)		(3,928)		10,241,792		102,908	102,908	71,778	11/01/2022.	2FE
49917# AB 1	KNOLLWOOD COTTAGE HILL DEVELOP CORP BND		03/15/2020.	Redemption 100.0000		54,764	54,764	63,588	58,500		(3,736)		(3,736)		54,764			0	683	06/15/2026.	2
50075N BA 1	MONDELEZ INTERNATIONAL INC CORP BND 5.		02/10/2020.	Various		3,000,000	3,000,000	2,975,280	2,999,657		343		343		3,000,000			0	80,625	02/10/2020.	2FE
50076Q AE 6	KRAFT HEINZ FOODS CO SENIOR CORP BND 5		02/18/2020.	CITIGROUP GLOBAL MARKE		10,299,000	10,000,000	8,436,992	8,613,682		4,014		4,014		8,617,696		1,681,304	1,681,304	105,556	06/04/2042.	2FE
50077L AK 2	KRAFT HEINZ FOODS CO SENIOR CORP BND 3		03/27/2020.	Various		3,516,140	3,350,000	3,346,009	3,347,422		82		82		3,347,504		168,636	168,636	87,218	07/15/2025.	2FE
50152# AC 1	KT REAL ESTATE HOLDINGS LLC SENIOR CORP		02/24/2020.	Various		127,329	127,329	127,329	127,329				0		127,329			0	1,140	05/24/2035.	2PL
50152# AF 4	KWIK TRIP SENIOR CORP BND 3.320% 11/24		02/24/2020.	Various		96,694	96,694	96,694	96,694				0		96,694			0	803	11/24/2036.	2PL
50152# AL 1	KWIK TRIP KWIK TRIP INC 4.080% 05/24/3		02/24/2020.	Redemption 100.0000		59,088	59,088	59,088	59,088				0		59,088			0	603	05/24/2037.	2PL
501889 AB 5	LKQ CORP SENIOR CORP BND 4.750% 05/15/		01/10/2020.	Various		3,453,822	3,400,000	3,229,250	3,329,695		473		473		3,330,168		69,832	69,832	78,496	05/15/2023.	3FE
505742 AM 8	LADDER CAPITAL FINANCE HOLDING SENIOR CO		03/25/2020.	Various		414,613	500,000	500,000					0		500,000		(85,388)	(85,388)	3,346	02/01/2027.	3FE
513075 BH 3	LAMAR MEDIA CORP. CORP BND 5.375% 01/1		02/20/2020.	Various		1,017,920	1,000,000	1,000,000	1,000,000				0		1,000,000			0	50,021	01/15/2024.	3FE
518889 AD 2	DRB PRIME STUDENT LOAN TRUST D ABS17-C		03/25/2020.	Paydown		63,566	63,566	63,541	63,541		25		25		63,566			0	281	11/25/2042.	1FE
518889 AE 0	DRB PRIME STUDENT LOAN TRUST D ABS17-C		03/25/2020.	Paydown		43,696	43,696	43,687	43,685		11		11		43,696			0	215	11/25/2042.	1FE
521615 AA 2	LEA POWER PARTNERS LLC LEA POWER PARTNER		03/15/2020.	Redemption 100.0000		115,837	115,837	115,837	115,831		6		6		115,837			0	1,910	06/15/2033.	3FE
521865 AX 3	LEAR CORPORATION LEAR CORP 5.250% 01/1		03/21/2020.	Various		11,288,750	11,000,000	11,000,000	11,000,000				0		11,000,000			0	683,375	01/15/2025.	2FE
52467@ AU 9	TRINITY NEPONSET LLC CORP BND 6.380%		03/01/2020.	Redemption 100.0000		44,494	44,494	44,844	44,661		(167)		(167)		44,494			0	474	03/01/2029.	3
525170 BE 5	LEHMAN MANUFACTURED HOUSING AS LMH_98-1		03/15/2020.	Paydown		213,132	232,517	222,319	221,074		(7,942)		(7,942)		213,132			0	2,558	07/15/2028.	5FE
52518R CC 8	LSSC LSSC_05-1 1.265% 09/26/45		03/25/2020.	Paydown		70,568	70,568	63,977	66,563		4,005		4,005		70,568			0	171	09/26/2045.	1FM
525221 HD 2	LXS 2006-5 LHXSTR_06-2N 3.986% 02/25/3		03/01/2020.	Paydown		459,629	457,650	334,943	372,223		87,406		87,406		459,629			0	2,393	02/25/2036.	1FM
525226 AN 6	LEHMAN XS TRUST LXS_06-12N ABS_06-12N 2A		03/25/2020.	Paydown		620,976	614,902	485,700	516,335		104,640		104,640		620,976			0	2,228	08/25/2046.	1FM
525227 AE 4	LEHMAN XS TRUST LXS_06-GP2 LXS_06-GP2		03/25/2020.	Paydown		568,712	608,422	474,189	521,711		47,001		47,001		568,712			0	2,246	06/25/2046.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
52522D AQ 4	LXS_06-16N LXS_06-16N 1.147% 11/25/46		03/25/2020.	Paydown		1,242,265	1,242,265	989,153	1,046,824		195,441		195,441		1,242,265			0	3,810	11/25/2046.	1FM
52523K BH 6	LEHMAN XS TRUST LXS_06-17 LXS_06-17 1.		03/25/2020.	Paydown		354,361	338,217	249,037	279,345		75,016		75,016		354,361			0	1,215	08/25/2046.	1FM
52523L AD 4	LEHMAN XS TRUST LXS_06-13 LXS_06-13 1.		03/25/2020.	Paydown		277,792	332,869	243,471	241,400		36,393		36,393		277,792			0	1,036	09/25/2036.	1FM
525248 AE 0	LXS_07-5H LXS_07-5H 4.326% 05/25/37		03/01/2020.	Paydown		176,134	190,895	116,599	119,201		56,932		56,932		176,134			0	1,395	05/25/2037.	1FM
52524G AA 0	LXS_07-7N CMO 07-7N 1A1A 1.167% 06/25		03/25/2020.	Paydown		100,725	125,042	98,842	108,574		(7,849)		(7,849)		100,725			0	413	06/25/2047.	1FM
52524V AD 1	LXS_07-15N LHXSTR_07-15N 1.247% 08/25/		03/25/2020.	Paydown		381,197	381,197	317,823	323,791		57,407		57,407		381,197			0	1,386	08/25/2037.	1FM
52524V AQ 2	LXS_07-15N CMO_07-15N 4A1 1.847% 08/25		03/25/2020.	Paydown		1,170,059	1,173,007	833,920	901,147		268,912		268,912		1,170,059			0	4,911	08/25/2047.	1FM
52525B AD 4	LXS_07-16N LXS_07-16N 2A2 1.797% 09/25		03/25/2020.	Paydown		1,032,142	1,032,142	892,803	923,253		108,888		108,888		1,032,142			0	4,610	09/25/2047.	1FM
53117C AS 1	LIBERTY PROPERTY LP SENIOR CORP BND 3.		02/10/2020.	Taxable Exchange		7,489,363	7,000,000	6,941,340	6,958,476		600		600		6,959,076		530,287	530,287	81,521	10/01/2026.	2FE
532716 AU 1	L BRANDS INC CORP BND 5.625% 02/15/22		01/14/2020.	MERRILL LYNCH PIERCE FNNR & SM		353,119	336,000	336,000	336,000				0		336,000		17,119	17,119	7,928	02/15/2022.	3FE
538034 AK 5	LIVE NATION ENTERTAINMENT INC SENIOR COR		03/06/2020.	MORGAN STANLEY & CO. INC.		1,470,000	1,500,000	1,500,000	1,500,000				0		1,500,000		(30,000)	(30,000)	26,203	11/01/2024.	4FE
538034 AR 0	LIVE NATION ENTERTAINMENT INC SENIOR COR		03/03/2020.	CITIGROUP GLOBAL MKT INC.		1,507,500	1,500,000	1,500,000	1,500,000				0		1,500,000		7,500	7,500	27,313	10/15/2027.	4FE
542514 HT 4	LBMLT_04-4 LBMLT_04-4 1.847% 10/25/34		03/25/2020.	Paydown		499,516	499,516	460,706	470,328		29,189		29,189		499,516			0	1,967	10/25/2034.	1FM
54251P AA 5	LBMLT LBMLT_06-5 1.087% 06/25/36		03/25/2020.	Paydown		870,501	870,501	655,410	664,113		206,389		206,389		870,501			0	2,803	06/25/2036.	1FM
55274Q AN 5	MASTR ASSET SECURITIZATION TRU MASTR_06-		03/01/2020.	Paydown		75,373	78,549	71,766	67,426		7,947		7,947		75,373			0	625	06/25/2036.	1FM
552953 CD 1	MGM RESORTS INTERNATIONAL SENIOR CORP BN		03/04/2020.	Various		225,720	209,000	199,073	201,730		158		158		201,888		7,112	7,112	21,634	09/01/2026.	3FE
552953 CF 6	MGM RESORTS INTERNATIONAL SENIOR CORP BN		03/04/2020.	Various		2,382,040	2,108,000	2,108,000	2,108,000				0		2,108,000			0	318,806	04/15/2027.	3FE
55296@ AB 1	MGE POWER ELM ROAD LLC CORP BND 4.740		03/25/2020.	Redemption 100.0000		208,333	208,333	229,392	226,953		(18,620)		(18,620)		208,333			0	1,646	02/25/2041.	1
55303X AG 0	MGM GROWTH PROPERTIES OPERATIN SENIOR CO		01/07/2020.	Various		2,939,140	2,636,000	2,711,785	2,705,701		(137)		(137)		2,705,564		233,576	233,576	65,680	02/01/2027.	3FE
564759 K# 4	MANUFACTURERS AND TRADERS TRUS CORP BND		01/15/2020.	Redemption 100.0000		10,936,692	10,936,692	11,985,454	10,941,026		(4,334)		(4,334)		10,936,692			0	66,185	01/15/2020.	2
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1 2.597% 02/25		03/25/2020.	Paydown		9,147	9,147	7,304	8,287		860		860		9,147			0	45	02/25/2034.	1FM
59020U AB 1	MLMI_04-A1 SENIOR WHOLE CMO 04-A1 2A1		03/01/2020.	Paydown		121,475	121,475	122,690	122,862		(1,387)		(1,387)		121,475			0	1,123	02/25/2034.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
59023W AC 2	MLMI_06-FF1 MLMI_06-FF1 1.412% 08/25/3		03/25/2020.	Paydown		512,072	512,072	473,666	510,432		1,640		1,640		512,072			0	1,843	08/25/2036.	1FM
59980C AE 3	MILL CITY MORTGAGE LOAN TRUST 3.250% 0		03/01/2020.	Paydown		1,452	1,452	1,423	1,428		24		24		1,452			0	8	01/25/2061.	1FM
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2		03/25/2020.	Paydown		170,667	170,667	157,867	167,140		3,527		3,527		170,667			0	615	02/25/2035.	1FM
617458 AG 9	MORGAN STANLEY CAPITAL MSCI_11-C1 5.03		03/01/2020.	Paydown		1,655,686	1,655,686	1,688,753	1,655,862		(176)		(176)		1,655,686			0	20,716	09/15/2047.	1FM
61745M P6 4	MORGAN STANLEY CAPITAL I MSCI_ MSC_04-IQ		03/01/2020.	Paydown		321,123	321,123				321,123		321,123		321,123			0	3,186	06/15/2040.	1FM
61745M QE 6	MSC_03-IQ4 MSC_03-IQ4 5.500% 05/15/40		03/01/2020.	Paydown		209,064	216,541	126,380	202,840		6,224		6,224		209,064			0	1,919	05/15/2040.	1FM
61745M ZM 8	MSC MSC_04-IQ7 5.249% 06/15/38		03/01/2020.	Paydown		1,063,334	1,063,341	2	2		1,063,332		1,063,332		1,063,334			0	11,929	06/15/2038.	1FM
61745M ZN 6	MSC MSC_04-IQ7 5.800% 06/15/38		03/01/2020.	Paydown		2,068,000	2,068,000				2,068,000		2,068,000		2,068,000			0	26,798	06/15/2038.	1FM
61745M ZP 1	MSC MSC_04-IQ7 5.800% 06/15/38		03/01/2020.	Paydown		4,388,776	5,072,960				4,388,776		4,388,776		4,388,776			0	702,009	06/15/2038.	1FM
61748J AA 5	MORGAN STANLEY MORTGAGE LOAN T CMO MSM_0		03/25/2020.	Paydown		86,627	86,627	41,197	33,818		52,809		52,809		86,627			0	144	08/25/2036.	1FM
61762M BV 2	MORGAN STANLEY BAML TRUST MSBA CMBS_13-C		01/01/2020.	Paydown		17,698	17,698	19,254	18,399		(700)		(700)		17,698			0	114	07/15/2046.	1FM
61762Q AA 0	MORGAN STANLEY REREMIC TRUST M MSRR_13-R		03/25/2020.	Paydown		33,345	33,347	25,324	24,982		8,363		8,363		33,345			0	180	10/25/2034.	1FM
61764Q AG 5	MORGAN STANLEY REREMIC TRUST M MSMR_14-R		03/25/2020.	Paydown		223,599	223,599	213,607	225,999		(2,400)		(2,400)		223,599			0	1,033	11/26/2046.	1FM
61765N AA 4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R		03/25/2020.	Paydown		809,538	809,538	767,179	799,858		9,680		9,680		809,538			0	2,656	10/26/2046.	1FM
61915R AU 0	MORTGAGEIT TRUST MHL_05-5 RMBS - 5-A1 1		03/25/2020.	Paydown		84,980	84,980	84,342	41,053		655		655		84,980			0	254	12/25/2035.	1FM
61915R AU 0	MORTGAGEIT TRUST MHL_05-5 RMBS - 5-A1 1		01/01/2020.	Paydown					(197)		197		197					0		12/25/2035.	1FE
63860H AD 1	NTSR_07-A NTSR_07-A 1.177% 03/25/37		03/25/2020.	Paydown		198,389	198,389	165,035	180,538		17,851		17,851		198,389			0	639	03/25/2037.	1FM
63861H AL 2	NSMLT_13-A NSMLT_13-A 5.703% 12/25/52		03/01/2020.	Paydown		246,881	246,881	260,012	258,727		(11,846)		(11,846)		246,881			0	2,465	12/25/2052.	1FM
63940L AC 8	NAVIENTSTUDENTLOANTRUSTNAV NAVSL_16-6A		02/03/2020.	BANC OF AMERICA SECURITIES LLC		10,140,625	10,000,000	10,000,000	10,000,000				0		10,000,000		140,625	140,625	34,887	03/25/2066.	1FE
643528 AC 6	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB		03/01/2020.	Paydown		89,679	89,679	43,184	39,730		49,949		49,949		89,679			0	288	07/25/2036.	1FM
64352V ES 6	NEW CENTURY HOME EQUITY LOAN T NCHET_03-		03/25/2020.	Paydown		49,756	49,756	46,447	47,319		2,437		2,437		49,756			0	255	10/25/2033.	1FM
64352V NJ 6	NEW CENTURY HOME EQUITY TRUST ABS 05_B A		03/25/2020.	Paydown		571,973	571,992	512,490	558,982		12,991		12,991		571,973			0	2,460	10/25/2035.	1FM
64352V NY 3	NEW CENTURY HOME EQUITY LOAN T ABS 5-C-A		03/25/2020.	Paydown		16,295	16,295	16,239			56		56		16,295			0	40	12/25/2035.	1FM
64830H AA 2	NEW RESIDENTIAL MORTGAGE LOAN RMBS PL2-A		03/01/2020.	Paydown		175,802	175,802	178,160	177,908		(2,105)		(2,105)		175,802			0	911	02/25/2059.	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
65342Q AL 6	NEXTERA ENERGY OPERATING PARTN SENIOR CO		02/11/2020.	GOLDMAN SACHS & CO		1,533,750	1,500,000	1,500,000	1,500,000				0		1,500,000		33,750	33,750	22,604	10/15/2026.	3FE
65537K AB 6	NOMURA HOME EQUITY LOAN INC NH NHELI_07-		03/25/2020.	Paydown		143,793	141,908	99,557	105,183		38,610		38,610		143,793			0	498	02/25/2037.	1FM
65540X AY 3	NOMURA RESECURITIZATION TRUST NMRR_15-5R		03/25/2020.	Paydown		149,785	149,785	139,956	142,069		7,716		7,716		149,785			0	584	07/26/2037.	1FM
665876 B# 4	NORTHERN UTILITIES INC SENIOR CORP BND		03/02/2020.	Redemption 100.0000		656,000	656,000	656,000	656,000				0		656,000			0	17,351	03/02/2020.	2
66988V AA 6	NOVASTAR HOME EQUITY LOAN NHEL NFHE_06-2		03/25/2020.	Paydown		343,580	343,580	262,590	266,080		77,500		77,500		343,580			0	1,183	06/25/2036.	1FM
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A 1.897% 05/		03/25/2020.	Paydown		1,137,972	1,137,972	1,140,817	1,139,412		(1,441)		(1,441)		1,137,972			0	5,365	05/25/2049.	1FE
67113A AZ 3	ONSLOWBAYFINANCIALLLCOBX_1 RMBS -2A1A 14		03/25/2020.	Paydown		219,136	219,136	219,136	219,136				0		219,136			0	882	10/25/2059.	1FM
67113K AJ 7	ONSLOWBAYFINANCIALLLCOBX_1 RMBS -2A1A 14		03/25/2020.	Paydown		1,423,825	1,423,825	1,423,825	1,423,825				0		1,423,825			0	7,032	06/25/2059.	1FM
67773# AD 2	OHIO VALLEY ELECTRIC CORP CORP BND 5.		02/15/2020.	Redemption 100.0000		783,741	783,741	783,741	783,741				0		783,741			0	22,728	02/15/2026.	3FE
684181 AA 8	ORANGE COGEN CO ORANGE COGEN FUNDING COR		03/15/2020.	Redemption 100.0000		288,000	288,000	293,751	288,703		(703)		(703)		288,000			0	5,886	03/15/2022.	2FE
693476 BJ 1	PNC FINC SERV GROUP INC THE CORP BND 14		02/08/2020.	Maturity		7,000,000	7,000,000	7,313,319	7,008,798		(8,798)		(8,798)		7,000,000			0	179,375	02/08/2020.	1FE
70069F DM 6	PPSI_04-WWF1 PPSI_04-WWF1 2.597% 12/25		03/25/2020.	Paydown		528,719	528,719	475,681	519,032		9,687		9,687		528,719			0	2,872	12/25/2034.	1FM
71336W AA 3	PEPAU_21 SENIORWHOLECMO21144A 1.585% 0		03/16/2020.	Paydown		352,636	352,636	352,636	352,636				0		352,636			0	1,554	01/16/2060.	1FE
71839# AA 2	PHILLIES FUNDING LP CORP BND 6.210% 07		01/10/2020.	Redemption 100.0000		50,936	50,936	50,936	50,936				0		50,936			0	791	07/10/2030.	2PL
723787 AJ 6	PIONEER NATURAL RESOURCES CO CORP BND		01/15/2020.	Various		5,000,000	5,000,000	5,188,543	5,002,047		(2,047)		(2,047)		5,000,000			0	187,500	01/15/2020.	2FE
73943# AD 5	PRAIRIE BREEZE CLASS B HOLDING SECURED C		01/01/2020.	Redemption 100.0000		735	735	735	735				0		735			0	(2)	05/01/2039.	2FE
73943# AD 5	PRAIRIE BREEZE CLASS B HOLDING SECURED C		03/31/2020.	Redemption 100.0000		8,858	8,858	8,858	8,858				0		8,858			0	76	05/01/2039.	2PL
744516 F* 1	PUBLIC SERVICE COMPANY OF NORT CORP BND		03/30/2020.	Various		31,000,000	31,000,000	31,000,000	31,000,000				0		31,000,000			0	1,013,700	03/30/2020.	2
74733V AD 2	QEP RESOURCES INC SENIOR CORP BND 5.62		03/03/2020.	BARCLAYS CAPITAL		98,064	120,000	120,000	120,000				0		120,000		(21,936)	(21,936)	3,450	03/01/2026.	3FE
74834L AP 5	QUEST DIAGNOSTICS INCORPORATED CORP BND		01/15/2020.	Call 100.1245		2,002,490	2,000,000	1,986,640	1,999,874		61		61		1,999,935		65	65	46,032	01/30/2020.	2FE
74919R AA 3	RAAC SERIES RAAC_06-RP3 ABS 06-RP3 144A		03/25/2020.	Paydown		131,332	131,333	117,461	128,277		3,055		3,055		131,332			0	383	05/25/2036.	1FM
74922A AA 5	RESIDENTIAL ACCREDIT LOANS INC SUPSEN WH		03/25/2020.	Paydown		277,543	277,543	228,626	243,343		34,200		34,200		277,543			0	818	07/25/2037.	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
74922R AC 4	RESIDENTIAL ACCREDIT LOANS RAL RALI_06-Q		03/01/2020.	Paydown		77,143	328,033	224,449	208,085		(130,943)		(130,943)		77,143			0	3,280	12/25/2036.	1FM
74922R AH 3	RESIDENTIAL ACCREDIT LOANS RAL RALI_06-Q		03/25/2020.	Paydown		133,069	235,932	135,286	147,133		(14,064)		(14,064)		133,069			0	965	12/25/2036.	1FM
74958D AH 1	RESIDENTIAL FUNDING MORTGAGE S CMO_06-S1		03/01/2020.	Paydown		737	756	754	738		(1)		(1)		737			0	7	10/25/2021.	3FM
74979U AA 3	SMBC RAIL SERVICES LLC SECUREDCORPBND		03/20/2020.	Redemption 100.0000		248,750	248,750	248,750	248,750				0		248,750			0	2,512	06/20/2026.	1PL
751150 AA 1	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO_		03/01/2020.	Paydown		114,370	127,405	93,102	97,877		16,493		16,493		114,370			0	591	09/25/2046.	1FM
751150 AD 5	RESIDENTIAL ACCREDIT LOANS IN WHOLE CMO		03/01/2020.	Paydown		511,707	519,479	376,589	427,728		83,979		83,979		511,707			0	2,337	09/25/2046.	1FM
75115H AB 2	RESIDENTIAL ACCREDIT LOANS INC SENIOR AB		03/25/2020.	Paydown		241,006	233,003	171,548	186,732		54,274		54,274		241,006			0	871	12/26/2036.	1FM
756109 AL 8	REALTY INCOME CORPORATION SENIOR CORP BN		01/10/2020.	Call 103.7780		1,037,780	1,000,000	994,040	999,246		17		17		999,263		737	737	65,731	01/15/2021.	1FE
759891 AA 2	RENRE NORTH AMERICA HLDGS 5.750% 03/15		03/15/2020.	Various		25,500,000	25,500,000	27,242,951	25,595,177		(95,177)		(95,177)		25,500,000			0	733,125	03/15/2020.	1FE
76110W G3 4	RASC_04-KS10 ABS S10-M1 1.847% 11/25/3		03/25/2020.	Paydown		64,961	64,961	65,022	64,902		59		59		64,961			0	277	11/25/2034.	1FM
76110W YM 2	RESIDENTIAL ASSET SECURITIES C RASC_04-K		03/25/2020.	Paydown		96,382	96,382	79,165	82,779		13,603		13,603		96,382			0	472	06/25/2034.	1FM
76110W ZX 7	RASC_04-KS6 RASC_04-KS6 1.772% 07/25/3		03/25/2020.	Paydown		77,488	77,488	67,123	70,395		7,093		7,093		77,488			0	321	07/25/2034.	1FM
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R		03/25/2020.	Paydown		50,015	50,015	50,015	50,015				0		50,015			0	198	08/25/2034.	1FM
76114G AA 5	RESIDENTIAL ASSET SECURITIZATI RAST_06-A		03/01/2020.	Paydown		281,645	272,861	210,084	189,343		92,302		92,302		281,645			0	3,642	02/25/2037.	1FM
76116R AA 9	RESMAE MORTGAGE LOAN TRUST RSMLT_06-1		03/25/2020.	Paydown		96,622	96,622	45,849	43,884		52,738		52,738		96,622			0	403	02/25/2036.	1FM
76119C AA 9	RMLT_20-1 RMBS 0-1-A1 144A 2.376% 02/2		03/01/2020.	Paydown		21,555	21,555	21,555					0		21,555			0	79	02/25/2024.	1FE
76119U AA 9	RESIMAC BASTILLE TRUST IN RESP RMBS NCA-		03/05/2020.	Paydown		461,259	461,259	461,259	461,259				0		461,259			0	2,072	09/05/2057.	1FE
761735 AP 4	REYNOLDS GROUP ISSUER INC / RE SECURED C		02/04/2020.	Various		3,876,431	3,876,431	3,871,888	3,875,869		561		561		3,876,431			0	67,488	10/15/2020.	4FE
78396Y AA 1	SESAC INC ABS 19-1-A2 144A 5.216% 07/2		01/25/2020.	Paydown		3,250	3,250	3,250	3,250				0		3,250			0	42	07/25/2049.	2FE
78442G RA 6	SLMA ABS -9-A7A 2.394% 01/25/41		01/27/2020.	Paydown		203,833	203,833	202,432	202,432		1,401		1,401		203,833			0	1,352	01/25/2041.	1FE
78443H AJ 2	SLM STUDENT LOAN TRUST SLMA_06 SLMA_06-8		01/27/2020.	Paydown		66,356	66,356	55,348	57,988		8,368		8,368		66,356			0	376	01/25/2041.	1FE
78443V AJ 1	SLM STUDENT LOAN TRUST 2007-1 SLMA_07-1		01/27/2020.	Paydown		403,236	403,236	337,990	356,329		46,908		46,908		403,236			0	2,274	01/27/2042.	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
805564 EL 1	SAST_99-3 SAST_99-3 9.450% 12/25/32	..	03/01/2020.	Paydown		74,550	74,550	74,370	74,550				0		74,550			0	696	12/25/2032.	1FM
805564 JM 4	SAST_01-2 SAST_01-2 6.812% 08/25/31	..	03/01/2020.	Paydown		346	346	374	346				0		346			0	5	08/25/2031.	1FM
81375W AB 2	SABR_04-O1 SABR_04-O1 1.712% 02/25/34	..	03/25/2020.	Paydown		18,365	18,365	14,601	18,733		(367)		(367)		18,365			0	65	02/25/2034.	1FM
81747W AG 2	SEQUOIAMORTGAGETRUSTSEMT_18 4.000% 09/	..	03/01/2020.	Paydown		542,068	542,068	544,778	543,990		(1,922)		(1,922)		542,068			0	4,082	09/25/2048.	1FM
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST SAFT_13-1	..	03/01/2020.	Paydown		187,012	187,012	195,589	196,893		(9,881)		(9,881)		187,012			0	1,012	07/25/2043.	1FM
82280Q AJ 0	SHELLPOINT CO-ORIGINATOR TRUST WHOLECMO1	..	03/01/2020.	Paydown		1,216,590	1,216,590	1,205,185	1,206,943		9,647		9,647		1,216,590			0	9,055	08/25/2045.	1FM
824348 BK 1	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP	..	01/15/2020.	UBS WARBURG LLC		20,725,800	20,000,000	19,943,400	19,943,607		26		26		19,943,633		782,167	782,167	297,667	08/15/2049.	2FE
82653G AA 0	Sierra Receivables Funding Com SRFC_18-3	..	03/20/2020.	Paydown		572,274	572,274	572,130	572,130		144		144		572,274			0	3,430	09/20/2035.	1FE
82653G AB 8	Sierra Receivables Funding Com SRFC_18-3	..	03/20/2020.	Paydown		150,598	150,598	150,573	150,584		15		15		150,598			0	947	09/20/2035.	1FE
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4	..	03/25/2020.	Paydown		939,281	939,281	934,390	936,633		2,648		2,648		939,281			0	4,979	11/25/2025.	1FE
83404J AA 4	SOFI CONSUMER LOAN PROGRAM TRU ABS_17-3-	..	03/25/2020.	Paydown		48,548	48,548	48,795	48,716		(168)		(168)		48,548			0	222	05/25/2026.	1FE
83405P AA 9	SOFI CONSUMER LOAN PROGRAM TRU SCLP_2017	..	03/25/2020.	Paydown		259,662	259,662	259,229	259,389		273		273		259,662			0	1,385	02/25/2026.	1FE
845467 AN 9	SOUTHWESTERN ENERGY COMPANY SENIOR CORP	..	03/03/2020.	RBC DOMINION SECURITIES INC.		775,000	1,000,000	1,000,000	1,000,000				0		1,000,000		(225,000)	(225,000)	33,153	10/01/2027.	3FE
84860* AB 9	SPIRITS OF ST LOUIS BASKETBALL SENIOR CO	..	03/31/2020.	Various		24,206	24,206	24,206	24,206				0		24,206			0	233	03/31/2033.	2PL
848609 AA 1	SPIRITS NEWCO LLC CORP BND 5.300% 03/	..	03/31/2020.	Various		85,056	85,056	85,056	85,056				0		85,056			0	1,127	03/31/2033.	2PL
85172F AK 5	SPRINGLEAF FINANCE CORP SENIOR CORP BND	..	03/12/2020.	RBC DOMINION SECURITIES INC.		693,000	700,000	700,000	700,000				0		700,000		(7,000)	(7,000)	14,411	05/15/2022.	3FE
85236K AA 0	SIDC_19-1A ABS -1A-A2 4.540% 02/25/44	..	03/25/2020.	Paydown		25,000	25,000	24,989	25,000				0		25,000			0	187	02/25/2044.	1FE
855244 AD 1	STARBUCKS CORPORATION SENIOR CORP BND	..	01/15/2020.	BANK OF NEW YORK		2,124,600	2,000,000	2,127,600	2,083,112		(995)		(995)		2,082,116		42,484	42,484	22,672	10/01/2023.	2FE
85573A AA 3	STARLI_20-1 RMBS _20-1-A1 144A 2.275%	..	03/01/2020.	Paydown		77,591	77,591	77,590			1		1		77,591			0	233	02/25/2050.	1FE
858119 BC 3	STEEL DYNAMICS SENIOR CORP BND 5.125%	..	01/10/2020.	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	28,188	10/01/2021.	2FE
858271 A* 0	STEELRIVER TRANSMISSION COMPAN SECURED C	..	03/31/2020.	Redemption 100.0000		24,189	24,189	24,189	24,189				0		24,189			0	231	06/30/2047.	2PL
86213B AB 3	STR_14-1A WHOLE CMO _14-1A-A2 144A 5.0	..	03/20/2020.	Paydown		1,875	1,875	1,874	1,874		1		1		1,875			0	16	04/20/2044.	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
863579 ML 9	STRUCTURED ADJUSTABLE RATE MOR SARM_05-6		03/25/2020	Paydown		133,876	133,876	116,138	130,810		3,066		3,066		133,876			0	677	03/25/2035	1FM
86358E WX 0	SAILT MEZZANINE ABS 05-HE3 M1 1.667% 09		03/25/2020	Paydown		524,124	524,124	467,781	501,109		23,016		23,016		524,124			0	2,279	09/25/2035	1FM
86359L QM 4	STRUCTURED ASSET MORTGAGE INVE CMO_05-AR		03/01/2020	Paydown		37,751	39,136	32,318	29,350		8,401		8,401		37,751			0	176	03/25/2046	1FM
86360L AE 6	STRUCTURED ASSET SECURITIES CO SASC_06-W		03/25/2020	Paydown		403,528	403,528	337,955	383,846		19,682		19,682		403,528			0	1,467	07/25/2036	1FM
863613 AC 9	SASC_07-MN1A SASC_07-MN1A 1.127% 01/25		03/25/2020	Paydown		362,836	362,836	333,809	354,242		8,594		8,594		362,836			0	881	01/25/2037	1FM
86361H AA 2	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		03/25/2020	Paydown		409,920	640,002	500,688	490,249		(80,329)		(80,329)		409,920			0	2,645	08/25/2036	1FM
86361W AA 9	STRUCTURED ASSET MORTGAGE INVE CMO_06-AR		03/25/2020	Paydown		26,522	26,522	20,721	20,758		5,765		5,765		26,522			0	93	10/25/2036	1FM
86362P AD 7	STRUCTURED ASSET SECURITIES CO ABS_07-BC		03/25/2020	Paydown		292,127	292,127	255,821	271,899		20,228		20,228		292,127			0	988	02/25/2037	1FM
86362X AP 3	SAMI_07-AR1 SUPSEN WHOLE CMO _07-AR1-2A1		03/25/2020	Paydown		156,669	156,669	126,486	129,308		27,361		27,361		156,669			0	373	01/25/2037	1FM
86363D AA 9	STRUCTURED ASSET MORTGAGE INVE SUPSEN WH		03/25/2020	Paydown		103,119	103,119	81,464	84,848		18,271		18,271		103,119			0	268	02/25/2037	1FM
86363W AG 4	STRUCTURED ASSET SECURITIES CO SASC_07-B		03/25/2020	Paydown		112,257	112,257	86,438	97,061		15,196		15,196		112,257			0	428	05/25/2047	1FM
872227 AC 7	TBW MORTGAGE BACKED PASS THROU TBW_07-2		03/25/2020	Paydown		102,944	102,944	51,950	44,165		58,779		58,779		102,944			0	248	07/25/2037	1FM
87222E AH 1	TBW MORTGAGE BACKED PASS THROU WHOLE CMO		03/01/2020	Paydown		118,360	118,360	62,042	50,492		67,869		67,869		118,360			0	155	03/25/2037	1FM
87277# AA 7	TPC UNIVERSITY LC FBI MANASSAS CORP BND		03/05/2020	Redemption 100.0000		211,566	211,566	211,566	211,566				0		211,566			0	2,070	12/05/2022	1
87305N AV 0	TTX COMPANY TTX COMPANY 5.453% 01/02/2		01/02/2020	Redemption 100.0000		702,176	702,176	723,741	704,323		(2,147)		(2,147)		702,176			0	19,145	01/02/2022	1
87305N AW 8	TTX COMPANY TTX COMPANY 5.503% 01/02/2		01/02/2020	Redemption 100.0000		632,822	632,822	652,977	634,616		(1,794)		(1,794)		632,822			0	17,412	01/02/2022	1
87342R AD 6	TACO BELL FUNDING LLC BELL_18-ABS -1-A2		02/25/2020	Paydown		16,250	16,250	16,250	16,250				0		16,250			0	175	11/25/2048	2FE
87342R AE 4	TACO BELL FUNDING LLC BELL_18-ABS 1-A2I		02/25/2020	Paydown		20,000	20,000	20,000	20,000				0		20,000			0	247	11/25/2048	2FE
87612B BM 3	TARGA RESOURCES PARTNERS LP SENIOR CORP		01/22/2020	Various		3,188,900	2,860,000	2,860,000	2,860,000				0		2,860,000		328,900	328,900	102,136	01/15/2029	3FE
87612E BG 0	TARGET CORPORATION SENIOR CORP BND 3.9		01/22/2020	CREDIT SUISSE FIRST BOSTON COR		3,489,120	3,000,000	3,540,630	3,536,532		(811)		(811)		3,535,721		(46,601)	(46,601)	22,425	11/15/2047	1FE
878048 AE 7	TBW_06-2 TBW_06-2 6.000% 07/25/36...		03/01/2020	Paydown		244,005	224,839	151,457	124,718		119,287		119,287		244,005			0	3,193	07/25/2036	1FM
87804A AB 8	TBW MORTGAGE BACKED PASS THROU TBW_06-3		03/01/2020	Paydown		47,831	72,407	42,112	36,401		11,430		11,430		47,831			0	618	07/25/2036	1FM
87875U AK 8	TECO FINANCE INC CORP BND 5.150% 03/15		03/15/2020	Maturity		5,000,000	5,000,000	4,977,600	4,999,425		575		575		5,000,000			0	128,750	03/15/2020	2FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
88105* AA 7	TERRAFORM OSPREY I LLC SECURED CORP BND		03/31/2020	Redemption 100.0000		237,721	237,721	237,721	237,721				0		237,721			0	1,896	07/02/2032	2PL
881561 PA 6	TERWIN MORTGAGE TRUST TMTS_04-TMTS_04-2		03/25/2020	Paydown		870,016	870,016	810,610	860,930		9,086		9,086		870,016			0	5,382	12/25/2034	1FM
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05-TMT_05-8H		03/25/2020	Paydown		595,007	595,007	544,593	593,797		1,211		1,211		595,007			0	2,534	07/25/2035	1FM
88156P AA 9	TMTS_06-7 TMTS_06-7 1.107% 07/25/37		03/25/2020	Paydown		191,315	191,315	186,054	188,650		2,665		2,665		191,315			0	579	07/25/2037	1FM
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06-TMTS_06-9		03/25/2020	Paydown		225,650	225,650	200,829	215,268		10,382		10,382		225,650			0	737	10/25/2037	1FM
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		01/15/2020	Paydown		1,899,807	1,899,807	1,899,807	1,899,807				0		1,899,807			0	13,938	10/15/2027	1FE
88579Y BK 6	3M CO SENIOR CORP BND 3.250% 08/26/49		01/15/2020	RBC DOMINION SECURITIES INC.		8,881,650	9,000,000	8,792,100	8,793,512		176		176		8,793,688		87,962	87,962	114,563	08/26/2049	1FE
88732J AW 8	TIME WARNER CABLE LLC SENIOR CORP BND		02/01/2020	Maturity		11,000,000	11,000,000	11,515,579	11,012,873		(12,873)		(12,873)		11,000,000			0	275,000	02/01/2020	2FE
89147L N* 7	TORTOISE ENERGY INFRASTRUCTURE SENIOR CO		03/30/2020	Call 101.0000		15,150,000	15,000,000	15,000,000	15,000,000				0		15,000,000			0	286,613	06/14/2025	1FE
89148B E# 4	TORTOISE MLP FUND INC SENIORCORPBND 3.		03/31/2020	Call 102.0000		3,162,000	3,100,000	3,100,000	3,100,000				0		3,100,000			0	97,857	12/13/2027	1FE
89169D AL 5	TWPT_17-3 2.872% 07/25/57		03/01/2020	Paydown		249,094	249,094	245,358	246,272		2,823		2,823		249,094			0	1,215	07/25/2057	1FM
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A 2.750% 06/25		03/01/2020	Paydown		216,573	216,573	210,897	211,144		5,429		5,429		216,573			0	971	06/25/2057	1FM
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT ABS18-314		03/01/2020	Paydown		545,277	545,277	545,476	545,248		29		29		545,277			0	3,174	05/25/2058	1FM
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A		03/25/2020	Paydown		81,599	81,599	81,988			(389)		(389)		81,599			0	173	05/25/2058	1FM
89177X AA 5	TOWD POINT MORTGAGE TRUST TPMT ABS Y3-A1		03/25/2020	Paydown		98,000	98,000	98,119	98,043		(43)		(43)		98,000			0	431	10/25/2059	1FM
89178B AA 2	TOWD POINT MORTGAGE TRUST TPMT WHOLECMO1		03/01/2020	Paydown		77,733	77,733	78,487	78,442		(708)		(708)		77,733			0	366	10/25/2059	1FM
90265E AR 1	UDR INC SENIOR CORP BND MTN 3.000% 08		01/15/2020	CITIGROUP GLOBAL MARKE		6,327,235	6,240,000	6,221,904	6,222,381		55		55		6,222,435		104,800	104,800	79,040	08/15/2031	2FE
90363@ AA 8	USTA NATIONAL TENNIS CENTER IN SENIOR CO		01/08/2020	Redemption 100.0000		49,420	49,420	49,420	49,420				0		49,420			0	768	09/08/2024	1PL
90363@ AB 6	USTA NATIONAL TENNIS CENTER IN SENIOR CO		01/08/2020	Various		145,825	145,825	145,825	145,825				0		145,825			0	2,975	09/08/2039	1PL
90783S AA 0	UNION PAC RAILROAD CO 2003-1 CORP BND		01/02/2020	Redemption 100.0000		261,997	261,997	261,179	261,802		195		195		261,997			0	6,154	01/02/2024	1FE
909287 AA 2	UAL PASS THROUGH TRUST SERIES SENIOR COR		01/02/2020	Various		131,340	131,340	114,266	125,917		5,423		5,423		131,340			0	4,358	07/02/2022	3FE
912920 AC 9	QWEST CORP CORP BND 6.875% 09/15/33		01/15/2020	Call 100.3900		145,566	145,000	100,050	109,965		46		46		110,011		34,989	34,989	3,888	09/15/2033	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Admini-strative Symbol
92257A AB 0	VELOCITY COMMERCIAL CAPITAL LO SENIORWHO	..	03/01/2020.	Paydown		315,709	315,709	315,602	315,602		107		107		315,709			0	1,706	04/25/2048.	1FE
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM	..	01/01/2020.	Paydown		47,638	47,638	47,637			2		2		47,638			0		10/25/2049.	
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM	..	03/01/2020.	Paydown		351,545	351,545	351,533	(86,114)		15		15		351,545			0	1,969	10/25/2049.	1FE
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM	..	01/01/2020.	Paydown					(24,045)		1		1					0		10/25/2049.	1Z
92257H AB 5	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS	..	03/01/2020.	Paydown		202,416	202,416	202,355	202,355		61		61		202,416			0	1,172	10/01/2049.	1FE
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM	..	03/01/2020.	Paydown		207,404	207,404	207,385	207,385		20		20		207,404			0	1,127	07/25/2049.	1FE
92258M AC 1	VCC_15-1 SUB CMBS -1-M2 144A 5.880% 06	..	03/01/2020.	Paydown		266,864	266,864	269,782	269,684		(2,820)		(2,820)		266,864			0	2,368	06/25/2045.	1FE
92258N AC 9	VCC_16-1 VCC_16-1 4.572% 04/25/46...	..	03/01/2020.	Paydown		558,364	558,364	558,364	558,364				0		558,364			0	4,282	04/25/2046.	1FE
92258V AA 5	VCC_17-2-AFL VCC_17-2 1.847% 11/25/47	..	03/25/2020.	Paydown		48,372	48,372	48,432	48,430		(58)		(58)		48,372			0	227	11/25/2047.	1FE
92259B AA 8	VELOCITY COMMERCIAL CAPITAL VCC_18-2 4	..	03/01/2020.	Paydown		458,413	458,413	458,456	458,447		(34)		(34)		458,413			0	3,222	10/26/2048.	1FE
92259B AD 2	VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1	..	03/01/2020.	Paydown		65,663	65,663	65,650	65,650		13		13		65,663			0	458	10/26/2048.	1FE
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM	..	02/25/2020.	Paydown		7,869	7,869	7,869					0		7,869			0	17	02/25/2050.	1FE
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM	..	03/01/2020.	Paydown		28,909	28,909	28,909					0		28,909			0	126	02/25/2050.	1Z
92536P AA 2	VERUS SECURITIZATION TRUST VER RMBS 20-1	..	03/01/2020.	Paydown		34,962	34,962	34,962					0		34,962			0	110	01/25/2060.	1FE
92537H AA 9	VERUS SECURITIZATION TRUST VER RMBS INV2	..	03/01/2020.	Paydown		88,937	88,937	88,935	88,935		2		2		88,937			0	443	07/25/2059.	1FE
92537M AA 8	VERUS_19-INV3 RMBS INV3-A1 144A 2.692%	..	03/01/2020.	Paydown		115,416	115,416	115,415	115,415		1		1		115,416			0	610	11/25/2059.	1FE
929227 4D 5	WAMU_03-AR6 CMO-03-AR6-A1 4.678% 06/25	..	03/01/2020.	Paydown		8,611	8,611	8,657	8,717		(106)		(106)		8,611			0	67	06/25/2033.	1FM
92935V AG 3	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CM	..	03/01/2020.	Paydown		1,288,185	1,288,185	1,282,446	1,285,625		2,560		2,560		1,288,185			0	6,201	03/15/2044.	1FM
92977B A* 2	HOME DEPOT INC CORP BND 6.000% 01/15/	..	03/15/2020.	Redemption 100.0000		150,699	150,699	150,439	150,609		90		90		150,699			0	1,548	01/15/2025.	1
92977Y BW 0	WMLT CMO_05-B 2A4 4.284% 10/20/35.	..	03/01/2020.	Paydown		151,702	151,702	135,426	143,376		8,326		8,326		151,702			0	630	10/20/2035.	1FM
92978E AA 2	WACHOVIA MORTGAGE LOAN TRUST L WMLT_06-A	..	03/25/2020.	Paydown		248,990	248,990	138,036	117,209		131,782		131,782		248,990			0	648	08/25/2036.	1FM
93041# AA 0	WALGREEN CO LEASE PASS THROUGH CORP BND	..	03/15/2020.	Redemption 100.0000		11,324	11,324	11,324	11,324				0		11,324			0	101	02/15/2034.	2
93045# AF 5	WAGNER EQUIPMENT CO CORP BND 3.510% 0	..	02/15/2020.	Various		1,285,714	1,285,714	1,294,561	1,289,506		(3,792)		(3,792)		1,285,714			0	22,564	02/15/2023.	2

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										11	12	13	14	15							
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93363C AB 5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		03/01/2020	Paydown		586,703	585,497	482,874	498,540		88,163		88,163		586,703			0	2,312	07/25/2046	1FM
93364E AE 4	WMHE_07-HE3 WMABC_07-HE3 1.237% 05/25/		03/25/2020	Paydown		146,554	146,554	88,745	92,126		54,428		54,428		146,554			0	558	05/25/2037	1FM
93364E AF 1	WAMU ASSET-BACKED CERTIFICATES WMHE_07-H		03/25/2020	Paydown		278,031	278,031	169,879	174,149		103,882		103,882		278,031			0	1,038	05/25/2037	1FM
93935W AF 1	WMALT_06-9 WMALT_06-9 4.590% 10/25/36		03/01/2020	Paydown		50,255	50,255	22,507	18,371		31,884		31,884		50,255			0	236	10/25/2036	1FM
93936N AC 7	WASHINGTON MUTUAL MORTGAGE PAS WMALT_07-		03/01/2020	Paydown		137,638	153,273	125,821	117,346		20,291		20,291		137,638			0	1,565	06/25/2037	1FM
942682 B* 5	WATSON LAND CO SENIOR CORP BND 4.400%		03/29/2020	Various		94,188	94,188	94,188	94,188				0		94,188			0	692	12/29/2040	2
94974B GU 8	WELLS FARGO & COMPANY SUB CORP BND 4.7		01/15/2020	WELLS FARGO SECURITIES		30,106,250	25,000,000	30,150,550	30,115,541		(5,015)		(5,015)		30,110,526		(4,276)	(4,276)	131,944	12/07/2046	1FE
94978# BV 8	HOME DEPOT INC CORP BND 5.370% 01/15/		01/15/2020	Redemption 100.0000		79,190	79,190	79,371	79,190				0		79,190			0	354	01/15/2020	1
94978# CQ 8	CVS PASSTHROUGH TRUST CORP BND 5.610%		03/10/2020	Redemption 100.0000		84,699	84,699	81,885	83,527		1,171		1,171		84,699			0	793	08/10/2027	2
94978# CY 1	FIRST UNION RAIL CORP CORP BND 5.480%		01/02/2020	Redemption 100.0000		32,654	32,654	32,651	32,651		3		3		32,654			0	895	01/02/2025	1
94978# CZ 8	FIRST UNION RAIL CORP CORP BND 5.480%		01/02/2020	Redemption 100.0000		167,830	167,830	167,830	167,830				0		167,830			0	4,599	01/02/2025	1
94978# DA 2	FIRST UNION RAIL CORP CORP BND 5.480%		01/02/2020	Redemption 100.0000		43,341	43,341	43,150	43,285		56		56		43,341			0	1,188	01/02/2025	1
94978# DB 0	FIRST UNION RAIL CORP CORP BND 5.480%		01/02/2020	Redemption 100.0000		4,884	4,884	4,884	4,884				0		4,884			0	134	01/02/2025	1
94978# DC 8	FIRST UNION RAIL CORP CORP BND 5.480%		03/02/2020	Redemption 100.0000		215,271	215,271	215,271	215,271				0		215,271			0	5,898	01/02/2025	1
94980G BF 7	WFHE_04-2 WFHE_04-2 1.947% 05/25/34		03/25/2020	Paydown		268,011	268,011	259,300	261,324		6,686		6,686		268,011			0	1,008	05/25/2034	1FM
94987G AA 2	WELLS FARGO REREMIC TRUST WRFF WRFF_11-R		03/01/2020	Paydown		16,586,341	16,586,341	17,249,593	16,946,390		(360,049)		(360,049)		16,586,341			0	174,581	09/17/2047	1FE
95002F AA 2	WELLS FARGO MORTGAGE BACKED SE RMBS BS_1		03/01/2020	Paydown		72,044	72,044	73,327	73,993		(1,949)		(1,949)		72,044			0	376	09/25/2049	1FM
95002F AA 2	WELLS FARGO MORTGAGE BACKED SE RMBS BS_1		01/01/2020	Paydown			12,787	13,015	346		(346)		(346)					0		09/25/2049	1FE
958254 AH 7	WESTERN MIDSTREAM OPERATING LP SENIORCOR		01/08/2020	MORGAN STANLEY & CO. INC.		2,498,175	2,500,000	2,496,425	2,496,964		8		8		2,496,972		1,203	1,203	40,313	03/01/2028	2FE
96188# AA 6	WETT HOLDINGS LLC SECURED CORP BND 4.3		03/31/2020	Redemption 100.0000		31,111	31,111	31,111	31,111				0		31,111			0	335	12/18/2024	2PL
96928* BK 2	WALGREEN CO LEASE PASS THROUGH CORP BND		03/15/2020	Redemption 100.0000		17,177	17,177	18,032	17,769		(592)		(592)		17,177			0	165	10/15/2032	2
96950F AD 6	WILLIAMS COMPANIES INC CORP BND 5.250%		03/15/2020	Maturity		5,370,000	5,370,000	5,367,047	5,369,936		64		64		5,370,000			0	140,963	03/15/2020	2FE

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97181# EU 3	SOLVAY POLYMERS EQUIPMENT CORP BND 6.		01/02/2020.	Redemption 100.0000		300,508	300,508	299,987	300,506		2		2		300,508			0	9,962	01/02/2020.	1
97181# GA 5	SOLVAY POLYMERS EQUIPMENT CORP BND 6.		01/30/2020.	Redemption 100.0000		1,326,176	1,326,176	1,251,565	1,321,691		4,485		4,485		1,326,176			0	43,697	01/30/2021.	1
97806* AG 7	WOLVERINE POWER SUPPLY SENIOR CORP BND		03/10/2020.	Redemption 100.0000		50,000	50,000	50,000	50,000				0		50,000			0	958	09/10/2045.	1
983130 AU 9	WYNN LAS VEGAS LLC / WYNN LAS SENIOR COR		03/12/2020.	J.P. MORGAN SECURITIES INC.		460,000	500,000	457,500	482,834		954		954		483,788		(23,788)	(23,788)	6,257	05/30/2023.	4FE
988498 AL 5	YUM! BRANDS INC. SENIOR CORP BND 144A		02/03/2020.	J.P. MORGAN SECURITIES INC.		2,508,625	2,350,000	2,350,000	2,350,000				0		2,350,000		158,625	158,625	44,650	01/15/2030.	4FE
071734 AJ 6	BAUSCH HEALTH COMPANIES INC SENIOR CORP	A	02/28/2020.	MORGAN STANLEY & CO. INC.		297,000	300,000	300,000	300,000				0		300,000		(3,000)	(3,000)	2,756	01/30/2030.	4FE
18914L AA 8	CLOVER LIMITED PARTNERSHIP CLOVER LIMITE		03/31/2020.	Redemption 100.0000		384,609	384,609	420,990	422,158				0	(1,169)	384,609	(36,380)		(36,380)	8,108	03/31/2034.	2FE
35952S AA 0	FTG FRASER TRANSPORTATION GROU FRASER TR		03/31/2020.	Various		408,287	408,287	447,785	448,148				0	(363)	408,287	(39,498)		(39,498)	7,302	12/30/2033.	1FE
496676 AC 1	KINGSTON SOLAR LP SECURED CORP BND 3.5		01/31/2020.	Redemption 100.0000		162,339	162,339	162,234	165,569				0	(3,334)	162,339	104		104	2,922	07/31/2035.	2FE
63307C AG 6	NATIONAL BANK OF CANADA SENIOR CORP BND	A	01/15/2020.	NATIONAL BANK OF CANADA INTL.		16,034,720	16,000,000	15,999,040	15,999,108		13		13		15,999,121		35,599	35,599	93,644	10/07/2022.	1FE
66980C AB 4	NOUVELLE AUTOROUTE 30 FINANCEM SENIORCOR		03/31/2020.	Redemption 100.0000		2,059	2,059	2,260	2,260				0		2,059	(201)		(201)	42	03/31/2042.	2FE
683715 AA 4	OPEN TEXT CORP SENIOR CORP BND 144A 5.	A	03/05/2020.	Various		9,126,540	9,000,000	9,000,000	9,000,000				0		9,000,000			0	449,978	01/15/2023.	3FE
72908L AB 1	PLENARY PROPERTIES NDC GP PLENARY PROPER		03/07/2020.	Various		144,091	144,091	161,436	137,879		11,196		11,196	27,510	144,091	(32,494)		(32,494)	1,254	02/07/2040.	2FE
811427 AA 1	SEA TO SKY HIGHWAY INVESTMENT SEA TO SKY		03/02/2020.	Various		1,541,225	1,541,225	1,627,303	1,591,993		177		177	35,198	1,541,225	(86,143)		(86,143)	15,681	10/31/2030.	1FE
87277* AA 1	TM1505 LLC CORP BND 5.350% 04/05/23		03/05/2020.	Various		436,074	436,074	437,463	436,445		(370)		(370)		436,074			0	3,894	04/05/2023.	1
000000 00 0	SUMMARY ADJUSTMENT		03/31/2020.	Various		29,943							0		29,952	(158,748)	(8)	(158,756)			2Z
91911K AE 2	BAUSCH HEALTH COMPANIES INC SENIOR CORP	A	03/12/2020.	Call 100.0000		206,000	206,000	195,185	198,218		430		430		198,648		7,352	7,352	6,011	03/01/2023.	4FE
PP1T1F YI 4	PLENARY HEALTH NORTH BAY FINCO PLENARY H		03/13/2020.	Various		48,477	48,477	55,646	53,755		(3,672)		(3,672)	1,354	48,477	(2,959)		(2,959)	434	03/13/2040.	2FE
00809Y AB 4	AESANDRES SENIOR CORP BND 144A 7.950%	D	02/06/2020.	AMHERST PIERPONT SECUI		1,609,500	1,500,000	1,516,875	1,514,317		(307)		(307)		1,514,009		95,491	95,491	29,481	05/11/2026.	3FE
008686 AA 5	AHOLD FIN USA INC CORP BND 7.820% 01/0	C	01/02/2020.	Redemption 100.0000		1,389	1,389	1,545	1,389				0		1,389			0	54	01/02/2020.	2FE
02364W AV 7	AMERICA MOVIL SAB DE CV CORP BND 5.000	D	03/30/2020.	Various		1,518,000	1,518,000	1,504,200	1,517,560		440		440		1,518,000			0	37,950	03/30/2020.	1FE
05330K AA 3	AUTOPISTAS METROPOLITANAS DE P SECURED C	D	03/31/2020.	Redemption 100.0000		37,485	37,485	37,485	37,485				0		37,485			0	633	06/30/2035.	2FE

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05890M AA 1	BANCO DE CREDITO E INVERSIONES SENIOR CO	D	01/14/2020.	Various		5,652,750	5,500,000	4,892,000	4,953,046		1,672		1,672		4,954,718		698,032	698,032	47,931	10/12/2027.	1FE
059597 AE 4	BANCO GENERAL SA SENIOR CORP BND 144A	D	01/28/2020.	Standard Charter Bank		4,244,000	4,000,000	3,970,760	3,976,702		204		204		3,976,906		267,094	267,094	79,292	08/07/2027.	2FE
05968D AC 4	BCO INTER PERU SENIOR CORP BND 144A 3.	D	01/27/2020.	J.P. MORGAN SECURITIES INC		2,030,000	2,000,000	1,993,800	1,993,993		61		61		1,994,054		35,946	35,946	20,764	10/04/2026.	2FE
05968L AG 7	BANCOLOMBIA SA CORP BND 5.950% 06/03/2	D	03/02/2020.	Call 100.0000		534,000	534,000	531,538	533,524		23		23		533,547		453	453	35,819	06/03/2021.	2FE
06739G AR 0	BARCLAYS BANK PLC CORP BND 5.125% 01/0	D	01/08/2020.	Maturity		3,650,000	3,650,000	3,855,558	3,650,586		(586)		(586)		3,650,000			0	93,531	01/08/2020.	1FE
151191 BE 2	CELULOSA ARAUCO Y CONSTITUCION SENIORCOR	D	01/27/2020.	Various		2,562,500	2,500,000	2,482,700	2,483,646		109		109		2,483,756		78,744	78,744	26,267	04/30/2029.	2FE
151290 BV 4	CEMEX SAB DE C.V. SECURED CORP BND 144A	D	01/27/2020.	JEFFRIES & CO. INC		1,064,000	1,000,000	1,000,000	1,000,000				0		1,000,000		64,000	64,000	10,597	11/19/2029.	3FE
17162L AB 7	CIBANCO SA INSTITUCION DE BANC SENIOR CO	D	01/27/2020.	BCO BILBAO VIZCAYA ARG MADRID		2,142,000	2,000,000	2,000,000	2,000,000				0		2,000,000		142,000	142,000	52,652	07/18/2029.	2FE
26876H AA 6	ENA SUR TRUST ENA SUR TRUST 5.750% 05/	D	02/25/2020.	Redemption 100.0000		101,728	101,728	101,728	101,723		5		5		101,728			0	1,462	05/25/2025.	2FE
29245V AB 1	ENTEL CHILE SA ENTEL CHILE SA 4.750% 0	D	01/27/2020.	Various		1,612,650	1,500,000	1,496,282	1,497,576		77		77		1,497,653		114,997	114,997	35,229	08/01/2026.	2FE
29277R AA 3	ENERGUATE TRUST ENERGUATE TRUST 5.875%	D	01/27/2020.	BARCLAYS CAPITAL		3,135,000	3,000,000	3,000,000	3,000,000				0		3,000,000		135,000	135,000	42,104	05/03/2027.	3FE
37960J AA 6	GLOBAL AIRCRAFT LEASING CO LTD SENIOR CO	D	03/10/2020.	MORGAN STANLEY & CO. INC		613,800	660,000	660,000	660,000				0		660,000		(46,200)	(46,200)	26,455	09/15/2024.	3FE
40049J AV 9	GRUPO TELEVISA SA CORP BND 6.625% 03/1	D	01/06/2020.	HSBC SECURITIES INC		587,750	500,000	493,258	497,298		8		8		497,306		90,444	90,444	10,122	03/18/2025.	2FE
40066N AA 4	GUANAY FINANCE LIMITED GUANAY FINANCE LI	D	03/15/2020.	Redemption 100.0000		561,254	561,254	573,040	563,212		(1,958)		(1,958)		561,254			0	6,394	12/15/2020.	3FE
40433Q AB 1	HPHT FINANCE (15) LTD SENIOR CORP BND 14	D	03/17/2020.	Maturity		9,000,000	9,000,000	9,060,688	9,004,109		(4,109)		(4,109)		9,000,000			0	129,375	03/17/2020.	2FE
40436V AB 7	HIGHBRIDGE LOAN MANAGEMENT LTD HPSL_17-1	D	02/06/2020.	Paydown		4,575,000	4,575,000	4,544,838	4,539,141		35,859		35,859		4,575,000			0	37,911	05/06/2030.	1FE
49836A AA 2	KLABIN AUSTRIA GMBH Bond Corp 5.750% 0	D	01/27/2020.	DIRECT		1,081,000	1,000,000	996,250	996,462		22		22		996,485		84,515	84,515	18,528	04/03/2029.	3FE
50201P AA 4	LLPL CAPITAL PTE LTD SECURED CORP BND 14	D	02/04/2020.	Redemption 100.0000		75,320	75,320	75,320	75,320				0		75,320			0	2,589	02/04/2039.	2FE
532522 AA 7	LIMA METRO LINE 2 FINANCE LTD SECURED CO	D	01/05/2020.	Various		47,409	47,409	47,409	47,409				0		47,409			0	696	07/05/2034.	2FE
71337H AB 3	PEPPER RESIDENTIAL SECURITIES PEPR_17	D	03/10/2020.	Paydown		1,070,349	1,070,349	1,070,349	1,063,425		6,924		6,924		1,070,349			0	5,590	03/10/2058.	1FE
76119H AA 8	RESI_18-1A ABS18-1A144A 1.611% 11/10/4	D	03/10/2020.	Paydown		196,281	196,281	196,281	196,281				0		196,281			0	820	11/10/2049.	1FE

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76120L AA 6	RESIMACPREMIERSERIESRESI_19 RMBS -2A-A1	D	03/10/2020.	Paydown		699,706	699,706	699,706	699,706				0		699,706			0	3,165	02/10/2051.	1FE
78386F AA 4	SACI FALABELLA SENIOR CORP BND 144A 3.	D	01/06/2020.	HSBC SECURITIES INC.		1,432,200	1,400,000	1,360,400	1,379,531		94		94		1,379,625		52,575	52,575	9,771	04/30/2023.	2FE
78386F AC 0	SACI FALABELLA SACI FALABELLA 4.375% 0	D	01/10/2020.	MERRILL LYNCH PIERCE FNNR & SM		5,775,000	5,500,000	5,496,260	5,497,766		14		14		5,497,779		277,221	277,221	111,623	01/27/2025.	2FE
80007R AE 5	SANDS CHINA LTD SENIOR CORP BND 5.400%	D	01/28/2020.	HSBC SECURITIES INC.		2,811,000	2,500,000	2,443,750	2,448,019		367		367		2,448,386		362,614	362,614	64,500	08/08/2028.	2FE
80007R AF 2	SANDS CHINA LTD SENIOR CORP BND 5.125%	D	01/28/2020.	HSBC SECURITIES INC.		1,548,260	1,400,000	1,545,824	1,543,495		(1,876)		(1,876)		1,541,618		6,642	6,642	34,281	08/08/2025.	2FE
833636 AH 6	SOCIEDAD QUIMICA Y MINERA DE C SENIOR CO	D	01/13/2020.	HSBC SECURITIES INC.		1,068,750	1,000,000	999,840	999,849				0		999,849		68,901	68,901	7,910	05/07/2029.	2FE
86959L AE 3	SVENSKA HANDELSBANKEN AB CORP BND MTN 14	D	03/30/2020.	Maturity		2,000,000	2,000,000	1,979,960	1,999,376		624		624		2,000,000			0	51,250	03/30/2020.	1FE
86964W AB 8	SUZANO AUSTRIA GMBH SENIOR CORP BND 144A	D	02/05/2020.	BARCLAYS CAPITAL		3,594,000	3,000,000	3,109,500	3,108,221		(150)		(150)		3,108,071		485,929	485,929	82,250	03/16/2047.	2FE
89366L AD 6	TRANSELEC S.A. SENIOR CORP BND 144A 4.	D	01/09/2020.	BANK OF NOVA SCOTIA		317,475	300,000	292,875	294,372		32		32		294,404		23,071	23,071	6,340	01/14/2025.	2FE
893800 AA 0	TRANSOCEAN GUARDIAN LTD SECUREDCORPBND14	D	01/15/2020.	Redemption 100.0000		55,000	55,000	54,450	54,577		423		423		55,000			0	1,616	01/15/2024.	4FE
98954N AA 7	ZIGGO BV SECURED CORP BND 144A 5.500%	D	02/14/2020.	Call 103.0000		87,550	85,000	82,769	82,959		28		28		82,987		2,013	2,013	5,264	01/15/2027.	4FE
F1369# AE 3	BUREAU VERITAS SA CORP BND 4.450% 10/	D	02/28/2020.	Call 104.4740		21,939,544	21,000,000	21,000,000	21,000,000				0		21,000,000			0	1,256,236	10/26/2021.	2
G0446* AA 3	ANGEL TRAINS ROLLING STOCK SECURED CORP	B	03/31/2020.	Redemption 100.0000		100,729	100,729	108,903	92,165				0	1,569	100,729	(8,174)		(8,174)	783	11/30/2027.	2
G38343 AE 2	INTERNATIONAL GAME TECHNOLOGY SECURED CO	B	03/02/2020.	Various		8,184,104	7,762,650	7,936,856	7,858,514		(63)		(63)	77,272	7,763,590	(172,133)	420,514	248,381	199,477	02/15/2023.	3FE
G4445* AG 3	HIGH SPEED RAIL FINANCE PLC SENIOR CORP	B	03/31/2020.	Redemption 100.0000		215,154	215,154	220,421	229,869				0	(9,448)	215,154	(5,266)		(5,266)	2,474	03/31/2039.	1PL
G4803# AE 0	INFORMA GROUP HOLDINGS SENIOR CORP BND	D	02/24/2020.	Call 102.1492		10,625,633	10,402,075	11,095,233	10,550,763		(22,822)		(22,822)		10,527,942		(125,866)	(125,866)	316,865	12/15/2020.	2
G8277@ AB 6	SOUTH STAFFORDSHIRE PLC CORP BND 4.41	B	01/15/2020.	Various		2,279,288	2,279,288	2,785,072	2,318,313				0	466,760	2,279,288	(505,785)		(505,785)	50,258	01/15/2020.	2
G8408# AA 8	ST JAMES'S ONCOLOGY FINANCING SECURED CO	B	03/31/2020.	Various		126,196	126,196	127,265	134,826				0	(7,562)	126,196	(1,069)		(1,069)	1,769	03/31/2037.	1FE
G91237 AA 8	TULLOW OIL PLC SENIOR CORP BND 7.000%	D	01/10/2020.	Various		1,249,725	1,510,000	1,540,200	1,535,499		(255)		(255)		1,535,243		(285,518)	(285,518)	39,002	03/01/2025.	4FE
G9645P AD 1	WILLIAM HILL PLC SENIOR CORP BND 4.875	B	03/03/2020.	LLOYDS BANK		1,630,322	1,538,040	1,780,064	1,598,478		(425)		(425)	173,694	1,546,162	(225,585)	84,161	(141,424)	37,078	09/07/2023.	3FE
K7017# AA 8	MERIDIAN SPIRIT APS CORP BND 4.110% 0	D	03/31/2020.	Various		68,763	68,763	68,763	68,763				0		68,763			0	707	08/01/2030.	2FE
L8038* AA 4	SBM BALEIA AZUL SARL CORP BND 5.500%	D	03/15/2020.	Redemption 100.0000		48,300	48,300	48,300	48,300				0		48,300			0	664	09/15/2027.	3

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
P7003* AA 3	LA BUFA WIND SECURED CORP BND 5.770% 0	D	03/31/2020.	Redemption 100.0000		82,801	82,801	82,801	82,801				0		82,801			0	1,194	09/30/2037.	2PL
P7077@ AF 1	NASSAU AIR DEV CORP BND 7.000% 11/30/	D	03/31/2020.	Redemption 100.0000		475,000	475,000	475,000	475,000				0		475,000			0	8,313	11/30/2033.	2PL
P7077@ AH 7	NASSAU AIR DEV CORP BND 6.340% 03/31/	D	03/30/2020.	Redemption 100.0000		63,750	63,750	63,750	63,750				0		63,750			0	1,010	03/31/2035.	2PL
P7077@ AK 0	NASSAU AIR DEV CORP BND 6.440% 06/30/	D	03/30/2020.	Redemption 100.0000		71,250	71,250	71,250	71,250				0		71,250			0	1,147	06/30/2035.	2PL
Q0458* AF 6	AQUASURE FINANCE PTY LTD SECURED CORP BN	D	01/12/2020.	Redemption 100.0000		54,290	54,290	54,290	54,290				0		54,290			0	1,173	01/12/2034.	2FE
Y51478 AA 6	LLPL CAPITAL PTE LTD SECURED CORP BND	D	02/04/2020.	Redemption 100.0000		169,739	169,739	198,382			(28,643)		(28,643)		169,739			0	5,835	02/04/2039.	2FE
3899999.	Total - Bonds - Industrial and Miscellaneous					762,648,302	749,237,155	743,074,407	731,977,241	1,910	14,663,124	0	14,665,034	761,481	753,140,950	(1,274,331)	5,590,904	4,316,573	17,242,522	XXX	XXX
Bonds - Hybrid Securities																					
94978S AA 7	WELLS FARGO CAPITAL X CORP BND 5.950%	..	03/30/2020.	Tax Free Exchange		4,857,409	5,000,000	4,813,700	4,856,222		1,188		1,188		4,857,409			0	86,771	12/15/2036.	2FE
4899999.	Total - Bonds - Hybrid Securities					4,857,409	5,000,000	4,813,700	4,856,222	0	1,188	0	1,188	0	4,857,409	0	0	0	86,771	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00100U AG 7	ADS WASTE HOLDINGS INC SECURED TERM LOAN	..	03/31/2020.	Redemption 100.0000		3,567	3,567	3,581			(13)		(13)		3,567			0	5	11/10/2023.	3FE
00130M AB 0	AHP HEALTH PARTNERS INC SENIOR SECURED T	..	03/06/2020.	CITIGROUP GLOBAL MKT INC.		1,977,111	1,967,531	1,947,856	1,951,278		457		457		1,951,734		25,377	25,377	10,673	06/30/2025.	4FE
00164D AQ 6	AMC ENTERTAINMENT INC. SECURED TERM LOAN	..	03/31/2020.	Redemption 100.0000		14,258	14,258	14,200	14,204		54		54		14,258			0	169	04/22/2026.	3FE
00186X AB 9	API GROUP DE INC SECURED TERM LOAN 4.1	..	03/31/2020.	Redemption 100.0000		5,800	5,800	5,771	5,772		28		28		5,800			0	61	10/01/2026.	3FE
00488P AJ 4	ACRISURE LLC SENIOR SECURED TERM LOAN	..	02/13/2020.	Redemption 100.0000		4,411,172	4,411,172	4,422,139	4,419,139		(7,967)		(7,967)		4,411,172			0	11,213	11/22/2023.	4FE
00488P AK 1	ACRISURE LLC SECURED TERM LOAN 5.695%	..	02/19/2020.	Tax Free Exchange		347,652	348,232	346,056	346,240		62		62		346,302		1,350	1,350	3,294	11/22/2023.	4FE
00769Q AG 8	ADVANCED DRAINAGE SYSTEMS INC SECURED TE	..	01/02/2020.	Redemption 100.0000		1,275	1,275	1,283	1,280		(5)		(5)		1,275			0	14	07/31/2026.	3FE
01860Y AJ 1	ALLIANCE IMAGING INC. SENIOR SECURED TER	..	02/27/2020.	J.P. MORGAN SECURITIES INC.		487,500	500,000	472,500	473,959		921		921		474,880		12,620	12,620	2,712	10/24/2023.	4FE
01860Y AJ 1	ALLIANCE IMAGING INC. SENIOR SECURED TER	..	03/31/2020.	Redemption 100.0000		6,000	6,000	5,670	5,687		312		312		6,000			0	125	10/24/2023.	4FE
01973K AE 6	ALLISON TRANSMISSION INC SECURED TERM LO	..	03/31/2020.	Redemption 100.5001		7,914	7,875	7,856			58		58		7,914			0	6	03/29/2026.	2FE
02034D AC 1	ALMONDE INC SECURED TERM LOAN 5.277% 0	..	02/28/2020.	Redemption 100.0000		1,406	1,406	1,381	1,383		23		23		1,406			0	20	06/13/2024.	4FE
02474R AH 6	AMERICAN BUILDERS & CONTRACTOR SECURED T	..	03/31/2020.	Redemption 100.0000		2,440	2,440	2,306			134		134		2,440			0	6	01/15/2027.	4FE
03234T AR 9	AMWINS GROUP INC SECUREDTERMLOAN 3.753	..	03/31/2020.	Redemption 100.0000		1,290	1,290	1,286	1,283		7		7		1,290			0	19	01/25/2024.	4FE

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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	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
03765V AJ 9	PRIME SECURITY SERVICES BORROW SECURED T		03/31/2020.	Redemption 100.0000		2,706	2,706	2,642			64		64		2,706			0		09/23/2026.	3FE
04621H AK 9	ASSUREDPARTNERS INC SECURED TERM LOAN		02/20/2020.	Tax Free Exchange		347,244	348,031	347,161	347,224		20		20		347,244			0	3,105	10/22/2024.	4FE
04621H AN 3	ASSUREDPARTNERS INC SECURED TERM LOAN		03/31/2020.	Redemption 100.0000		870	870	868			2		2		870			0	6	02/13/2027.	4FE
04649V AW 0	ASURION LLC SECURED TERM LOAN 3.989% 1		03/31/2020.	Redemption 100.0000		1,768	1,768	1,770	1,770		(2)		(2)		1,768			0	21	11/03/2024.	4FE
04822D AJ 8	ATLANTIC AVIATION FBO INC SECURED TERM L		03/31/2020.	Redemption 100.0000		7,599	7,599	7,487	7,185		105		105		7,599			0	99	12/06/2025.	3FE
05349U BC 5	AVAYA INC. SENIOR SECURED TERM LOAN 5.		03/04/2020.	BARCLAYS CAPITAL		657,220	665,704	662,703	663,071		79		79		663,149		(5,929)	(5,929)	6,860	12/16/2024.	4FE
05377J AP 7	AVIS BUDGET CAR RENTAL LLC SECURED TERM		02/12/2020.	Tax Free Exchange		1,045,881	1,044,670	1,045,976	1,045,908		(27)		(27)		1,045,881			0	4,054	02/13/2025.	2FE
05377J AR 3	AVIS BUDGET CAR RENTAL LLC SECURED TERM		03/31/2020.	Redemption 100.0000		6,987	6,987	6,972			14		14		6,987			0	32	08/06/2027.	2FE
05400K AE 0	AVOLON TLB BORROWER 1 (US) LLC SECUREDTE		02/12/2020.	Redemption 100.0000		2,694,859	2,694,859	2,691,503	2,691,832		3,026		3,026		2,694,859			0	12,927	01/15/2025.	2FE
05508T AU 6	B&G FOODS INC SECURED TERM LOAN 3.489%		03/31/2020.	Redemption 100.0000		2,500	2,500	2,488	2,488		12		12		2,500			0	26	09/16/2026.	3FE
05554J AG 2	FIRST EAGLE HOLDINGS INC SECURED TERM LO		01/31/2020.	Taxable Exchange		6,437,683	6,435,000	6,430,050	6,430,728		64		64		6,430,792		6,891	6,891		12/02/2024.	3FE
05554J AH 0	FIRST EAGLE HOLDINGS INC SECURED TERM LO		03/04/2020.	MORGAN STANLEY & CO. INC.		1,992,500	2,000,000	2,000,834			(10)		(10)		2,000,824		(8,324)	(8,324)		02/01/2027.	3FE
05554J AH 0	FIRST EAGLE HOLDINGS INC SECURED TERM LO		03/31/2020.	Redemption 100.0000		11,088	11,088	11,092			(5)		(5)		11,088			0	99	02/01/2027.	3FE
05988H AB 3	BMC SOFTWARE FINANCE INC SECUREDTERMLOAN		03/31/2020.	Redemption 100.0000		879	879	849	850		29		29		879			0	13	10/02/2025.	4FE
07014Q AK 7	BASS PRO GROUP LLC SENIOR SECURED TERM L		03/31/2020.	Redemption 100.0000		13,886	13,886	13,563	13,591		295		295		13,886			0	235	09/25/2024.	4FE
08078U AD 5	BELRON FINANCE US LLC SECURED TERM LOAN		03/31/2020.	Redemption 100.0000		2,264	2,264	2,266	2,266		(2)		(2)		2,264			0	22	11/13/2025.	3FE
08579J BC 5	BERRY GLOBAL INC SECURED TERM LOAN 4.2		01/08/2020.	Tax Free Exchange		4,383,720	4,377,572	4,370,830	4,368,943		3		3		4,368,946		14,774	14,774	11,789	07/01/2026.	3FE
08579J BF 8	BERRY GLOBAL INC SECURED TERM LOAN 2.8		03/31/2020.	Redemption 100.0000		10,999	10,999	11,007			(8)		(8)		10,999			0	78	07/01/2026.	3FE
10330J AU 2	BOYD GAMING CORPORATION SENIOR SECURED T		03/06/2020.	Various		2,441,507	2,441,670	2,441,670	2,441,670				0		2,441,670		(163)	(163)	14,284	09/15/2023.	3FE
10330J AU 2	BOYD GAMING CORPORATION SENIOR SECURED T		01/16/2020.	Various		89,137	89,137	89,176	89,173		(37)		(37)		89,137			0	133	09/15/2023.	3FE
10801X AG 2	THE BRICKMAN GROUP LTD LLC SECUREDTERMLO		03/31/2020.	Redemption 100.0000		926	926	843			83		83		926			0		08/15/2025.	4FE

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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	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
12709Q AG 6	CABOT MICROELECTRONICS CORP TERM NOTES		03/31/2020	Redemption 100.0000		37,784	37,784	37,534	35,752		256		256		37,784			0	166	11/17/2025	3FE
12769L AB 5	CAESARS RESORT COLLECTION LLC SENIOR SEC		03/31/2020	Redemption 100.0000		12,060	12,060	12,004	12,008		53		53		12,060			0	135	12/23/2024	3FE
13119D AF 9	CALLAWAY GOLF COMPANY SECURED TERM LOAN		03/31/2020	Redemption 100.0000		3,547	3,547	3,570	2,851		(21)		(21)		3,547			0	15	01/04/2026	3FE
13134M BQ 5	CALPINE CORP SECURED TERM LOAN 3.240%		03/31/2020	Redemption 100.0000		9,410	9,410	9,300	6,754		115		115		9,410			0	1,377	04/06/2026	3FE
13134M BQ 5	CALPINE CORP SECURED TERM LOAN 3.240%		03/01/2020	Taxable Exchange		(1,002,627)	(997,500)	(998,397)	(998,394)				0		(998,394)		(4,233)	(4,233)		04/06/2026	3FE
13134N AG 6	CALPINE CONSTRUCTION FINANCE C TERM LOAN		03/31/2020	Redemption 100.0000		10,996	10,996	10,875	10,886		110		110		10,996			0	70	01/15/2025	3FE
14576J AE 3	CARROLS RESTAURANT GROUP INC SECURED TER		01/13/2020	WELLS FARGO SECURITIES		346,073	348,250	348,250	348,250				0		348,250		(2,177)	(2,177)		04/30/2026	4FE
14880B AG 6	CATALENT PHARMA SOLUTIONS INC TERM LOAN		03/31/2020	Redemption 100.0000		10,850	10,850	10,590	7,483		258		258		10,850			0	78	05/10/2026	3FE
15643Y AC 0	LOTUS MIDSTREAM LLC SECURED TERM LOAN		03/31/2020	Redemption 100.0000		879	879	883	883		(3)		(3)		879			0	11	09/26/2025	3FE
15669G AH 7	CENTURYLINK INC SECURED TERM LOAN 3.23		03/31/2020	Redemption 100.0000		1,929	1,929	1,927			2		2		1,929			0	10	03/15/2027	3FE
15670B AB 8	CENTURYLINK INC BANK LOAN 4.549% 01/31		01/31/2020	Redemption 100.0000		980,000	980,000	972,086	972,530		7,470		7,470		980,000			0	632	01/31/2025	3FE
15911A AC 7	CHANGE HEALTHCARE HOLDINGS LLC SENIOR SE		03/31/2020	Redemption 100.0000		4,382	4,382	4,351	4,352		30		30		4,382			0	20	03/01/2024	4FE
16117L BX 6	CHARTER COMMUNICATION OPER LLC SECURED T		03/31/2020	Redemption 100.0000		3,871	3,871	3,716	2,619		156		156		3,871			0	20	02/01/2027	2FE
16384Y AF 4	CHEMOURS COMPANY LLC SECUREDTERMLOAN 2		03/13/2020	J.P. MORGAN SECURITIES INC.		6,343,983	6,555,000	6,538,613	6,542,264		450		450		6,542,714		(198,731)	(198,731)	38,191	04/03/2025	3FE
16384Y AF 4	CHEMOURS COMPANY LLC SECUREDTERMLOAN 2		03/31/2020	Redemption 100.0000		14,371	14,371	14,272	14,286		85		85		14,371			0	148	04/03/2025	3FE
18449E AE 0	CLEAN HARBORS INC. SECURED TERM LOAN 2		03/31/2020	Redemption 100.0000		7,380	7,380	7,394	7,380				0		7,380			0	64	06/28/2024	3FE
18452R AD 7	CLEAR CHANNEL OUTDOOR HOLDINGS SECURED T		03/31/2020	Redemption 100.0000		2,625	2,625	2,612	2,613		12		12		2,625			0	34	08/21/2026	4FE
18538Y AD 0	CLEARWATER PAPER CORP SECURED TERM LOAN		03/31/2020	Redemption 100.0000		1,641	1,641	1,611	876		37		37		1,641			0	11	07/24/2026	3FE
19239P AB 3	COGECO COMMUNICATIONS (USA) II SECURED T		03/03/2020	Redemption 100.0497		1,369	1,369	1,369					0		1,369			0		01/03/2025	4FE
20337E AQ 4	COMMSCOPE INC. SECURED TERM LOAN 4.239		03/31/2020	Redemption 100.0000		1,750	1,750	1,748	1,748		2		2		1,750			0	22	04/04/2026	4FE
20451V AD 5	COMPASS POWER GENERATION LLC 4.951% 12		03/31/2020	Redemption 100.0000		57,888	57,888	58,494	57,890		(1)		(1)		57,888			0	81	12/20/2024	3FE
20902C AT 7	CONSOLIDATED CONTAINER CO LLC SECURED TE		01/01/2020	Redemption 100.0000		1,050	1,050	1,044	1,044		6		6		1,050			0	6	06/26/2026	4FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
20902C AT 7	CONSOLIDATED CONTAINER CO LLC SECURED TE		03/09/2020.	Tax Free Exchange		415,288	417,900	415,561	415,635		51		51		415,686		(398)	(398)	5,874	06/26/2026.	4FE
20902C AU 4	CONSOLIDATED CONTAINER CO LLC SECURED TE		03/31/2020.	Redemption 100.0000		1,045	1,045	1,038			7		7		1,045			0	4	06/14/2026.	4FE
21038K AE 7	CONSTELLIS HOLDINGS LLC CONSTELLIS HOLDI		01/01/2020.	Redemption 100.0000		(15,101)	(15,101)	(14,846)	(15,101)				0		(15,101)			0		04/21/2024.	6FE
21652E AB 2	OUTCOMES GROUP HOLDINGS INC SECURED TERM		03/31/2020.	Redemption 100.0000		1,319	1,319	1,315	1,315		4		4		1,319			0	18	10/24/2025.	4FE
22207E BG 8	COTY INC SECUREDTERMLOAN 3.700% 04/07/		03/30/2020.	Redemption 100.0000		23,030	23,030	22,967	22,979		51		51		23,030			0	230	04/07/2025.	3FE
22634G AM 4	CRESTWOOD HOLDINGS LLC 8.951% 03/03/23		02/21/2020.	Redemption 100.0000		7,606	7,606	7,504	7,528		78		78		7,606			0	125	03/03/2023.	4FE
22834K AB 7	CROWN FINANCE US INC SECURED TERM LOAN		03/31/2020.	Redemption 100.0000		763	763	756	756		7		7		763			0	8	02/28/2025.	4FE
23341M AC 5	DUNN PAPER SENIOR SECURED TERM NOTE 6.		01/01/2020.	BNP PARIBAS					74		(169)		(169)		(94)		94	94		08/26/2022.	4FE
23341M AC 5	DUNN PAPER SENIOR SECURED TERM NOTE 6.		03/31/2020.	Various					(16)		16		16					0		08/26/2022.	4FE
23752R AH 5	DASEKE INC SECUREDTERMLOAN 6.450% 02/2		03/31/2020.	Redemption 100.0000		8,584	8,584	8,462	8,476		108		108		8,584			0	145	02/27/2024.	4FE
23918V AY 0	DAVITA HEALTHCARE PARTNERS INC SECURED T		03/31/2020.	Redemption 100.0000		17,456	17,456	17,497			(41)		(41)		17,456			0	77	08/12/2026.	3FE
24702N BE 9	DELL INTERNATIONAL LLC SECURED TERM LOAN		01/31/2020.	Redemption 100.0000		22,648	22,648	22,607	22,607		42		42		22,648			0	74	09/19/2025.	2FE
25213Y AK 1	DEXKO GLOBAL INC SECURED TERM LOAN 4.5		03/31/2020.	Redemption 100.0000		532	532	530	530		2		2		532			0	7	07/24/2024.	4FE
25277B AB 4	DIAMOND SPORTS GROUP LLC SECURED TERM LO		03/31/2020.	Redemption 100.0000		7,030	7,030	7,012	7,007		23		23		7,030			0	88	08/24/2026.	3FE
26844H AE 7	EFS COGEN HOLDINGS I LLC SECURED TERM LO		03/31/2020.	Redemption 99.9821		2,904	2,905	2,891			13		13		2,904			0	6	06/28/2023.	3FE
26908B AJ 2	ESH HOSPITALITY INC SENIOR SECURED TERM		01/01/2020.	GOLDMAN SACHS & CO				133			126		126		126		(126)	(126)		08/30/2023.	3FE
26908B AJ 2	ESH HOSPITALITY INC SENIOR SECURED TERM		02/01/2020.	Redemption 100.0000				(133)					0					0		08/30/2023.	3FE
26908B AK 9	ESH HOSPITALITY INC SECURED TERM LOAN		03/31/2020.	Redemption 100.0000		551	551	553			(2)		(2)		551			0	2	09/18/2026.	3FE
26928B AJ 8	EW SCRIPPS CO SENIOR SENIOR TERM LOAN		03/31/2020.	Redemption 100.0000		2,500	2,500	2,497	2,525		(25)		(25)		2,500			0	23	10/02/2024.	3FE
26928B AK 5	EW SCRIPPS CO SECURED TERM LOAN 4.452%		01/01/2020.	Tax Free Exchange		699,118	698,246	700,864	698,246				0		698,246		873	873		05/01/2026.	3FE
26928B AL 3	EW SCRIPPS CO SECURED TERM LOAN 3.489%		03/31/2020.	Redemption 100.0000		13,441	13,441	13,446			(4)		(4)		13,441			0	58	05/01/2026.	3FE
27943U AJ 5	EDELMAN FINANCIAL CENTER LLC SECURED TER		03/31/2020.	Redemption 100.0000		1,759	1,759	1,765	1,765		(6)		(6)		1,759			0	22	07/21/2025.	4FE

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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	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
28031F AD 2	EDGEWATER GENERATION LLC SECURED TERM LO	..	03/31/2020	Redemption 100.0000		2,475	2,475	2,457	2,458		17		17		2,475			0	34	12/13/2025	3FE
28253P AC 3	8TH AVENUE FOOD & PROVISIONS I SECURED T	..	03/31/2020	Redemption 100.0000		879	879	883	883		(3)		(3)		879			0	8	10/01/2025	4FE
28470Y AB 3	ELDORADO RESORTS INC SECURED TERM LOAN	..	02/18/2020	Various		3,053,293	3,054,583	3,060,717	3,059,081		(133)		(133)		3,058,949		(5,656)	(5,656)	11,060	04/17/2024	3FE
28470Y AB 3	ELDORADO RESORTS INC SECURED TERM LOAN	..	01/21/2020	Various		67,685	67,685	67,809	67,776		(90)		(90)		67,685			0	64	04/17/2024	3FE
29267Y AM 4	ENERGIZER SPINCO INC SECUREDTERMLOAN 3	..	02/05/2020	Redemption 100.0000		643,185	643,185	639,904	640,264		2,921		2,921		643,185			0	2,249	12/17/2025	3FE
29362L AH 7	ENTEGRIS INC SECURED TERM LOAN 2.989%	..	03/31/2020	Redemption 100.0000		23,125	23,125	23,035	23,033		92		92		23,125			0	216	11/06/2025	2FE
29460F AD 0	EQUITRANS MIDSTREAM CORP SECURED TERM LO	..	03/20/2020	Various									0					0	(98,441)	01/31/2024	3FE
29460F AD 0	EQUITRANS MIDSTREAM CORP SECURED TERM LO	..	03/03/2020	Redemption 100.0000		7,621,279	7,621,279	7,543,748	7,553,541		67,738		67,738		7,621,279			0	93,088	01/31/2024	3FE
30214X AC 0	EXPLORERHOLDINGSINC SECURED TERM LOAN	..	02/04/2020	Redemption 100.0000		522,294	522,294	521,641	521,712		581		581		522,294			0	2,843	05/02/2023	4FE
36173D AB 2	GIP III STETSON I LP SECUREDTERMLOAN 5	..	02/28/2020	GOLDMAN SACHS & CO.		1,949,929	2,096,627	2,067,231	2,071,375		478		478		2,071,853		(121,924)	(121,924)	24,136	07/18/2025	4FE
36173D AB 2	GIP III STETSON I LP SECUREDTERMLOAN 5	..	01/24/2020	Redemption 100.0000		158,709	158,709	157,597	157,496		1,213		1,213		158,709			0	1,149	07/18/2025	3FE
36249V AG 1	GYP HOLDINGS III CORP SECURED TERM LOAN	..	03/11/2020	Redemption 100.2500		17,151	17,108	17,140			11		11		17,151			0		06/01/2025	4FE
36740U AP 7	GATES GLOBAL LLC SECURED TERM LOAN 3.7	..	03/31/2020	Redemption 100.0000		563	563	564			(1)		(1)		563			0	2	04/01/2024	4FE
38017B AN 6	GO DADDY OPERATING CO LLC SECURED TERM L	..	03/31/2020	Redemption 100.0000		2,369	2,369	2,377	2,377		(8)		(8)		2,369			0	17	02/15/2024	3FE
38740T AB 7	GRANITE US HOLDINGS CORP SECURED TERM LO	..	03/31/2020	Redemption 100.0000		2,506	2,506	2,506					0		2,506			0	20	09/30/2026	5FE
38750B AB 3	GRANITE GENERATION LLC SECURED TERM LOAN	..	03/31/2020	Redemption 100.0000		9,375	9,375	9,304			71		71		9,375			0	20	11/09/2026	3FE
39843P AG 8	GRIFOLS WORLDWIDE OPERATIONS U SECURED T	..	03/31/2020	Redemption 100.0000		2,190	2,190	2,196	1,869		(5)		(5)		2,190			0	12	11/15/2027	3FE
40227U AB 2	GULF FINANCE LLC SENIOR SECURED TERM NOT	..	03/31/2020	Various		11,408	11,408	10,780	10,940		467		467		11,408			0	161	08/25/2023	5FE
40409V AR 5	HB FULLER CO SECUREDTERMLOAN 2.773% 10	..	03/06/2020	Redemption 100.0473		20,817	20,807	20,861	18,185		1		1		20,817			0	116	10/20/2024	3FE
404122 BA 0	HCA INC SECURED TERM LOAN 2.739% 03/13	..	03/31/2020	Redemption 100.0000		722	722	722	722				0		722			0	6	03/13/2025	2FE
40416V AB 1	CD&R WATERWORKS MERGER SUB LLC SENIOR TE	..	01/31/2020	Redemption 100.0000		459	459	462			(3)		(3)		459			0		08/01/2024	4FE

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41151P AM 7	HARBOR FREIGHT TOOLS USA INC T SENIOR SE		01/31/2020.	Redemption 100.0000		2,029	2,029	1,968	1,971		58		58		2,029			0	8	08/18/2023.	3FE
42330E AB 8	HELIX GEN FUNDING LLC SENIOR SECURED TER		03/31/2020.	Various		5,052	5,052	5,036	5,039		13		13		5,052			0	69	06/03/2024.	3FE
42804V AS 0	HERTZ CORP SECURED TERM LOAN 4.360% 06		03/31/2020.	Redemption 100.0000		7,585	7,585	7,585	7,586				0		7,585			0	85	06/30/2023.	3FE
43455J AT 5	HOFFMASTER GROUP INC SECURED TERM LOAN		02/11/2020.	RBC DOMINION SECURITIES INC.		298,350	299,883	299,722	299,739		3		3		299,742		(1,392)	(1,392)	2,630	11/21/2023.	4FE
43455J AT 5	HOFFMASTER GROUP INC SECURED TERM LOAN		03/31/2020.	Redemption 100.0000		1,022	1,022	1,021	1,021		1		1		1,022			0	20	11/21/2023.	4FE
44108H AJ 0	HOSTESS BRANDS LLC SECURED TERM LOAN 3		03/31/2020.	Redemption 100.0000		451	451	454			(3)		(3)		451			0		08/03/2025.	4FE
44332E AP 1	HUB INTERNATIONAL LIMITED SECURED TERM L		03/31/2020.	Redemption 100.0000		975	975	858			117		117		975			0		04/25/2025.	4FE
44969C BH 2	IMS HEALTH INCORPORATED SECURED TERM LOA		03/31/2020.	Redemption 100.0000		8,429	8,429	8,429	8,429				0		8,429			0	39	01/17/2025.	3FE
44969C BH 2	IMS HEALTH INCORPORATED SECURED TERM LOA		03/01/2020.	Taxable Exchange		(1,657,033)	(1,652,011)	(1,652,011)	(1,652,011)				0		(1,652,011)		(5,022)	(5,022)		01/17/2025.	3FE
44988L AC 1	IRB HOLDING CORP SECUREDTERMLOAN 4.384		02/06/2020.	Tax Free Exchange		697,326	696,456	695,585	695,648		11		11		695,659		1,668	1,668	10,055	02/05/2025.	4FE
44988L AF 4	IRB HOLDING CORP SECURED TERM LOAN 3.7		03/31/2020.	Redemption 100.0000		1,772	1,772	1,774			(2)		(2)		1,772			0	12	02/05/2025.	4FE
45173J AK 0	IIVI INCORPORATED SECURED TERM LOAN 4.		03/03/2020.	BANC OF AMERICA SECURITIES LLC		170,000	170,000	169,300	169,321		14		14		169,335		665	665	2,100	09/24/2026.	4FE
45173J AK 0	IIVI INCORPORATED SECURED TERM LOAN 4.		03/31/2020.	Redemption 100.0000		449	449	447	447		2		2		449			0	6	09/24/2026.	4FE
45174U AF 5	CLEAR CHANNEL COMMUN INC. SECURED TERM L		03/31/2020.	Redemption 100.0000		3,451	3,451	3,329			123		123		3,451			0	9	05/01/2026.	4FE
45175A AB 7	CLEAR CHANNEL COMMUN INC. SECURED TERM L		02/03/2020.	Redemption 100.0000		573,069	573,069	573,417	573,037		32		32		573,069			0	5,753	05/01/2026.	4FE
45672J AK 6	INEOS US FINANCE LLC SECUREDTERMLOAN 3		03/31/2020.	Redemption 100.0000		11,858	11,858	11,588	11,624		234		234		11,858			0	111	04/01/2024.	3FE
46123U AG 3	INVENERGY THERMAL OPERATING I SECURED TE		01/01/2020.	Redemption 100.0000					(6)		6		6					0		08/28/2025.	3FE
47579S AT 7	JELD-WEN INC SECURED TERM LOAN 3.450%		03/31/2020.	Redemption 100.0000		454	454	455			(1)		(1)		454			0	1	12/14/2024.	3FE
48562R AL 3	KAR AUCTION SERVICES INC SECURED TERM LO		03/31/2020.	Redemption 100.0000		2,475	2,475	2,499	2,487		(12)		(12)		2,475			0	25	09/19/2026.	4FE
50076W AN 3	KRATON POLYMERS LLC FIXED TERM LOAN 4		03/10/2020.	Redemption 100.0000		5,394,259	5,394,259	5,375,074	5,375,343		18,916		18,916		5,394,259			0	47,053	03/08/2025.	3FE
50168E AB 8	MULTI-COLOR CORP SECURED TERM LOAN 5.9		03/31/2020.	Redemption 100.0000		5,000	5,000	4,950	4,953		47		47		5,000			0	78	06/28/2026.	4FE
50179U AJ 2	US LBM HOLDINGS LLC SECURED TERM LOAN		03/31/2020.	Redemption 100.0000		2,585	2,585	2,503	2,522		63		63		2,585			0	36	08/20/2022.	4FE

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50212X AX 4	LPL HOLDINGS INC TL SECURED TERM LOAN	..	03/31/2020.	Redemption 100.0000		2,660	2,660	2,587	635		72		72		2,660			0	6	11/12/2026.	3FE
513076 AZ 2	LAMAR MEDIA CORP. SENIOR SECURED TERM LO	..	02/06/2020.	Redemption 100.0000		7,850,026	7,850,026	7,844,503	7,836,112		13,914		13,914		7,850,026			0	31,159	03/14/2025.	2FE
513076 AZ 2	LAMAR MEDIA CORP. SENIOR SECURED TERM LO	..	02/06/2020.	Tax Free Exchange		1,044,684	1,044,684	1,049,907	1,049,596		(49)		(49)		1,049,547		(4,863)	(4,863)	4,147	03/14/2025.	2FE
53803H AM 2	LIVE NATION ENTERTAINMENT INC SECURED TE	..	03/31/2020.	Redemption 100.0000		739	739	741			(3)		(3)		739			0		10/19/2026.	3FE
55377V AK 6	MTS SYST CORP SECURED TERM LOAN 4.240%	..	03/16/2020.	Redemption 100.0000		1,728	1,728	1,737	1,736		(8)		(8)		1,728			0	14	07/05/2023.	3FE
57163K AH 1	MARRIOTT OWNERSHIP RESORTS INC SECURED T	..	03/31/2020.	Redemption 100.0000		873	873	874	874		(1)		(1)		873			0	8	08/29/2025.	2FE
58943P AP 7	MEREDITH CORP SECUREDTERMLOAN 4.658% 0	..	03/01/2020.	Redemption 100.0000					(319)		319		319					0		01/31/2025.	3FE
58943P AP 7	MEREDITH CORP SECUREDTERMLOAN 4.658% 0	..	02/19/2020.	Taxable Exchange		3,580,259	3,595,646	3,592,198	3,592,908		(124)		(124)		3,592,785		(12,526)	(12,526)	14,086	01/31/2025.	3FE
58943P AP 7	MEREDITH CORP SECUREDTERMLOAN 4.658% 0	..	02/19/2020.	Tax Free Exchange		3,047,208	3,042,771	3,038,887	3,039,600		(48)		(48)		3,039,552		7,656	7,656	17,464	01/31/2025.	3FE
591611 AK 4	METRO-GOLDWYN-MAYER INC 3.490% 07/03/2	..	03/31/2020.	Redemption 100.0000		10,000	10,000	9,950	9,959		41		41		10,000			0	106	07/03/2025.	3FE
594088 AQ 9	MICHAELS STORES INC SECUREDTERMLOAN 3.	..	03/06/2020.	BARCLAYS CAPITAL		321,884	331,056	319,178	320,290		579		579		320,869		1,015	1,015	4,005	01/30/2023.	3FE
594088 AQ 9	MICHAELS STORES INC SECUREDTERMLOAN 3.	..	01/30/2020.	Redemption 100.1903		6,069	6,058	5,944	5,954		116		116		6,069			0	28	01/30/2023.	3FE
605024 AQ 1	MISSION BROADCASTING INC. SECUREDTERMLOA	..	01/02/2020.	Redemption 100.0000		3,741	3,741	3,741	3,741				0		3,741			0	13	01/17/2024.	3FE
60749K AB 1	MODA MIDSTREAM LLC SECUREDTERMLOAN 4.2	..	03/31/2020.	Redemption 100.0000		879	879	883	883		(3)		(3)		879			0	11	09/25/2025.	4FE
608330 AQ 9	MOHEGAN TRIBAL GAMING SENIOR SECURED TER	..	03/31/2020.	Redemption 100.0000		10,131	10,131	9,910	9,971		160		160		10,131			0	176	10/13/2023.	4FE
63229B AD 0	NATEL ENGINEERING COMPANY INC SECURED TE	..	01/31/2020.	Redemption 100.0000		5,000	5,000	4,950	4,954		46		46		5,000			0	56	04/23/2026.	4FE
63232E AB 3	NATGASOLINE LLC SECURED TERM LOAN 5.43	..	03/31/2020.	Redemption 100.0000		879	879	879	879				0		879			0	12	11/14/2025.	3FE
64072U AE 2	CSC HOLDINGS LLC SENIOR SECURED TERM LOA	..	01/15/2020.	Redemption 100.0000		1,343	1,343	1,342	1,342		1		1		1,343			0	4	07/15/2025.	3FE
65336R AU 2	NEXSTAR BROADCASTING INC SECUREDTERMLOAN	..	03/09/2020.	Redemption 100.0000		1,725,826	1,725,826	1,725,826	1,725,826				0		1,725,826			0	11,541	01/17/2024.	3FE
65336R AW 8	NEXSTAR BROADCASTING INC SECURED TERM LO	..	03/09/2020.	Redemption 100.0000		27,562	27,562	27,536	27,536		26		26		27,562			0	269	09/19/2026.	3FE
68218E AH 7	ON SEMICONDUCTOR CORP SECURED TERM LOAN	..	03/31/2020.	Redemption 100.0000		1,564	1,564	1,520			44		44		1,564			0	3	09/19/2026.	2FE
69322H AE 8	PAE HOLDING CORP SENIOR SECURED TERM LOA	..	03/31/2020.	Redemption 100.0000		57,719	57,719	56,633	57,113		606		606		57,719			0	1,065	10/20/2022.	4FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
69359W AB 7	PS HOLDCO LLC 6.658% 03/13/25		01/24/2020	UBS WARBURG LLC		2,121,030	2,209,407	2,207,526	2,208,073		10		10		2,208,083		(87,053)	(87,053)		03/13/2025	4FE
69359W AB 7	PS HOLDCO LLC 6.658% 03/13/25		01/01/2020	Redemption 100.0000					(3)		3		3					0		03/13/2025	4FE
70454B AT 6	PEABODY ENERGY CORPORATION TERMLOAN 4.		03/31/2020	Redemption 100.0000		4,850	4,850	4,835	4,817		33		33		4,850			0	54	03/31/2025	3FE
70455D AG 9	PCI GAMING AUTHORITY 4.906% 05/29/26		01/03/2020	Redemption 100.0000		135,824	135,824	135,145	135,194		631		631		135,824			0	49	05/29/2026	3FE
70757D AV 1	PENN NTL GAMING INC SECUREDTERMLOAN 3.		03/31/2020	Redemption 100.0000		879	879	883	883		(4)		(4)		879			0	9	10/15/2025	4FE
71534R AD 8	PERSPECTA INC SECUREDTERMLOAN 3.700% 0		03/12/2020	Mitsubishi Securities USA		2,449,215	2,462,500	2,459,422	2,460,019		74		74		2,460,093		(10,878)	(10,878)	17,975	05/30/2025	3FE
72431H AB 6	PISCES MIDCO INC SECUREDTERMLOAN 5.200		03/31/2020	Redemption 100.0000		10,031	10,031	9,915	9,930		102		102		10,031			0	138	04/12/2025	4FE
74530D AC 9	PUG LLC SECURED TERM LOAN 4.489% 01/29		03/31/2020	Redemption 100.0000		500	500	498			3		3		500			0	3	01/29/2027	4FE
74839X AF 6	QUIKRETE HOLDINGS INC SECURED TERM LOAN		03/31/2020	Redemption 100.0000		2,073	2,073	2,068	436		4		4		2,073			0	6	11/15/2023	4FE
74966U AP 5	RPI FINANCE TRUST SENIOR SECURED TERM LO		02/11/2020	Redemption 100.0000		17,431,191	17,431,191	17,333,121	17,366,207		64,985		64,985		17,431,191			0	61,127	03/27/2023	2FE
74968Y AC 4	RPI INTERMEDIATE FINANCE TRUST SECURED T		03/31/2020	Redemption 100.0000		23,968	23,968	23,908			60		60		23,968			0	49	02/04/2027	3FE
74969A AC 5	RPI 2019 INTERMEDIATE FINANCE SECURED TE		03/31/2020	Redemption 100.0000		34,823	34,823	34,823					0		34,823			0	77	02/11/2027	2FE
75041E AB 8	RADIOLOGY PARTNERS INC SECURED TERM LOAN		01/31/2020	Redemption 100.0000		12,531	12,531	12,452	12,457		73		73		12,531			0	215	07/09/2025	4FE
75049E AK 0	RADNET MANAGEMENT INC SECURED TERM LOAN		03/31/2020	Redemption 100.0000		5,072	5,072	5,098	5,096		(23)		(23)		5,072			0	1	06/30/2023	4FE
75703U AF 2	RED VENTURES LLC SECURED TERM LOAN 4.7		01/31/2020	Tax Free Exchange		697,288	696,474	697,344	697,300		(12)		(12)		697,288			0	6,654	11/08/2024	3FE
75703U AH 8	RED VENTURES LLC SECURED TERM LOAN 3.9		03/31/2020	Redemption 100.0000		1,763	1,763	1,765			(2)		(2)		1,763			0	12	11/08/2024	4FE
76090L AD 6	RESIDEO FUNDING INC SECUREDTERMLOAN 3.		03/31/2020	Redemption 100.0000		1,590	1,590	1,511			79		79		1,590			0	5	10/24/2025	3FE
76090L AD 6	RESIDEO FUNDING INC SECUREDTERMLOAN 3.		01/07/2020	Redemption 100.0000		257	257	252			5		5		257			0		10/24/2025	4FE
78249L AB 6	RUSSELL INVESTMENT MANAGEMENT SENIOR SEC		02/28/2020	Various		9,748,098	9,748,099	9,743,771	9,714,737		33,361		33,361		9,748,098			0	50,916	06/01/2023	3FE
78404X AH 8	SBA SENIOR FINANCE II LLC SECURED TERM L		03/31/2020	Redemption 100.0000		2,829	2,829	2,771			58		58		2,829			0		04/11/2025	3FE
78466D BD 5	SS&C TECHNOLOGIES INC 3.863% 04/16/25		01/31/2020	Redemption 100.0000		136,555	136,555	136,402	136,356		198		198		136,555			0	11,325	04/16/2025	3FE
78466D BF 0	SS&C TECHNOLOGIES INC SECUREDTERMLOAN		03/31/2020	Redemption 100.0000		2,666	2,666	2,665	2,664		2		2		2,666			0	19	04/16/2025	3FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
78489J AB 0	SIWF HOLDINGS INC SECURED TERM LOAN 5.	..	03/01/2020.	Redemption 100.0000					(1)		1		1					0		06/15/2025.	4FE
78489J AB 0	SIWF HOLDINGS INC SECURED TERM LOAN 5.	..	03/31/2020.	Redemption 100.0000		884	884	881	878		6		6		884			0	13	06/15/2025.	4FE
80643U AB 4	POLAR US BORROWER LLC SECUREDTERMLOAN	..	03/31/2020.	Redemption 100.0000		879	879	858	859		20		20		879			0	15	10/15/2025.	4FE
816194 AV 6	SELECT MEDICAL CORP SENIOR SECURED TERM	..	02/28/2020.	Redemption 100.0000		186,466	186,466	185,867	186,020		446		446		186,466			0	30	03/06/2025.	4
81683U AN 7	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED	..	03/31/2020.	Redemption 100.0000		242,547	242,547	241,811	241,902		645		645		242,547			0	2,124	07/08/2024.	2FE
81760H AG 7	SERVICEMASTER CO LLC SECURED TERM LOAN	..	03/31/2020.	Redemption 100.0000		825	825	829			(4)		(4)		825			0	6	11/05/2026.	3FE
82925B AE 5	SINCLAIR TELEVISION GROUP INC SECURED TE	..	03/31/2020.	Redemption 100.0000		3,191	3,191	3,043	1,753		156		156		3,191			0	19	09/30/2026.	3FE
85208E AB 6	SPRINT COMMUNICATIONS INC SECURED TERM L	..	03/31/2020.	Redemption 100.0000		9,320	9,320	9,152	9,168		152		152		9,320			0	102	02/02/2024.	3FE
85208E AD 2	SPRINT COMMUNICATIONS INC SECURED TERM L	..	03/31/2020.	Redemption 100.0000		20,510	20,510	19,877	14,079		623		623		20,510			0	177	02/02/2024.	3FE
85769E AR 2	STATION CASINOS LLC SENIOR SECURED TERM	..	02/07/2020.	Redemption 100.0000		1,623,643	1,623,643	1,616,782	1,619,372		4,271		4,271		1,623,643			0	7,322	06/08/2023.	3FE
85769E AZ 4	STATION CASINOS LLC SECURED TERM LOAN	..	02/28/2020.	Redemption 100.0000		13,045	13,045	13,029			16		16		13,045			0	20	01/30/2027.	3FE
86333D AB 4	STRIKE LLC SENIOR SECURED TERM LOAN 9.	..	03/31/2020.	Various		82,655	82,655	82,435	82,165		491		491		82,655			0	2,153	11/30/2022.	4
86614D AH 1	SUMMIT MATERIALS LLC SUMMIT MATERIALS LL	..	03/31/2020.	Redemption 100.0000		17,026	17,026	16,779	16,815		211		211		17,026			0	159	11/21/2024.	3FE
87422L AM 2	TALEN ENERGY SUPPLY LLC SECURED TERM LOA	..	03/31/2020.	Redemption 100.0000		11,094	11,094	11,002	11,012		82		82		11,094			0	152	04/03/2024.	3FE
88145L AB 0	TERRIER MEDIA BUYER INC SECURED TERM LOA	..	03/31/2020.	Redemption 100.0000		1,524	1,524	1,520	1,244		4		4		1,524			0	9	12/17/2026.	3FE
88233F AK 6	VISTRA OPERATIONS COMPANY LLC SECUREDTER	..	03/31/2020.	Redemption 100.0000		26,592	26,592	26,583	18,371		6		6		26,592			0	250	12/31/2025.	2FE
88233F AK 6	VISTRA OPERATIONS COMPANY LLC SECUREDTER	..	03/01/2020.	Tax Free Exchange		(6,020,301)	(6,008,500)	(6,003,489)	(6,004,535)				0		(6,004,535)		(15,765)	(15,765)		12/31/2025.	2FE
88632N AK 6	TIBCO SOFTWARE INC SECURED TERM LOAN 5	..	03/02/2020.	Redemption 100.0000		1,188	1,188	1,191	1,191		(3)		(3)		1,188			0	12	06/30/2026.	4FE
88632N AK 6	TIBCO SOFTWARE INC SECURED TERM LOAN 5	..	03/04/2020.	Tax Free Exchange		473,216	472,625	473,916	473,872		(28)		(28)		473,844		(628)	(628)	6,749	06/30/2026.	4FE
89334G AX 2	TRANS UNION LLC SECURED TERM LOAN 3.20	..	03/31/2020.	Redemption 100.0000		5,286	5,286	4,927	1,310		359		359		5,286			0	16	11/15/2026.	3FE
89609U AE 1	TRICO GROUP LLC SECURED TERM LOAN 8.45	..	03/31/2020.	Redemption 100.0000		43,007	43,007	42,495	42,561		445		445		43,007			0	985	02/02/2024.	4FE
90171X AB 7	TWIN RIVER WORLDWIDE HOLDINGS SECURED TE	..	03/31/2020.	Redemption 100.0000		5,000	5,000	4,988	4,988		12		12		5,000			0	56	05/01/2026.	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	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
90187D AP 2	24 HOUR FITNESS WORLDWIDE INC SECURED TE		01/13/2020.	BARCLAYS CAPITAL		260,906	343,297	258,576	258,576		377		377		258,953		1,952	1,952		05/30/2025.	4FE
90347B AH 1	AXALTA COATING SYSTEMS US HOLD SENIOR SE		03/31/2020.	Redemption 100.0000		123,123	123,123	122,969	123,012		111		111		123,123			0	23	06/01/2024.	3FE
90349Y AF 3	US ECOLOGY INC SECURED TERM LOAN 4.200		03/31/2020.	Redemption 100.0000		3,750	3,750	3,736	3,736		14		14		3,750			0	40	08/09/2026.	3FE
90351H AB 4	US FOODS INC SECURED TERM LOAN 2.739%		02/11/2020.	CITIBANK		529,952	528,631	528,631	528,631				0		528,631		1,322	1,322	(3)	06/27/2023.	3FE
90351H AB 4	US FOODS INC SECURED TERM LOAN 2.739%		03/31/2020.	Redemption 100.0000		6,617	6,617	6,097			520		520		6,617			0	6	06/27/2023.	3FE
90932R AE 4	UNITED AIRLINES INC 3.200% 04/01/24		03/30/2020.	Redemption 100.0000		11,998	11,998	11,977	11,980		18		18		11,998			0	68	04/01/2024.	2FE
91136E AJ 4	UNITED RENTALS INC. SECUREDTERMLOAN 2.		03/31/2020.	Redemption 100.0000		27,935	27,935	27,820	19,924		103		103		27,935			0	194	10/31/2025.	2FE
91359H AP 3	UNIVERSAL HEALTH SERVICES INC SECUREDTER		03/31/2020.	Redemption 100.0000		12,500	12,500	12,463	12,467		33		33		12,500			0	109	10/31/2025.	2FE
92531H AB 3	VERSCEND HOLDING CORP SECURED TERM LOAN		03/31/2020.	Redemption 100.0000		1,763	1,763	1,772	1,763				0		1,763			0	37	08/27/2025.	4FE
92645D AE 9	VICTORY CAPITAL HOLDINGS INC SECURED TER		01/31/2020.	Taxable Exchange		2,665,384	2,665,384	2,641,687	2,643,138		238		238		2,643,376		22,008	22,008		07/01/2026.	3FE
92645D AE 9	VICTORY CAPITAL HOLDINGS INC SECURED TER		01/23/2020.	Tax Free Exchange		461,271	458,532	461,424	461,308		(36)		(36)		461,271			0	961	07/01/2026.	3FE
92645D AG 4	VICTORY CAPITAL HOLDINGS INC SECURED TER		03/11/2020.	Redemption 100.0000		124,694	124,694	124,803			(109)		(109)		124,694			0	331	07/01/2026.	3FE
92966# AA 3	WESTERN GENERATION PARTNERS SSENIOR SECU		01/23/2020.	Redemption 100.0000		961	961	960	960		1		1		961			0		11/14/2023.	4FE
93369P AF 1	WAND NEWCO 3 INC SECUREDTERMLOAN 4.072		03/31/2020.	Redemption 100.0000		1,000	1,000	992			8		8		1,000			0	2	02/05/2026.	4FE
94120X AB 1	WATERBRIDGE OPERATING LLC SECURED TERM L		03/31/2020.	Redemption 100.0000		625	625	609	610		15		15		625			0	12	06/22/2026.	4FE
948627 AW 4	WEIGHT WATCHERS INTL INC SECURED TERM LO		03/31/2020.	Redemption 100.0000		52,632	52,632	52,303	52,340		291		291		52,632			0	10	11/29/2024.	3FE
96244U AB 3	WHATABRANDS LLC SECURED TERM LOAN 4.98		02/12/2020.	Tax Free Exchange		348,305	349,125	348,276	348,294		12		12		348,305			0	3,066	08/02/2026.	4FE
96244U AD 9	WHATABRANDS LLC SECURED TERM LOAN 3.76		03/31/2020.	Redemption 100.0000		873	873	871			2		2		873			0	3	08/02/2026.	4FE
97417A AB 6	WINK HOLDCO INC SECURED TERM LOAN 4.45		03/31/2020.	Redemption 100.0000		778	778	708			70		70		778			0		12/02/2024.	4FE
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU		03/31/2020.	Redemption 100.0000		20,652	20,652	20,513	20,529		122		122		20,652			0	179	05/30/2025.	2FE
98919M AP 0	ZAYO GROUP LLC SECURED TERM LOAN 3.853		03/09/2020.	Redemption 100.0000		700,000	700,000	698,581	698,646		1,354		1,354		700,000			0	5,311	01/19/2024.	3FE
98975V AG 1	ZODIAC POOL SOLUTIONS LLC SECUREDTERMLOA		01/28/2020.	Taxable Exchange		4,412,601	4,412,601	4,391,855	4,395,716		202		202		4,395,919		16,682	16,682	13,898	07/02/2025.	3FE

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98975V AK 2	ZODIAC POOL SOLUTIONS LLC SECURED TERM L		03/31/2020.	Redemption 100.0000		614,897	614,897	614,897					0		614,897			0	113	07/02/2025.	3FE
000000 00 0	HARRIS CORPORATION TERM LOAN 6.870% 0		03/31/2020.	Redemption 100.0000		4,993	4,993	4,787	4,811		182		182		4,993			0	57	04/29/2024.	4FE
000000 00 0	STADCO LA LLC SECUREDREVOLVELOAN 2.000		03/31/2020.	Various		326,518	326,518	326,518	294,450				0		326,518			0	1,952	05/01/2023.	2
000000 00 0	REFINITIV US HOLDINGS INC TERM NOTES 4		03/31/2020.	Redemption 100.0000		15,000	15,000	15,077	15,077		(77)		(77)		15,000			0	94	10/01/2025.	4FE
000000 00 0	REGIONALCARE HOSPITAL PARTNERS SECURED T		03/12/2020.	BARCLAYS CAPITAL		2,490,625	2,500,000	2,475,000	2,477,944		600		600		2,478,544		12,081	12,081	18,739	11/16/2025.	4FE
000000 00 0	REGIONALCARE HOSPITAL PARTNERS SECURED T		03/31/2020.	Redemption 100.0000		371,422	371,422	367,707	368,145		3,277		3,277		371,422			0	489	11/16/2025.	4FE
000000 00 0	BOJANGLES RESTAURANTS INC SECURED TERM L		03/31/2020.	Redemption 100.0000		7,500	7,500	7,350	7,366		134		134		7,500			0	122	12/18/2025.	4FE
000000 00 0	ULTIMATE SOFTWARE GRP INC. SECURED TERM		03/31/2020.	Redemption 100.0000		2,276	2,276	2,255	1,750		29		29		2,276			0	25	05/03/2026.	4FE
000000 00 0	NASCAR HOLDINGS INC SECURED TERM LOAN		01/21/2020.	Redemption 100.0000		2,128	2,128	2,117	2,117		10		10		2,128			0	9	07/27/2026.	3FE
000000 00 0	DAVITA HEALTHCARE PARTNERS INC SECURED T		02/13/2020.	Taxable Exchange		6,998,867	6,982,500	6,965,044	6,965,696		237		237		6,965,932		32,935	32,935		08/01/2026.	3FE
C3301D AD 0	ATLANTIC POWER SECURED TERM LOAN 4.103		03/31/2020.	Redemption 100.0000		357,219	357,219	357,358			(139)		(139)		357,219			0	2,415	04/19/2025.	3FE
G4770Q AB 1	INEOS ENTERPRISES HOLDINGS US SECURED TE		02/28/2020.	Redemption 100.0000		704,681	704,681	702,871	702,948		1,732		1,732		704,681			0	11,687	08/28/2026.	3FE
G4770Q AB 1	INEOS ENTERPRISES HOLDINGS US SECURED TE		02/28/2020.	Tax Free Exchange		1,624,034	1,639,444	1,623,050	1,623,668		308		308		1,623,976		58	58	23,355	08/28/2026.	3FE
G7739P AK 6	CORALUS COBORROWER LLC SECUREDTERMLOAN		01/24/2020.	Redemption 100.0000		4,854,400	4,854,400	4,848,332	4,849,510		4,890		4,890		4,854,400			0		02/02/2026.	3FE
G9341J AG 5	VERITAS US INC / VERITAS BERMU SECURED T		03/31/2020.	Redemption 100.0000		895	895	837	842		53		53		895			0	14	01/27/2023.	4FE
35100D AR 7	FOUR SEASONS HOLDINGS INC 2.989% 11/30	A	03/31/2020.	Redemption 100.0000		649	649	653			(3)		(3)		649			0	2	11/30/2023.	3FE
68371Y AJ 2	OPEN TEXT CORP SECUREDTERMLOAN 3.201%	A	03/31/2020.	Redemption 100.0000		30,171	30,171	30,190	30,161		9		9		30,171			0	260	05/30/2025.	2FE
000000 00 0	AIR CANADA SECURED TERM LOAN 2.613% 10	A	03/31/2020.	Redemption 100.0000		15,000	15,000	15,056	15,055		(55)		(55)		15,000			0	131	10/06/2023.	2FE
C0553H AD 2	AVISON YOUNG CANADAINC SECURED TERM LOAN	A	03/10/2020.	CREDIT SUISSE FIRST BOSTON COR		1,950,300	1,980,000	1,940,400	1,944,032		918		918		1,944,950		5,350	5,350	11,439	01/31/2026.	4FE
C2348C AC 1	CELESTICA INC. CELESTICAINC. 3.451% 06	A	03/05/2020.	BANC OF AMERICA SECURITIES LLC		647,481	650,000	646,750	647,370		75		75		647,445		35	35	5,544	06/27/2025.	3FE
C2348C AC 1	CELESTICA INC. CELESTICAINC. 3.451% 06	A	03/31/2020.	Redemption 100.0000		5,850	5,850	5,821	5,827		24		24		5,850			0	63	06/27/2025.	3FE
C2348C AD 9	CELESTICA INC. SECURED TERM LOAN 3.951	A	03/27/2020.	Redemption 100.0000		1,200,000	1,200,000	1,188,600	1,190,236		9,764		9,764		1,200,000			0	10,343	06/27/2025.	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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
C3301D AC 2	APLP HOLDINGS LP ATLANTIC POWER LP 4.3	A	01/01/2020.	Redemption 100.0000					1,556		(1,556)		(1,556)					0		04/13/2023.	3FE
C3301D AC 2	APLP HOLDINGS LP ATLANTIC POWER LP 4.3	A	02/12/2020.	Taxable Exchange		6,289,800	6,287,159	6,334,313	6,316,715		488		488		6,317,203		(27,403)	(27,403)		04/13/2023.	3FE
C3604M AM 4	GATEWAY CASINOS AND ENTERTAINM SENIOR SE	A	01/24/2020.	BANK OF MONTREAL		5,025,000	5,000,000	5,034,509	4,999,772		4		4		4,999,776		25,224	25,224		12/01/2023.	3FE
C3604M AM 4	GATEWAY CASINOS AND ENTERTAINM SENIOR SE	A	03/31/2020.	Redemption 100.0000		4,810	4,810	4,786	4,791		19		19		4,810			0	101	12/01/2023.	3FE
C4927U AB 8	KESTREL BIDCO INC SECURED TERM LOAN 4.	A	03/31/2020.	Redemption 100.0000		8,147	8,147	8,060	7,385		87		87		8,147			0	54	12/11/2026.	3FE
C6901L AH 0	BURGER KING NEWCO SECURED TERM LOAN 2.	A	03/31/2020.	Redemption 100.0000		3,987	3,987	3,525			461		461		3,987			0	2	11/19/2026.	3FE
C7052B AF 1	GFL ENVIRONMENTAL INC SECUREDTERMLOAN	A	03/02/2020.	CREDIT SUISSE FIRST BOSTON COR		2,493,764	2,510,230	2,503,954	2,505,166		138		138		2,505,304		(11,540)	(11,540)	24,495	05/30/2025.	4FE
C7052B AF 1	GFL ENVIRONMENTAL INC SECUREDTERMLOAN	A	03/06/2020.	Redemption 100.0000		483,079	483,079	479,118	479,722		3,357		3,357		483,079			0	2,718	05/30/2025.	4FE
C8000C AB 9	PANTHER BF AGGREGATOR 2 LP SECURED TERM	..	03/31/2020.	Redemption 100.0000		16,250	16,250	16,150	16,158		92		92		16,250			0	213	04/30/2026.	4FE
C9413P AZ 6	BAUSCH HEALTH COMPANIES INC SECUREDTERML	A	03/18/2020.	Redemption 100.0000		172,106	172,106	172,238	171,679		426		426		172,106			0	2,103	06/02/2025.	3FE
46611V AU 9	JBS USA LUX SA SECURED TERM LOAN 3.072	D	03/31/2020.	Redemption 100.0000		6,338	6,338	6,123	4,386		228		228		6,338			0	29	05/01/2026.	3FE
78466D BE 3	SS&C TECHNOLOGIES HOLDINGS EUR SECUREDTE	D	01/31/2020.	Redemption 100.0000		25,883	25,883	25,854	25,845		37		37		25,883			0	7,852	04/16/2025.	3FE
L1957L AB 7	CONSOLIDATED ENERGY FINANCE SA SECURED T	D	03/31/2020.	Redemption 100.0000		1,768	1,768	1,706	1,709		59		59		1,768			0	20	05/07/2025.	3FE
L5582B AT 4	ION TRADING TECHNOLOGIES SARL SECURED TE	D	03/31/2020.	Redemption 100.0000		1,086	1,086	1,053	1,055		31		31		1,086			0	17	11/21/2024.	4FE
L8908Y AB 4	SUNSHINE LUXEMBOURG VII SARL SECURED TER	D	03/31/2020.	Redemption 100.0000		7,500	7,500	7,449	7,450		50		50		7,500			0	118	07/16/2026.	4FE
N0805E AG 6	AVAST SOFTWARE BV SENIOR SEC TERM LOAN	D	03/31/2020.	Redemption 100.0000		46,244	46,244	46,259	46,613		(368)		(368)		46,244			0	499	09/29/2023.	3FE
N1603L AD 9	BRIGHT BIDCO BV TERM LOAN 4.951% 06/30	D	03/30/2020.	Various		4,993	4,993	5,053	5,038		(45)		(45)		4,993			0	14	06/30/2024.	5FE
N8232N AB 3	STARFRUIT FINCO BV SECUREDTERMLOAN 4.8	D	03/31/2020.	Redemption 100.0000		877	877	851	852		25		25		877			0	11	10/01/2025.	4FE
N8233B AC 6	STARS GROUP HOLDINGS BV SECUREDTERMLOAN	D	03/31/2020.	Redemption 100.0000		153,297	153,297	152,969	153,015		282		282		153,297			0	214	07/10/2025.	4FE
8299999.	Total - Bonds - Unaffiliated Bank Loans					149,130,822	149,755,640	149,228,457	145,818,509	0	252,411	0	252,411	0	149,464,925	0	(334,101)	(334,101)	637,538	XXX	XXX
8399997.	Total - Bonds - Part 4					1,245,788,655	1,225,281,643	1,229,076,395	1,211,240,623	1,910	12,475,047	0	12,476,957	794,206	1,234,111,514	(1,386,054)	7,760,693	6,374,639	20,839,249	XXX	XXX
8399999.	Total - Bonds					1,245,788,655	1,225,281,643	1,229,076,395	1,211,240,623	1,910	12,475,047	0	12,476,957	794,206	1,234,111,514	(1,386,054)	7,760,693	6,374,639	20,839,249	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																					
857477 50 9	STATE STREET CORP STATE STR CORP	..	03/15/2020.	Various	274,212.000	6,855,300		6,312,360	6,312,360				0		6,312,360		542,940	542,940	89,969	XXX	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					6,855,300	XXX	6,312,360	6,312,360	0	0	0	0	0	6,312,360	0	542,940	542,940	89,969	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
000000 00 0	VENINFOTEL LLC VENINFOTELLLC	D	03/26/2020.	Redemption 1.0000	40,265.490	40,265					40,265		40,265		40,265			0		XXX	
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					40,265	XXX	0	0	0	40,265	0	40,265	0	40,265	0	0	0	0	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					6,895,565	XXX	6,312,360	6,312,360	0	40,265	0	40,265	0	6,352,625	0	542,940	542,940	89,969	XXX	XXX
8999999.	Total - Preferred Stocks					6,895,565	XXX	6,312,360	6,312,360	0	40,265	0	40,265	0	6,352,625	0	542,940	542,940	89,969	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
30303M 10 2	FACEBOOK INC	..	02/07/2020.	DIRECT	976.000	205,069	XXX	199,290					0		199,290		5,779	5,779		XXX	
42225T 10 7	HEALTHCATALYSTINC	..	03/10/2020.	DIRECT	2,755.000	81,631	XXX	87,091					0		87,091		(5,460)	(5,460)		XXX	
47233W 10 9	LEUCADIA NTL CORP	..	03/01/2020.	Various			XXX		67,380	(67,380)			(67,380)					0		XXX	
55087P 10 4	LYFTINC	..	03/12/2020.	DIRECT	4,542.000	163,645	XXX	213,610					0		213,610		(49,965)	(49,965)		XXX	
67059N 10 8	NUTANIX INC	..	02/18/2020.	DIRECT	16,066.000	571,550	XXX	536,926					0		536,926		34,624	34,624		XXX	
70614W 10 0	PELOTONINTERACTIVEINC	..	03/17/2020.	DIRECT	29,612.000	714,109	XXX	826,471					0		826,471		(112,362)	(112,362)		XXX	
83088V 10 2	SLACKTECHNOLOGIESINC	..	03/26/2020.	DIRECT	67,171.000	1,299,762	XXX	1,329,213					0		1,329,213		(29,451)	(29,451)		XXX	
852234 10 3	SQUARE INC	..	03/12/2020.	DIRECT	26,815.000	1,989,073	XXX	2,114,095					0		2,114,095		(125,022)	(125,022)		XXX	
98980L 10 1	ZOOM VIDEO COMMUNICATIONS INC	..	03/23/2020.	Various	572.000	58,252	XXX	58,994	9,730	(301)			(301)		58,994		(742)	(742)		XXX	
000000 00 0	PINTREST	..	02/28/2020.	DIRECT	1,532.000	29,921	XXX	38,606					0		38,606		(8,686)	(8,686)		XXX	
000000 00 0	PINTREST	..	03/23/2020.	DIRECT	3,473.000	54,085	XXX	87,520					0		87,520		(33,435)	(33,435)		XXX	
69553P 10 0	PAGERDUTY INC	..	03/31/2020.	DIRECT	19,599.000	357,820	XXX	373,753					0		373,753		(15,933)	(15,933)		XXX	
22788C 10 5	CROWDSTRIKE HOLDINGS INC	..	03/31/2020.	DIRECT	36,299.000	2,034,756	XXX	1,874,503					0		1,874,503		160,253	160,253		XXX	
G59669 10 4	MEITUAN DIANPING	B	02/26/2020.	DIRECT	20,354.990	264,845	XXX	298,870					0		298,449	(420)	(33,604)	(34,024)		XXX	
G59669 10 4	MEITUAN DIANPING	B	03/27/2020.	DIRECT	46,016.010	565,346	XXX	675,648					0		675,936	289	(110,590)	(110,301)		XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					8,389,864	XXX	8,714,590	77,110	(67,681)	0	0	(67,681)	0	8,714,457	(131)	(324,594)	(324,725)	0	XXX	XXX
9799997.	Total - Common Stocks - Part 4					8,389,864	XXX	8,714,590	77,110	(67,681)	0	0	(67,681)	0	8,714,457	(131)	(324,594)	(324,725)	0	XXX	XXX
9799999.	Total - Common Stocks					8,389,864	XXX	8,714,590	77,110	(67,681)	0	0	(67,681)	0	8,714,457	(131)	(324,594)	(324,725)	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					15,285,429	XXX	15,026,950	6,389,470	(67,681)	40,265	0	(27,416)	0	15,067,082	(131)	218,346	218,215	89,969	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,261,074,084	XXX	1,244,103,345	1,217,630,093	(65,771)	12,515,312	0	12,449,541	794,206	1,249,178,596	(1,386,185)	7,979,039	6,592,854	20,929,218	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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 JUN20RTYC@1685 BHF1MC8A3	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	06/11/2019	06/19/2020	127,735	215,233,475	1685	3,907,414	-	-	60,807		60,807	(8,581,394)	-	-	-	-		
MAR19TSLAUSC@380 JUN20MXEAC@1950 BHF1MC8C9	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	06/11/2019	06/19/2020	9,690	18,895,500	1950	657,467	-	-	7,411		7,411	(1,067,380)	-	-	-	-		
MAR19TSLAUSC@380 20YRTR2.1490006/8/2020 BHF1MF9T4	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	06/07/2019	06/08/2020	-	1,000,000,000	0.02149	28,000,000	-	-	244,517,695		244,517,695	209,424,769	-	-	-	-		
MAR19TSLAUSC@380 06/08/2020 02.1575 CALL BHF1MFED3	Macro Interest Rate Hedge	Exh 5	Interest Rate	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	06/07/2019	06/08/2020	-	1,000,000,000	0.02158	30,000,000	-	-	246,115,288		246,115,288	210,201,176	-	-	-	-		
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1MGRW5	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	06/10/2019	06/10/2020	-	1,000,000,000	0.02126	24,000,000	-	-	240,129,389		240,129,389	207,103,457	-	-	-	-		
MAR19TSLAUSC@380 SEP24SPXC@4808 BHF1N6GS7 Premium at Maturity 2024-10-02	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	06/27/2019	09/30/2024	205,903	989,979,508	4808	55,000	-	-	(2,284,602)		(2,284,602)	(6,477,515)	-	-	-	-		
MAR19TSLAUSC@380 AUG20RTYC@1562 BHF1PLE39	Variable Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	07/26/2019	08/21/2020	38,417	60,007,354	1562	4,768,318	-	-	148,028		148,028	(6,153,756)	-	-	-	-		
MAR19TSLAUSC@380 AUG20SPXC@3617 BHF1PLF04	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	07/26/2019	08/21/2020	149,288	539,974,696	3617	1,256,259	-	-	170,692		170,692	(1,804,915)	-	-	-	-		
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PSX41	Macro Interest Rate Hedge	Exh 5	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	07/30/2019	07/30/2021	-	1,000,000,000	0.02132	43,600,000	-	-	239,705,830		239,705,830	187,954,096	-	-	-	-		
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PT078	Macro Interest Rate Hedge	Exh 5	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	07/30/2019	07/30/2021	-	500,000,000	0.02129	43,700,000	-	-	119,591,509		119,591,509	89,935,202	-	-	-	-		
PUT OPTION 2x20SWAPTIONSYNTH BHF1PVEV5	Macro Interest Rate Hedge	Exh 5	Interest Rate	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	07/31/2019	07/30/2021	-	800,000,000	0.02944	(9,840,000)	-	-	(1,316,033)		(1,316,033)	5,033,731	-	-	-	-		
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PVFX0	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	07/31/2019	07/30/2021	-	1,500,000,000	0.01456	21,337,500	-	-	196,544,673		196,544,673	173,267,475	-	-	-	-		
MAR19TSLAUSC@380 JUN20MXEAC@2214 BHF1PX5T6	Fixed Annuities	Exh 5	Equity/ Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	08/05/2019	06/19/2020	5,193	11,497,302	2214	11,515	-	-	48		48	(21,216)	-	-	-	-		
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PXAK9	Macro Interest Rate Hedge	Exh 5	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	08/01/2019	08/02/2021	-	750,000,000	0.02044	32,000,000	-	-	168,358,455		168,358,455	134,587,677	-	-	-	-		
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1PZEX2	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	08/02/2019	08/02/2021	-	1,500,000,000	0.01398	28,200,000	-	-	184,414,260		184,414,260	163,573,641	-	-	-	-		
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1Q1A77	Macro Interest Rate Hedge	Exh 5	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	08/05/2019	08/05/2021	-	250,000,000	0.02045	17,400,000	-	-	56,145,880		56,145,880	44,854,274	-	-	-	-		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
MAR19TSLAUSC@380 JUL20SPLVP5UPC@250 BHF1R6H60	Fixed Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/13/2019	07/17/2020	147,717	36,929,250	250	562,802	-	-	3,603		3,603	(551,855)	-	-	-	-		
MAR19TSLAUSC@380 JUL20SPLVP5UPC@256 BHF1R6HZ6	Fixed Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/13/2019	07/17/2020	57,446	14,706,176	256	112,594	-	-	10		10	(83,596)	-	-	-	-		
MAR19TSLAUSC@380 OCT20MXEAC@2261 BHF1RWDJ9	Variable Annuities	Exh 5	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/19/2019	10/16/2020	55,117	124,619,537	2261	279,443	-	-	11,297		11,297	(478,501)	-	-	-	-		
MAR19TSLAUSC@380 OCT20RTYC@1543 BHF1RWDU4	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	10/16/2020	97,214	150,001,202	1543	14,076,587	-	-	742,067		742,067	(17,621,938)	-	-	-	-		
MAR19TSLAUSC@380 OCT20RTYC@1697 BHF1RWE17	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	10/16/2020	194,428	329,944,316	1697	12,983,902	-	-	444,274		444,274	(16,814,039)	-	-	-	-		
MAR19TSLAUSC@380 OCT20SPXC@3277 BHF1RWE82	Variable Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/18/2019	10/16/2020	192,524	630,901,148	3277	13,447,801	-	-	2,782,356		2,782,356	(24,811,873)	-	-	-	-		
MAR19TSLAUSC@380 NOV20MXEAC@1897 BHF1TZJM7	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/05/2019	11/20/2020	42,180	80,015,460	1897	6,055,487	-	-	594,488		594,488	(6,821,114)	-	-	-	-		
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	-	-	650,728		650,728	(10,937,171)	-	-	-	-		
MAR19TSLAUSC@380 NOV20SPXC@2970 BHF1TZJS4	Variable Annuities	Exh 5	Equity/ Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/05/2019	11/20/2020	60,601	179,984,970	2970	16,256,218	-	-	4,991,561		4,991,561	(17,224,710)	-	-	-	-		
MAR19TSLAUSC@380 DEC20MXEAC@1964 BHF1VCC18	Variable Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/06/2019	12/18/2020	8,700	17,086,800	1964	986,157	-	-	76,364		76,364	(1,100,813)	-	-	-	-		
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	-	-	1,760,325		1,760,325	(9,236,560)	-	-	-	-		
MIZUHO CAPITAL MARKETS LLC BHF1WU8E4	Macro Interest Rate Hedge	Exh 5	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	01/10/2020	06/21/2021	-	500,000,000	0.0145	-	10,000,000	-	64,641,840		64,641,840	54,641,840	-	-	-	-		
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	-	65,070,190		65,070,190	54,495,190	-	-	-	-		
MAR19TSLAUSC@380 18Mx20SWAPTIONSYNTH BHF1XECV6	Macro Interest Rate Hedge	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/16/2020	07/30/2021	-	500,000,000	0.0145	-	10,320,000	-	65,070,190		65,070,190	54,750,190	-	-	-	-		
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	-	125,628,126		125,628,126	112,448,626	-	-	-	-		
MAR19TSLAUSC@380 FEB21RTYC@1824 BHF1XQMC0	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	01/22/2020	02/19/2021	26,183	47,757,792	1824	-	1,409,007	-	56,652		56,652	(1,352,355)	-	-	-	-		

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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<tr><td>MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF1XQMW6</td><td>Macro Interest Rate Hedge</td><td>Exh 5</td><td>Interest Rate</td><td>JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97</td><td>01/21/2020</td><td>04/22/2021</td><td>-</td><td>1,000,000,000</td><td>0.0145</td><td>-</td><td>-</td><td>-</td><td>127,870,654</td><td></td><td>127,870,654</td><td>127,870,654</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 1.58x20SWAPTIONSYNTH BHF1XQSR1</td><td>Macro Interest Rate Hedge</td><td>Exh 5</td><td>Interest Rate</td><td>MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54</td><td>01/21/2020</td><td>08/02/2021</td><td>-</td><td>1,000,000,000</td><td>0.0145</td><td>-</td><td>21,000,000</td><td>-</td><td>130,221,107</td><td></td><td>130,221,107</td><td>109,221,107</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 11Mx20SWAPTIONSYNTH BHF1XVNK0</td><td>Macro Interest Rate Hedge</td><td>Exh 5</td><td>Interest Rate</td><td>CITIBANK NA E57ODZWZ7FF32TWEFA76</td><td>01/23/2020</td><td>12/23/2020</td><td>-</td><td>1,000,000,000</td><td>0.0145</td><td>-</td><td>17,350,000</td><td>-</td><td>124,948,524</td><td></td><td>124,948,524</td><td>107,598,524</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF1Y1UW1</td><td>Macro Interest Rate Hedge</td><td>Exh 5</td><td>Interest Rate</td><td>MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54</td><td>01/27/2020</td><td>04/12/2021</td><td>-</td><td>800,000,000</td><td>0.0145</td><td>-</td><td>22,300,000</td><td>-</td><td>102,148,587</td><td></td><td>102,148,587</td><td>79,848,587</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 DEC20SPLVP5UPC@254 BHF1Y2UN9</td><td>Fixed Annuities</td><td>Exh 5</td><td>Equity/Index</td><td>GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528</td><td>01/29/2020</td><td>12/18/2020</td><td>634,825</td><td>161,245,550</td><td>254</td><td>-</td><td>1,540,339</td><td>-</td><td>73,043</td><td></td><td>73,043</td><td>(1,467,297)</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 DEC20SPLVP5UPC@254 BHF1Y2UQ2</td><td>Fixed Annuities</td><td>Exh 5</td><td>Equity/Index</td><td>GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528</td><td>01/29/2020</td><td>12/18/2020</td><td>1,334,884</td><td>339,060,536</td><td>254</td><td>-</td><td>5,684,470</td><td>-</td><td>153,591</td><td></td><td>153,591</td><td>(5,530,879)</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 14Mx20SWAPTIONSYNTH BHF1YHW53</td><td>Macro Interest Rate Hedge</td><td>Exh 5</td><td>Interest Rate</td><td>MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54</td><td>02/05/2020</td><td>04/12/2021</td><td>-</td><td>300,000,000</td><td>0.0145</td><td>-</td><td>7,500,000</td><td>-</td><td>38,305,720</td><td></td><td>38,305,720</td><td>30,805,720</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF1Z29T9</td><td>Macro Interest Rate Hedge</td><td>Exh 5</td><td>Interest Rate</td><td>GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02</td><td>02/14/2020</td><td>09/19/2020</td><td>-</td><td>500,000,000</td><td>0.0145</td><td>-</td><td>16,625,000</td><td>-</td><td>65,070,190</td><td></td><td>65,070,190</td><td>48,445,190</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 JAN21SPXC@3273 BHF1Z80V0</td><td>Liability Portfolio</td><td>N/A</td><td>Equity/Index</td><td>GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528</td><td>02/19/2020</td><td>01/15/2021</td><td>809</td><td>2,647,857</td><td>3273</td><td>-</td><td>151,528</td><td>-</td><td>26,292</td><td></td><td>26,292</td><td>(125,236)</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 MAR21SPXC@3338 BHF1ZTEM9</td><td>Variable Annuities</td><td>Exh 5</td><td>Equity/Index</td><td>BANK OF AMERICA NA B4TYDEB6GKMZO031MB27</td><td>03/02/2020</td><td>03/19/2021</td><td>51,661</td><td>172,444,418</td><td>3338</td><td>-</td><td>3,862,693</td><td>-</td><td>1,841,566</td><td></td><td>1,841,566</td><td>(2,021,127)</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 MAR21MXEAC@2003 BHF1ZTER8</td><td>Variable Annuities</td><td>Exh 5</td><td>Equity/Index</td><td>CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868</td><td>03/02/2020</td><td>03/19/2021</td><td>12,734</td><td>25,506,202</td><td>2003</td><td>-</td><td>437,668</td><td>-</td><td>115,366</td><td></td><td>115,366</td><td>(322,302)</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF20U5S9</td><td>Liability Portfolio</td><td>N/A</td><td>Equity/Index</td><td>CITIBANK NA E57ODZWZ7FF32TWEFA76</td><td>03/19/2020</td><td>02/16/2026</td><td>59</td><td>99,474</td><td>1686</td><td>-</td><td>2,726</td><td>-</td><td>6,384</td><td></td><td>6,384</td><td>3,659</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U7.5|D10|GF0 BHF20U5U4</td><td>Liability Portfolio</td><td>N/A</td><td>Equity/Index</td><td>CITIBANK NA E57ODZWZ7FF32TWEFA76</td><td>03/19/2020</td><td>02/20/2026</td><td>40</td><td>132,480</td><td>3312</td><td>-</td><td>6,889</td><td>-</td><td>9,465</td><td></td><td>9,465</td><td>2,576</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
<tr><td>MAR19TSLAUSC@380 CLIQUET|A|C|PS|1Y|U8|D10|GF0| BHF20U609</td><td>Liability Portfolio</td><td>N/A</td><td>Equity/Index</td><td>CITIBANK NA E57ODZWZ7FF32TWEFA76</td><td>03/19/2020</td><td>02/25/2026</td><td>162</td><td>495,072</td><td>3056</td><td>-</td><td>34,358</td><td>-</td><td>45,848</td><td></td><td>45,848</td><td>11,490</td><td>-</td><td>-</td><td>-</td><td>-</td><td></td><td></td></tr>
</table>

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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 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)
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U55|D10|GF0| BHF20U617	Liability Portfolio	N/A	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/19/2020	02/18/2026	22	37,048	1684	-	2,712	-	2,334		2,334	(377)	-	-	-	-		
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U50|D10|GF0| BHF20U625	Liability Portfolio	N/A	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/19/2020	02/23/2026	94	308,790	3285	-	18,836	-	17,492		17,492	(1,344)	-	-	-	-		
MAR19TSLAUSC@380 CLIQUET|A|P|PS|1Y|U60|D10|GF0| BHF20U641	Liability Portfolio	N/A	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	03/19/2020	02/24/2026	111	343,989	3099	-	32,817	-	31,688		31,688	(1,128)	-	-	-	-		
MAR19TSLAUSC@380 FEB26RTYC@1688 BHF20VR46	Liability Portfolio	N/A	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653...	03/26/2020	02/16/2026	17	28,696	1688	-	1,156	-	1,213		1,213	57	-	-	-	-		
MAR19TSLAUSC@380 FEB26SPXC@3358 BHF20VR53	Liability Portfolio	N/A	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653...	03/26/2020	02/11/2026	2	6,716	3358	-	444	-	452		452	8	-	-	-	-		
MAR19TSLAUSC@380 FEB26SPXC@3116 BHF20VRB0	Liability Portfolio	N/A	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653...	03/26/2020	02/26/2026	2	6,232	3116	-	604	-	585		585	(19)	-	-	-	-		
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	-	1		1	(11,755)	-	-	-	-		
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	-	-	28,922,369		28,922,369	(14,537,014)	-	-	-	-		
MAR19TSLAUSC@380 JUN20 SPX C @ 2119.9951 BME18RDZ5	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	06/03/2015	06/03/2020	94,340	100,000,000	2120	17,299,998	-	-	27,168,412		27,168,412	(25,163,387)	-	-	-	209,370		
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	-	-	9,623,087		9,623,087	(7,766,443)	-	-	-	-		
MAR19TSLAUSC@380 AUG20 SPX C @ 2192.05 BME1UA750 Premium at Maturity 2020-08-26	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	08/23/2016	08/24/2020	22,810	50,000,004	2192.05	-	-	-	4,459,602		4,459,602	(12,454,527)	-	-	-	-		
MAR19TSLAUSC@380 30Y RTR 2.191250 08-AUG-2022 BME29FFG8	Macro Interest Rate Hedge	D 1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	08/08/2017	08/08/2022	-	445,000,000	0.02191	35,555,500	-	-	161,054,536		161,054,536	122,219,767	-	-	-	-		
MAR19TSLAUSC@380 30Y RTR 2.122500 10-AUG-2021 BME29M665	Macro Interest Rate Hedge	D 1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	08/10/2017	08/10/2021	-	200,000,000	0.02123	14,400,000	-	-	68,462,342		68,462,342	54,944,496	-	-	-	-		
MAR19TSLAUSC@380 30Y RTR 2.098500 10-AUG-2020 BME29M699	Macro Interest Rate Hedge	D 1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573....	08/09/2017	08/10/2020	-	400,000,000	0.02099	23,580,000	-	-	133,752,828		133,752,828	116,095,148	-	-	-	-		
MAR19TSLAUSC@380 30Y RTR 2.140000 16-AUG-2021 BME29PAA4 Premium at Maturity 2021-08-18	Macro Interest Rate Hedge	D 1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	08/15/2017	08/16/2021	-	150,000,000	0.0214	-	-	-	40,524,599		40,524,599	41,278,835	-	-	-	-		

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty 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 2.046250 24-AUG-2020 BME29ZRC0 Premium at Maturity 2020-08-26	Macro Interest Rate Hedge	D 1	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2017	08/24/2020	-	200,000,000	0.02046	-	-	-	51,714,058		51,714,058	56,065,448	-	-	-	-		
MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2022 BME2A19S8 Premium at Maturity 2022-08-25	Macro Interest Rate Hedge	D 1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/23/2017	08/23/2022	-	155,000,000	0.0205	-	-	-	36,930,073		36,930,073	39,102,951	-	-	-	-		
MAR19TSLAUSC@380 30Y RTR 2.050000 23-AUG-2021 BME2A19U3 Premium at Maturity 2021-08-23	Macro Interest Rate Hedge	D 1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/23/2017	08/23/2021	-	250,000,000	0.02036	-	-	-	60,792,364		60,792,364	64,988,033	-	-	-	-		
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	-	-	53,712,498		53,712,498	(26,997,073)	-	-	-	-		
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	-	-	17,975,584		17,975,584	(9,109,767)	-	-	-	-		
MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF1WJUY0	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	-	129,042,864		129,042,864	109,242,864	-	-	-	-		
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF1WM1K5	Macro Interest Rate Hedge	Exh 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/06/2020	04/15/2021	-	1,000,000,000	0.0145	-	-	-	127,769,073		127,769,073	127,769,073	-	-	-	-		
MAR19TSLAUSC@380 15Mx20SWAPTIONSYNTH BHF1WM1L3	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/06/2020	04/15/2021	-	400,000,000	0.0145	-	-	-	51,107,629		51,107,629	51,107,629	-	-	-	-		
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1WPQP0	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/08/2020	01/08/2021	-	1,000,000,000	0.0145	-	15,525,000	-	125,327,940		125,327,940	109,802,940	-	-	-	-		
MAR19TSLAUSC@380 17Mx20SWAPTIONSYNTH BHF1WRX03	Macro Interest Rate Hedge	Exh 5	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	01/09/2020	06/21/2021	-	500,000,000	0.0145	-	9,200,000	-	64,641,840		64,641,840	55,441,840	-	-	-	-		
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants										476,956,757	186,572,502	0	3,808,705,201	XXX	##########	##########	0	0	0	209,370	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
PUT OPTION MAR21MXEAP@1519.99 BHF1HSHQ9	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/18/2019	03/19/2021	263,160	400,000,733	1519.99	13,273,796	-	-	36,343,374		36,343,374	31,873,968	-	-	-	-		
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	-	-	17,678,793		17,678,793	14,922,768	-	-	-	-		
PUT OPTION MAR21MXEAP@1473.275 BHF1JJCU3	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	-	-	31,843,272		31,843,272	28,193,707	-	-	-	-		

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty	Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION MAR21MXEAP@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	-	-	31,716,905		31,716,905	28,090,610	-	-	-	-		
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	-	-	29,991,106		29,991,106	26,666,194	-	-	-	-		
PUT OPTION MAR21MXEAP@1413.21 BHF1LGJ21	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	-	-	26,795,298		26,795,298	23,996,502	-	-	-	-		
PUT OPTION DEC20SPLVP5UPP@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	-	9,952,080		9,952,080	8,717,177	-	-	-	-		
PUT OPTION DEC20SPLVP5UPP@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	-	-	-	7,333,923		7,333,923	7,333,923	-	-	-	-		
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	-	969,610		969,610	(329,784)	-	-	-	-		
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	-	-	1,375,179		1,375,179	1,318,733	-	-	-	-		
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	-	-	1,366,653		1,366,653	1,315,538	-	-	-	-		
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	-	-	1,955,380		1,955,380	1,818,657	-	-	-	-		
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	-	-	2,740,238		2,740,238	2,396,029	-	-	-	-		
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	-	-	4,553,932		4,553,932	3,969,516	-	-	-	-		
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	-	-	-	(9,423,147)		(9,423,147)	28,483,168	-	-	-	-		
PUT OPTION APR20 RTY P @ 1278 BME12GUW3	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	23,474	29,999,772	1278	6,248,779	-	-	3,083,987		3,083,987	3,001,355	-	-	-	-		
PUT OPTION APR20 RTY P @ 1272.5 BME12GUY9	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	04/15/2015	04/15/2020	39,293	50,000,343	1272.5	10,415,003	-	-	4,978,951		4,978,951	4,845,384	-	-	-	-		
PUT OPTION JUN20 SPX P @ 2109.44 BME18VPB6	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	06/25/2015	06/25/2020	47,406	100,000,004	2109.44	17,030,000	-	-	28,749,784		28,749,784	(24,350,088)	-	-	-	242,702		
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	-	-	-	(9,884,559)		(9,884,559)	4,240,319	-	-	-	-		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION 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..........	-	-	-	..........(3,506,721)	.....	...(3,506,721)	1,512,466	-	-	-	-	....	....
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..........	.....(2,600,000)	-	-	..........(4,188,077)	.....	...(4,188,077)	6,133,164	-	-	-	-	....	....
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..........	-	-	-	..........(5,201,434)	.....	...(5,201,434)	5,429,645	-	-	-	-	....	....
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..........	-	-	-	..........(5,156,732)	.....	...(5,156,732)	5,470,514	-	-	-	-	....	....
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..........	-	-	-	..........(4,834,722)	.....	...(4,834,722)	5,725,172	-	-	-	-	....	....
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	-	-	14,696,869	.....	..14,696,869	..10,982,915	-	-	-	-	....	....
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)	-	-	.........(11,513,747)	.....	.(11,513,747)	3,413,036	-	-	-	-	....	....
PUT OPTION DEC23 SX5E P @ 2919 BME1QMA71 Premium at Maturity 2023-12-19	Variable Annuities..........	Exh 5.....	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	04/12/2016....	12/15/2023....	13,703	45,501,990	2919..........	-	-	-	..........(3,766,826)	.....	...(3,766,826)	5,631,877	-	-	-	-	....	....
PUT OPTION DEC21 SX5E P @ 2421.1 BME1QMA89 Premium at Maturity 2021-12-21	Variable Annuities..........	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653...	04/12/2016....	12/17/2021....	40,000	..110,164,897	2421.1..........	-	-	-	..........(9,765,156)	.....	...(9,765,156)	8,671,234	-	-	-	-	....	....
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..........	-	-	-	..........(8,226,091)	.....	...(8,226,091)	3,369,625	-	-	-	-	....	....
PUT OPTION APR23 RTY P @ 1125.6 BME1QMMJ2 Premium at Maturity 2023-04-17	Variable Annuities..........	Exh 5.....	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653...	04/13/2016....	04/13/2023....	88,841	99,999,427	1125.6..........	-	-	-	.........(10,900,754)	.....	.(10,900,754)	..12,148,012	-	-	-	-	....	....
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..........	-	-	-	..........(6,534,026)	.....	...(6,534,026)	2,936,678	-	-	-	-	....	....
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..........	-	-	-	..........(6,555,427)	.....	...(6,555,427)	2,945,484	-	-	-	-	....	....
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 4PQUHN3JPFGFNF3BB653...	05/13/2016....	05/13/2021....	21,999	73,440,245	2954.63..........	-	-	-	..........(7,430,375)	.....	...(7,430,375)	8,546,111	-	-	-	-	....	....
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	-	-	2,253,463	.....	2,253,463	1,910,314	-	-	-	-	....	....

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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 MAY21 SX5E P @ 2937 BME1REHZ9 Premium at Maturity 2021-05-19	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	05/17/2016	05/17/2021	10,215	34,009,649	2937	-	-	-	(3,475,084)		(3,475,084)	3,892,605	-	-	-	-		
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.	1IE8VN30JCEQV1H4R804	07/08/2016	07/08/2021	23,541	49,999,906	2123.95	-	-	-	(6,805,168)		(6,805,168)	3,130,542	-	-	-	-		
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	-	-	-	(12,657,470)		(12,657,470)	6,501,146	-	-	-	-		
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	-	-	-	(6,144,123)		(6,144,123)	2,372,672	-	-	-	-		
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	-	-	-	(11,823,647)		(11,823,647)	6,665,482	-	-	-	-		
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	4PQUHN3JPFGFNF3BB653	10/07/2016	10/07/2021	23,284	49,999,995	2147.4	-	-	-	(5,681,050)		(5,681,050)	3,212,636	-	-	-	-		
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	-	-	-	(2,464,546)		(2,464,546)	5,654,081	-	-	-	-		
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	-	-	-	(1,603,241)		(1,603,241)	4,026,089	-	-	-	-		
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	-	-	-	(11,394,101)		(11,394,101)	5,032,839	-	-	-	-		
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	-	-	-	(11,159,944)		(11,159,944)	5,134,315	-	-	-	-		
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	4PQUHN3JPFGFNF3BB653	11/03/2016	11/03/2021	14,340	29,999,998	2092.05	-	-	-	(3,602,050)		(3,602,050)	1,835,830	-	-	-	-		
PUT OPTION NOV20 MSCI US P @ 1649 BME1XLTT7 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	-	-	-	(3,695,271)		(3,695,271)	4,624,670	-	-	-	-		
PUT OPTION DEC21 SPX P @ 2209.35 BME1Z6AU5 Premium at Maturity 2021-12-08	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	12/06/2016	12/06/2021	27,159	60,003,739	2209.35	-	-	-	(5,658,773)		(5,658,773)	4,062,814	-	-	-	-		
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	4PQUHN3JPFGFNF3BB653	01/25/2017	01/25/2021	21,814	49,998,780	2292.05	-	-	-	(3,759,179)		(3,759,179)	3,355,692	-	-	-	-		
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	-	-	-	(3,760,121)		(3,760,121)	3,355,049	-	-	-	-		

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 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)
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	-	-	496,447		496,447	495,142	-	-	-	-		
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	-	-	-	(4,798,037)		(4,798,037)	4,450,563	-	-	-	-		
PUT OPTION SEP21 SPX P @ 2174.4 BME21P5E0 Premium at Maturity 2021-09-24	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/01/2017	09/22/2021	27,593	59,998,217	2174.4	-	-	-	(6,957,930)		(6,957,930)	3,941,134	-	-	-	-		
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	-	-	-	3,832,809		3,832,809	17,071,792	-	-	-	-		
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	-	-	5,956,822		5,956,822	4,128,116	-	-	-	-		
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	-	-	-	5,314,112		5,314,112	25,351,824	-	-	-	-		
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	-	-	-	(5,455,786)		(5,455,786)	7,732,373	-	-	-	-		
PUT OPTION APR20 RTY P @ 1388.55 BME24DLV8 Premium at Maturity 2020-04-07	Variable Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/03/2017	04/03/2020	36,009	50,000,007	1388.55	-	-	-	1,310,237		1,310,237	8,221,116	-	-	-	-		
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	-	-	-	1,966,081		1,966,081	8,534,015	-	-	-	-		
PUT OPTION APR20 SPX P @ 2369.1 BME24DM13 Premium at Maturity 2020-04-07	Variable Annuities	Exh 5	Equity/ Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/03/2017	04/03/2020	42,210	99,999,715	2369.1	-	-	-	(11,901,034)		(11,901,034)	(53,346)	-	-	-	-		
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	-	-	-	(2,750,286)		(2,750,286)	3,865,727	-	-	-	-		
PUT OPTION APR20 SPX P @ 2368.8 BME24GW64 Premium at Maturity 2020-04-07	Variable Annuities	Exh 5	Equity/ Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/04/2017	04/03/2020	42,215	99,998,894	2368.8	-	-	-	(11,896,646)		(11,896,646)	(53,720)	-	-	-	-		
PUT OPTION APR20 SPX P @ 2369 BME24GWD9 Premium at Maturity 2020-04-08	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	42,212	100,000,228	2369	-	-	-	(11,515,606)		(11,515,606)	314,284	-	-	-	-		
PUT OPTION APR20 SPX P @ 2369 BME24GWE7 Premium at Maturity 2020-04-08	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	04/04/2017	04/06/2020	21,106	50,000,114	2369	-	-	-	(5,757,803)		(5,757,803)	157,142	-	-	-	-		
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	-	-	4,199,088		4,199,088	3,329,644	-	-	-	-		

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

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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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 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)
PUT OPTION MAR23 RTY P @ 930.07 BRSK3V6M0	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/06/2013	03/06/2023	107,519	100,000,197	930.07	30,824,622	-	-	12,890,968		12,890,968	9,901,681	-	-	-	-		
PUT OPTION AUG20 SPX P @ 892.22 BRSK3V6N8	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	-	-	201,347		201,347	201,289	-	-	-	-		
PUT OPTION MAY20 SPX P @ 1093.3 BRSK3VEF6 Premium at Maturity 2020-05-27	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/27/2010	05/27/2020	45,733	50,000,000	1093.3	14,429,277	-	-	(1,560,564)		(1,560,564)	30,566	-	-	-	-		
PUT OPTION MAY20 SPX P @ 1191.35 BRSK3VEG4 Premium at Maturity 2020-05-27	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/27/2010	05/27/2020	41,969	49,999,767	1191.35	14,274,933	-	-	(1,342,163)		(1,342,163)	74,350	-	-	-	-		
PUT OPTION JUN20 SPX P @ 1080.55 BRSK3VEL3 Premium at Maturity 2020-06-04	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/04/2010	06/04/2020	92,545	99,999,504	1080.55	28,260,000	-	-	(3,039,576)		(3,039,576)	75,495	-	-	-	-		
PUT OPTION JUN20 SPX P @ 1107 BRSK3VEM1 Premium at Maturity 2020-06-15	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	06/15/2010	06/15/2020	67,751	75,000,357	1107	20,829,564	-	-	(2,190,271)		(2,190,271)	104,466	-	-	-	-		
PUT OPTION JUL20 SPX P @ 1094 BRSK3VEQ2 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	-	-	(7,603,985)		(7,603,985)	561,283	-	-	-	-		
PUT OPTION JUL20 SPX P @ 1091.1 BRSK3VES8 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	-	-	(913,843)		(913,843)	65,987	-	-	-	-		
PUT OPTION JUL20 SPX P @ 1113.75 BRSK3VEU3 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	-	-	(1,025,624)		(1,025,624)	92,400	-	-	-	-		
PUT OPTION JUL20 SPX P @ 1109.8 BRSK3VEV1 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	-	-	(1,474,671)		(1,474,671)	133,186	-	-	-	-		
PUT OPTION JUL20 SPX P @ 1105.75 BRSK3VEX7 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	-	-	(1,144,249)		(1,144,249)	105,172	-	-	-	-		
PUT OPTION JUL20 SPX P @ 1107.1 BRSK3VEY5 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	-	-	(2,798,149)		(2,798,149)	268,835	-	-	-	-		
PUT OPTION JUL20 SPX P @ 1102.1 BRSK3VEZ2 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	-	-	(1,404,509)		(1,404,509)	129,990	-	-	-	-		
PUT OPTION AUG20 SPX P @ 1128 BRSK3VF24 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	-	-	(1,363,298)		(1,363,298)	164,693	-	-	-	-		
PUT OPTION SEP20 SPX P @ 1125.35 BRSK3VF73	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	-	-	523,528		523,528	522,078	-	-	-	-		

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, or Central	Counterparty 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 NOV20 SPX P @ 1199.25 BRSK3VFD0 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	-	-	(1,445,550)		(1,445,550)	1,214,758	-	-	-	-		
PUT OPTION DEC20 SPX P @ 1221.6 BRSK3VFE8 Premium at Maturity 2020-12-02	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	12/02/2010	12/02/2020	40,930	50,000,087	1221.6	12,172,500	-	-	(596,304)		(596,304)	727,881	-	-	-	-		
PUT OPTION APR21 SPX P @ 1335.5 BRSK3VFQ1 Periodical 2020-04-21	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97.	04/21/2011	04/21/2021	37,439	49,999,998	1335.5	9,600,000	-	-	(1,049,307)		(1,049,307)	1,277,271	-	-	-	-		
PUT OPTION APR21 SPX P @ 1335.66 BRSK3VFR9	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	04/21/2011	04/21/2021	37,435	50,000,006	1335.66	10,375,022	-	-	1,341,650		1,341,650	1,301,949	-	-	-	-		
PUT OPTION JUN21 SPX P @ 1303.75 BRSK3VG07	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	-	-	2,529,328		2,529,328	2,449,936	-	-	-	-		
PUT OPTION JUN21 SPX P @ 1271.15 BRSK3VG23	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97.	06/13/2011	06/14/2021	39,334	50,000,000	1271.15	11,535,000	-	-	1,157,380		1,157,380	1,123,736	-	-	-	-		
PUT OPTION JUN21 SPX P @ 1273.25 BRSK3VG31	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	-	-	1,165,148		1,165,148	1,131,020	-	-	-	-		
PUT OPTION JUN21 SPX P @ 1273.7 BRSK3VG49	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	-	-	2,333,633		2,333,633	2,265,166	-	-	-	-		
PUT OPTION JUN21 SPX P @ 1289.7 BRSK3VGB3 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	-	-	-	(27,781,953)		(27,781,953)	1,848,151	-	-	-	-		
PUT OPTION JUN21 SPX P @ 1273.6 BRSK3VGK3 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	-	-	-	(27,921,204)		(27,921,204)	1,732,573	-	-	-	-		
PUT OPTION JUN21 SPX P @ 1282.9 BRSK3VGL1	Variable Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/27/2011	06/25/2021	19,487	25,000,001	1282.9	5,825,000	-	-	611,049		611,049	591,688	-	-	-	-		
PUT OPTION JUN21 SPX P @ 1294.45 BRSK3VGM9	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	-	-	1,272,529		1,272,529	1,230,011	-	-	-	-		
PUT OPTION JUL21 SPX P @ 1336.7 BRSK3VGN7	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	-	-	1,375,179		1,375,179	1,318,733	-	-	-	-		
PUT OPTION AUG21 SPX P @ 1184.48 BRSK3VGQ0	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	08/12/2011	08/12/2021	42,213	50,000,003	1184.48	13,500,018	-	-	1,005,877		1,005,877	979,760	-	-	-	-		
PUT OPTION AUG21 SPX P @ 1186.5 BRSK3VGR8	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	08/12/2011	08/12/2021	42,141	50,000,297	1186.5	13,500,080	-	-	1,012,839		1,012,839	986,336	-	-	-	-		
PUT OPTION AUG21 SPX P @ 1181.75 BRSK3VGS6	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA	E57ODZWZ7FF32TWEFA76	08/12/2011	08/12/2021	42,310	49,999,843	1181.75	13,499,957	-	-	996,517		996,517	970,912	-	-	-	-		

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Clearinghouse	Counterparty	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 @ 1211.41 BRSK3VGU1	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	10/12/2011	10/12/2021	82,548	100,000,009	1211.41	26,900,060	-	-	2,554,768		2,554,768	2,466,332	-	-	-	-		
PUT OPTION OCT21 SPX P @ 1226.88 BRSK3VGW7	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	10/21/2011	10/21/2021	40,754	49,999,998	1226.88	13,449,970	-	-	1,366,653		1,366,653	1,315,538	-	-	-	-		
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	-	-	1,486,352		1,486,352	1,425,289	-	-	-	-		
PUT OPTION OCT21 SPX P @ 1284.5 BRSK3VGY3 Premium at Maturity 2021-11-01	Variable Annuities	Exh 5	Equity/ Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	10/28/2011	10/28/2021	77,851	99,999,995	1284.5	-	-	-	(30,288,450)		(30,288,450)	2,379,734	-	-	-	-		
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	-	-	2,892,567		2,892,567	2,776,560	-	-	-	-		
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	-	-	3,141,776		3,141,776	3,003,348	-	-	-	-		
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	-	-	3,927,345		3,927,345	3,649,148	-	-	-	-		
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	-	-	1,955,380		1,955,380	1,818,657	-	-	-	-		
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	-	-	3,953,455		3,953,455	3,665,763	-	-	-	-		
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	-	-	902,791		902,791	796,394	-	-	-	-		
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	-	-	929,547		929,547	809,943	-	-	-	-		
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	-	-	4,414,113		4,414,113	3,909,438	-	-	-	-		
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	-	-	1,826,826		1,826,826	1,597,353	-	-	-	-		
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	-	-	4,553,932		4,553,932	3,969,516	-	-	-	-		
PUT OPTION JUN20 SPX P @ 1315.17 BRSK3VHS5	Variable Annuities	Exh 5	Equity/ Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	06/08/2012	06/08/2020	19,008	24,998,752	1315.17	7,812,500	-	-	111,820		111,820	111,100	-	-	-	-		
PUT OPTION JUN20 SPX P @ 1316.3 BRSK3VHT3	Variable Annuities	Exh 5	Equity/ Index	HSBC BANK USA N.A.	1IE8VN30JCEQV1H4R804	06/08/2012	06/08/2020	18,993	25,000,000	1316.3	7,812,501	-	-	112,146		112,146	111,418	-	-	-	-		

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 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)
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	-	-	5,483,018		5,483,018	4,421,703	-	-	-	-		
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	-	-	8,026,746		8,026,746	6,602,636	-	-	-	-		
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	-	-	-	(41,314,906)		(41,314,906)	2,918,570	-	-	-	-		
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	-	-	-	(27,494,637)		(27,494,637)	1,954,357	-	-	-	-		
PUT OPTION DEC22 SPX P @ 1428 BRSK3VJY0 Premium at Maturity 2022-12-20	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2012	12/16/2022	35,014	50,000,006	1428	-	-	-	(14,123,195)		(14,123,195)	1,666,176	-	-	-	-		
PUT OPTION DEC20 SPX P @ 1436.7 BRSK3VJZ7 Premium at Maturity 2020-12-23	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2012	12/18/2020	69,604	100,000,063	1436.7	-	-	-	(26,975,372)		(26,975,372)	2,185,531	-	-	-	-		
PUT OPTION DEC22 SPX P @ 1439.65 BRSK3VK02	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	-	-	11,592,970		11,592,970	9,174,223	-	-	-	-		
PUT OPTION DEC22 SPX P @ 1436.7 BRSK3VK10	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	-	-	5,779,385		5,779,385	4,581,479	-	-	-	-		
PUT OPTION JAN23 SPX P @ 1487.75 BRSK3VK93	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	-	-	6,202,883		6,202,883	4,728,265	-	-	-	-		
PUT OPTION JAN21 SPX P @ 1507.05 BRSK3VKL6 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	-	-	-	(13,006,506)		(13,006,506)	1,289,779	-	-	-	-		
PUT OPTION JAN23 SPX P @ 1504.5 BRSK3VKN2	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	-	-	6,328,999		6,328,999	4,765,177	-	-	-	-		
PUT OPTION FEB21 SPX P @ 1511.75 BRSK3VKQ5 Premium at Maturity 2021-02-04	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/01/2013	02/01/2021	66,149	99,999,995	1511.75	-	-	-	(25,876,981)		(25,876,981)	2,608,935	-	-	-	-		
PUT OPTION MAY23 SPX P @ 1595.03 BRSK3VN09	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/30/2013	05/01/2023	62,695	100,000,278	1595.03	27,524,986	-	-	7,286,561		7,286,561	5,058,291	-	-	-	-		
PUT OPTION JUL20 UKX P @ 5248 BRSK3VP98 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	-	-	3,820,188		3,820,188	8,110,079	-	-	-	-		
PUT OPTION NOV20 UKX P @ 5874.13 BRSK3VPE7 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	-	-	9,994,660		9,994,660	11,991,974	-	-	-	-		

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION DEC23 SX5E P @ 2593 BRSKBVJ39 Premium at Maturity 2023-12-19	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2013	12/15/2023	77,131	263,500,900	2593	-	-	-	(31,178,567)		(31,178,567)	24,514,970	-	-	-	-		
PUT OPTION JUN23 SPX P @ 1628.45 BRSKBVSB1	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	-	-	11,464,167		11,464,167	7,760,459	-	-	-	-		
PUT OPTION JUL21 UKX P @ 5925 BRSKBWDV1	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2011	07/12/2021	8,439	79,440,014	5925	14,394,853	-	-	16,111,241		16,111,241	14,283,006	-	-	-	-		
PUT OPTION APR20 SPX P @ 1196.2 BRSKBWE08 Premium at Maturity 2020-04-09	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/09/2010	04/09/2020	83,598	99,999,924	1196.2	15,885,000	-	-	(1,764,361)		(1,764,361)	(8,749)	-	-	-	-		
PUT OPTION MAY21 SPX P @ 1354.37 BRSKBWE57	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/03/2011	05/03/2021	73,835	100,000,003	1354.37	18,790,000	-	-	5,502,052		5,502,052	5,407,087	-	-	-	-		
PUT OPTION MAY21 SPX P @ 1340.73 BRSKBWE73	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2011	05/12/2021	74,586	99,999,995	1340.73	19,390,000	-	-	5,740,664		5,740,664	5,649,787	-	-	-	-		
PUT OPTION JUN21 SPX P @ 1321.25 BRSKBWE81	Variable Annuities	Exh 5	Equity/ Index	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/01/2011	06/01/2021	151,372	199,999,991	1321.25	20,250,000	-	-	6,044,951		6,044,951	5,868,673	-	-	-	-		
PUT OPTION JUL23 SPX P @ 1692.6 BRSKJ2E89	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	-	-	4,180,824		4,180,824	2,781,544	-	-	-	-		
PUT OPTION DEC20 SPX P @ 1774.5 BRSLN6500 Premium at Maturity 2020-12-16	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	56,355	99,999,127	1774.45	-	-	-	(18,656,246)		(18,656,246)	3,450,489	-	-	-	-		
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 4PQUHN3JPFGFNF3BB653	12/13/2013	12/14/2020	45,117	49,999,560	1108.22	-	-	-	(8,053,299)		(8,053,299)	4,915,197	-	-	-	-		
PUT OPTION FEB21 RTY P @ 1116.38 BRSM8KVW5 Premium at Maturity 2021-02-10	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	02/10/2014	02/10/2021	44,788	50,000,428	1116.38	-	-	-	(7,432,823)		(7,432,823)	5,118,857	-	-	-	-		
PUT OPTION MAR24 RTY P @ 1194.2 BRSMKCE65 Premium at Maturity 2024-03-13	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	25,121	29,999,999	1194.2	-	-	-	(2,435,675)		(2,435,675)	4,097,141	-	-	-	-		
PUT OPTION MAR24 RTY P @ 1195.01 BRSMKCEH1 Premium at Maturity 2024-03-13	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2014	03/11/2024	16,736	19,999,998	1195.01	-	-	-	(1,629,091)		(1,629,091)	2,733,490	-	-	-	-		
0169999999. Total-Purchased Options-Hedging Other-Put Options										1,348,979,263	2,534,297	0	(138,929,874)	XXX	(138,929,874)	657,688,200	0	0	0	242,702	XXX	XXX
Purchased Options - Hedging Other - Caps																						
Interest Rate Swap With GSCMW RCV 3MLBR PAY 2.75 06/30/2020 BME1CGAB0	Liability Portfolio	N/A	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/26/2015	06/30/2020	-	1,000,000,000	0.0275	11,900,000	-	-	-		-	-	-	-	-	-		
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	-	-	1,809		1,809	1,806	-	-	-	-		
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	-	-	16,385		16,385	(13,655)	-	-	-	-		

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0179999999. Total-Purchased Options-Hedging Other-Caps										32,550,000	0	0	18,194	XXX	18,194	(11,849)	0	0	0	0	XXX	XXX
Purchased Options - Hedging Other - Collars																						
MAR19TSLAUSC@380 MAY20MXEAC@2022 05/15/2020 2022. CALL BHF1L3J46; MAR19TSLAUSC@380 MAY20MXEAC@2311 05/15/2020 2311. CALL BHF1L3J79	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	05/08/2019	05/15/2020	21,803	47,236,200	2022 / 2311	778,367	-	-	770		770	(1,344,294)	-	-	-	82,929		
MAR19TSLAUSC@380 MAY20RTYC@1741 05/15/2020 1741. CALL BHF1L3JK0; MAR19TSLAUSC@380 MAY20RTYC@1820 05/15/2020 1820. CALL BHF1L3KS1	Variable Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/09/2019	05/15/2020	44,097	78,514,709	1741 / 1820	905,311	-	-	2,216		2,216	(958,037)	-	-	-	137,842		
MAR19TSLAUSC@380 MAY20RTYC@1741 05/15/2020 1741. CALL BHF1L3KW2; MAR19TSLAUSC@380 MAY20RTYC@1899 05/15/2020 1899. CALL BHF1L3KX0	Variable Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	05/09/2019	05/15/2020	47,159	85,829,380	1741 / 1899	1,543,986	-	-	3,121		3,121	(1,364,955)	-	-	-	150,684		
MAR19TSLAUSC@380 MAY20 SPX C @ 3198 05/15/2020 3198. CALL BHF1L3LG6; MAR19TSLAUSC@380 MAY20 SPX C @ 3488 05/15/2020 3488. CALL BHF1L3LM3	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2019	05/15/2020	159,073	531,781,039	3198 / 3488	5,907,971	-	-	231,792		231,792	(18,355,736)	-	-	-	933,604		
MAR19TSLAUSC@380 JUN20 SPX C @ 3142 BHF1MC870; MAR19TSLAUSC@380 JUN20 SPX C @ 3285 BHF1MC888	Variable Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	06/20/2019	06/19/2020	255,860	822,206,110	3142 / 3285	10,700,065	-	-	824,526		824,526	(22,676,999)	-	-	-	1,924,639		
MAR19TSLAUSC@380 JUN20MXEAC@1921 06/19/2020 1921. CALL BHF1MEX37; MAR19TSLAUSC@380 JUN20MXEAC@2210 06/19/2020 2210. CALL BHF1MEX52	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/12/2019	06/19/2020	14,156	29,239,218	1921 / 2210	972,166	-	-	18,131		18,131	(1,792,189)	-	-	-	68,444		
PUT OPTION JUN20MXEAP@1926 06/19/2020 1926. PUT BHF1PX5K5; PUT OPTION JUN20MXEAP@1829 06/19/2020 1829. PUT BHF1PX5S8	Fixed Annuities	Exh 5	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/05/2019	06/19/2020	44,143	82,878,483	1926 / 1829	(2,366,100)	-	-	(4,040,962)		(4,040,962)	(3,278,879)	-	-	-	194,004		
PUT OPTION JUN20SPLVP5UPP@245 06/19/2020 245. PUT BHF1PX681; PUT OPTION JUN20SPLVP5UPP@236 06/19/2020 236. PUT BHF1PX6C2	Fixed Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	08/06/2019	06/19/2020	2,057,867	494,917,014	245 / 236	(6,523,438)	-	-	(7,979,539)		(7,979,539)	(5,043,317)	-	-	-	1,158,513		

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

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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 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)
PUT OPTION JUN20SPXP@3020 06/19/2020 3020. PUT BHF1PX749; PUT OPTION JUN20SPXP@2718 06/19/2020 2718. PUT BHF1PX756	Fixed Annuities	Exh 5	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/02/2019	06/19/2020	15,824	45,399,056	3020 / 2718	(3,952,657)	-	-	(3,254,306)		(3,254,306)	(1,093,741)	-	-	-	106,271		
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 BHF1S77Z4 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	-	-	16,809,459		16,809,459	26,158,822	-	-	-	5,659,447		
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 KB1H1DSPRFMYMCUFXT09	10/04/2019	08/21/2020	1,157,994	302,236,434	253 / 269	(2,663,386)	-	-	(9,261)		(9,261)	2,978,195	-	-	-	945,885		
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	-	-	49,008,359		49,008,359	32,038,751	-	-	-	5,203,763		
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)	-	-	(9,743,050)		(9,743,050)	33,015,159	-	-	-	5,470,623		
PUT OPTION NOV20MXEAP@1977 11/20/2020 1977. PUT BHF1US6G8; PUT OPTION NOV20MXEAP@1878 11/20/2020 1878. PUT BHF1US6F0	Variable Annuities	Exh 5	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/22/2019	11/20/2020	84,306	162,499,815	1977 / 1878	3,305,638	-	-	7,431,672		7,431,672	4,943,104	-	-	-	650,556		
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)	-	-	(353,245)		(353,245)	4,207,505	-	-	-	683,969		
PUT OPTION DEC20 SX5E P @ 2955 12/18/2020 2955. PUT BME1RAK67; MAR19TSLAUSC@380 DEC20 SX5E C @ 2955 12/18/2020 2955. CALL BME1RAK59 Premium at Maturity 2020-12-22	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	05/11/2016	12/18/2020	31,811	53,735,116	2955 / 2955	-	-	-	(8,238,624)		(8,238,624)	(3,978,642)	-	-	-	227,632		

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

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

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MAR19TSLAUSC@380 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	12,080	24,999,999	2069.55 / 2069.55	-	-	-	153,093		153,093	(4,860,869)	-	-	-	132,804		
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	-	-	-	(3,969,296)		(3,969,296)	10,777,569	-	-	-	1,699,259		
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 W22LROWP2IHZNBB6K528	08/29/2017	08/31/2020	81,754	185,000,101	2446.35 / 2079.4	7,157,895	-	-	4,207,096		4,207,096	6,585,862	-	-	-	598,882		
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	-	-	11,872,092		11,872,092	10,707,672	-	-	-	227,042		
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	-	-	7,806,461		7,806,461	6,949,529	-	-	-	247,076		
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	-	-	11,872,092		11,872,092	10,707,672	-	-	-	227,042		
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.	-	-	-	2,953,764		2,953,764	6,911,944	-	-	-	247,076		
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	-	-	-	3,883,480		3,883,480	10,646,791	-	-	-	227,042		

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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	-	-	7,806,461		7,806,461	6,949,529	-	-	-	247,076		
PUT OPTION AUG20 RTY P @ 1388.95 08/31/2020 1388.95 PUT BME2AACP0; 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 W22LROWP2IHZNBB6K528	08/30/2017	08/31/2020	287,987	340,000,717	1388.95 / 972.27	25,554,666	-	-	44,365,488		44,365,488	51,300,834	-	-	-	1,100,650		
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 W22LROWP2IHZNBB6K528	08/30/2017	09/07/2020	104,251	185,000,002	1918.45 / 1630.68	8,052,632	-	-	17,868,153		17,868,153	17,711,737	-	-	-	612,428		
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 W22LROWP2IHZNBB6K528	08/30/2017	09/07/2020	156,376	254,999,997	1918.45 / 1342.91	19,499,999	-	-	38,144,180		38,144,180	40,152,482	-	-	-	844,158		
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	-	-	1,081,807		1,081,807	2,073,960	-	-	-	320,977		
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	-	-	279,099		279,099	494,712	-	-	-	359,883		
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	-	-	2,441,260		2,441,260	5,122,992	-	-	-	994,914		

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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)
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	-	-	7,896,086		7,896,086	6,684,652	-	-	-	606,660		
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	-	-	-	(2,823,778)		(2,823,778)	6,599,034	-	-	-	606,660		
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	-	-	7,896,086		7,896,086	6,684,652	-	-	-	606,660		
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	-	-	5,231,208		5,231,208	8,212,084	-	-	-	423,396		
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	-	-	45,313,440		45,313,440	32,407,568	-	-	-	2,782,918		
PUT OPTION DEC23 SPX P @ 2555.03 12/15/2023 2555.03 PUT BME2YWC76; PUT OPTION DEC23 SPX P @ 2017.13 12/15/2023 2017.13 PUT BME2YWCJ0	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/19/2018	12/15/2023	185,908	425,000,678	2555.03 / 2017.13	27,299,999	-	-	40,640,214		40,640,214	21,068,698	-	-	-	4,092,819		
PUT OPTION DEC21 SPX P @ 1713.47 12/17/2021 1713.47 PUT BME2YWFB4; PUT OPTION DEC21 SPX P @ 1352.74 12/17/2021 1352.74 PUT BME2YWFC2	Variable Annuities	Exh 5	Equity/ Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2018	12/17/2021	277,216	425,001,230	1713.47 / 1352.74	26,550,030	-	-	45,195,423		45,195,423	32,344,453	-	-	-	2,782,921		
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	-	-	41,019,228		41,019,228	21,225,472	-	-	-	4,092,812		

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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 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)
PUT OPTION NOV20 SPLVP5UP P @ 242 BHF1WH1K6; PUT OPTION NOV20 SPLVP5UP P @ 222 BHF1WH1L4	Fixed Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	01/09/2020	11/20/2020	306,061	71,006,152	242 / 222	-	612,122	-	1,212,378		1,212,378	600,256	-	-	-	284,268		
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 KB1H1DSPRFMYMCUFXT09	01/02/2020	08/31/2020	287,987	340,000,717	1388.95 / 972.27	-	(5,537,881)	-	(57,085,242)		(57,085,242)	(51,547,361)	-	-	-	1,100,650		
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)	-	(7,769,915)		(7,769,915)	(6,676,858)	-	-	-	598,882		
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)	-	(7,896,086)		(7,896,086)	(7,101,708)	-	-	-	606,660		
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)	-	(7,896,086)		(7,896,086)	(7,101,708)	-	-	-	606,660		
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)	-	(9,507,457)		(9,507,457)	(8,699,984)	-	-	-	423,396		
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)	-	(22,463)		(22,463)	(13,503)	-	-	-	1,716		
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 4PQUHN3JPFGFNF3BB653	01/22/2020	12/18/2020	166	267,426	1658 / 1564	-	(4,737)	-	(14,715)		(14,715)	(9,978)	-	-	-	1,133		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION 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 B4TYDEB6GKMZO031MB27	01/22/2020	12/18/2020	2,914	9,142,675	3237 / 3038	-	(146,662)	-	(458,930)		(458,930)	(312,268)	-	-	-	38,730		
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)	-	(47,849,464)		(47,849,464)	(40,263,653)	-	-	-	844,158		
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)	-	(11,872,091)		(11,872,091)	(10,985,623)	-	-	-	227,042		
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)	-	(11,872,091)		(11,872,091)	(10,985,623)	-	-	-	227,042		
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)	-	(11,872,091)		(11,872,091)	(10,985,623)	-	-	-	227,042		
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)	-	(7,806,460)		(7,806,460)	(7,235,495)	-	-	-	247,075		
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)	-	(7,806,460)		(7,806,460)	(7,235,495)	-	-	-	247,075		
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)	-	(7,806,460)		(7,806,460)	(7,235,495)	-	-	-	247,075		

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 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)
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)	-	(7,896,086)		(7,896,086)	(7,292,359)	-	-	-	606,660		
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)	-	(19,262,855)		(19,262,855)	(12,963,345)	-	-	-	1,699,259		
PUT OPTION APR20SPXP@3052 04/17/2020 3052. PUT BHF1ZC8N1; PUT OPTION APR20SPXP@2906 04/17/2020 2906. PUT BHF1ZC8P6	Fixed Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/21/2020	04/17/2020	12,579	37,472,841	3052 / 2906	-	(121,891)	-	(1,796,177)		(1,796,177)	(1,674,287)	-	-	-	40,436		
PUT OPTION MAY20SPXP@2998 05/22/2020 2998. PUT BHF1ZC9A8; PUT OPTION MAY20SPXP@2856 05/22/2020 2856. PUT BHF1ZC9M2	Fixed Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/21/2020	05/22/2020	12,847	37,603,169	2998 / 2856	-	(149,154)	-	(1,506,584)		(1,506,584)	(1,357,430)	-	-	-	70,966		
PUT OPTION JUN20SPXP@3021 06/19/2020 3021. PUT BHF1ZCAD0; PUT OPTION JUN20SPXP@2876 06/19/2020 2876. PUT BHF1ZCAE8	Fixed Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/21/2020	06/19/2020	11,303	33,326,896	3021 / 2876	-	(174,744)	-	(1,280,820)		(1,280,820)	(1,106,075)	-	-	-	78,012		
PUT OPTION APR20SPLVP5UPP@252 04/17/2020 252. PUT BHF1ZCBF4; PUT OPTION APR20SPLVP5UPP@236 04/17/2020 236. PUT BHF1ZCBG2	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2020	04/17/2020	560,837	136,844,228	252 / 236	-	(959,031)	-	(6,057,768)		(6,057,768)	(5,098,737)	-	-	-	147,664		
PUT OPTION MAY20SPLVP5UPP@254 05/15/2020 254. PUT BHF1ZCBH0; PUT OPTION MAY20SPLVP5UPP@237 05/15/2020 237. PUT BHF1ZCBJ6	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2020	05/15/2020	535,008	131,344,464	254 / 237	-	(1,792,277)	-	(6,710,177)		(6,710,177)	(4,917,900)	-	-	-	230,591		
PUT OPTION JUN20SPLVP5UPP@259 06/19/2020 259. PUT BHF1ZCBK3; PUT OPTION JUN20SPLVP5UPP@242 06/19/2020 242. PUT BHF1ZCBL1	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2020	06/19/2020	526,480	131,883,240	259 / 242	-	(3,701,154)	-	(8,277,464)		(8,277,464)	(4,576,310)	-	-	-	308,715		

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION JUN20SPXP@3020 06/19/2020 3020. PUT BHF1ZF3P4; PUT OPTION JUN20SPXP@2718 06/19/2020 2718. PUT BHF1ZF3Q2	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/21/2020	06/19/2020	15,824	45,399,056	3020 / 2718	-	387,055	-	3,254,306		3,254,306	2,867,251	-	-	-	106,271		
PUT OPTION JUN20SPLVP5UPP@245 06/19/2020 245. PUT BHF1ZMWG7; PUT OPTION JUN20SPLVP5UPP@236 06/19/2020 236. PUT BHF1ZMWH5	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/25/2020	06/19/2020	2,057,867	494,917,014	245 / 236	-	1,399,350	-	7,979,539		7,979,539	6,580,189	-	-	-	1,158,513		
PUT OPTION JUN20SPLVP5UPP@243 06/19/2020 243. PUT BHF1ZMWQ5; PUT OPTION JUN20SPLVP5UPP@238 06/19/2020 238. PUT BHF1ZMWR3	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528...	02/25/2020	06/19/2020	2,469,440	593,900,320	243 / 238	-	1,135,942	-	5,103,599		5,103,599	3,967,657	-	-	-	1,390,215		
PUT OPTION JUN20MXEAP@1926 06/19/2020 1926. PUT BHF213XE8; PUT OPTION JUN20MXEAP@1829 06/19/2020 1829. PUT BHF213XF5	Fixed Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/23/2020	06/19/2020	44,143	82,878,483	1926 / 1829	-	4,277,457	-	4,040,962		4,040,962	(236,494)	-	-	-	194,004		
PUT OPTION SEP20SPLVP5UPP@247 09/18/2020 247. PUT BHF216Q66; PUT OPTION SEP20SPLVP5UPP@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	-	2,975,017		2,975,017	(266,079)	-	-	-	677,208		
0199999999. Total-Purchased Options-Hedging Other-Collars										220,924,719	(23,894,099)	0	156,086,055	XXX	156,086,055	159,049,738	0	0	0	60,317,078	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other										2,079,410,739	165,212,700	0	3,825,879,576	XXX	##########	##########	0	0	0	60,769,150	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										476,956,757	186,572,502	0	3,808,705,201	XXX	##########	##########	0	0	0	209,370	XXX	XXX
0449999999. Total-Purchased Options-Put Options										1,348,979,263	2,534,297	0	(138,929,874)	XXX	(138,929,874)	657,688,200	0	0	0	242,702	XXX	XXX
0459999999. Total-Purchased Options-Caps										32,550,000	0	0	18,194	XXX	18,194	(11,849)	0	0	0	0	XXX	XXX
0479999999. Total-Purchased Options-Collars										220,924,719	(23,894,099)	0	156,086,055	XXX	156,086,055	159,049,738	0	0	0	60,317,078	XXX	XXX
0499999999. Total-Purchased Options										2,079,410,739	165,212,700	0	3,825,879,576	XXX	##########	##########	0	0	0	60,769,150	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
MAR19TSLAUSC@380 JUN20RTYC@1838 BHF1MC8B1	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2019	06/19/2020	127,735	234,776,930	1838	-	-	-	(11,717)		(11,717)	1,421,570	-	-	-	-		
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)	-	-	(190,557)		(190,557)	7,442,401	-	-	-	-		

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 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)
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	-	-	-	50,784,455		50,784,455	92,403,785	-	-	-	-		
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)	-	-	(148,028)		(148,028)	6,153,756	-	-	-	-		
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)	-	-	(1)		(1)	96,350	-	-	-	-		
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1ULW58	Macro Interest Rate Hedge	Exh 5	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	11/18/2019	06/08/2020	-	1,000,000,000	0.02149	(62,000,000)	-	-	(244,517,683)		(244,517,695)	(209,424,769)	-	-	-	-		
MAR19TSLAUSC@380 7Mx20SWAPTIONSYNTH BHF1UNR27	Macro Interest Rate Hedge	Exh 5	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/19/2019	06/08/2020	-	500,000,000	0.02158	(33,500,000)	-	-	(123,057,644)		(123,057,644)	(105,100,588)	-	-	-	-		
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1UQH88	Macro Interest Rate Hedge	Exh 5	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/20/2019	06/08/2020	-	500,000,000	0.02158	(35,350,000)	-	-	(123,057,644)		(123,057,644)	(105,100,588)	-	-	-	-		
MAR19TSLAUSC@380 12Mx20SWAPTIONSYNTH BHF1UQN57	Macro Interest Rate Hedge	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/20/2019	06/10/2020	-	1,000,000,000	0.02126	(69,000,000)	-	-	(240,129,389)		(240,129,389)	(207,103,457)	-	-	-	-		
MAR19TSLAUSC@380 JUN20SPXC@2109.44 BHF1UQNW8	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/20/2019	06/25/2020	47,406	100,000,004	2109.44	(47,128,696)	-	-	(25,334,191)		(25,334,191)	27,576,747	-	-	-	-		
MAR19TSLAUSC@380 JUN20SPXC@2119.9951 BHF1UQP06	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	11/20/2019	06/03/2020	47,170	100,000,000	2120	(46,379,480)	-	-	(24,306,525)		(24,306,525)	27,874,389	-	-	-	-		
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)	-	-	(5,648)		(5,648)	239,246	-	-	-	-		
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants										(305,494,014)	0	0	(729,974,572)	XXX	(729,974,584)	(463,521,158)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
PUT OPTION APR20SPXP@2369 BHF1SMXY5	Variable Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	10/03/2019	04/03/2020	84,425	200,002,825	2369	(2,640,392)	-	-	(249,305)		(249,305)	(9,088)	-	-	-	-		
PUT OPTION APR20SPXP@2369 BHF1SMZ56	Variable Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	10/03/2019	04/06/2020	63,318	150,000,342	2369	(1,997,642)	-	-	(749,796)		(749,796)	(558,404)	-	-	-	-		
PUT OPTION SEP20MXEAP@1931 BHF1U1JX6	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/11/2019	09/18/2020	2,589	4,999,359	1931	(211,019)	-	-	(969,610)		(969,610)	(823,152)	-	-	-	-		
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)	-	-	(42,864,260)		(42,864,260)	(31,649,203)	-	-	-	-		
PUT OPTION MAR21SPXP@2212.99 BHF1W2H14	Variable Annuities	Exh 5	Equity/ Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09.	12/19/2019	03/19/2021	100,000	221,298,999	2212.99	(2,891,000)	-	-	(17,678,793)		(17,678,793)	(14,922,768)	-	-	-	-		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION 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	-	-	-	(12,349,176)		(12,349,176)	(12,349,176)	-	-	-	-		
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)	-	(5,718,517)		(5,718,517)	(5,379,002)	-	-	-	-		
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)	-	(5,852,304)		(5,852,304)	(5,490,066)	-	-	-	-		
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)	-	(5,840,014)		(5,840,014)	(5,626,789)	-	-	-	-		
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)	-	(5,884,779)		(5,884,779)	(5,669,164)	-	-	-	-		
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)	-	(6,168,917)		(6,168,917)	(5,933,835)	-	-	-	-		
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)	-	(48,042,925)		(48,042,925)	(36,826,948)	-	-	-	-		
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)	-	(31,843,272)		(31,843,272)	(28,182,285)	-	-	-	-		
PUT OPTION MAR21MXEAP@1452.22 BHF1XX6Z2	Variable Annuities	Exh 5	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/24/2020	03/19/2021	263,191	382,211,226	1452.22	-	(2,941,449)	-	(29,991,106)		(29,991,106)	(27,049,657)	-	-	-	-		
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)	-	(36,343,374)		(36,343,374)	(31,717,019)	-	-	-	-		
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	-	-	-	(6,737,894)		(6,737,894)	(6,737,894)	-	-	-	-		
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)	-	(12,297,452)		(12,297,452)	(10,851,388)	-	-	-	-		
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)	-	(31,716,905)		(31,716,905)	(27,978,095)	-	-	-	-		
PUT OPTION JUN20 SPX P @ 2119.9951 BHF1YDZC4	Variable Annuities	Exh 5	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/03/2020	06/03/2020	47,170	100,000,000	2120	-	(137,147)	-	(2,861,886)		(2,861,886)	(2,724,740)	-	-	-	-		

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 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)
PUT OPTION JUN20 SPX P @ 2109.44 BHF1YDZL4	Variable Annuities	Exh 5	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/03/2020	06/25/2020	47,406	100,000,004	2109.44	-	(166,822)	-	(3,415,594)		(3,415,594)	(3,248,773)	-	-	-	-		
PUT OPTION JAN21 SPX P @ 2291.85 BHF1YG3Q1 Premium at Maturity 2021-01-27	Variable Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/04/2020	01/25/2021	21,816	49,999,002	2291.85	-	(417,776)	-	(4,067,077)		(4,067,077)	(3,649,300)	-	-	-	-		
PUT OPTION JAN21SPXP@2292.05 BHF1YG3T5 Premium at Maturity 2021-01-27	Variable Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/04/2020	01/25/2021	21,814	49,998,780	2292.05	-	(417,956)	-	(4,067,985)		(4,067,985)	(3,650,028)	-	-	-	-		
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)	-	(5,569,495)		(5,569,495)	(5,238,517)	-	-	-	-		
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)	-	(6,581,177)		(6,581,177)	(6,316,575)	-	-	-	-		
PUT OPTION APR20 RTY P @ 1388.55 BHF1YG7Y0 Premium at Maturity 2020-04-07	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/04/2020	04/03/2020	36,009	50,000,007	1388.55	-	(120,629)	-	(8,477,858)		(8,477,858)	(8,357,228)	-	-	-	-		
PUT OPTION APR20 RTY P @ 1272.5 BHF1YG860	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/04/2020	04/15/2020	39,293	50,000,343	1272.5	-	(64,833)	-	(4,978,951)		(4,978,951)	(4,914,118)	-	-	-	-		
PUT OPTION APR20 RTY P @ 1278 BHF1YG878	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	02/04/2020	04/15/2020	23,474	29,999,772	1278	-	(39,906)	-	(3,083,987)		(3,083,987)	(3,044,081)	-	-	-	-		
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	-	-	-	(8,024,037)		(8,024,037)	(8,024,037)	-	-	-	-		
PUT OPTION AUG20 SPX P @ 2192.05 BHF1YVHQ3 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	-	(105,153)	-	(2,641,612)		(2,641,612)	(2,536,460)	-	-	-	-		
PUT OPTION MAR22 SPX P @ 2368.9 BHF1YXSY0 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)	-	(11,861,358)		(11,861,358)	(9,353,759)	-	-	-	-		
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)	-	(5,937,695)		(5,937,695)	(4,665,327)	-	-	-	-		
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)	-	(5,956,822)		(5,956,822)	(4,691,681)	-	-	-	-		
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)	-	(26,795,298)		(26,795,298)	(24,458,162)	-	-	-	-		
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	-	(1,426,468)	-	(10,436,245)		(10,436,245)	(9,009,777)	-	-	-	-		

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 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)
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	-	(4,710,331)	-	(23,389,295)		(23,389,295)	(18,678,964)	-	-	-	-		
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	-	(2,395,664)	-	(11,728,262)		(11,728,262)	(9,332,598)	-	-	-	-		
PUT OPTION 2x20SWAPTIONSYNTH BHF204QA3	Macro Interest Rate Hedge	Exh 5	Interest Rate	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	03/04/2020	07/30/2021	-	800,000,000	0.02944	-	1,412,000	-	1,316,033		1,316,033	(95,967)	-	-	-	-		
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)	-	-	(5,502,052)		(5,502,052)	(5,407,087)	-	-	-	-		
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	-	-	-	(13,879)		(13,879)	(13,879)	-	-	-	-		
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	-	-	-	(3,800)		(3,800)	(3,800)	-	-	-	-		
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)	-	(11,229,348)		(11,229,348)	15,244,731	-	-	-	-		
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	-	-	-	(5,598)		(5,598)	(5,598)	-	-	-	-		
MAR19TSLAUSC@380 2x20SWAPTIONSYNTH BHF1ZMUY0	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/25/2020	08/05/2021	-	250,000,000	0.02045	-	(29,402,500)	-	(56,145,880)		(56,145,880)	(26,743,380)	-	-	-	-		
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)	-	(133,192)		(133,192)	46,588	-	-	-	-		
MAR19TSLAUSC@380 JUN20MXEAC@2214 BHF213XH1	Fixed Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/23/2020	06/19/2020	5,193	11,497,302	2214	-	(52)	-	(48)		(48)	4	-	-	-	-		
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF219UD0	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/30/2020	07/30/2021	-	1,000,000,000	0.0042	-	(34,340,000)	-	(29,456,317)		(29,456,317)	4,883,683	-	-	-	-		
MAR19TSLAUSC@380 16Mx20SWAPTIONSYNTH BHF21ALK1	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/31/2020	07/30/2021	-	500,000,000	0.0046	-	(16,187,500)	-	(15,844,161)		(15,844,161)	343,339	-	-	-	-		
0659999999. Total-Written Options-Hedging Other-Put Options										(65,076,489)	(152,147,737)	0	(568,191,275)	XXX	(568,191,275)	(401,399,424)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Collars																						
MAR19TSLAUSC@380 JUN20SPLVP5UPC@243 06/19/2020 243. CALL BHF1PX632; MAR19TSLAUSC@380 JUN20SPLVP5UPC@248 06/19/2020 248. CALL BHF1PX673	Fixed Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC 4PQUHN3JPFGFNF3BB653	08/06/2019	06/19/2020	1,352,482	332,034,331	243 / 248	3,269,896	-	-	1,053,255		1,053,255	(3,616,843)	-	-	-	777,234		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
PUT OPTION JUN20SPLVP5UPP@243 06/19/2020 243. PUT BHF1PX6K4; PUT OPTION JUN20SPLVP5UPP@238 06/19/2020 238. PUT BHF1PX6N8	Fixed Annuities	Exh 5	Equity/ Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/06/2019	06/19/2020	2,469,440	593,900,320	243 / 238	(4,214,099)	-	-	(5,103,599)		(5,103,599)	(3,220,680)	-	-	-	1,390,215		
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	-	-	484,550		484,550	(9,945,684)	-	-	-	1,613,069		
PUT OPTION SEP20SPLVP5UPP@247 09/18/2020 247. PUT BHF1U1JY4; PUT OPTION SEP20SPLVP5UPP@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)	-	-	(2,904,379)		(2,904,379)	(1,703,797)	-	-	-	677,208		
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	-	-	32,050		32,050	(3,462,974)	-	-	-	1,071,901		
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	-	-	3,231,001		3,231,001	(10,933,161)	-	-	-	914,707		
MAR19TSLAUSC@380 JAN21 SPX C @ 3429 BHF1VXWN2; MAR19TSLAUSC@380 JAN21 SPX C @ 3741 BHF1VXWP7	Variable Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/26/2019	01/15/2021	64,155	229,995,675	3429 / 3741	5,084,284	-	-	801,561		801,561	(4,193,976)	-	-	-	1,025,043		
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 G5GSEF7VJP5I7OUK5573	01/02/2020	01/15/2021	88,843	196,876,088	2167 / 2265	-	2,260,166	-	70,521		70,521	(2,189,645)	-	-	-	877,436		
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)	-	(4,194)		(4,194)	149,506	-	-	-	130,921		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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	-	279,151		279,151	(2,201,979)	-	-	-	466,244		
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	-	136,075		136,075	(1,382,821)	-	-	-	229,246		
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	-	1,027		1,027	(15,789)	-	-	-	3,721		
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	-	855		855	(16,875)	-	-	-	3,913		
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	-	91,295		91,295	(392,605)	-	-	-	98,757		
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	-	3,542,196		3,542,196	(15,310,763)	-	-	-	1,689,712		
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	-	114,762		114,762	(1,689,654)	-	-	-	233,954		
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	-	25,243		25,243	(181,974)	-	-	-	78,011		
MAR19TSLAUSC@380 JAN21SPXC@3277 01/15/2021 3277. CALL BHF1ZC7W2; MAR19TSLAUSC@380 JAN21SPXC@3437 01/15/2021 3437. CALL BHF1ZC868	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528...	02/21/2020	01/15/2021	11,402	38,276,514	3277 / 3437	-	1,117,669	-	187,209		187,209	(930,459)	-	-	-	170,591		

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 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)
MAR19TSLAUSC@380 JAN21SPLVP5UPC@252 01/15/2021 252. CALL BHF1ZCBM9; MAR19TSLAUSC@380 JAN21SPLVP5UPC@268 01/15/2021 268. CALL BHF1ZCBP2	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2020	01/15/2021	603,626	156,942,760	252 / 268	-	2,867,223	-	176,725		176,725	(2,690,499)	-	-	-	699,462		
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 W22LROWP2IHZNBB6K528	02/25/2020	08/21/2020	405,045	103,083,953	247 / 262	-	(2,547,733)	-	(96,910)		(96,910)	2,450,823	-	-	-	322,614		
MAR19TSLAUSC@380 JUN20SPLVP5UPC@243 06/19/2020 243. CALL BHF1ZMWK8; MAR19TSLAUSC@380 JUN20SPLVP5UPC@248 06/19/2020 248. CALL BHF1ZMWN2	Fixed Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/25/2020	06/19/2020	1,352,482	332,034,331	243 / 248	-	(5,504,602)	-	(1,053,255)		(1,053,255)	4,451,347	-	-	-	777,234		
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 KB1H1DSPRFMYMCUFXT09	03/04/2020	02/19/2021	5,712	11,743,872	2006 / 2106	-	143,657	-	26,666		26,666	(116,991)	-	-	-	55,409		
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	-	131,823		131,823	(318,122)	-	-	-	128,475		
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 KB1H1DSPRFMYMCUFXT09	03/04/2020	02/19/2021	498,639	132,139,335	257 / 273	-	827,741	-	47,903		47,903	(779,838)	-	-	-	623,444		
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	-	55		55	(215)	-	-	-	90		

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 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)
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	-	93		93	(608)	-	-	-	172		
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	-	31,147		31,147	(59,858)	-	-	-	15,198		
MAR19TSLAUSC@380 APR20MXEAC@1915 04/17/2020 1915. CALL BHF208MU4; MAR19TSLAUSC@380 APR20MXEAC@2014 04/17/2020 2014. CALL BHF208MV2	Fixed Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/23/2020	04/17/2020	8,047	15,808,332	1915 / 2014	-	12,473	-	15		15	(12,458)	-	-	-	17,058		
MAR19TSLAUSC@380 MAY20MXEAC@1865 05/15/2020 1865. CALL BHF208MX8; MAR19TSLAUSC@380 MAY20MXEAC@1966 05/15/2020 1966. CALL BHF208MY6	Fixed Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/23/2020	05/15/2020	9,829	18,827,450	1865 / 1966	-	15,235	-	10,374		10,374	(4,861)	-	-	-	33,054		
MAR19TSLAUSC@380 JUN20MXEAC@1882 06/19/2020 1882. CALL BHF208MZ3; MAR19TSLAUSC@380 JUN20MXEAC@1988 06/19/2020 1988. CALL BHF208N09	Fixed Annuities	Exh 5	Equity/ Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/23/2020	06/19/2020	8,471	16,391,385	1882 / 1988	-	19,536	-	17,754		17,754	(1,782)	-	-	-	38,369		
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	-	16,191		16,191	10,098	-	-	-	38,015		
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 KB1H1DSPRFMYMCUFXT09.	03/20/2020	07/17/2020	11,885	36,481,008	2997 / 3142	-	73,687	-	231,788		231,788	158,101	-	-	-	99,221		
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	-	368,135		368,135	(600,350)	-	-	-	362,725		

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
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	-	86,803		86,803	68,823	-	-	-	51,620		
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	-	523,075		523,075	233,529	-	-	-	129,868		
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	-	777,768		777,768	(975,951)	-	-	-	523,805		
MAR19TSLAUSC@380 SEP20MXEAC@1891 09/18/2020 1891. CALL BHF20EWU0; MAR19TSLAUSC@380 SEP20MXEAC@1983 09/18/2020 1983. CALL BHF20EWV8	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	-	60,140		60,140	47,015	-	-	-	61,272		
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 KB1H1DSPRFMYMCUFXT09	03/20/2020	09/18/2020	14,878	45,333,266	2980 / 3114	-	181,512	-	458,211		458,211	276,699	-	-	-	155,145		
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 G5GSEF7VJP5I7OUK5573	03/24/2020	10/16/2020	11,332	22,154,060	1909 / 2001	-	36,829	-	74,085		74,085	37,256	-	-	-	81,791		
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	-	551,767		551,767	250,478	-	-	-	189,389		
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	-	42,206		42,206	8,227	-	-	-	79,825		

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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	-	336,146		336,146	162,317	-	-	-	184,140		
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	-	595,166		595,166	(416,149)	-	-	-	755,781		
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	-	39,955		39,955	2,114	-	-	-	87,653		
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	-	313,682		313,682	64,819	-	-	-	193,146		
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	-	594,882		594,882	(697,260)	-	-	-	822,791		
MAR19TSLAUSC@380 JUN20MXEAC@1921 06/19/2020 1921. CALL BHF214P96; MAR19TSLAUSC@380 JUN20MXEAC@2210 06/19/2020 2210. CALL BHF214P70	Fixed Annuities	Exh 5	Equity/ Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/24/2020	06/19/2020	14,156	29,239,218	1921 / 2210	-	(4,955)	-	(18,131)		(18,131)	(13,176)	-	-	-	68,444		
0689999999. Total-Written Options-Hedging Other-Collars										29,335,075	31,417,926	0	6,382,838	XXX	6,382,838	(59,706,645)	0	0	0	18,047,093	XXX	XXX
0709999999. Total-Written Options-Hedging Other										(341,235,428)	(120,729,811)	0	(1,291,783,009)	XXX	##########	(924,627,227)	0	0	0	18,047,093	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										(305,494,014)	0	0	(729,974,572)	XXX	(729,974,584)	(463,521,158)	0	0	0	0	XXX	XXX
0939999999. Total-Written Options-Put Options										(65,076,489)	(152,147,737)	0	(568,191,275)	XXX	(568,191,275)	(401,399,424)	0	0	0	0	XXX	XXX
0969999999. Total-Written Options-Collars										29,335,075	31,417,926	0	6,382,838	XXX	6,382,838	(59,706,645)	0	0	0	18,047,093	XXX	XXX

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0989999999. Total-Written Options										(341,235,428)	(120,729,811)	0	(1,291,783,009)	XXX	##########	(924,627,227)	0	0	0	18,047,093	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 B4TYDEB6GKMZO031MB27	02/06/2019	05/07/2039	-	2,636,250	4.573%[4.72%]	-	-	10,574	375,180		712,595	-	336,330	-	-	57,625		
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%]	-	-	13,430	528,275		987,465	-	499,950	-	-	74,143		
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%]	-	-	6,828	268,940		480,730	-	254,520	-	-	35,041		
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%]	-	-	57,230	1,934,000		3,939,085	-	1,818,000	-	-	313,142		
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%]	-	-	8,698	43,120		330,325	-	35,350	-	-	42,800		
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%]	-	-	8,698	43,120		330,469	-	35,350	-	-	42,800		
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%]	-	-	-	240,240		1,536,559	-	196,950	-	-	238,459		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.40 PAY 2.37 07/30/2049 BHF1JVSM7	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%]	-	-	-	240,240		1,527,224	-	196,950	-	-	238,459		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.52 PAY 2.50 07/30/2049 BHF1JVSV7	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%]	-	-	-	166,320		978,980	-	136,350	-	-	165,087		
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%]	-	-	-	166,320		978,980	-	136,350	-	-	165,087		
Currency Swap With CITIBANK NA RCV 4.12 PAY 4.21 07/17/2034 BHF1JVVY7	BME37WC09 AUSTRALIAN LABORATORY SERVICES PTY	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2019	07/17/2034	-	14,036,250	4.115%[4.21%]	-	-	19,839	2,007,430		3,458,907	-	1,790,730	-	-	265,431		
Currency Swap With WELLS FARGO BANK NA RCV 3.95 PAY 2.73 05/20/2034 BHF1L56P8	BME3AXG58 REALTY INCOME CORPORATION	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	05/08/2019	05/20/2034	-	20,913,900	3.949%[2.73%]	-	-	74,469	963,585		3,772,091	-	1,365,280	-	-	393,287		

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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 4.09 PAY 3.77 06/25/2026 BHF1LG6W9	BME3BA211 BAPCOR LTD	D 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	05/15/2019	06/25/2026	-	16,674,790	4.085%[3.77%]	-	-	32,645	1,954,510		2,870,731	-	2,190,690	-	-	208,241		
Currency Swap With BARCLAYS BANK PLC RCV 4.07 PAY 1.74 05/31/2031 BHF1LG773	BME3BAFM1 GENUINE PARTS COMPANY	D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	05/15/2019	05/31/2031	-	3,250,900	4.065%[1.74%]	-	-	19,302	67,860		515,155	-	73,225	-	-	54,331		
Currency Swap With WELLS FARGO BANK NA RCV 4.16 PAY 1.95 05/31/2034 BHF1LG955	BME3BAFN9 GENUINE PARTS COMPANY	D 1	Currency	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	05/15/2019	05/31/2034	-	6,053,400	4.162%[1.95%]	-	-	34,322	126,360		1,119,478	-	136,350	-	-	113,956		
Currency Swap With WELLS FARGO BANK NA RCV 3.62 PAY 2.46 06/06/2027 BHF1LJLJ5	BME3BD462 CRODA INTERNATIONAL PLC	D 1	Currency	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	05/16/2019	06/06/2027	-	6,144,000	3.62%[2.46%]	-	-	19,695	188,160		646,789	-	407,040	-	-	82,352		
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%]	-	-	49,702	146,615		933,714	-	179,275	-	-	106,491		
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	KB1H1DSPRFMYMCUFXT09	05/22/2019	02/20/2040	-	6,584,400	4.118%[2.14%]	-	-	15,102	107,085		1,360,983	-	148,975	-	-	146,878		
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%]	-	-	38,757	272,250		4,627,214	-	378,750	-	-	457,691		
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%]	-	-	10,415	371,826		844,202	-	641,324	-	-	105,294		
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	KB1H1DSPRFMYMCUFXT09	05/30/2019	09/25/2031	-	4,875,319	4.075%[0.99%]	-	-	38,066	(84,937)		716,319	-	(32,876)	-	-	82,640		
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	G5GSEF7VJP5I7OUK5573	06/26/2019	07/25/2027	-	6,473,490	4.847%[2.46%]	-	-	41,145	230,280		833,746	-	143,925	-	-	87,575		
Currency Swap With BARCLAYS BANK PLC RCV 5.04 PAY 2.67 07/25/2029 BHF1N6EN0	BME3DEP08 FRITZ DRAXLMAIER GMBH & CO KG	D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/26/2019	07/25/2029	-	6,473,490	5.04%[2.67%]	-	-	41,084	230,280		985,068	-	143,925	-	-	98,831		
Currency Swap With CITIBANK NA RCV 3.39 PAY 3.37 06/30/2042 BHF1NRE79	66509CAC4 NORTHERN COURIER PIPELINE LP	D 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/10/2019	06/30/2042	-	3,811,847	3.394%[3.365%]	-	-	2,776	290,779		509,838	-	334,434	-	-	89,929		
Currency Swap With BARCLAYS BANK PLC RCV 4.17 PAY 1.76 12/31/2031 BHF1PZKH0	BME3FEBK7 SCANDLINES APS	D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/02/2019	12/31/2031	-	2,219,000	4.1715%[1.76%]	-	-	13,376	25,900		318,385	-	50,500	-	-	38,046		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.13 PAY 2.88 07/15/2029 BHF1SKGW2	BHF1NMMN6 OTP BANK NYRT	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	10/02/2019	07/15/2029	-	1,873,647	5.1325%[2.875%]	-	-	11,206	(4,617)		176,807	-	43,178	-	-	28,563		
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	KB1H1DSPRFMYMCUFXT09	10/02/2019	09/30/2031	-	10,944,000	3.448%[1.38%]	-	-	56,482	(27,000)		1,180,934	-	252,500	-	-	185,620		

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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 G5GSEF7VJP5I7OUK5573	10/10/2019	12/31/2038	-	21,801,780	5.655%[3.375%]	-	-	125,693	79,289		3,236,642	-	498,059	-	-	472,203		
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%]	-	-	12,092	954,135		1,288,292	-	178,080	-	-	54,368		
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)	-	-	53,294	761,228		1,287,899	-	139,920	-	-	42,693		
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)	-	-	40,822	1,522,455		2,502,267	-	279,840	-	-	85,385		
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%]	-	-	95,362	3,526,250		4,342,403	-	328,250	-	-	184,779		
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%]	-	-	15,399	948,100		1,588,758	-	169,600	-	-	84,803		
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUK5	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	8,064,600	5.1%[3.601%]	-	-	45,376	1,481,100		2,647,062	-	151,500	-	-	152,694		
Currency Swap With CITIBANK NA RCV 5.10 PAY 3.60 07/30/2034 BME0PLUU3	BME0PPGA4 ELENIA FINANCE OYJ	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2014	07/30/2034	-	4,032,300	5.1%[3.601%]	-	-	22,688	738,150		1,323,531	-	75,750	-	-	76,347		
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%]	-	-	68,064	2,218,050		3,970,593	-	227,250	-	-	229,042		
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%]	-	-	69,131	1,987,500		2,860,180	-	252,500	-	-	166,750		
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%]	-	-	3,227	193,025		243,376	-	42,400	-	-	8,645		
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%]	-	-	25,818	1,544,200		1,947,144	-	339,200	-	-	69,164		
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%]	-	-	25,818	1,537,800		1,947,144	-	339,200	-	-	69,164		
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%]	-	-	10,522	579,075		806,543	-	127,200	-	-	31,147		
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%]	-	-	14,030	772,100		1,075,391	-	169,600	-	-	41,529		

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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%]	-	-	14,056	772,100		1,075,391	-	169,600	-	-	41,529		
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%]	-	-	96,614	2,644,455		2,975,514	-	378,851	-	-	129,053		
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%]	-	-	39,158	839,100		1,132,857	-	151,500	-	-	72,789		
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%]	-	-	116,018	2,559,255		3,945,706	-	462,075	-	-	296,244		
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 KB1H1DSPRFMYMCUFXT09	03/11/2015	06/17/2030	-	21,587,280	3.718%[1.47%]	-	-	118,687	(796,620)		1,524,022	-	515,100	-	-	345,045		
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 KB1H1DSPRFMYMCUFXT09	03/30/2015	05/11/2025	-	11,987,934	5.6%[3.38%]	-	-	66,596	(157,605)		462,082	-	279,265	-	-	135,563		
Currency Swap With CITIBANK NA RCV 3.73 PAY 2.97 10/15/2035 BME12GVC6	BME12ETP5 HEATHROW AIRPORT LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/15/2015	10/15/2035	-	6,197,940	3.7255%[2.97%]	-	-	21,291	990,150		1,726,524	-	356,160	-	-	122,206		
Currency Swap With J.P. MORGAN SECURITIES INC. RCV 3.36 PAY 2.83 05/27/2027 BME1319K5	BME12S6S3 DYSON JAMES LTD.	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	04/24/2015	05/27/2027	-	2,648,100	3.3575%[2.83%]	-	-	7,412	478,188		624,011	-	148,400	-	-	35,426		
Currency Swap With CITIBANK NA RCV 4.27 PAY 3.68 05/15/2030 BME134820	BME13EV06 SOUTH WEST AIRPORTS LIMITED	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2015	05/15/2030	-	7,996,439	4.2675%[3.68%]	-	-	25,149	1,456,943		2,178,479	-	447,235	-	-	127,246		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.94 PAY 2.35 08/27/2025 BME16RB55	BME16N8M1 COPENHAGEN AIRPORTS AS	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/09/2015	08/27/2025	-	6,856,540	3.9375%[2.35%]	-	-	29,369	167,339		341,237	-	144,521	-	-	79,747		
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%]	-	-	9,470	23,375		113,680	-	45,578	-	-	27,046		
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%]	-	-	29,807	(53,100)		253,626	-	151,500	-	-	105,853		
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%]	-	-	43,543	31,875		912,538	-	214,625	-	-	183,709		
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%]	-	-	51,203	2,331,375		2,932,363	-	636,000	-	-	129,753		

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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%]	-	-	8,281	49,125		87,723	-	37,875	-	-	13,766		
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%]	-	-	108,165	5,743,013		8,732,127	-	1,505,200	-	-	451,713		
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%]	-	-	15,413	836,525		3,158,669	-	1,056,298	-	-	295,524		
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%]	-	-	42,972	258,959		380,680	-	225,085	-	-	80,707		
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%]	-	-	30,088	1,440,575		2,409,953	-	1,368,239	-	-	338,576		
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%]	-	-	23,255	1,172,640		2,736,492	-	356,160	-	-	203,865		
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%]	-	-	43,877	(196,775)		173,461	-	214,625	-	-	110,585		
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%]	-	-	7,786	436,575		662,332	-	127,200	-	-	37,860		
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%]	-	-	17,115	(107,500)		41,623	-	80,800	-	-	42,953		
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%]	-	-	54,214	(358,972)		838,634	-	(6,105)	-	-	118,251		
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%]	-	-	34,680	(230,726)		226,184	-	(3,842)	-	-	55,715		
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%]	-	-	98,917	(656,287)		1,035,642	-	(10,929)	-	-	181,663		
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%]	-	-	6,781	316,560		686,766	-	101,760	-	-	45,770		
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%]	-	-	6,894	316,560		761,319	-	101,760	-	-	53,924		

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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%]	-	-	5,347	330,851		453,976	-	101,506	-	-	25,537		
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%]	-	-	40,124	(18,450)		250,585	-	227,250	-	-	120,632		
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%]	-	-	9,806	(31,350)		82,524	-	53,025	-	-	37,484		
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 G5GSEF7VJP5I7OUK5573	01/29/2016	02/08/2036	-	7,905,900	4.451%[2.823%]	-	-	33,583	(108,775)		493,218	-	184,325	-	-	157,467		
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%]	-	-	56,798	(183,300)		1,238,059	-	303,000	-	-	296,552		
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%]	-	-	55,616	(183,300)		963,950	-	303,000	-	-	274,395		
Currency Swap With UBS WARBURG RCV 2.76 PAY 2.38 01/18/2022 BME1MFLA1	BRSYJ3HW1 SVENSKA HANDELSBANKEN AB	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2016	01/18/2022	-	4,345,500	2.76%[2.375%]	-	-	9,251	625,650		666,587	-	254,400	-	-	29,173		
Currency Swap With UBS WARBURG RCV 2.77 PAY 2.38 06/02/2022 BME1MFLD5	BRSTL1HZ6 NORDEA BANK ABP.	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2016	06/02/2022	-	1,991,688	2.765%[2.375%]	-	-	5,304	283,113		310,759	-	116,600	-	-	14,678		
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%]	-	-	34,922	13,500		223,785	-	151,500	-	-	56,608		
Currency Swap With WELLS FARGO BANK NA RCV 3.97 PAY 1.75 03/21/2023 BME1PZCZ9	BRT0453B6 FLUOR CORPORATION	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,743,872	3.973%[1.75%]	-	-	17,494	22,692		116,193	-	62,620	-	-	23,654		
Currency Swap With WELLS FARGO BANK NA RCV 3.97 PAY 1.75 03/21/2023 BME1PZDX3	BRT0453B6 FLUOR CORPORATION	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	03/16/2016	03/21/2023	-	2,766,000	3.973%[1.75%]	-	-	17,635	22,875		117,130	-	63,125	-	-	23,845		
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%]	-	-	62,425	2,648,975		3,603,072	-	1,127,840	-	-	234,074		
Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.76 PAY 3.16 06/01/2031 BME1QJUZ4	BME1QKDN7 FOREIGN & COLONIAL INV TST SER B	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2031	-	9,872,100	3.756%[3.16%]	-	-	25,693	1,194,550		1,880,975	-	593,600	-	-	165,010		
Currency Swap With WELLS FARGO SECURITIES LLC RCV 3.33 PAY 2.80 06/01/2028 BME1QKK74	BME1QKDF4 FOREIGN & COLONIAL INV TST SER A	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	04/08/2016	06/01/2028	-	3,525,750	3.333%[2.8%]	-	-	8,174	426,625		599,108	-	212,000	-	-	50,405		

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.64 PAY 1.75 03/21/2023 BME1QKRE2	BRT0453B6 FLUOR CORPORATION	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/11/2016	03/21/2023	-	1,396,500	3.64%[1.75%]	-	-	7,887	52,369		89,115	-	30,931	-	-	12,039		
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%]	-	-	59,261	360,760		1,808,641	-	292,900	-	-	262,313		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.66 PAY 1.93 05/04/2029 BME1QMNC6	BME1QMD37 TRANSMISSION FINANCE DAC SER 10	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2016	05/04/2029	-	3,268,300	3.658%[1.93%]	-	-	14,759	90,190		276,393	-	73,225	-	-	49,292		
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%]	-	-	20,609	88,375		159,747	-	88,375	-	-	27,513		
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%]	-	-	5,904	782,276		1,472,668	-	581,703	-	-	164,861		
Currency Swap With BNP PARIBAS SA RCV 4.77 PAY 2.83 08/12/2026 BME1RC9C3	BME1R7R91 SIG PLC	D 1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/13/2016	08/12/2026	-	9,057,600	4.771%[2.83%]	-	-	49,009	260,800		775,621	-	202,000	-	-	114,301		
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%]	-	-	29,195	1,322,110		2,964,690	-	491,840	-	-	238,150		
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%]	-	-	10,541	501,490		1,014,832	-	186,560	-	-	82,805		
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%]	-	-	8,844	30,000		82,697	-	40,400	-	-	16,073		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.27 PAY 1.43 06/27/2026 BME1RUC47	BME1RUVP9 CRODA INTERNATIONAL PLC B	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2026	-	1,339,200	3.271%[1.43%]	-	-	6,249	22,500		84,479	-	30,300	-	-	16,732		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.06 PAY 2.54 06/27/2023 BME1RUCB1	BME1RUUZ8 CRODA INTERNATIONAL PLC C	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2016	06/27/2023	-	3,032,400	3.063%[2.54%]	-	-	6,736	429,870		500,366	-	178,080	-	-	27,296		
Currency Swap With WELLS FARGO BANK NA RCV 3.97 PAY 2.02 06/28/2023 BME1RV9W7	BME1RQLN4 TAYLOR WIMPEY PLC	D 1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/03/2016	06/28/2023	-	5,882,760	3.966%[2.02%]	-	-	29,536	177,060		353,871	-	131,300	-	-	52,976		
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%]	-	-	15,079	847,200		1,239,115	-	339,200	-	-	98,067		
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%]	-	-	29,224	1,293,900		2,448,222	-	508,800	-	-	175,940		

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 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%]	-	-	59,477	2,647,815		5,743,344	-	1,043,040	-	-	459,364		
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%]	-	-	43,978	4,180,402		6,375,878	-	3,276,030	-	-	766,327		
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%]	-	-	19,320	334,263		1,056,695	-	360,400	-	-	113,710		
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%]	-	-	9,070	176,963		430,051	-	190,800	-	-	50,224		
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 G5GSEF7VJP5I7OUK5573	07/28/2016	11/17/2026	-	20,941,200	3.697%[1.75%]	-	-	103,818	203,175		1,344,053	-	477,225	-	-	269,719		
Currency Swap With CITIBANK NA RCV 3.39 PAY 2.28 11/14/2026 BME1U17A9	BME1U1T31 COVENT GARDEN GROUP HOLDINGS SER A	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2026	-	8,164,800	3.3925%[2.28%]	-	-	26,294	336,105		902,424	-	534,240	-	-	105,096		
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 G5GSEF7VJP5I7OUK5573	08/12/2016	11/14/2028	-	10,886,400	3.5155%[2.37%]	-	-	36,170	448,140		1,403,423	-	712,320	-	-	159,905		
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%]	-	-	12,744	680,101		1,790,231	-	816,505	-	-	251,839		
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.35 PAY 1.57 09/23/2031 BME1UUUQ4	BME1UUSX2 WOODWARD INTERNATIONAL BV	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/14/2016	09/23/2031	-	3,829,760	3.35%[1.57%]	-	-	18,367	99,110		417,012	-	85,850	-	-	64,902		
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%]	-	-	21,047	284,015		872,234	-	364,640	-	-	95,238		
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%]	-	-	14,168	171,730		701,813	-	220,480	-	-	68,985		
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%]	-	-	15,943	65,550		290,656	-	75,750	-	-	49,322		
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%]	-	-	11,914	49,335		264,429	-	58,075	-	-	43,781		
Currency Swap With BANK OF AMERICA NA RCV 3.62 PAY 3.57 07/31/2035 BME1VFVT9	496676AC1 KINGSTON SOLAR LP	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/06/2016	07/31/2035	-	7,717,334	3.618%[3.571%]	-	-	5,717	381,085		756,730	-	515,903	-	-	129,031		
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%]	-	-	12,391	24,990		276,325	-	356,160	-	-	67,931		

SCHEDULE DB - PART A - SECTION 1

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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%]	-	-	21,801	24,940		365,237	-	108,575	-	-	77,930		
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%]	-	-	23,999	(147,240)		639,855	-	610,560	-	-	195,176		
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%]	-	-	16,167	(113,787)		215,660	-	483,290	-	-	150,228		
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 3.47 PAY 2.70 11/23/2031 BME1VV2R0	BME1VSXT9 AMETEK INC	D 1	Currency	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031	-	5,846,400	3.4725%[2.7%]	-	-	11,740	(105,360)		193,256	-	407,040	-	-	99,795		
Currency Swap With BNP PARIBAS SA RCV 3.91 PAY 5.17 01/19/2035 BME1VXR65	BME1VXN02 TRANSURBAN QUEENSLAND FINANCE J	D 1	Currency	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	10/19/2016	01/19/2035	-	10,023,000	3.913%[5.173%]	-	-	(2,862)	2,066,350		2,086,533	-	1,181,700	-	-	192,885		
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	R0MUWSFPU8MPRO8K5P83	10/19/2016	12/20/2031	-	3,392,400	3.747%[4.995%]	-	-	(1,240)	691,240		700,162	-	399,960	-	-	58,090		
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%]	-	-	35,190	(122,850)		777,566	-	1,068,480	-	-	264,182		
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 4.16 PAY 3.19 04/21/2037 BME1W5AQ9	BME1WEEH6 EVERSHOLT FUNDING PLC	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	10/21/2016	04/21/2037	-	16,084,200	4.1625%[3.19%]	-	-	43,790	(283,140)		1,126,516	-	1,119,360	-	-	332,252		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.84 PAY 3.10 05/18/2029 BME1WZ7S3	BME1X5JJ5 INCHCAPE PLC	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	11/01/2016	05/18/2029	-	5,622,120	3.8425%[3.1%]	-	-	11,248	(81,650)		158,186	-	390,080	-	-	84,971		
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%]	-	-	101,235	261,900		1,047,659	-	454,500	-	-	214,968		
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%]	-	-	48,931	122,375		1,062,228	-	224,725	-	-	220,266		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.55 PAY 2.50 12/14/2033 BME1YJUL6	BME1YJNY6 ELENIA FINANCE OYJ	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	11/22/2016	12/14/2033	-	7,301,580	4.54625%[2.5%]	-	-	35,874	(269,445)		540,311	-	174,225	-	-	135,203		
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%]	-	-	23,500	109,480		1,082,267	-	474,880	-	-	144,453		

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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%]	-	-	26,396	(117,360)		386,708	-	121,200	-	-	88,885		
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%]	-	-	31,514	42,900		1,431,986	-	440,960	-	-	134,131		
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%]	-	-	27,001	43,010		1,128,515	-	390,080	-	-	111,643		
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%]	-	-	34,020	58,346		993,100	-	540,173	-	-	175,693		
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%]	-	-	24,033	48,360		703,978	-	440,960	-	-	92,113		
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%]	-	-	37,966	(228,975)		375,087	-	179,275	-	-	117,709		
Currency Swap With BARC RCV 4.15 PAY 2.74 05/24/2037 BME253GW3	BME2533G2 BLACKROCK SMALLER COMPANIES TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/21/2017	05/24/2037	-	4,350,640	4.146%[2.74%]	-	-	17,028	134,810		909,052	-	288,320	-	-	90,109		
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%]	-	-	52,040	644,355		1,906,035	-	941,280	-	-	195,705		
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%]	-	-	1,408	712,585		774,339	-	481,770	-	-	60,579		
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%]	-	-	1,371	712,585		811,576	-	481,770	-	-	69,583		
Currency Swap With CA INDOSUEZ SWITZERLAND SA RCV 3.97 PAY 1.96 06/27/2027 BME26VTD8	BME26XPL0 JONES LANG LASALLE FINANCE BV	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/07/2017	06/27/2027	-	8,445,000	3.965%[1.96%]	-	-	43,861	217,500		770,391	-	189,375	-	-	113,646		
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%]	-	-	46,449	42,100		4,091,920	-	103,306	-	-	352,200		
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%]	-	-	18,882	113,250		1,060,561	-	254,400	-	-	103,984		

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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%]	-	-	18,434	113,250		914,259	-	254,400	-	-	94,783		
Currency Swap With BANK OF AMERICA NA RCV 3.96 PAY 2.86 09/28/2032 BME27VMF9	BME27V5B7 BAZALGETTE TUNNEL LTD	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/29/2017	09/28/2032	-	14,278,000	3.9615%[2.86%]	-	-	51,491	657,250		2,199,516	-	932,800	-	-	252,443		
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%]	-	-	329,872	634,570		1,912,429	-	449,450	-	-	293,587		
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%]	-	-	10,835	133,500		334,746	-	212,000	-	-	37,468		
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%]	-	-	13,967	2,300,000		2,632,338	-	1,136,250	-	-	189,696		
Currency Swap With CITIGROUP INC - LT GTD RCV 3.78 PAY 4.86 10/01/2032 BME297YK6	BME297XN1 AUSGRID FINANCE PTY LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	-	4,944,128	3.7775%[4.857%]	-	-	7,457	1,147,310		1,290,119	-	563,580	-	-	87,444		
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%]	-	-	9,464	1,942,450		1,851,227	-	963,540	-	-	221,169		
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%]	-	-	22,062	348,255		646,881	-	89,638	-	-	59,613		
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%]	-	-	57,764	670,650		1,236,425	-	214,625	-	-	107,691		
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%]	-	-	68,712	1,050,800		5,135,996	-	1,204,160	-	-	491,549		
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%]	-	-	2,354	202,797		198,796	-	75,782	-	-	2,660		
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%]	-	-	34,244	412,500		753,092	-	126,250	-	-	63,731		
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%]	-	-	6,314	1,744,710		1,952,787	-	927,180	-	-	110,992		
Currency Swap With BARC RCV 4.20 PAY 5.17 12/14/2029 BME2C8F47	BME2C87K0 BROADCAST AUSTRALIA FINANCE PTY LT	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2017	12/14/2029	-	2,037,880	4.202%[5.17%]	-	-	1,417	444,730		511,719	-	236,340	-	-	31,755		

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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 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%]	-	-	19,437	237,180		521,869	-	74,488	-	-	47,825		
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%]	-	-	18,296	245,220		642,199	-	77,013	-	-	63,704		
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%]	-	-	19,263	245,220		582,586	-	77,013	-	-	55,591		
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%]	-	-	3,252	293,930		333,129	-	172,710	-	-	20,493		
Currency Swap With CITIGROUP INC - LT GTD RCV 4.19 PAY 2.03 12/15/2027 BME2D5E27	BME2D5BL8 VTTI BV	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2017	12/15/2027	-	8,941,372	4.186%[2.03%]	-	-	51,015	537,925		1,301,144	-	193,760	-	-	124,156		
Currency Swap With CITIBANK NA RCV 4.28 PAY 2.85 01/19/2043 BME2DEZN9	BME2DEYF7 CANAL AND RIVER TRUST	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2017	01/19/2043	-	3,663,800	4.28%[2.85%]	-	-	14,991	196,280		1,026,486	-	237,440	-	-	87,509		
Currency Swap With CITIBANK NA RCV 4.29 PAY 2.83 01/19/2048 BME2DEZY5	BME2DEYW0 CANAL AND RIVER TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/08/2017	01/19/2048	-	9,286,800	4.292%[2.83%]	-	-	38,685	497,710		2,965,045	-	602,080	-	-	244,923		
Currency Swap With BARCLAYS BANK PLC RCV 3.94 PAY 2.52 01/31/2048 BME2DF0G9	BME2DETF3 HERTFORD COLLEGE	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/08/2017	01/31/2048	-	11,244,500	3.939%[2.52%]	-	-	42,728	602,860		3,459,453	-	729,280	-	-	296,729		
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%]	-	-	3,973	1,153,500		1,311,986	-	681,750	-	-	89,402		
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%]	-	-	7,378	2,342,700		2,757,709	-	1,381,680	-	-	207,410		
Currency Swap With CITIBANK NA RCV 4.51 PAY 3.26 05/31/2033 BME2DJ6J9	BME2DHPZ6 ANNO 2017	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2017	05/31/2033	-	5,190,118	4.512%[3.263%]	-	-	25,131	350,440		925,612	-	336,228	-	-	127,619		
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%]	-	-	52,045	779,950		4,019,550	-	805,600	-	-	330,508		
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.63 PAY 4.36 02/14/2030 BME2DTKR3	BME2DVXL7 NETWORK FINANCE COMPANY PTY LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/16/2017	02/14/2030	-	7,594,000	3.6324%[4.36%]	-	-	11,936	1,474,000		1,703,389	-	909,000	-	-	119,362		
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.74 PAY 4.54 02/14/2033 BME2DTKX0	BME2DVYT9 NETWORK FINANCE COMPANY PTY LTD	D 1	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	11/16/2017	02/14/2033	-	4,556,400	3.7385%[4.54%]	-	-	6,957	884,400		1,057,720	-	545,400	-	-	81,777		

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Currency Swap With ROYAL BANK OF CANADA RCV 4.14 PAY 4.14 12/31/2041 BME2DTQE6	32117PAD9 FIRST NATIONS ETF LP	D 1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	11/16/2017	12/31/2041	-	10,518,053	4.1375%[4.136%]	-	-	10,322	925,742		1,604,629	-	746,869	-	-	221,178		
Currency Swap With CITICORP SECURITIES MARKETS RCV 3.67 PAY 1.65 02/15/2030 BME2E0ZS7	BME2EAE66 DIMENSIONAL FUND ADVISORS LP	D 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	11/21/2017	02/15/2030	-	8,097,150	3.669%[1.65%]	-	-	44,850	519,570		1,334,507	-	174,225	-	-	127,288		
Currency Swap With BARC RCV 5.45 PAY 3.48 11/29/2052 BME2E86V5	BME2E7V80 ALBEA SAS	D 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	11/27/2017	11/29/2052	-	14,762,200	5.447%[3.477%]	-	-	82,755	1,173,660		4,808,678	-	313,100	-	-	422,001		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 3.89 PAY 4.71 12/13/2042 BME2E9PW0	BME2E9YZ3 MONASH UNIVERSITY	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	11/28/2017	12/13/2042	-	5,772,200	3.89%[4.71%]	-	-	2,989	1,123,280		1,311,228	-	690,840	-	-	137,561		
Currency Swap With CITIBANK NA RCV 4.44 PAY 3.15 11/30/2027 BME2EKMJ7	BME2EEMP7 ANGEL TRAINS ROLLING STOCK	D 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	12/04/2017	11/30/2027	-	8,024,704	4.435%[3.15%]	-	-	103,865	433,101		3,377,828	-	475,778	-	-	278,811		
Currency Swap With JPMORGAN CHASE BANK NA RCV 3.81 PAY 4.42 01/16/2030 BME2EXH06	BME2F25K2 STOCKLAND TRUST MANAGEMENT LTD	D 1	Currency	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2030	-	13,620,250	3.809%[4.42%]	-	-	9,496	2,541,240		3,084,593	-	1,645,290	-	-	213,220		
Currency Swap With JPMORGAN CHASE & CO RCV 3.97 PAY 4.66 01/16/2033 BME2EXHC0	BME2F25P1 STOCKLAND TRUST MANAGEMENT LTD	D 1	Currency	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	12/07/2017	01/16/2033	-	17,984,750	3.9685%[4.66%]	-	-	11,092	3,355,560		4,281,351	-	2,172,510	-	-	321,790		
Currency Swap With CITIBANK NA RCV 5.11 PAY 3.66 01/31/2048 BME2F3SH2	BME2F36Q6 GREENSQUARE GROUP LIMITED	D 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	12/08/2017	01/31/2048	-	5,960,182	5.105%[3.663%]	-	-	78,535	250,416		5,223,665	-	377,745	-	-	494,315		
Currency Swap With CREDIT AGRICOLE NY RCV 6.44 PAY 3.83 12/21/2025 BME2F88J9	BME2F7LF4 ESVAGT A/S	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	12/13/2017	12/21/2025	-	3,762,240	6.4425%[3.83%]	-	-	79,748	251,200		614,096	-	80,800	-	-	45,024		
Currency Swap With CREDIT AGRICOLE NY RCV 6.87 PAY 4.31 12/21/2027 BME2F88N0	BME2F7M48 ESVAGT A/S	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	12/13/2017	12/21/2027	-	3,762,240	6.87%[4.31%]	-	-	79,022	251,200		716,589	-	80,800	-	-	52,296		
Currency Swap With JPMORGAN CHASE BK RCV 4.21 PAY 4.81 02/15/2028 BME2FK1H3	BME2G1077 INVOCARE LTD	D 1	Currency	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	12/20/2017	02/15/2028	-	8,349,400	4.2125%[4.81%]	-	-	5,971	1,684,050		2,009,260	-	990,810	-	-	117,206		
Currency Swap With CREDIT AGRICOLE NY RCV 3.73 PAY 3.68 04/23/2032 BME2GWPU1	BME2GX6W6 MCCAIN FINANCE (CANADA) LTD.	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	01/23/2018	04/23/2032	-	7,073,386	3.7275%[3.68%]	-	-	13,231	894,202		1,467,530	-	603,599	-	-	122,878		
Currency Swap With UBS RCV 4.31 PAY 2.90 03/14/2030 BME2GZSB3	BME2H1H37 SGN MIDCO LTD	D 1	Currency	UBS AG	BFM8T61CT2L1QCEMIK50	01/25/2018	03/14/2030	-	857,400	4.3125%[2.9%]	-	-	4,287	114,180		236,812	-	50,880	-	-	13,529		
Currency Swap With CREDIT AGRICOLE NY RCV 4.02 PAY 2.62 03/14/2027 BME2GZUC8	BME2H15P1 BUUK INFRASTRUCTURE ISSUER PLC	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	01/25/2018	03/14/2027	-	2,783,235	4.015%[2.62%]	-	-	13,383	371,085		652,632	-	165,360	-	-	36,703		
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%]	-	-	21,269	551,870		1,303,857	-	245,920	-	-	74,599		

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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 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%]	-	-	25,344	647,020		1,800,929	-	288,320	-	-	102,842		
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%]	-	-	83,157	300,086		2,528,852	-	(8,539)	-	-	192,698		
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%]	-	-	24,725	623,770		1,569,606	-	322,240	-	-	96,816		
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%]	-	-	8,231	213,395		469,285	-	110,240	-	-	29,108		
Currency Swap With ROYAL BANK OF CANADA RCV 4.40 PAY 2.88 06/17/2033 BME2JBG26	BME2JDLP5 BRITVIC PLC	D 1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2018	06/17/2033	-	3,062,400	4.3975%[2.88%]	-	-	14,235	338,800		903,456	-	186,560	-	-	55,677		
Currency Swap With MSCSW RCV 4.60 PAY 4.19 04/15/2026 BME2JBQF6	BME2JDRV6 AIR CANADA	D 1	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	-	5,151,492	4.595%[4.19%]	-	-	13,073	430,840		666,595	-	331,048	-	-	54,373		
Currency Swap With MSCSW RCV 4.60 PAY 4.19 04/15/2026 BME2JBQX7	BME2JDRV6 AIR CANADA	D 1	Currency	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	02/22/2018	04/15/2026	-	2,088,612	4.6%[4.19%]	-	-	5,323	174,679		271,420	-	134,219	-	-	22,045		
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	-	58,260	1,073,675		2,301,734	-	189,375	-	-	185,974		
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%]	-	-	80,619	1,730,300		7,172,654	-	1,026,080	-	-	443,907		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.08 PAY 2.62 03/29/2029 BME2KKYS7	BME2KKVY7 WAREHOUSES DE PAUW COMM VA	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	03/19/2018	03/29/2029	-	19,699,200	5.07625%[2.62%]	-	-	138,782	2,172,000		4,925,225	-	404,000	-	-	295,488		
Currency Swap With BANK OF AMERICA NA RCV 5.09 PAY 5.62 06/12/2035 BME2KTDG7	BME2KTZG3 TABCORP FINANCE PTY LTD	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2035	-	14,468,033	5.091%[5.62%]	-	-	27,508	2,957,917		4,695,773	-	1,709,311	-	-	282,110		
Currency Swap With BANK OF AMERICA NA RCV 5.15 PAY 5.70 06/12/2036 BME2KTE01	BME2KTZH1 TABCORP FINANCE PTY LTD	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/22/2018	06/12/2036	-	14,468,033	5.152%[5.7%]	-	-	27,485	2,957,917		4,771,846	-	1,709,311	-	-	291,262		
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. 1IE8VN30JCEQV1H4R804	04/11/2018	07/11/2033	-	8,799,040	4.0705%[2.64%]	-	-	39,182	1,120,030		2,158,649	-	525,760	-	-	160,372		
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%]	-	-	26,812	2,972,600		4,224,471	-	1,618,020	-	-	250,872		

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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 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%]	-	-	119,534	2,416,810		10,699,526	-	1,467,040	-	-	632,191		
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%]	-	-	67,623	903,200		2,385,244	-	202,000	-	-	153,867		
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%]	-	-	129,206	993,186		12,533,958	-	702,144	-	-	722,391		
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%]	-	-	27,744	458,205		1,375,701	-	380,752	-	-	96,443		
Currency Swap With BARCLAYSCAPITALINC RCV 4.48 PAY 2.84 06/28/2048 BME2NQQH4	BME2NQHY7 THE BRUNNER INVESTMENT TRUST PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2018	06/28/2048	-	8,633,300	4.48%[2.84%]	-	-	39,600	568,425		3,369,829	-	551,200	-	-	229,486		
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%]	-	-	160,218	1,339,400		3,439,296	-	467,125	-	-	248,904		
Currency Swap With HSBC SECURIT USA RCV 4.45 PAY 4.12 06/30/2042 BME2NYYH8	66980CAA6 NOUVELLE AUTOROUTE 30 FINANCEMENT	D 1	Currency	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	06/05/2018	06/30/2042	-	6,608,776	4.445%[4.115%]	-	-	12,114	568,554		1,774,284	-	588,634	-	-	155,748		
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. 1IE8VN30JCEQV1H4R804	06/05/2018	03/31/2042	-	9,836,318	4.443%[4.114%]	-	-	26,305	847,199		2,491,924	-	877,061	-	-	230,661		
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%]	-	-	72,240	753,825		2,411,012	-	239,875	-	-	180,322		
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%]	-	-	74,836	753,825		2,183,274	-	239,875	-	-	162,129		
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%]	-	-	35,452	503,100		2,968,458	-	440,960	-	-	184,681		
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%]	-	-	64,567	890,100		5,423,734	-	780,160	-	-	332,473		
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%]	-	-	2,279	1,070,395		1,359,658	-	793,460	-	-	97,814		
Currency Swap With CITICORP SECURITIES MARKETS RCV 4.29 PAY 5.06 06/21/2030 BME2PDJC0	BME2PDF83 PORTS OF AUCKLAND LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2018	06/21/2030	-	6,537,900	4.294%[5.06%]	-	-	439	1,026,255		1,348,921	-	760,740	-	-	104,556		

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Currency Swap With CITICORP SECURITIES MARKETS RCV 4.36 PAY 5.32 06/21/2033 BME2PDJJ5	BME2PDFD2 PORTS OF AUCKLAND LTD	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2018	06/21/2033	-	6,537,900	4.364%[5.32%]	-	-	(2,001)	1,026,255		1,424,418	-	760,740	-	-	118,915		
Currency Swap With BARCLAYSCAPITALINC RCV 4.61 PAY 3.06 10/15/2028 BME2PSQR6	BME2PU5D5 SSP FINANCING LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2018	10/15/2028	-	9,264,500	4.605%[3.06%]	-	-	44,093	600,600		1,740,224	-	593,600	-	-	135,432		
Currency Swap With BARCLAYSCAPITALINC RCV 4.60 PAY 1.21 08/02/2043 BME2PUV61	BME2PW6V0 JPMORGAN JAPANESE INVESTMENT TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2018	08/02/2043	-	4,545,455	4.601%[1.21%]	-	-	38,315	(81,762)		1,386,541	-	(30,685)	-	-	109,830		
Currency Swap With BARCLAYSCAPITALINC RCV 4.78 PAY 1.33 08/02/2048 BME2PUV95	BME2PW6X6 JPMORGAN JAPANESE INVESTMENT TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2018	08/02/2048	-	10,000,000	4.775%[1.33%]	-	-	85,594	(179,876)		3,753,717	-	(67,508)	-	-	266,265		
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%]	-	-	29,861	1,891,500		2,952,966	-	1,363,500	-	-	203,241		
Currency Swap With BARCLAYSCAPITALINC RCV 4.16 PAY 2.66 08/28/2048 BME2Q3KL9	BME2Q38N9 UNIVERSITY OF DURHAM	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/28/2018	08/28/2048	-	6,281,760	4.156%[2.66%]	-	-	27,003	332,880		2,088,141	-	407,040	-	-	167,471		
Currency Swap With BARCLAYSCAPITALINC RCV 4.08 PAY 2.67 10/03/2048 BME2Q9N09	BME2Q9EJ8 THE RHODES TRUST	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/03/2018	10/03/2048	-	10,799,400	4.075%[2.67%]	-	-	46,689	635,910		3,330,506	-	695,360	-	-	288,411		
Currency Swap With BARCLAYSCAPITALINC RCV 4.92 PAY 3.46 03/19/2038 BME2QKFK9	BME2N38X0 HEATHROW FUNDING LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/10/2018	03/19/2038	-	28,913,340	4.922%[3.46%]	-	-	16,262	1,886,790		7,983,021	-	1,848,640	-	-	612,971		
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 1VUV7VQFKUOQSJ21A208	07/11/2018	06/30/2028	-	27,551,680	4.325%[2.924%]	-	-	109,173	1,764,880		4,773,534	-	1,763,840	-	-	395,796		
Currency Swap With BARCLAYSCAPITALINC RCV 4.55 PAY 2.37 10/12/2033 BME2QR4H3	BME2QRFC2 SEGRO PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/12/2018	10/12/2033	-	18,321,900	4.554%[2.37%]	-	-	108,588	1,117,840		4,060,796	-	396,425	-	-	337,124		
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)	-	-	42,881	1,175,040		3,401,344	-	1,112,480	-	-	149,386		
Currency Swap With BARCLAYSCAPITALINC RCV 4.53 PAY 2.90 08/14/2048 BME2RR2B7	BME2RR136 CLEVELAND CLINIC UK FINANCING PLC	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/02/2018	08/14/2048	-	9,121,000	4.525%[2.9%]	-	-	40,563	442,750		3,143,552	-	593,600	-	-	243,001		
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%]	-	-	6,452	533,205		854,791	-	372,690	-	-	65,409		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.36 PAY 2.77 04/16/2028 BME2RYDG9	BME2RVRP0 PORTERBROOK RAIL FINANCE LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/07/2018	04/16/2028	-	4,789,280	4.3625%[2.77%]	-	-	21,159	196,075		459,260	-	283,168	-	-	64,542		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.30 PAY 2.69 04/16/2028 BME2RYEC7	BME2RVRK1 PORTERBROOK RAIL FINANCE LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/07/2018	04/16/2028	-	3,624,320	4.3025%[2.69%]	-	-	16,118	148,381		349,688	-	214,290	-	-	48,843		
Currency Swap With BARCLAYS PLC RCV 5.24 PAY 3.70 08/16/2030 BME2S0TY6	BME2S0BV1 WIRELESS INFRASTRUCTURE GROUP LTD	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/09/2018	08/16/2030	-	6,823,750	5.244%[3.7%]	-	-	28,717	248,570		1,214,742	-	449,440	-	-	109,943		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 6.46 PAY 4.83 08/13/2030 BME2S31G9	BME2RXEF2 HEATHROW FINANCE PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2018	08/13/2030	-	2,809,400	6.4575%[4.83%]	-	-	47,657	82,500		2,493,418	-	186,560	-	-	158,363		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.97 PAY 3.42 08/30/2033 BME2S8A60	BME2S7YC3 QUADGAS FINANCE PLC	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/15/2018	08/30/2033	-	28,247,410	4.965%[3.42%]	-	-	116,182	600,985		5,261,179	-	1,891,040	-	-	517,488		
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%]	-	-	6,593	35,035		251,938	-	110,240	-	-	26,580		
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)	-	-	15,896	388,600		899,427	-	474,440	-	-	45,627		
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)	-	-	8,120	201,000		664,132	-	245,400	-	-	32,325		
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%]	-	-	23,924	1,346,765		2,155,403	-	1,492,050	-	-	133,487		
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%]	-	-	3,418	192,395		307,915	-	213,150	-	-	19,070		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.11 12/31/2033 BME2T6QQ2	BME2T6K88 AURORA SOLAR	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/07/2018	12/31/2033	-	11,702,128	4.43%[4.113%]	-	-	16,975	756,964		1,441,258	-	903,980	-	-	200,797		
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%]	-	-	4,144	17,160		91,975	-	(11,520)	-	-	15,228		
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%]	-	-	907	55,795		76,990	-	61,813	-	-	4,331		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 5.26 PAY 2.38 09/25/2026 BME2TQTD4	BHF1497J2 DP WORLD LTD	D 1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/20/2018	09/25/2026	-	5,876,000	5.26%[2.375%]	-	-	45,667	389,500		1,105,181	-	126,250	-	-	74,849		

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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 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%]	-	-	13,873	1,296,000		2,348,956	-	1,090,800	-	-	210,017		
Currency Swap With CREDIT AGRICOLE CIB RCV 4.55 PAY 4.76 02/05/2039 BME2ULQR5	BME2ULLU3 SYDNEY AIRPORT FINANCE COMPANY PTY	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	10/02/2018	02/05/2039	-	5,445,400	4.545%[4.76%]	-	-	8,569	820,800		1,451,598	-	690,840	-	-	118,251		
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%]	-	-	13,454	111,625		498,829	-	47,975	-	-	40,569		
Currency Swap With CITIBANK NA RCV 4.62 PAY 4.22 06/30/2034 BME2XF7W5	18914LAB6 CLOVER LIMITED PARTNERSHIP	D 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	10/17/2018	06/30/2034	-	9,699,022	4.624%[4.216%]	-	-	17,769	811,807		1,359,519	-	837,574	-	-	180,266		
Currency Swap With CITIBANK NA RCV 4.63 PAY 4.22 03/31/2034 BME2XF846	18914LAA8 CLOVER LIMITED PARTNERSHIP	D 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	10/17/2018	03/31/2034	-	10,853,668	4.629%[4.216%]	-	-	29,662	884,248		1,499,030	-	911,232	-	-	193,180		
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%]	-	-	88,925	717,500		6,837,615	-	1,187,200	-	-	485,562		
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%[3.201%]	-	-	73,425	499,513		2,364,443	-	1,095,955	-	-	330,037		
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%]	-	-	29,753	223,635		1,966,440	-	432,480	-	-	159,606		
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%]	-	-	40,630	298,180		3,030,345	-	576,640	-	-	234,180		
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%]	-	-	118,378	719,150		9,417,486	-	1,611,200	-	-	705,857		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 09/30/2034 BME2ZBK56	218493AA2 CORDELIO AMALCO GP I	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	11/29/2018	09/30/2034	-	17,021,918	4.43%[4.087%]	-	-	38,243	979,095		2,006,342	-	1,343,782	-	-	294,746		
Currency Swap With CREDIT AGRICOLE CORPORATE AND RCV 4.43 PAY 4.09 06/30/2034 BME2ZBKE7	218493AB0 CORDELIO AMALCO GP I	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	11/29/2018	06/30/2034	-	17,775,100	4.43%[4.087%]	-	-	26,118	1,060,743		2,151,446	-	1,465,779	-	-	319,337		
Currency Swap With CREDIT AGRICOLE CIB RCV 5.02 PAY 3.52 03/21/2030 BME2ZHRH0	BME2ZH2T1 LONDONMETRIC PROPERTY PLC	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	12/04/2018	03/21/2030	-	10,204,000	5.0175%[3.52%]	-	-	56,574	262,800		1,602,076	-	678,400	-	-	161,162		
Currency Swap With CREDIT AGRICOLE CIB RCV 5.18 PAY 3.65 03/21/2034 BME2ZHRL1	BME2ZH2U8 LONDONMETRIC PROPERTY PLC	D 1	Currency	CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	12/04/2018	03/21/2034	-	15,306,000	5.175%[3.65%]	-	-	86,931	394,200		3,041,734	-	1,017,600	-	-	286,153		

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 BNP PARIBAS SA RCV 5.88 PAY 5.50 10/06/2026 BRSK9SLB8	BRS2SGFC8 BOUYGUES..............	D 1........	Currency	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	04/25/2013....	10/06/2026....	-	3,857,750	5.88%[5.5%]..	-	-	17,058	757,875	.....	1,054,876	-	212,000	-	-	49,255	....	....
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRSK9TD74	BRSJYU0N5 ENECO HOLDING NV	D 1........	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/20/2007....	03/28/2027....	-	3,940,500	5.94%[5.041%]	-	-	17,372	648,750	.....	803,136	-	75,750	-	-	52,108	....	....
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 5.94 PAY 5.04 03/28/2027 BRSK9TDB5	BRSJYU0N5 ENECO HOLDING NV	D 1........	Currency	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	02/20/2007....	03/28/2027....	-	3,940,500	5.94%[5.041%]	-	-	17,372	648,750	.....	803,136	-	75,750	-	-	52,108	....	....
Currency Swap With CITIBANK NA RCV 5.96 PAY 5.84 07/30/2022 BRSK9TPD8	B0A05S316 ANGLIAN WATER SERVICES FINANCING P	D 1........	Currency	CITIBANK NA...... E57ODZWZ7FF32TWEFA76..	02/04/2010....	07/30/2022....	-	2,049,710	5.96%[5.837%]	-	-	9,855	437,775	.....	494,202	-	110,240	-	-	15,649	....	....
Currency Swap With DEUTSCHE BANK AG RCV 5.47 PAY 4.66 01/31/2021 BRSK9TPX4	BRSJUA2U5 JOHNSON MATTHEY PLC	D 1........	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	02/24/2010....	01/31/2021....	-	27,140,000	5.47%[4.66%]	-	-	120,183	5,195,000	.....	5,323,108	-	505,000	-	-	124,249	....	....
Currency Swap With CITIBANK NA RCV 4.54 PAY 4.68 09/17/2020 BRSK9TWL2	BME34PR35 AMETEK INC.............	D 1........	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/23/2010....	09/17/2020....	-	16,973,000	4.54%[4.68%]	-	-	55,673	3,304,400	.....	3,351,824	-	932,800	-	-	57,917	....	....
Currency Swap With CITIBANK NA RCV 4.54 PAY 4.68 09/17/2020 BRSK9TWP3	BRSJU9EM3 AMETEK INC.............	D 1........	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/23/2010....	09/17/2020....	-	12,344,000	4.54%[4.68%]	-	-	40,490	2,424,400	.....	2,437,690	-	678,400	-	-	42,122	....	....
Currency Swap With CREDIT SUISSE INTERNATIONAL RCV 5.39 PAY 5.00 09/01/2020 BRSK9TX49	BRSJU9E35 AMCOR FINANCE (USA) INC	D 1........	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	07/28/2010....	09/01/2020....	-	12,981,000	5.385%[5%]....	-	-	41,509	2,042,500	.....	2,003,335	-	252,500	-	-	42,159	....	....
Currency Swap With CREDIT SUISSE INTERNATIONAL RCV 5.39 PAY 5.00 09/01/2020 BRSK9TX72	BRSJU9E35 AMCOR FINANCE (USA) INC	D 1........	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868....	07/28/2010....	09/01/2020....	-	2,596,200	5.385%[5%]....	-	-	8,302	408,500	.....	400,667	-	50,500	-	-	8,432	....	....
Currency Swap With ROYAL BANK OF SCOTLAND PLC THE RCV 6.24 PAY 6.01 03/29/2041 BRSK9U0X8	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%]	-	-	7,738	359,150	.....	657,835	-	84,800	-	-	36,622	....	....
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%]	-	-	54,789	11,847,257	.....	..12,925,387	-	2,695,996	-	-	376,210	....	....
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%]	-	-	21,845	2,011,474	.....	3,440,893	-	443,848	-	-	115,332	....	....
Currency Swap With DEUTSCHE BANK AG RCV 6.07 PAY 5.83 05/06/2026 BRSK9U2L2	BRSJU9KA2 VTG DEUTSCHLAND GMBH	D 1........	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86....	03/31/2011....	05/06/2026....	-	7,092,000	6.07%[5.834%]	-	-	28,729	1,609,250	.....	1,793,499	-	126,250	-	-	87,590	....	....

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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 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%]	-	-	12,492	1,273,650		2,117,399	-	272,700	-	-	71,471		
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%]	-	-	225,173	11,976,850		17,809,886	-	2,628,800	-	-	1,012,957		
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%]	-	-	210,645	11,206,150		16,662,959	-	2,459,200	-	-	947,605		
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8K8	BRSK7ZXA3 ABP ACQUISITIONS UK LTD	D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/16/2012	04/25/2033	-	10,302,500	6.301% / (GBP6MLIB+328.1BP)	-	-	78,883	2,238,925		5,577,584	-	551,200	-	-	186,278		
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8U6	BRSK7ZXA3 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)	-	-	157,765	4,483,550		11,151,459	-	1,102,400	-	-	372,556		
Currency Swap With BARCLAYS BANK PLC RCV 6.30 PAY BLB6 04/25/2033 BRSK9U8X0	BRSK7ZXA3 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)	-	-	309,463	8,798,775		22,631,770	-	2,162,400	-	-	730,784		
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%]	-	-	53,014	3,591,475		4,935,891	-	805,600	-	-	307,499		
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%]	-	-	16,095	691,425		737,340	-	88,375	-	-	39,514		
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%[4.101%]	-	-	12,705	729,886		873,165	-	203,781	-	-	46,670		
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%]	-	-	15,161	781,125		951,322	-	212,000	-	-	34,962		
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%]	-	-	31,839	1,640,363		1,997,776	-	445,200	-	-	73,421		
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%]	-	-	21,225	1,119,400		1,129,585	-	101,000	-	-	21,089		
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%]	-	-	24,833	1,119,400		1,264,915	-	101,000	-	-	52,158		
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%]	-	-	17,705	663,650		797,682	-	60,600	-	-	32,962		
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%]	-	-	9,958	649,575		916,654	-	127,200	-	-	38,087		

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

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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%]	-	-	9,958	649,575		916,654	-	127,200	-	-	38,087		
Currency Swap With NATIONAL AUSTRALIA BANK LTD RCV 4.56 PAY 6.28 08/14/2029 BRSNNBN88	BME0M8KT9 QPH FINANCE CO PTY LTD	D 1	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2014	08/14/2029	-	2,065,140	4.555%[6.28%]	-	-	3,032	719,180		811,374	-	199,980	-	-	31,621		
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%]	-	-	43,924	1,620,549		2,160,176	-	153,773	-	-	104,343		
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 E57ODZWZ7FF32TWEFA76	02/12/2020	06/16/2040	-	13,492,000	3.164%[3.23%]	-	-	-	1,250,000		(70,038)	-	1,250,000	-	-	303,380		
1019999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Foreign Exchange										3,050	0	10,435,974	254,656,862	XXX	576,639,826	0	141,227,934	0	0	45,352,261	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
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	-	177,203,053	NASDAQ 100 Total Return / (FEDL01+48BP)	-	-	781,840	21,486,167		21,486,167	44,009,618	-	-	-	1,831,711		
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	-	66,468,430	SPTR / (FEDL01+49BP)	-	-	295,981	13,776,420		13,776,420	20,063,678	-	-	-	687,291		
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	-	145,301,281	MSCI Daily TR Gross EAFE USD / (FEDL01+68BP)	-	-	718,585	33,222,201		33,222,201	45,421,708	-	-	-	1,502,912		
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	-	106,907,612	SPTR / (FEDL01+51BP)	-	-	481,391	21,915,402		21,915,402	31,462,018	-	-	-	1,105,790		
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	-	350,028,176	MSCI Daily TR Gross EAFE USD / (FEDL01+68BP)	-	-	1,715,752	79,450,997		79,450,997	110,479,911	-	-	-	3,619,329		
1029999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Total Return										0	0	3,993,549	169,851,187	XXX	169,851,187	251,436,933	0	0	0	8,747,033	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										3,050	0	14,429,523	424,508,049	XXX	746,491,013	251,436,933	141,227,934	0	0	54,099,294	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
Interest Rate Swap With BARCLAYS BANK PLC RCV FEDL PAY 2.88 10/24/2024 BHF1TGC12	52206AAD2 LEASEPLAN CORPORATION NV	D 1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/21/2019	10/24/2024	-	10,000,000	2.875% / (FEDL01+150.4BP)	-	-	12,907	(514,093)		(514,093)	(591,804)	-	-	-	106,886		
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	-	54,768,387	USCPIU / (3.31%)	-	-	372,770	(6,164,124)		(6,164,124)	(12,101,472)	-	-	-	1,366,356		

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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-CLR With CME GROUP INC RCV ULB3 PAY 2.81 06/15/2020 BME1QKQ86	BME1BANX2 TELEDYNE TECHNOLOGIES INCORPORATED	D 1	Interest Rate	CME (CME) Group Inc	LCZ7XYGSLJUHFXXNXD88	08/07/2015	06/15/2020	-	25,000,000	2.81% / (US3MLIB+10 0.7BP)	-	-	(4,333)	(52,137)		(52,137)	(59,503)	-	-	-	57,039		
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	LCZ7XYGSLJUHFXXNXD88	07/30/2015	08/03/2020	-	20,000,000	2.7% / (US3MLIB+88. 4BP)	-	-	1,459	(23,244)		(23,244)	(27,287)	-	-	-	58,521		
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	I7331LVCZKQKX5T7XV54	06/17/2011	06/21/2026	-	500,000,000	3.615% / (US3MLIB)	-	-	2,163,690	92,989,024		92,989,024	36,618,703	-	-	-	6,238,688		
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)	-	-	(75,379)	33,256,813		33,256,813	10,586,953	-	-	-	413,049		
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)	-	-	(114,763)	26,625,787		26,625,787	9,502,828	-	-	-	459,475		
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)	-	-	(68,097)	20,870,158		20,870,158	8,458,044	-	-	-	392,808		
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)	-	-	(104,869)	23,753,429		23,753,429	9,428,116	-	-	-	442,558		
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	1VUV7VQFKUOQSJ21A208	10/11/2011	10/13/2021	-	50,000,000	2.33% / (US3MLIB)	-	-	54,936	1,351,639		1,351,639	800,916	-	-	-	309,938		
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)	-	-	1,025,436	51,525,891		51,525,891	24,149,277	-	-	-	4,117,534		
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)	-	-	322,973	26,806,992		26,806,992	13,615,519	-	-	-	1,698,307		
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)	-	-	371,673	17,707,498		17,707,498	7,793,690	-	-	-	1,291,967		
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)	-	-	127,407	16,199,515		16,199,515	8,191,523	-	-	-	664,450		
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)	-	-	-	29,762,289		29,762,289	13,278,147	-	-	-	1,133,322		

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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)	-	-	-	30,038,574		30,038,574	13,310,862	-	-	-	1,133,322		
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)	-	-	-	30,038,574		30,038,574	13,310,862	-	-	-	1,133,322		
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)	-	-	-	16,809,890		16,809,890	6,514,429	-	-	-	811,729		
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)	-	-	-	31,593,642		31,593,642	13,492,534	-	-	-	1,133,473		
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)	-	-	842,505	21,438,843		21,438,843	5,463,068	-	-	-	1,085,395		
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)	-	-	425,940	10,806,529		10,806,529	2,729,845	-	-	-	542,697		
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)	-	-	442,270	13,647,513		13,647,513	3,489,602	-	-	-	609,429		
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)	-	-	438,440	21,340,601		21,340,601	6,157,862	-	-	-	779,335		
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)	-	-	198,317	5,095,891		5,095,891	1,291,006	-	-	-	268,255		
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)	-	-	422,190	10,737,269		10,737,269	2,731,582	-	-	-	542,540		
Basis Swap With HSBC BANK USA NA RCV 5.35 PAY ULB3 02/05/2025 BRSK4V8X3	Macro Interest Rate Hedge	Exh 5	Interest Rate	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	02/03/2010	02/05/2025	-	50,000,000	5.35% / (US3MLIB)	-	-	441,232	11,541,864		11,541,864	2,731,334	-	-	-	550,840		
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)	-	-	220,616	5,770,932		5,770,932	1,365,667	-	-	-	275,420		

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 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)
Basis Swap With HSBC BANK USA NA RCV 5.07 PAY ULB3 05/17/2027 BRSK4VAH5	Macro Interest Rate Hedge	Exh 5	Interest Rate	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	05/13/2010	05/17/2027	-	50,000,000	5.07% / (US3MLIB)	-	-	405,485	15,523,075		15,523,075	4,236,007	-	-	-	667,622		
Basis Swap With HSBC BANK USA NA RCV 4.79 PAY ULB3 06/04/2028 BRSK4VAY8	Macro Interest Rate Hedge	Exh 5	Interest Rate	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	05/28/2010	06/04/2028	-	90,000,000	4.79383% / (US3MLIB)	-	-	689,963	29,712,535		29,712,535	8,889,589	-	-	-	1,287,312		
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)	-	-	194,220	8,373,590		8,373,590	2,504,650	-	-	-	358,185		
Basis Swap With HSBC BANK USA NA RCV 4.05 PAY ULB3 10/09/2038 BRSK4VF07	Macro Interest Rate Hedge	Exh 5	Interest Rate	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	10/04/2010	10/09/2038	-	100,000,000	4.045% / (US3MLIB)	-	-	533,183	55,027,241		55,027,241	23,595,738	-	-	-	2,152,730		
Basis Swap With HSBC BANK USA NA RCV 4.10 PAY ULB3 10/13/2040 BRSK4VFJ6	Macro Interest Rate Hedge	Exh 5	Interest Rate	HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	10/07/2010	10/13/2040	-	50,000,000	4.1% / (US3MLIB)	-	-	-	29,762,289		29,762,289	13,278,147	-	-	-	1,133,322		
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 7LTWFZYICNSX8D621K86	08/29/2011	08/31/2021	-	300,000,000	2.431% / (US3MLIB)	-	-	472,381	7,883,936		7,883,936	4,289,189	-	-	-	1,786,939		
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)	-	-	26,517	1,179,728		1,179,728	816,826	-	-	-	308,276		
Basis Swap With CREDIT SUISSE INTERNATIONAL RCV 2.13 PAY ULB3 10/07/2021 BRSK4VPL0	Macro Interest Rate Hedge	Exh 5	Interest Rate	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/05/2011	10/07/2021	-	50,000,000	2.13% / (US3MLIB)	-	-	27,767	1,187,260		1,187,260	815,700	-	-	-	308,276		
Basis Swap With UBS AG RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPV8	Macro Interest Rate Hedge	Exh 5	Interest Rate	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2011	10/11/2021	-	100,000,000	2.2% / (US3MLIB)	-	-	77,973	2,499,746		2,499,746	1,627,111	-	-	-	618,770		
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VPY2	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.20125% / (US3MLIB)	-	-	39,143	1,250,823		1,250,823	813,415	-	-	-	309,385		
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.20 PAY ULB3 10/11/2021 BRSK4VQ13	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/06/2011	10/11/2021	-	50,000,000	2.2% / (US3MLIB)	-	-	38,986	1,249,873		1,249,873	813,555	-	-	-	309,385		
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 3.32 PAY ULB3 12/02/2026 BRSK4VR38	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/30/2011	12/02/2026	-	100,000,000	3.315% / (US3MLIB)	-	-	372,923	17,740,205		17,740,205	7,793,921	-	-	-	1,291,967		
Basis Swap With BNP PARIBAS SA RCV 2.87 PAY ULB3 06/11/2028 BRSKBR5B5	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	06/07/2013	06/11/2028	-	50,000,000	2.8675% / (US3MLIB)	-	-	150,885	8,888,850		8,888,850	4,827,768	-	-	-	716,011		
Basis Swap With FICC - BANK OF AMERICA N.A. - RCV 2.87 PAY ULB3 06/11/2028 BRSKBR5F6	Macro Interest Rate Hedge	Exh 5	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/07/2013	06/11/2028	-	50,000,000	2.867% / (US3MLIB)	-	-	150,823	8,886,851		8,886,851	4,827,724	-	-	-	716,011		
1119999999. Total-Swaps-Hedging Other-Interest Rate										0	0	10,697,569	732,121,561	XXX	732,121,561	281,361,643	0	0	0	39,580,846	XXX	XXX
Swaps - Hedging Other - Credit Default																						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap With 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)	-	(46,258)	(218,386)		(218,386)	121,720	-	-	-	-		
1129999999. Total-Swaps-Hedging Other-Credit Default										(356,090)	0	(46,258)	(218,386)	XXX	(218,386)	121,720	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 / (AUDBBRBBSW3M+152BP)	-	-	68,731	4,977,323		4,977,323	3,185,154	-	-	-	328,206		
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%)	-	-	85,809	(1,047,545)		(1,047,545)	652,267	-	-	-	295,252		
Currency Swap With SOCIETE GENERALE SA RCV 5.03 PAY 3.25 05/15/2020 BME1A5VE7	BRSSGKCT1 SCHAEFFLER FINANCE BV	D 1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2015	05/15/2020	-	2,180,600	5.033%[3.25%]	-	-	10,635	(12,857)		(12,857)	56,314	-	-	-	3,828		
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%]	-	-	10,510	55,039		55,039	183,846	-	-	-	24,561		
Currency Swap With CITIBANK EUROPE PLC/CZECH REPU RCV 6.30 PAY 4.38 12/15/2023 BME1L9N22	BRSXK3DV7 BALL CORPORATION	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2016	12/15/2023	-	949,813	6.2975%[4.375%]	-	-	4,499	14,763		14,763	66,808	-	-	-	9,147		
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%]	-	-	2,843	9,445		9,445	44,396	-	-	-	6,215		
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRE9	BME0YQU40 Com - Kennedy Wilson - Clancy Quay	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	17,557,320	US3MLIB+232BP / (2.57%)	-	-	74,916	(127,707)		(127,707)	369,371	-	-	-	197,530		
Currency Swap With CITIBANK NA RCV ULB3 PAY 2.57 04/22/2025 BME1QHRH2	BME0YQU16 Com - Kennedy Wilson - Alliance	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2015	04/22/2025	-	11,879,208	US3MLIB+232BP / (2.57%)	-	-	50,688	(86,406)		(86,406)	249,915	-	-	-	133,648		
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%)	-	-	30,285	(51,626)		(51,626)	149,320	-	-	-	79,853		
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	-	12,250	161,919		161,919	138,336	-	-	-	20,419		
Currency Swap With CITIBANK NA RCV 3.81 PAY 3.31 04/05/2031 BME1RDN43	BME1RD8F5 GIBRALTAR CAPITAL ASSETS SERIES E	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2031	-	4,740,450	3.8135%[3.31%]	-	-	13,721	961,075		961,075	731,142	-	-	-	78,680		
Currency Swap With CITIBANK NA RCV 4.57 PAY 3.81 04/05/2041 BME1RDNG6	BME1RD931 GIBRALTAR CAPITAL ASSETS SERIES C	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2041	-	4,600,000	4.568%[3.813%]	-	-	17,375	1,306,465		1,306,465	1,140,848	-	-	-	105,468		

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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 4.31 PAY 3.67 04/05/2036 BME1RDNN1	BME1RD8Y4 GIBRALTAR CAPITAL ASSETS SERIES D	D 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	05/16/2016	04/05/2036	-	3,881,250	4.3095%[3.669%]	-	-	13,272	951,788		951,788	778,714	-	-	-	77,685		
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%]	-	-	2,456	29,481		29,481	33,061	-	-	-	4,605		
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%]	-	-	15,812	189,785		189,785	212,832	-	-	-	29,646		
Currency Swap With BNP PARIBAS SA RCV 5.49 PAY 3.25 04/03/2023 BME1TYXK8	BRSMSAJK5 ANGLO AMERICAN CAPITAL PLC	D 1	Currency	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	08/10/2016	04/03/2023	-	1,117,000	5.4875%[3.25%]	-	-	7,067	59,160		59,160	66,856	-	-	-	9,687		
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%]	-	-	8,949	295,154		295,154	332,035	-	-	-	34,880		
Currency Swap With BARCLAYS BANK PLC RCV 3.54 PAY 2.62 12/15/2026 BME1VH0G7	BME1VGWS8 FORTH PORTS LTD	D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	10/07/2016	12/15/2026	-	3,729,000	3.535%[2.62%]	-	-	8,886	195,933		195,933	465,050	-	-	-	48,306		
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%]	-	-	13,521	105,344		105,344	264,255	-	-	-	35,441		
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%]	-	-	-	70,503		70,503	58,465	-	-	-	8,120		
Currency Swap With DEUTSCHE BANK AG RCV 1.07 PAY 1.05 12/31/2020 BME27RYT5	BME27FYR5 ROCK RAIL SOUTH WESTERN PLC	D 1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	06/27/2017	12/31/2020	-	18,496,118	1.065%[1.05%]	-	-	1,059	178,500		178,500	551,752	-	-	-	28,251		
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%]	-	-	15,879	321,801		321,801	303,760	-	-	-	39,575		
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%]	-	-	24,297	492,357		492,357	464,841	-	-	-	60,557		
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%]	-	-	14,644	399,054		399,054	457,378	-	-	-	51,376		
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%]	-	-	22,408	610,619		610,619	699,865	-	-	-	78,614		
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%]	-	-	8,670	315,973		315,973	340,153	-	-	-	35,106		
Currency Swap With BARC RCV 3.78 PAY 4.86 10/01/2032 BME29H7M0	BME297XN1 AUSGRID FINANCE PTY LTD	D 1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	08/02/2017	10/01/2032	-	4,944,128	3.7775%[4.857%]	-	-	7,457	1,290,119		1,290,119	1,137,529	-	-	-	87,444		

Statement as of March 31, 2020 of the **Brighthouse Life Insurance Company**

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With BARCLAYS BANK PLC RCV 3.88 PAY 2.42 11/01/2057 BME2AC814	BME2ABZJ7 CHURCHILL COLLEGE	D 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	08/31/2017	11/01/2057	-	14,789,000	3.8825%[2.42%]	-	-	61,210	5,112,871		5,112,871	4,883,134	-	-	-	453,505		
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%]	-	-	37,807	1,351,336		1,351,336	717,195	-	-	-	87,054		
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%]	-	-	29,711	769,119		769,119	298,689	-	-	-	37,828		
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%)	-	-	27,923	399,904		399,904	105,226	-	-	-	61,085		
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%)	-	-	12,396	176,325		176,325	46,396	-	-	-	26,933		
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%)	-	-	44,413	631,965		631,965	166,369	-	-	-	96,538		
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%]	-	-	44,385	425,826		425,826	161,298	-	-	-	26,472		
Currency Swap With BARCLAYS BANK PLC RCV CMS10 PAY ULB3 06/28/2022 BRSK9SJA3	FA Hedge	Exh 7	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/14/2007	06/28/2022	-	126,426,000	CMSEUR10Y +40BP / (US3MLIB+18 BP)	-	-	311,616	(11,933,748)		(11,933,748)	(3,488,124)	-	-	-	946,895		
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	7LTWFZYICNSX8D621K86	07/22/2008	07/07/2038	-	1,991,040	5.68%[5.1876%]	-	-	123,042	13,889,211		13,889,211	3,912,437	-	-	-	569,917		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.23 PAY NZD3M 06/28/2020 BRSK9TA10	BRSJYU0V7 ORIGIN ENERGY LIMITED	D 1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	05/26/2005	06/28/2020	-	5,776,000	5.23% / (3M NZDBBRFRA +85.4BP)	-	-	49,637	1,017,422		1,017,422	645,849	-	-	-	14,261		
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	G5GSEF7VJP5I7OUK5573	07/09/2007	11/02/2035	-	10,075,000	5.291%[4.625%]	-	-	64,761	6,686,858		6,686,858	2,133,005	-	-	-	198,965		
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	7LTWFZYICNSX8D621K86	08/14/2008	04/30/2041	-	14,092,446	6.3%[5.95%]	-	-	65,670	6,029,821		6,029,821	2,057,041	-	-	-	281,879		
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	G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	8,753,800	6.475%[6.55%]	-	-	26,957	2,901,919		2,901,919	1,765,370	-	-	-	184,178		
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	G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	6,366,400	6.475%[6.55%]	-	-	19,605	2,110,487		2,110,487	1,283,905	-	-	-	133,947		

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap With BARCLAYS BANK PLC RCV 6.48 PAY 6.55 12/10/2037 BRSK9UCL1	BRSK804T0 PEEL PORTS PP FINANCE LIMITED	D 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2012	12/10/2037	-	6,366,400	6.475%[6.55%]	-	-	19,605	2,110,487		2,110,487	1,283,905	-	-	-	133,947		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UDG1	BRSK7ZYB0 EVERSHOLT FUNDING PLC	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	15,304,500	5.155% / (GBP6MLIB+233BP)	-	-	104,434	8,183,084		8,183,084	3,393,729	-	-	-	313,009		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UE13	BRSK7ZYB0 EVERSHOLT FUNDING PLC	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	13,693,500	5.155% / (GBP6MLIB+233BP)	-	-	93,193	7,321,707		7,321,707	3,036,495	-	-	-	280,061		
Currency Swap With FICC - BANK OF AMERICA N.A. - RCV 5.16 PAY BLB6 12/19/2036 BRSK9UE47	BRSK7ZYB0 EVERSHOLT FUNDING PLC	D 1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/12/2012	12/19/2036	-	35,442,000	5.155% / (GBP6MLIB+233BP)	-	-	241,846	18,950,300		18,950,300	7,859,163	-	-	-	724,863		
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. 7H6GLXDRUGQFU57RNE97	06/03/2013	12/26/2033	-	11,969,100	5.581% / (GBP6MLIB+220BP)	-	-	92,898	6,811,514		6,811,514	2,842,702	-	-	-	221,896		
Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033 BRSLHA672	BME0L3SB2 Com - Edwardian Hotel Group-Note A	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	73,203,200	7.012%[6.46%]	-	-	380,118	33,285,624		33,285,624	15,682,854	-	-	-	1,354,280		
Currency Swap With CITICORP SECURITIES MARKETS RCV 7.01 PAY 6.46 12/05/2033 BRSLHA9G9	BME0L3SB2 Com - Edwardian Hotel Group-Note A	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	31,372,800	7.012%[6.46%]	-	-	162,908	14,265,370		14,265,370	6,721,142	-	-	-	580,406		
Currency Swap With CITIBANK NA RCV 7.01 PAY 6.46 12/05/2033 BRSLHBWY2	BME0L3SB2 Com - Edwardian Hotel Group-Note A	D 1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2013	12/05/2033	-	10,457,600	7.012%[6.46%]	-	-	52,694	4,755,089		4,755,089	2,240,408	-	-	-	193,469		
1139999999. Total-Swaps-Hedging Other-Foreign Exchange										53,398	0	2,613,468	136,917,950	XXX	136,917,950	70,882,451	0	0	0	8,833,488	XXX	XXX
Swaps - Hedging Other - Total Return																						
Total Return Swap With BNP PARIBAS SA RCV ULB3 P Tot Ret 02/11/2024 BHF1G6AA0	Variable Annuities	Exh 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/11/2019	02/11/2024	-	323,561,222	SPTR / (US3MLIB+27BP)	-	-	1,624,584	73,706,306		73,706,306	87,553,798	-	-	-	3,181,980		
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	-	284,960,146	SPTR / (US3MLIB+20BP)	-	-	1,399,239	64,913,049		64,913,049	77,132,354	-	-	-	1,947,601		
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	-	178,547,075	Russell 2000 TR / (US3MLIB)	-	-	802,959	55,434,201		55,434,201	63,319,315	-	-	-	1,220,305		
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	-	99,215,618	NASDAQ 100 Total Return / (US3MLIB+15BP)	-	-	461,330	17,633,629		17,633,629	22,649,012	-	-	-	678,103		
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	-	324,854,950	SPTR / (US3MLIB+19.5BP)	-	-	2,231,033	(14,413,094)		(14,413,094)	(13,420,280)	-	-	-	2,287,612		
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	-	284,265,477	SPTR / (US3MLIB+24BP)	-	-	1,532,449	57,637,142		57,637,142	87,396,407	-	-	-	2,845,574		

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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)
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	-	133,482,700	SPTR / (US3MLIB+25 BP)	-	-	706,079	28,098,680		28,098,680	38,773,737	-	-	-	1,340,757		
Total Return Swap With MORGAN STANLEY CAPITAL RCV FEDL P Tot Ret 04/24/2020 BHF1KH780	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	04/24/2019	04/24/2020	-	206,966,095	SPTR / (FEDL01+38B P)	-	-	867,427	43,984,442		43,984,442	57,896,011	-	-	-	265,356		
Total Return Swap With CITIBANK NA RCV FEDL P Tot Ret 04/25/2020 BHF1KSTV1	Variable Annuities	Exh 5	Equity/ Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2019	04/25/2020	-	63,059,894	MSCI Daily TR Gross EAFE USD / (FEDL01+51B P)	-	-	286,367	13,621,098		13,621,098	16,492,932	-	-	-	82,518		
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	-	123,808,830	NASDAQ 100 Total Return / (US3MLIB+14. 5BP)	-	-	(4,063,910)	(5,549,849)		(5,549,849)	(6,168,641)	-	-	-	871,855		
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	-	140,358,441	MSCI Daily TR Gross EAFE USD / (FEDL01+70.5 BP)	-	-	703,372	30,791,614		30,791,614	34,835,058	-	-	-	1,425,524		
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	-	254,250,595	SPTR / (FEDL01+44B P)	-	-	1,385,610	(10,930,648)		(10,930,648)	(4,594,628)	-	-	-	1,885,573		
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	-	76,736,918	NASDAQ 100 Total Return / (FEDL01+40B P)	-	-	375,333	(5,843,517)		(5,843,517)	(3,425,675)	-	-	-	569,096		
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	-	58,956,950	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	-	-	408,160	(7,852,394)		(7,852,394)	(7,270,516)	-	-	-	605,703		
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	-	172,815,900	MSCI Daily TR Gross EAFE USD / (FEDL01+70B P)	-	-	1,718,122	(95,560)		(95,560)	(952,744)	-	-	-	1,780,628		
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	-	103,252,537	NASDAQ 100 Total Return / (FEDL01+47.5 BP)	-	-	453,147	13,070,065		13,070,065	24,507,620	-	-	-	1,067,984		

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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	-	168,631,166	SPTR / (FEDL01+56BP)	-	-	760,541	36,874,798		36,874,798	48,767,513	-	-	-	1,838,278		
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	-	168,630,897	SPTR / (FEDL01+55BP)	-	-	767,758	36,874,740		36,874,740	48,766,901	-	-	-	1,838,275		
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	-	202,316,936	SPTR / (FEDL01+56BP)	-	-	920,280	44,240,910		44,240,910	58,505,394	-	-	-	2,205,492		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/04/2020 BHF1VCCA8	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/04/2019	06/04/2020	-	711,747,023	SPTR / (FEDL01+46BP)	-	-	3,139,749	123,029,734		123,029,734	149,762,628	-	-	-	1,501,779		
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 06/06/2020 BHF1VK5B6	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	12/06/2019	06/06/2020	-	315,230,529	Russell 2000 TR / (FDTR+25BP)	-	-	1,356,246	63,928,746		63,928,746	71,572,434	-	-	-	675,288		
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	-	175,990,493	2.07%[2.07%]	-	-	1,002,758	(7,566,118)		(7,566,118)	(3,187,957)	-	-	-	1,908,525		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/18/2020 BHF1W2B28	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2019	06/18/2020	-	36,018,694	Russell 2000 TR / (FEDL01+33.5 BP)	-	-	231,777	(5,924,403)		(5,924,403)	(5,658,888)	-	-	-	83,785		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/18/2020 BHF1W2B51	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2019	06/18/2020	-	60,388,031	SPTR / (FEDL01+56BP)	-	-	352,520	(4,739,191)		(4,739,191)	(3,757,801)	-	-	-	140,471		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2020 BHF1W4067	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/19/2019	06/19/2020	-	36,468,914	Russell 2000 TR / (FEDL01+37BP)	-	-	232,383	(3,284,577)		(3,284,577)	(3,215,333)	-	-	-	85,367		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/19/2020 BHF1W4091	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/19/2019	06/19/2020	-	16,617,412	SPTR / (FEDL01+58BP)	-	-	100,952	(1,218,833)		(1,218,833)	(1,045,418)	-	-	-	38,898		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/22/2020 BHF1W4WZ8	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2019	06/20/2020	-	36,674,874	SPTR / (FEDL01+54.5 BP)	-	-	229,776	(4,467,047)		(4,467,047)	(4,317,453)	-	-	-	86,384		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 06/22/2020 BHF1W4XM6	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2019	06/20/2020	-	26,787,161	Russell 2000 TR / (FEDL01+33BP)	-	-	174,604	(3,704,187)		(3,704,187)	(3,776,616)	-	-	-	63,095		
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	-	83,644,117	SPTR / (FEDL01+52.5 BP)	-	-	534,489	(13,019,350)		(13,019,350)	(12,757,241)	-	-	-	909,978		

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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 04/06/2020 BHF1WM0G5	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97.	01/06/2020	04/06/2020	-	28,999,984	SPTR INDEX / (1D USOIS + 36BP)	-	-	109,709	5,570,801		5,570,801	5,570,801	-	-	-	18,591		
Total Return Swap With JPMORGAN CHASE BANK NA RCV FEDL P Tot Ret 04/06/2020 BHF1WM117	Variable Annuities	Exh 5	Equity/ Index	JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97.	01/06/2020	04/06/2020	-	61,000,006	RU20INTR INDEX / (1D USOIS + 24BP)	-	-	213,890	18,166,876		18,166,876	18,166,876	-	-	-	39,105		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/06/2020 BHF1WMMV8	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	01/06/2020	04/06/2020	-	95,003,469	GDDUEAFE INDEX / (1D USOIS + 40BP)	-	-	368,165	21,399,792		21,399,792	21,399,792	-	-	-	60,903		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 04/07/2020 BHF1WMUX5	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	01/07/2020	04/07/2020	-	18,998,344	RU20INTR INDEX / (1D USOIS + 17BP)	-	-	62,642	5,737,523		5,737,523	5,737,523	-	-	-	13,155		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/07/2020 BHF1WMV06	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	01/07/2020	04/07/2020	-	28,002,526	SPTR INDEX / (1D USOIS + 35BP)	-	-	103,812	5,539,923		5,539,923	5,539,923	-	-	-	19,390		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL RCV FEDL P Tot Ret 04/10/2020 BHF1WRVS4	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	01/09/2020	04/10/2020	-	100,002,896	MSCI Daily TR Gross EAFE USD / (FEDL01+50BP)	-	-	376,428	22,865,014		22,865,014	22,865,014	-	-	-	82,763		
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	-	229,003,810	Russell 2000 TR / (FEDL01+35BP)	-	-	764,491	70,845,866		70,845,866	70,845,866	-	-	-	2,507,179		
Total Return Swap With SOCIETE GENERALE SA RCV FEDL P Tot Ret 04/16/2020 BHF1XBD41	Variable Annuities	Exh 5	Equity/ Index	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	01/15/2020	04/16/2020	-	49,998,168	MSCI Daily TR Gross EAFE USD / (FEDL01+61BP)	-	-	179,063	11,589,582		11,589,582	11,589,582	-	-	-	52,340		
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	-	27,126,044	Russell 2000 TR / (FEDL01+27BP)	-	-	86,565	6,481,584		6,481,584	6,481,584	-	-	-	182,105		
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	-	303,843,915	SPTR / (FEDL01+51BP)	-	-	924,867	66,729,851		66,729,870	66,729,870	-	-	-	3,335,086		
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	-	260,459,760	MSCI Daily TR Gross EAFE USD / (FEDL01+63.7BP)	-	-	836,022	60,032,211		60,032,211	60,032,211	-	-	-	2,859,700		

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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 01/24/2025 BHF1Y1UX9	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	01/24/2020	01/24/2025	-	60,000,031	MSCI Daily TR Gross EAFE USD / (FEDL01+63.5 BP)	-	-	192,325	13,829,140		13,829,140	13,829,140	-	-	-	658,766		
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	-	37,998,660	MSCI Daily TR Gross EAFE USD / (FEDL01+62B P)	-	-	116,223	8,242,061		8,242,061	8,242,061	-	-	-	417,678		
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	-	70,996,463	SPTR / (FEDL01+43B P)	-	-	229,417	15,438,029		15,438,029	15,438,029	-	-	-	475,896		
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	-	34,001,169	MSCI Daily TR Gross EAFE USD / (FEDL01+61B P)	-	-	95,260	7,237,401		7,237,401	7,237,401	-	-	-	373,949		
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	-	115,004,178	MSCI Daily TR Gross EAFE USD / (FEDL01+63B P)	-	-	304,537	24,811,781		24,811,781	24,811,781	-	-	-	1,266,620		
Total Return Swap With BNP PARIBAS SA RCV FEDL P Tot Ret 02/04/2025 BHF1YG944	Variable Annuities	Exh 5	Equity/ Index	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	02/04/2020	02/04/2025	-	15,000,025	SPTR / (FEDL01+50B P)	-	-	36,796	3,198,859		3,198,859	3,198,859	-	-	-	165,206		
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	-	18,200,032	Russell 2000 TR / (FEDL01+35B P)	-	-	40,551	5,490,273		5,490,273	5,490,273	-	-	-	200,450		
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	-	18,499,987	MSCI Daily TR Gross EAFE USD / (FEDL01+52B P)	-	-	40,515	4,165,943		4,165,943	4,165,943	-	-	-	107,611		
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	B4TYDEB6GKMZO031MB27	02/05/2020	02/04/2022	-	29,999,984	SPTR / (FEDL01+43B P)	-	-	68,758	6,660,767		6,660,767	6,660,767	-	-	-	203,984		
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	B4TYDEB6GKMZO031MB27	02/05/2020	02/04/2022	-	25,999,977	Russell 2000 TR / (FEDL01+28B P)	-	-	53,849	8,115,392		8,115,392	8,115,392	-	-	-	176,786		
Total Return Swap With BANK OF AMERICA NA RCV FEDL P Tot Ret 02/11/2025 BHF1YVHZ3	Variable Annuities	Exh 5	Equity/ Index	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	02/11/2020	02/11/2025	-	31,000,009	Russell 2000 TR / (FEDL01+31B P)	-	-	55,774	9,624,689		9,624,689	9,624,689	-	-	-	342,099		

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 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)
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	-	75,002,246	SPTR / (FEDL01+48BP)	-	-	130,129	17,383,575		17,383,575	17,383,575	-	-	-	828,148		
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	-	348,986,370	MSCI Daily TR Gross EAFE USD / (FEDL01+63.5BP)	-	-	198,244	29,023,942		29,023,942	29,023,942	-	-	-	3,879,273		
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 B4TYDEB6GKMZO031MB27	03/04/2020	03/06/2025	-	718,429,399	SPTR INDEX / (1D USOIS + 43BP)	-	-	356,620	92,801,756		92,801,756	92,801,756	-	-	-	7,979,295		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/13/2020 BHF20P4H5	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/13/2020	09/13/2020	-	4,786	SPTR / (FEDL01+24BP)	-	-	(3,909)	220,374		220,374	220,374	-	-	-	16		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/14/2020 BHF20RX30	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/16/2020	09/14/2020	-	4,847	SPTR / (FEDL01+20BP)	-	-	(3,028)	539,189		539,189	539,189	-	-	-	16		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/14/2020 BHF20RXA4	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/16/2020	09/14/2020	-	5,143	SPTR / (FEDL01+20BP)	-	-	(3,028)	2,098,140		2,098,140	2,098,140	-	-	-	17		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/17/2020 BHF20U518	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/17/2020	09/17/2020	-	14,523	SPTR / (FEDL01+45BP)	-	-	(14,396)	1,525,068		1,525,068	1,525,068	-	-	-	50		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/18/2020 BHF20XLW6	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/19/2020	09/18/2020	-	5,014	SPTR / (FEDL01+32BP)	-	-	(2,417)	1,417,921		1,417,921	1,417,921	-	-	-	17		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/24/2020 BHF214SB8	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/24/2020	09/24/2020	-	5,146	SPTR / (FEDL01+43BP)	-	-	(1,833)	2,113,599		2,113,599	2,113,599	-	-	-	18		
Total Return Swap With GOLDMAN SACHS INTERNATIONAL R Tot Ret PAY FEDL 09/26/2020 BHF216SQ0	Variable Annuities	Exh 5	Equity/ Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/26/2020	09/26/2020	-	6,697	SPTR INDEX / (1D USOIS + 48BP)	-	-	(554)	286,966		286,966	286,966	-	-	-	23		
1149999999. Total-Swaps-Hedging Other-Total Return										0	0	26,610,621	1,164,414,274	XXX	##########	##########	0	0	0	59,678,019	XXX	XXX
1169999999. Total-Swaps-Hedging Other										(302,692)	0	39,875,400	2,033,235,399	XXX	##########	##########	0	0	0	108,092,353	XXX	XXX
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%]	-	-	66,986	-		1,807,135	-	-	-	-	50,000,000		

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap With JPMORGAN CHASE BANK NA RCV 1.00 PAY 100.00 12/20/2024 BHF1SRD34	CDX.NA.IG.33 7-15%......................	DB C.....	Credit.	JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97.	10/07/2019....	12/20/2024....	-	50,000,000	1%[0%]..........	627,222	-	126,389	570,787	.....	...(2,023,865)	-	-	........(29,558)	-	50,000,000	....	....
Credit Default Swap With FICC - BANK OF AMERICA N.A. - RCV 1.00 PAY 100.00 06/20/2024 BME0MGYV1	MCDX.NA.22.V1.............................	DB C.....	Credit.	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27..	06/10/2014....	06/20/2024....	-	6,000,000	1%[0%]..........	..........(34,594)	-	15,167	................(32,712)	.....	120,798	-	-	1,882	-	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)	-	7,583	................(16,356)	.....	60,399	-	-	941	-	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	-	94,273	151,167	.....	290,917	-	-	........(52,190)	-	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	-	153,946	239,249	.....	463,481	-	-	........(83,503)	-	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	-	296,288	1,269,651	.....	2,025,104	-	-	......(183,315)	-	..114,565,000	....	....
Credit Default Swap With CITICORP SECURITIES MARKETS RCV 0.50 PAY 100.00 12/20/2020 BME2692L8	CDT30-100_MET_2017A................	DB C.....	Credit.	CITIBANK NA...... E57ODZWZ7FF32TWEFA76..	05/22/2017....	12/20/2020....	-	98,092,857	0.5%[0%].......	-	-	123,978	-	.....	172,940	-	-	-	-	98,092,857	....	....
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	-	107,741	479,413	.....	87,282	-	-	........(43,509)	-	49,580,000	....	....
Credit Default Swap With BNPP RCV 1.00 PAY 100.00 12/20/2022 BME2NNW76	ITRAXX.EUR.28 6-12%...................	DB C.....	Credit.	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	05/25/2018....	12/20/2022....	-	46,618,000	1%[0%]..........	395,894	-	107,741	362,985	.....	87,282	-	-	........(32,909)	-	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	-	53,870	46,459	.....	43,641	-	-	..........(4,199)	-	23,532,000	....	....
Credit Default Swap With BNP PARIBAS SA RCV 1.00 PAY 100.00 12/20/2023 BME2ZYDV7	CDX.NA.IG.31 7-15%......................	DB C.....	Credit.	BNP PARIBAS..... R0MUWSFPU8MPRO8K5P83	12/13/2018....	12/20/2023....	-	50,000,000	1%[0%]..........	..........(65,952)	-	126,389	................(49,019)	.....	...(1,044,101)	-	-	3,218	-	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)	-	63,194	................(26,414)	.....	......(522,050)	-	-	1,732	-	25,000,000	....	....

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 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)
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	71,528	330,659		(1,011,932)	-	-	(5,452)	-	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%]	-	-	16,350	-		2,223,552	-	-	-	-	40,000,000		
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	-	1,049,000,000	1%[0%]	-	(13,606,690)	218,158	(13,552,110)		(6,982,179)	-	-	54,580	-	1,049,000,000		
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)	11,111	(2,329,778)		(1,615,202)	-	-	4,627	-	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	13,771	462,026		145,405	-	-	(1,182)	-	96,409,250		
1189999999. Total-Swaps-Replications-Credit Default										3,422,479	(15,141,777)	1,674,463	(12,093,993)	XXX	(5,671,393)	0	0	(368,837)	0	1,875,886,482	XXX	XXX
1229999999. Total-Swaps-Replications										3,422,479	(15,141,777)	1,674,463	(12,093,993)	XXX	(5,671,393)	0	0	(368,837)	0	1,875,886,482	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	0	10,697,569	732,121,561	XXX	732,121,561	281,361,643	0	0	0	39,580,846	XXX	XXX
1369999999. Total-Swaps-Credit Default										3,066,389	(15,141,777)	1,628,205	(12,312,379)	XXX	(5,889,779)	121,720	0	(368,837)	0	1,875,886,482	XXX	XXX
1379999999. Total-Swaps-Foreign Exchange										56,448	0	13,049,442	391,574,812	XXX	713,557,776	70,882,451	141,227,934	0	0	54,185,749	XXX	XXX
1389999999. Total-Swaps-Total Return										0	0	30,604,170	1,334,265,461	XXX	##########	##########	0	0	0	68,425,052	XXX	XXX
1409999999. Total-Swaps										3,122,837	(15,141,777)	55,979,386	2,445,649,455	XXX	##########	##########	141,227,934	(368,837)	0	2,038,078,129	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
CALL OPTION BFWD 6/15/20 C UST30 BHF1NPF72	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/12/2019	06/15/2020	-	30,000,000	103.8093	-	-	-	9,699,926		9,699,926	7,840,518	-	-	-	68,447		
CALL OPTION BFWD 9/15/20 C UST30 BHF1NPFB3	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/12/2019	09/15/2020	-	30,000,000	103.57929	-	-	-	9,571,967		9,571,967	7,730,906	-	-	-	101,765		
CALL OPTION BFWD 12/15/20 C UST30 BHF1NPFG2	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/15/2019	12/15/2020	-	40,000,000	103.9192	-	-	-	12,362,620		12,362,620	10,157,630	-	-	-	168,474		
CALL OPTION BFWD 3/15/21 C UST30 BHF1NPFM9	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/15/2019	03/15/2021	-	20,000,000	103.9629	-	-	-	6,040,555		6,040,555	5,008,892	-	-	-	97,784		
CALL OPTION BFWD 6/15/21 C UST30 BHF1NPFN7	Liability Portfolio	N/A	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/15/2019	06/15/2021	-	30,000,000	103.64912	-	-	-	8,972,297		8,972,297	7,430,117	-	-	-	164,879		
CALL OPTION BFWD 9/15/21 C UST30 BHF1NPFP2	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	07/15/2019	09/15/2021	-	30,000,000	103.2156	-	-	-	8,927,181		8,927,181	7,355,178	-	-	-	181,263		

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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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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 12/15/21 C UST30 BHF1NPFQ0	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/15/2019	12/15/2021	-	30,000,000	102.9317	-	-	-	8,824,746		8,824,746	7,268,004	-	-	-	196,127		
CALL OPTION BFWD 3/15/22 C UST30 BHF1NPFR8	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/23/2019	03/14/2022	-	30,000,000	102.6655	-	-	-	8,716,910		8,716,910	7,177,508	-	-	-	209,647		
CALL OPTION BFWD 6/15/22 C UST30 BHF1NPFS6	Liability Portfolio	N/A	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	07/25/2019	06/15/2022	-	30,000,000	102.282	-	-	-	8,639,388		8,639,388	7,083,352	-	-	-	222,901		
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	-	-	-	8,424,811		8,424,811	6,984,637	-	-	-	235,279		
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	-	-	-	8,311,582		8,311,582	6,889,340	-	-	-	246,912		
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	-	-	-	5,182,314		5,182,314	4,518,731	-	-	-	171,935		
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	-	-	-	5,402,729		5,402,729	4,467,503	-	-	-	179,115		
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	###########	-	-	-	5,040,410		5,040,410	4,391,903	-	-	-	186,018		
1419999999. Total-Forwards-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108											0	0	0	114,117,436	XXX	114,117,436	94,304,219	0	0	0	2,430,546	XXX	XXX
Forwards - Hedging Other																							
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/27/2020	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	03/26/2020	04/27/2020	-	26,705,518	1	-	-	-	41,106		41,106	-	41,106	-	-	36,317		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/27/2020	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	03/26/2020	04/27/2020	-	57,588	1	-	-	-	89		89	-	89	-	-	78		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/27/2020	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	03/26/2020	04/27/2020	-	4,184,347	1	-	-	-	6,441		6,441	-	6,441	-	-	5,690		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/27/2020	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	03/26/2020	04/27/2020	-	15,227,152	1	-	-	-	23,438		23,438	-	23,438	-	-	20,707		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/27/2020	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2020	04/27/2020	-	34,790,460	1	-	-	-	53,551		53,551	-	53,551	-	-	47,311		
Forward Currency Cover Transaction CITIBANK NA Long EUR Short USD Settlement 04/27/2020	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2020	04/27/2020	-	30,599,321	1	-	-	-	47,099		47,099	-	47,099	-	-	41,612		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 04/27/2020	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2020	04/27/2020	-	3,837,141	1	-	-	-	(101,632)		(101,632)	-	(101,632)	-	-	5,218		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 04/27/2020	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2020	04/27/2020	-	13,618,845	1	-	-	-	(360,715)		(360,715)	-	(360,715)	-	-	18,520		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 04/27/2020	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2020	04/27/2020	-	1,513,877	1	-	-	-	(40,097)		(40,097)	-	(40,097)	-	-	2,059		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 04/27/2020	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2020	04/27/2020	-	3,088,370	1	-	-	-	(81,800)		(81,800)	-	(81,800)	-	-	4,200		
Forward Currency Cover Transaction CITIBANK NA Long GBP Short USD Settlement 04/27/2020	Joint Venture Interests Portfolio	BA	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2020	04/27/2020	-	8,291,544	1	-	-	-	(219,614)		(219,614)	-	(219,614)	-	-	11,276		
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	-	-	-	3,113,000		3,113,000	(1,411,000)	-	-	-	747,239		
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	-	-	-	(578,000)		(578,000)	451,000	-	-	-	286,611		
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	-	-	-	(627,000)		(627,000)	281,000	-	-	-	149,177		
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	-	-	-	(5,024,000)		(5,024,000)	1,223,000	-	-	-	508,388		
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	-	-	-	4,098,000		4,098,000	(2,162,000)	-	-	-	1,171,862		

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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, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap With MORGANSTANLEY&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	-	-	-	(2,456,000)		(2,456,000)	(2,456,000)	-	-	-	400,447		
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	-	-	-	(3,396,000)		(3,396,000)	(3,396,000)	-	-	-	640,569		
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	-	-	-	(3,772,000)		(3,772,000)	(3,772,000)	-	-	-	654,936		
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	4PQUHN3JPFGFNF3BB653	03/10/2020	03/18/2022	4,817	48,169,600	25.95	-	-	-	(2,145,000)		(2,145,000)	(2,145,000)	-	-	-	337,564		
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	-	-	-	(2,456,000)		(2,456,000)	(2,456,000)	-	-	-	400,447		
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	4PQUHN3JPFGFNF3BB653	03/10/2020	03/18/2022	7,260	72,595,300	27.55	-	-	-	(2,618,000)		(2,618,000)	(2,618,000)	-	-	-	508,735		
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	-	-	-	(3,356,000)		(3,356,000)	(3,356,000)	-	-	-	635,919		
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	4PQUHN3JPFGFNF3BB653	03/09/2020	03/18/2022	7,313	73,126,100	27.35	-	-	-	(2,784,000)		(2,784,000)	(2,784,000)	-	-	-	512,455		
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	4PQUHN3JPFGFNF3BB653	03/13/2020	03/18/2022	4,918	49,180,300	30.5	-	-	-	(476,000)		(476,000)	(476,000)	-	-	-	344,647		
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	4PQUHN3JPFGFNF3BB653	03/16/2020	03/18/2022	3,817	38,167,900	32.75	-	-	-	469,000		469,000	469,000	-	-	-	267,474		
Total Return Swap With MORGANSTANLEY&COINTERNA TIO RCV BZDIO P Tot Ret 03/18/2022 BHF20U5X8	Variable Annuities	Exh 5	Equity/ Index	MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	03/17/2020	03/18/2022	4,348	43,478,300	34.5	-	-	-	1,107,000		1,107,000	1,107,000	-	-	-	304,688		
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	4PQUHN3JPFGFNF3BB653	03/18/2020	03/18/2022	2,439	24,390,200	41	-	-	-	1,836,000		1,836,000	1,836,000	-	-	-	170,922		

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 Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Clearinghouse	Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
UNITED STATES TREASURY BFWD 6/03/22 C UST30 BHF1M97E3	Macro Interest Rate Hedge	D 1	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	06/03/2019	06/03/2022	-	139,000,000	103.89838	-	-	-	37,910,437		37,910,437	32,808,528	-	-	-	1,025,058		
CALL OPTION BFWD 6/04/21 C UST30 BHF1MAN02	Macro Interest Rate Hedge	D 1	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	06/04/2019	06/04/2021	-	183,000,000	###########	-	-	-	54,228,031		54,228,031	45,366,435	-	-	-	993,136		
CALL OPTION BFWD 6/06/22 C UST30 BHF1MAN69	Macro Interest Rate Hedge	D 1	Interest Rate	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	06/04/2019	06/04/2022	-	92,500,000	102.95312	-	-	-	26,077,897		26,077,897	21,850,246	-	-	-	682,573		
UNITED STATES TREASURY BFWD 6/04/21 C UST30 BHF1MANE2	Macro Interest Rate Hedge	D 1	Interest Rate	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	06/04/2019	06/04/2021	-	92,500,000	###########	-	-	-	27,166,570		27,166,570	22,926,290	-	-	-	501,995		
JPMNA BFWD 6/07/22 C UST30 BHF1MDEN6	Macro Interest Rate Hedge	D 1	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	06/06/2019	06/07/2022	-	230,000,000	103.28723	-	-	-	64,063,504		64,063,504	54,298,398	-	-	-	1,700,407		
CALL OPTION BFWD 6/16/20 C UST30 BHF1MQEQ0	Macro Interest Rate Hedge	D 1	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	06/14/2019	06/16/2020	-	100,000,000	###########	-	-	-	30,988,990		30,988,990	26,122,012	-	-	-	229,651		
CALL OPTION BFWD 6/16/21 C UST30 BHF1MQF55	Macro Interest Rate Hedge	D 1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	06/14/2019	06/16/2021	-	100,000,000	104.2415	-	-	-	29,310,841		29,310,841	24,752,424	-	-	-	550,218		
CALL OPTION BFWD 6/17/2022 C UST30 BHF1MQF63	Macro Interest Rate Hedge	D 1	Interest Rate	BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	06/14/2019	06/17/2022	-	200,000,000	103.26075	-	-	-	55,624,687		55,624,687	47,146,955	-	-	-	1,487,850		
CALL OPTION BFWD 12/16/20 C UST30 BHF1MQFF3	Macro Interest Rate Hedge	D 1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	06/14/2019	12/16/2020	-	100,000,000	104.7026	-	-	-	30,116,895		30,116,895	25,378,945	-	-	-	421,998		
CALL OPTION BFWD 06/16/21 C UST30 BHF1MQFM8	Macro Interest Rate Hedge	D 1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	06/14/2019	06/16/2021	-	100,000,000	###########	-	-	-	29,409,915		29,409,915	24,754,418	-	-	-	550,218		
CALL OPTION BFWD 6/16/22 C UST30 BHF1MS0D0	Macro Interest Rate Hedge	D 1	Interest Rate	WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09.	06/17/2019	06/16/2022	-	200,000,000	103.37514	-	-	-	55,410,998		55,410,998	47,146,858	-	-	-	1,486,929		
CALL OPTION BFWD 6/18/21 C UST30 BHF1MS0R9	Macro Interest Rate Hedge	D 1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN	0Z3VO5H2G7GRS05BHJ91	06/17/2019	06/18/2021	-	175,000,000	104.5	-	-	-	50,821,203		50,821,203	43,297,988	-	-	-	965,057		
CALL OPTION BFWD 6/20/22 C UST30 BHF1MU0N3	Macro Interest Rate Hedge	D 1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS IN	0Z3VO5H2G7GRS05BHJ91	06/18/2019	06/20/2022	-	200,000,000	104.15625	-	-	-	53,805,368		53,805,368	47,069,401	-	-	-	1,490,610		
CALL OPTION BFWD 06/18/21 C UST30 BHF1MU0U7	Macro Interest Rate Hedge	D 1	Interest Rate	MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	06/18/2019	06/18/2021	-	200,000,000	###########	-	-	-	56,785,717		56,785,717	49,457,260	-	-	-	1,102,923		
CALL OPTION BFWD 6/17/22 C UST30 BHF1MW7T9	Macro Interest Rate Hedge	D 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	06/19/2019	06/17/2022	-	125,000,000	104.10938	-	-	-	33,711,884		33,711,884	29,433,583	-	-	-	929,906		
CALL OPTION BFWD 8/10/20 C UST30 BHF1Q72J7	Macro Interest Rate Hedge	D 1	Interest Rate	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	08/08/2019	08/09/2020	-	215,000,000	111.53987	-	-	-	52,054,069		52,054,069	55,563,653	-	-	-	644,018		

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CALL OPTION BFWD 10/14/20 C UST30 BHF1QB2A7	Macro Interest Rate Hedge	D 1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/12/2019	10/14/2020	-	327,000,000	101.23479	-	-	-	63,342,131		63,342,131	77,703,418	-	-	-	1,201,170		
CALL OPTION BFWD 08/14/23 C UST30 BHF1QFQN4	Macro Interest Rate Hedge	D 1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/13/2019	08/14/2023	-	150,000,000	99.6013	-	-	-	23,568,910		23,568,910	30,509,735	-	-	-	1,377,349		
CALL OPTION BFWD 08/14/23 C UST30 BHF1QFQX2	Macro Interest Rate Hedge	D 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/13/2019	08/14/2023	-	300,000,000	99.6133	-	-	-	47,102,230		47,102,230	61,017,827	-	-	-	2,754,697		
CALL OPTION BFWD 08/14/23 C UST30 BHF1QHGD3	Macro Interest Rate Hedge	D 1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	08/14/2019	08/14/2023	-	250,000,000	101.536	-	-	-	34,500,802		34,500,802	50,628,763	-	-	-	2,295,581		
CALL OPTION BFWD 08/18/23 C UST30 BHF1QL967	Macro Interest Rate Hedge	D 1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/16/2019	08/18/2023	-	214,000,000	102.52152	-	-	-	27,407,890		27,407,890	43,212,467	-	-	-	1,968,207		
CALL OPTION BFWD 08/18/23 C UST30 BHF1QL9V2	Macro Interest Rate Hedge	D 1	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	08/16/2019	08/18/2023	-	225,000,000	102.47808	-	-	-	28,913,309		28,913,309	45,438,144	-	-	-	2,069,377		
CALL OPTION BFWD 08/18/22 C UST30 BHF1QQR17	Macro Interest Rate Hedge	D 1	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/19/2019	08/18/2022	-	225,000,000	101.87323	-	-	-	34,314,583		34,314,583	48,379,117	-	-	-	1,736,864		
CALL OPTION BFWD 10/28/2021 C UST30 BHF1TNAF8	Macro Interest Rate Hedge	D 1	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/28/2019	10/28/2021	-	115,000,000	96.87734	-	-	-	25,018,758		25,018,758	26,019,827	-	-	-	722,325		
CALL OPTION BFWD 10/28/2021 C UST30 BHF1TNAN1	Macro Interest Rate Hedge	D 1	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/28/2019	10/28/2021	-	112,000,000	97.1005	-	-	-	24,117,347		24,117,347	25,335,112	-	-	-	703,482		
CALL OPTION BFWD 11/29/2021 C UST30 BHF1TNAQ4	Macro Interest Rate Hedge	D 1	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/28/2019	11/29/2021	-	162,000,000	96.82023	-	-	-	35,062,185		35,062,185	36,494,380	-	-	-	1,045,419		
CALL OPTION BFWD 11/15/2021 C UST30 BHF1TPQC3	Macro Interest Rate Hedge	D 1	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/29/2019	11/15/2021	-	225,000,000	97.03813	-	-	-	48,376,285		48,376,285	50,773,453	-	-	-	1,435,157		
CALL OPTION BFWD 12/16/2021 C UST30 BHF1TPYL4	Macro Interest Rate Hedge	D 1	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/29/2019	12/16/2021	-	120,000,000	###########	-	-	-	25,584,548		25,584,548	26,960,693	-	-	-	785,136		
CALL OPTION BFWD 11/12/21 C UST30 BHF1UCNH2	Macro Interest Rate Hedge	D 1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/13/2019	11/12/2021	-	173,000,000	99.10936	-	-	-	38,151,998		38,151,998	39,676,297	-	-	-	1,100,686		
CALL OPTION BFWD 11/02/21 C UST30 BHF1UCNU3	Macro Interest Rate Hedge	D 1	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/13/2019	11/02/2021	-	174,000,000	99.08733	-	-	-	38,508,233		38,508,233	39,962,780	-	-	-	1,097,642		
CALL OPTION BFWD 11/09/21 C UST30 BHF1UCNZ2	Macro Interest Rate Hedge	D 1	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/13/2019	11/09/2021	-	194,000,000	99.30741	-	-	-	42,433,450		42,433,450	44,502,031	-	-	-	1,231,158		
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	-	-	-	23,551,815		23,551,815	23,551,815	-	-	-	261,712		
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	-	-	-	24,353,179		24,353,179	24,353,179	-	-	-	261,712		
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	-	-	-	35,324,161		35,324,161	35,324,161	-	-	-	392,568		

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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 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)
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	01/10/2020	-	35,000,000	###########	-	-	-	7,098,360		7,098,360	7,098,360	-	-	-	309,726		
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	-	-	-	10,053,327		10,053,327	10,053,327	-	-	-	333,362		
CALL OPTION BFWD 01/12/22 C UST30 BHF1WU5A5	Macro Interest Rate Hedge	Exh 5	Interest Rate	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/10/2020	01/12/2020	-	50,000,000	100.68125	-	-	-	10,070,846		10,070,846	10,070,846	-	-	-	446,575		
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	-	-	-	20,568,222		20,568,222	20,568,222	-	-	-	669,287		
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	-	-	-	12,062,845		12,062,845	12,062,845	-	-	-	508,447		
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	-	-	-	8,071,801		8,071,801	8,071,801	-	-	-	338,965		
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	-	-	-	9,417,334		9,417,334	9,417,334	-	-	-	409,176		
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	-	-	-	9,449,713		9,449,713	9,449,713	-	-	-	407,666		
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	-	-	-	10,289,498		10,289,498	10,289,498	-	-	-	593,348		
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	-	-	-	16,654,947		16,654,947	16,654,947	-	-	-	611,173		
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	-	-	-	13,206,636		13,206,636	13,206,636	-	-	-	1,226,405		
CITNA_VCSA BFWD 3/09/23 C UST30 BHF1ZMUX2	Macro Interest Rate Hedge	Exh 5	Interest Rate	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	02/25/2020	03/09/2023	-	50,000,000	101.9582	-	-	-	4,526,242		4,526,242	4,526,242	-	-	-	428,641		
1439999999. Total-Forwards-Hedging Other										0	0	0	1,418,891,457	XXX	##########	##########	(632,134)	0	0	51,720,628	XXX	XXX
1479999999. Total-Forwards										0	0	0	1,533,008,893	XXX	##########	##########	(632,134)	0	0	54,151,174	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										3,050	0	14,429,523	538,625,485	XXX	860,608,449	345,741,152	141,227,934	0	0	56,529,840	XXX	XXX
1709999999. Total-Hedging Other										1,737,872,619	44,482,889	39,875,400	5,986,223,423	XXX	##########	##########	(632,134)	0	0	238,629,224	XXX	XXX
1719999999. Total-Replication										3,422,479	(15,141,777)	1,674,463	(12,093,993)	XXX	(5,671,393)	0	0	(368,837)	0	1,875,886,482	XXX	XXX
1759999999. TOTAL										1,741,298,148	29,341,112	55,979,386	6,512,754,915	XXX	##########	##########	140,595,800	(368,837)	0	2,171,045,546	XXX	XXX

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
					5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation												
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	328,643,367	559,419,257	(331,627,141)	0	565,540,574	(331,578,073)	0	94,845,465	0
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	695,260,000	618,148,153	(100,550,884)	0	728,326,669	(100,033,231)	0	32,544,023	0
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y	662,603,658	705,642,225	(78,298,146)	0	718,910,163	(78,926,628)	0	218,773,658	183,514,079
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	510,813,000	441,469,026	(102,465,252)	0	506,727,527	(100,704,083)	0	276,343,546	104,534,320
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y	137,370,289	35,272,422	(1,043,777)	0	111,367,361	-	0	11,105,604	0
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	54,818,000	63,001,945	(233,607,952)	0	62,950,946	(233,607,952)	0	5,078,323	0
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	506,208,632	461,839,050	-	0	462,151,407	-	0	4,063,392	0
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	918,075,877	858,024,797	-	0	858,024,797	-	0	2,654,891	0
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	799,183,000	873,523,459	(122,619,306)	0	873,192,800	(123,631,238)	0	63,084,231	14,805,384
HSBC BANK USA N.A	1IE8VN30JCEQV1H4R804	Y	Y	151,268,910	162,241,654	(27,343,795)	0	170,549,122	(27,343,795)	0	8,073,784	0
JPMORGAN CHASE BANK N.A	7H6GLXDRUGQFU57RNE97	Y	Y	323,022,000	669,690,463	(377,249,266)	0	686,384,696	(379,167,771)	0	144,315,621	113,734,818
MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	Y	Y	253,030,000	474,011,333	(246,115,288)	0	474,011,333	(246,115,288)	0	4,118,611	0
MORGAN STANLEY & CO INTL. PLC	4PQUHN3JPFGFNF3BB653	Y	Y		6,303,801	(200,760,727)	0	6,303,801	(200,760,727)	0	4,352,710	0
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	Y	Y	1,215,988,978	1,365,165,758	(244,544,097)	0	1,365,498,273	(245,039,745)	0	61,982,637	0
NOMURA GLOBAL FINANCIAL PRODUCTS IN	0Z3VO5H2G7GRS05BHJ91	Y	Y	114,076,467	104,626,571	-	0	104,626,571	-	0	2,455,667	0
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	3,170,000	1,264,542	-	0	2,508,085	-	0	276,855	0
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	Y	Y	414,819,000	498,884,398	(227,741,780)	0	498,884,398	(227,741,780)	0	10,056,695	0
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y	101,760,000	84,853,078	-	0	94,761,320	-	0	4,460,624	0
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	920,860,000	939,454,064	(100,618,427)	0	953,170,576	(99,552,265)	0	26,934,399	0
0299999999. Total NAIC 1 Designation				8,110,971,178	8,922,835,996	(2,394,585,838)	0	9,243,890,419	(2,394,202,576)	0	975,520,736	416,588,601
0899999999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX		462,026	(15,957,269)	0	145,405	(8,672,762)	0	1,195,524,810	1,180,029,567
0999999999. Gross Totals				8,110,971,178	8,923,298,022	(2,410,543,107)	0	9,244,035,824	(2,402,875,338)	0	2,171,045,546	1,596,618,168
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					8,923,298,022	(2,410,543,107)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	931142 EB 5	WALMART INC.	12,713,079	10,750,000	10,995,814	06/28/2038	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	931142 CV 3	WALMART INC.	6,423,450	5,000,000	4,937,228	07/08/2040	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	931142 CB 7	WALMART INC.	17,836,038	12,904,000	12,866,169	09/01/2035	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	931142 CB 7	WALMART INC.	5,212,314	3,771,000	3,759,944	09/01/2035	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	92890H AC 6	WEA FINANCE LLC	4,870,985	5,000,000	5,130,319	09/17/2024	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	91324P BU 5	UNITEDHEALTH GROUP INC	11,993,660	10,000,000	10,663,878	11/15/2041	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	91324P BW 1	UNITEDHEALTH GROUP INC	15,068,911	13,000,000	12,981,790	03/15/2042	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	92826C AJ 1	VISA INC	12,324,374	11,065,000	10,611,526	09/15/2047	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	91324P CP 5	UNITEDHEALTH GROUP INC	13,992,583	12,980,000	13,586,903	07/15/2025	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	931142 EB 5	WALMART INC.	12,962,610	10,961,000	11,211,638	06/28/2038	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	494368 BC 6	KIMBERLY-CLARK CORPORATION	234,342	161,000	168,399	08/01/2037	IV
Ice Clear US Inc. 549300HWWR1D8OTS2G29	TREASURY	912810 RT 7	United States Treasury	6,878,200	5,780,000	5,471,677	08/15/2046	I
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	202795 JP 6	COMMONWEALTH EDISON COMPANY	7,912,462	7,250,000	7,192,245	03/01/2049	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	202795 JP 6	COMMONWEALTH EDISON COMPANY	8,458,149	7,750,000	7,688,261	03/01/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	20030N CJ 8	COMCAST CORPORATION	5,992,428	5,419,000	5,394,789	03/01/2038	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	20030N CH 2	COMCAST CORPORATION	10,727,590	10,000,000	9,970,768	05/01/2028	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	20030N AK 7	COMCAST CORPORATION	20,892,976	14,693,000	14,707,547	11/15/2035	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	195869 AP 7	COLONIAL PIPELINE CO	5,224,437	5,128,000	5,119,671	10/01/2025	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	CORPORATE	17275R AF 9	CISCO SYSTEMS INC	50,223,075	35,000,000	34,261,226	01/15/2040	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	149123 CF 6	CATERPILLAR INC	10,015,340	10,000,000	9,909,964	09/19/2049	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	CORPORATE	20030N AK 7	COMCAST CORPORATION	17,562,727	12,351,000	12,408,286	11/15/2035	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	375558 BG 7	GILEAD SCIENCES INC	12,793,070	10,000,000	10,066,692	09/01/2035	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	CORPORATE	341081 FX 0	FLORIDA POWER & LIGHT CO	10,341,700	10,000,000	10,242,829	10/01/2049	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	CORPORATE	341081 FX 0	FLORIDA POWER & LIGHT CO	22,157,092	21,425,000	21,290,319	10/01/2049	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	29364W AM 0	ENTERGY LOUISIANA LLC	5,441,505	5,000,000	4,997,484	01/15/2026	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	26884A BL 6	ERP OPERATING LP	9,779,530	10,000,000	9,960,808	07/01/2029	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	254687 EF 9	WALT DISNEY CO	6,741,547	5,180,000	7,299,372	03/01/2037	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	254687 EB 8	WALT DISNEY CO	8,073,550	5,964,000	8,515,703	12/15/2035	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	244199 BG 9	DEERE & CO	9,430,148	10,024,000	10,042,127	09/07/2049	IV
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	CORPORATE	244199 AZ 8	DEERE & CO	8,506,273	6,070,000	6,372,462	05/15/2030	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	244199 AZ 8	DEERE & CO	399,388	285,000	299,201	05/15/2030	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	12189T AZ 7	BURLINGTON NORTHERN SANTA FE LLC	14,168,088	11,000,000	11,016,187	05/01/2037	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	110122 BU 1	BRISTOL-MYERS SQUIBB CO	12,980,048	9,750,000	12,809,638	08/15/2045	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	007589 AB 0	ADVOCATE HEALTH AND HOSPITALS CORP	89,506	75,000	75,000	08/15/2048	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	007589 AB 0	ADVOCATE HEALTH AND HOSPITALS CORP	4,427,551	3,710,000	3,710,000	08/15/2048	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	00115A AJ 8	AEP TRANSMISSION COMPANY LLC	13,385,375	12,500,000	12,505,688	09/15/2048	IV
Ice Clear US Inc. 549300HWWR1D8OTS2G29	CASH		Cash	5,094,713	5,094,713	5,094,713		V
Ice Clear US Inc. 549300HWWR1D8OTS2G29	CASH		Cash	24	24	24		V
Ice Clear US Inc. 549300HWWR1D8OTS2G29	CASH		Cash	183,330	183,330	183,330		V
Ice Clear US Inc. 549300HWWR1D8OTS2G29	CASH		Cash	74,698	74,698	74,698		V
Ice Clear US Inc. 549300HWWR1D8OTS2G29	CASH		Cash	114	114	114		V
Ice Clear US Inc. 549300HWWR1D8OTS2G29	CASH		Cash	116	116	116		V
Ice Clear US Inc. 549300HWWR1D8OTS2G29	CASH		Cash	28,727	28,727	28,727		V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	007589 AC 8	ADVOCATE HEALTH AND HOSPITALS CORP	5,604,235	5,000,000	5,000,000	10/15/2049	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	404530 AB 3	HACKENSACK MERIDIAN HEALTH	9,133,536	7,846,000	7,846,000	07/01/2048	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	007589 AC 8	ADVOCATE HEALTH AND HOSPITALS CORP	5,604,235	5,000,000	5,000,000	10/15/2049.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	049560 AS 4	ATMOS ENERGY CORPORATION	4,866,435	5,000,000	4,996,301	09/15/2049.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	049560 AS 4	ATMOS ENERGY CORPORATION	18,307,528	18,810,000	18,796,084	09/15/2049.	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	037833 BX 7	APPLE INC	9,383,032	7,030,000	7,753,191	02/23/2046.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	037833 BX 7	APPLE INC	1,133,171	849,000	936,338	02/23/2046.	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	023135 BJ 4	AMAZON.COM INC	12,707,800	10,000,000	9,533,311	08/22/2047.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	023135 BJ 4	AMAZON.COM INC	21,603,260	17,000,000	17,844,425	08/22/2047.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	010392 FF 0	ALABAMA POWER COMPANY	5,037,567	4,419,000	4,640,656	06/01/2041.	IV
Ice Clear US Inc	549300HWWR1D8OTS2G29	TREASURY	912810 RT 7	United States Treasury	5,751,270	4,833,000	5,048,278	08/15/2046.	I
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	437076 BX 9	HOME DEPOT INC	9,207,502	7,400,000	8,173,999	12/06/2048.	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	773903 AJ 8	ROCKWELL AUTOMATION INC	9,650,696	8,500,000	9,093,948	03/01/2049.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	828807 DH 7	SIMON PROPERTY GROUP LP	5,311,966	6,619,000	6,592,880	09/13/2049.	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	745332 BU 9	PUGET SOUND ENERGY INC	9,437,439	7,440,000	7,096,521	06/01/2035.	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	718172 BM 0	PHILIP MORRIS INTERNATIONAL INC	291,337	289,000	301,007	11/10/2024.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	718172 BM 0	PHILIP MORRIS INTERNATIONAL INC	5,358,996	5,316,000	5,536,859	11/10/2024.	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	717081 EK 5	PFIZER INC	1,403,562	1,102,000	1,079,226	09/15/2048.	IV
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	TREASURY	912810 RT 7	United States Treasury	28,464,800	23,920,000	24,985,479	08/15/2046.	I
Ice Clear US Inc	549300HWWR1D8OTS2G29	TREASURY	912810 RQ 3	United States Treasury	7,847,591	6,312,000	6,905,725	02/15/2046.	I
Ice Clear US Inc	549300HWWR1D8OTS2G29	TREASURY	912810 RL 4	United States Treasury	11,737,769	10,296,478	9,394,067	02/15/2045.	I
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	TREASURY	912810 RL 4	United States Treasury	50,697,172	44,472,022	40,574,375	02/15/2045.	I
Ice Clear US Inc	549300HWWR1D8OTS2G29	TREASURY	912810 QL 5	United States Treasury	6,954,553	4,485,000	4,337,355	11/15/2040.	I
Ice Clear US Inc	549300HWWR1D8OTS2G29	TREASURY	912810 QB 7	United States Treasury	2,755,969	1,800,000	1,799,617	05/15/2039.	I
Ice Clear US Inc	549300HWWR1D8OTS2G29	TREASURY	912803 BM 4	United States Treasury	5,165,438	5,400,000	3,808,473	11/15/2027.	I
LCH Clearnet LLC	WAM6YERMS7OXFZUOY219	TREASURY	912803 BM 4	United States Treasury	48,396,323	50,594,000	35,682,575	11/15/2027.	I
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	911312 BQ 8	UNITED PARCEL SERVICE INC	7,004,090	6,400,000	6,623,682	03/15/2049.	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	89838Q AA 1	BOSTON UNIVERSITY	1,607,781	1,417,000	1,422,139	10/01/2048.	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	89838Q AA 1	BOSTON UNIVERSITY	13,142,500	11,583,000	11,625,009	10/01/2048.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	87305Q CN 9	TTX COMPANY	1,142,041	1,000,000	997,940	02/01/2049.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	87305Q CN 9	TTX COMPANY	5,710,205	5,000,000	4,989,701	02/01/2049.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	87305Q CB 5	TTX COMPANY	6,561,155	5,000,000	4,966,297	12/01/2040.	IV
JPMORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	CORPORATE	845011 AB 1	SOUTHWEST GAS CORP	5,247,892	5,297,000	5,294,344	06/01/2049.	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	713448 DD 7	PEPSICO INC	9,298,276	7,075,000	7,057,687	04/14/2046.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	592189 AA 2	METROPOLITAN MUSEUM OF ART	6,839,237	6,600,000	6,315,847	07/01/2045.	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	58933Y AX 3	MERCK & CO INC	10,606,128	9,600,000	9,550,968	03/07/2029.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	571676 AF 2	MARS INC	5,653,615	5,000,000	4,979,722	04/01/2049.	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	532457 BT 4	ELI LILLY AND COMPANY	12,511,450	10,000,000	9,945,275	03/15/2049.	IV
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	CORPORATE	512807 AU 2	LAM RESEARCH CORPORATION	637,539	576,000	575,057	03/15/2029.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	512807 AU 2	LAM RESEARCH CORPORATION	6,731,795	6,082,000	6,072,045	03/15/2029.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	494368 BY 8	KIMBERLY-CLARK CORPORATION	5,591,010	5,000,000	5,001,022	11/01/2028.	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	491674 BG 1	KENTUCKY UTILITIES COMPANY	9,195,495	7,500,000	7,432,553	11/01/2040.	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	454889 AM 8	INDIANA MICHIGAN POWER CO	17,419,206	14,000,000	13,977,488	03/15/2037.	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CORPORATE	437076 AS 1	HOME DEPOT INC	2,018,084	1,426,000	1,406,172	12/16/2036.	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	594918 CA 0	MICROSOFT CORPORATION	10,553,433	8,200,000	9,026,759	02/06/2047.	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	695114 BT 4	PACIFICORP	1,387,685	1,000,000	1,129,708	11/15/2031.	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	641062 AN 4	NESTLE HOLDINGS INC	9,489,392	7,941,000	7,580,804	09/24/2048.	IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CORPORATE	641062 AN 4	NESTLE HOLDINGS INC	5,735,938	4,800,000	4,626,317	09/24/2048.	IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	CORPORATE	641062 AN 4	NESTLE HOLDINGS INC.	10,104,810	8,456,000	8,343,991	09/24/2048	IV
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	CORPORATE	641062 AL 8	NESTLE HOLDINGS INC.	20,700,000	18,000,000	17,817,499	09/24/2038	IV
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	CORPORATE	594918 BT 0	MICROSOFT CORPORATION	36,625	31,000	29,406	08/08/2046	IV
0199999999. Totals				888,354,388	762,044,222	753,167,399	XXX	XXX
Collateral Pledged to Reporting Entity								
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	US AGENCY - LOAN BACKED	31417C 4K 8	FNMA 30YR	21,673,211	58,451,000	XXX	09/01/2042	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	CORPORATE	459200 BB 6	INTERNATIONAL BUSINESS MACHINES CORP	12,005,097	9,000,000	XXX	11/29/2032	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	CORPORATE	455434 BQ 2	INDIANAPOLIS POWER & LIGHT CO	8,473,126	7,346,000	XXX	06/01/2043	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	CORPORATE	31429K AD 5	FEDERATION DES CAISSES DESJARDINS DU QUEBEC	7,639,360	8,000,000	XXX	02/10/2025	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	US AGENCY - LOAN BACKED	31418C YM 0	FNMA 30YR	242,127,060	349,264,000	XXX	07/01/2048	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	US AGENCY - LOAN BACKED	31418C YM 0	FNMA 30YR	59,889,816	86,390,000	XXX	07/01/2048	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	US AGENCY - LOAN BACKED	3138WF JM 9	FNMA 30YR	22,761,349	57,123,000	XXX	08/01/2045	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	US AGENCY - LOAN BACKED	3138L6 WW 4	FNMA >7 YR BALLOON MULTI 3.54	2,021,469	1,930,000	XXX		IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	TREASURY	912828 P8 7	United States Treasury	1,562,569	1,546,000	XXX	02/28/2021	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	CORPORATE	82620K AM 5	SIEMENS FINANCIERINGSMAATSCHAPPIJ N.V.	3,005,600	3,000,000	XXX	09/15/2046	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	CORPORATE	82620K AL 7	SIEMENS FINANCIERINGSMAATSCHAPPIJ N.V.	8,000,609	8,000,000	XXX	10/15/2026	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	CORPORATE	89153V AU 3	TOTAL CAPITAL INTERNATIONAL SA	10,299,741	10,000,000	XXX	07/12/2049	IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	TREASURY	912810 RT 7	United States Treasury	1,275,877	1,029,000	XXX	08/15/2046	IV
HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	TREASURY	912828 J2 7	United States Treasury	5,805,910	5,399,000	XXX	02/15/2025	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	TREASURY	912828 K7 4	United States Treasury	2,202,718	2,029,000	XXX	08/15/2025	IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	CORPORATE	808513 AL 9	CHARLES SCHWAB CORPORATION (THE)	3,086,725	3,138,000	XXX	03/10/2025	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	CORPORATE	983024 AL 4	WYETH LLC	1,822,152	1,289,000	XXX	02/15/2036	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	CORPORATE	638602 BP 6	NATIONWIDE BUILDING SOCIETY	7,921,437	7,727,000	XXX	07/21/2025	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	CORPORATE	524671 AA 2	LEGRAND FRANCE SA	6,893,042	5,076,000	XXX	02/15/2025	IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	CORPORATE	94988J 5W 3	WELLS FARGO BANK NA	38,697,174	40,000,000	XXX	05/27/2022	IV
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	TREASURY	912828 XW 5	United States Treasury	42,845,658	41,286,000	XXX	06/30/2022	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	CORPORATE	718172 AC 3	PHILIP MORRIS INTERNATIONAL INC	33,581,908	24,705,000	XXX	05/16/2038	IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	CORPORATE	931142 EB 5	WALMART INC	16,821,065	14,380,000	XXX	06/28/2038	IV
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	US AGENCY - LOAN BACKED	3128QS M9 4	WALMART INC	1,428,524	50,003,000	XXX		IV
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	CORPORATE	037833 AS 9	APPLE INC	11,861,722	10,915,000	XXX	05/06/2024	IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	CASH	454889 AM 8	Cash	288,885,500	288,885,500	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	CASH	437076 AS 1	Cash	27,136,500	27,136,500	XXX		IV
JPMORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	CASH	594918 CA 0	Cash	7,000,000	7,000,000	XXX		IV
HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	CASH	695114 BT 4	Cash	18,725,000	18,725,000	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	27,594,000	27,594,000	XXX		IV
HSBC BANK USA N.A. 1IE8VN30JCEQV1H4R804	CASH		Cash	96,154,000	96,154,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	CASH		Cash	103,703,000	103,703,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES I7331LVCZKQKX5T7XV54	CORPORATE	037833 BX 7	APPLE INC	19,624,925	15,000,000	XXX	02/23/2046	IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	CASH		Cash	1,523,000	1,523,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	CASH		Cash	328,502,000	328,502,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	CASH		Cash	31,275,000	31,275,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	CASH		Cash	299,380,000	299,380,000	XXX		IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	CASH		Cash	7,600,000	7,600,000	XXX		IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	CASH		Cash	6,800,000	6,800,000	XXX		IV
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	CASH		Cash	500,000	500,000	XXX		IV

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	05578D AG 7	BPCE SA	13,049,963	12,620,000	XXX	04/15/2024	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	CASH		Cash	526,690,000	526,690,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	CASH		Cash	34,800,000	34,800,000	XXX		IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	CORPORATE	03522A AJ 9	ANHEUSER-BUSCH COMPANIES LLC	17,933,843	16,615,000	XXX	02/01/2046	IV
UBS AG	BFM8T61CT2L1QCEMIK50	CASH		Cash	18,017,000	18,017,000	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	CASH		Cash	12,050,000	12,050,000	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	CASH		Cash	226,423,000	226,423,000	XXX		IV
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	CASH		Cash	682,387,000	682,387,000	XXX		IV
UBS AG	BFM8T61CT2L1QCEMIK50	CASH		Cash	74,960,000	74,960,000	XXX		IV
UBS AG	BFM8T61CT2L1QCEMIK50	CASH		Cash	2,500,000	2,500,000	XXX		IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CASH		Cash	386,409,000	386,409,000	XXX		IV
SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	CASH		Cash	28,410,000	28,410,000	XXX		IV
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	CASH		Cash	40,000	40,000	XXX		IV
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	CASH		Cash	1,590,000	1,590,000	XXX		IV
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	CASH		Cash	1,540,000	1,540,000	XXX		IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3VO5H2G7GRS05BHJ91	CASH		Cash	711,000	711,000	XXX		IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3VO5H2G7GRS05BHJ91	CASH		Cash	7,030,000	7,030,000	XXX		IV
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0Z3VO5H2G7GRS05BHJ91	CASH		Cash	11,180,000	11,180,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CASH		Cash	521,228,500	521,228,500	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CASH		Cash	259,776,300	259,776,300	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CASH		Cash	13,940,000	13,940,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CASH		Cash	133,370,000	133,370,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CASH		Cash	101,993,000	101,993,000	XXX		IV
MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	CASH		Cash	20,000,000	20,000,000	XXX		IV
MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	CASH		Cash	205,110,000	205,110,000	XXX		IV
MIZUHO CAPITAL MARKETS LLC	OV6W8S6QX2D1J857QP30	CASH		Cash	27,920,000	27,920,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	110122 BW 7	BRISTOL-MYERS SQUIBB CO	12,852,842	10,000,000	XXX	02/20/2048	IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	CASH		Cash	207,560,000	207,560,000	XXX		IV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	CASH		Cash	167,650,000	167,650,000	XXX		IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	CASH		Cash	30,000,000	30,000,000	XXX		IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	CASH		Cash	58,693,000	58,693,000	XXX		IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CASH		Cash	453,762,000	453,762,000	XXX		IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CASH		Cash	105,996,000	105,996,000	XXX		IV
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	CASH		Cash	60,000,000	60,000,000	XXX		IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	CASH		Cash	384,040,000	384,040,000	XXX		IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	CASH		Cash	311,220,000	311,220,000	XXX		IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	CORPORATE	30231G AK 8	EXXON MOBIL CORP	10,767,289	11,512,000	XXX	03/06/2022	IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	CORPORATE	30231G AN 2	EXXON MOBIL CORP	10,239,171	10,000,000	XXX	03/06/2045	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	US AGENCY - LOAN BACKED	3128ME DM 0	FGOLD 15YR GIANT	5,265,369	11,044,000	XXX	04/01/2030	IV
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	US AGENCY - LOAN BACKED	3128MM MQ 3	FGOLD 15YR GIANT	625,920	9,249,000	XXX	10/01/2025	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	CASH		Cash	40,000,000	40,000,000	XXX		IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	233835 AQ 0	DAIMLER FINANCE NORTH AMERICA LLC	14,125,361	10,000,000	XXX	01/18/2031	IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	CASH		Cash	46,720,000	46,720,000	XXX		IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	CASH		Cash	222,742,000	222,742,000	XXX		IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	CASH		Cash	174,895,000	174,895,000	XXX		IV

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)
NOMURA GLOBAL FINANCIAL PRODUCTS INC.	0Z3VO5H2G7GRS05BHJ91	CORPORATE	17325F AX 6	CITIBANK NA	47,985,167	50,000,000	XXX	05/20/2022	IV
MORGAN STANLEY CAPITAL SERVICES	I7331LVCZKQKX5T7XV54	CORPORATE	20825C AP 9	CONOCOPHILLIPS	18,038,078	15,275,000	XXX	05/15/2038	IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CASH		Cash	2,468,000	2,468,000	XXX		IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CASH		Cash	42,990,000	42,990,000	XXX		IV
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	CASH		Cash	9,360,000	9,360,000	XXX		IV
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	CORPORATE	20030N CE 9	COMCAST CORPORATION	4,535,533	3,857,000	XXX	11/01/2049	IV
UBS AG	BFM8T61CT2L1QCEMIK50	CASH		Cash	6,283,000	6,283,000	XXX		IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	CASH		Cash	10,000,000	10,000,000	XXX		IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	CASH		Cash	2,472,000	2,472,000	XXX		IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	CASH		Cash	65,970,000	65,970,000	XXX		IV
CITIBANK NA	E57ODZWZ7FF32TWEFA76	CASH		Cash	289,430,000	289,430,000	XXX		IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	CASH		Cash	17,593,000	17,593,000	XXX		IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	CASH		Cash	2,115,000	2,115,000	XXX		IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	CASH		Cash	102,786,000	102,786,000	XXX		IV
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	CASH		Cash	1,637,000	1,637,000	XXX		IV
0299999999. Totals					8,110,971,178	8,344,422,800	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS
Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Lien 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
U.S. Government - Issuer Obligations						
912828 4L 1	UNITED STATES TREASURY SENIORGOVTBND		1	21,481,250	19,896,392	04/30/2023
912828 5A 4	UNITED STATES TREASURY SENIORGOVTBND		1	103,609,375	99,830,377	09/15/2021
912828 L9 9	UNITED STATES TREASURY SENIOR GOVT BND		1	30,201,563	29,918,709	10/31/2020
0199999.	U.S. Government - Issuer Obligations			155,292,188	149,645,478	XXX
U.S. Government - Residential Mortgage-Backed Securities						
36202E 6E 4	GNMA2 GNMA2 30YR		1	3,982,622	3,586,998	06/20/2039
36225B ND 6	GNMA POOL # 781288		1	1,026,910	875,419	05/15/2031
36241K LQ 9	GNMA POOL # 782135		1	400,023	354,567	01/15/2037
36292C BU 7	GNMA GNMA 30YR		1	885,535	777,539	07/15/2035
0299999.	U.S. Government - Residential Mortgage-Backed Securities			6,295,090	5,594,523	XXX
0599999.	Total - U.S. Government			161,587,278	155,240,001	XXX
All Other Governments - Issuer Obligations						
857006 AE 0	STATE GRID OVERSEAS INVESTMENT SENIOR CO		1FE	1,999,296	1,999,393	05/04/2022
0699999.	All Other Governments - Issuer Obligations			1,999,296	1,999,393	XXX
1099999.	Total - All Other Governments			1,999,296	1,999,393	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	1,189,982	1,298,969	05/25/2024
30711X D2 7	FANNIEMAEFNMA_18-C02 RMBS 2-EA2		1	1,294,832	1,406,563	08/25/2030
3128JR HD 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		1	150,462	146,120	01/01/2035
3128LB 2V 9	FHLMC FGOLD 30YR		1	95,408	85,296	06/01/2038
3128M7 QY 5	FHLMC FGOLD 30YR GIANT		1	453,250	415,723	06/01/2039
3128M8 B6 0	FHLMC FGOLD 30YR GIANT		1	1,872,773	1,789,239	10/01/2040
3128M9 U2 6	FHLMC POOL # G07501		1	1,452,795	1,435,004	10/01/2043
3128NC B8 6	FEDERAL HOME LOAN MORTGAGE COR FH 3/1 12		1	344,855	330,980	02/01/2035
3128NG ER 2	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 1Y		1	533,186	501,064	09/01/2036
3128QS 4A 1	FEDERAL HOME LOAN MORTGAGE COR FH 5/1 12		1	108,933	104,276	01/01/2037
31292H 4K 7	FHLMC FGOLD 30YR		1	327,842	286,325	12/01/2033
31292S CF 5	FHLMC POOL # C09070		1	282,849	278,731	12/01/2044
3131WQ NR 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		1	5,210,475	4,906,031	09/01/2040
3131WQ NU 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		1	12,021,391	11,321,402	09/01/2040
3131WQ PX 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		1	11,004,884	10,356,388	09/01/2040
3131WQ QQ 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ04		1	8,672,040	8,160,168	09/01/2040
3131WR AS 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ09		1	7,100,707	6,858,349	12/01/2040
3131WR FX 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		1	24,638,772	22,403,374	01/01/2041
3131WR GC 3	FEDERAL HOME LOAN MORTGAGE COR POOL#ZJ10		1	5,150,613	4,758,819	01/01/2041
3131X5 YM 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZK25		1	4,847,281	4,676,606	09/01/2025
3131XP QJ 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL76		1	4,986,762	4,882,651	01/01/2044
3131XR NV 2	FEDERAL HOME LOAN MORTGAGE COR POOL#ZL94		1	3,331,696	3,227,074	04/01/2045
3131XT 6S 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		1	4,393,205	4,326,741	03/01/2046
3131XT 7C 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM08		1	8,728,503	8,589,454	03/01/2046
3131XX QU 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM40		1	29,736,123	28,999,945	09/01/2047
3131XY GY 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZM47		1	27,252,133	26,445,467	11/01/2047
31326K B3 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12		1	3,101,203	3,072,018	10/01/2045
31326K HW 0	FEDERAL HOME LOAN MORTGAGE COR FH 7/1 12		1	7,270,287	7,265,122	10/01/2045
31329J FD 4	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA10		1	14,977,738	14,095,145	09/01/2040
31329J HT 7	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA11		1	11,200,828	10,734,766	03/01/2042
31329K NJ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA21		1	6,630,017	6,195,658	01/01/2031
31329N CC 0	FEDERAL HOME LOAN MORTGAGE COR POOL#ZA45		1	26,620,949	25,779,254	09/01/2045
3132A5 HQ 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS47		1	33,428,896	32,472,921	10/01/2047
3132A9 Q7 5	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS85		1	2,573,335	2,531,033	08/01/2030
3132AA NA 8	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS93		1	10,619,297	10,270,097	01/01/2044
3132AA R7 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS95		1	13,942,515	13,515,659	01/01/2045
3132AA RQ 9	FEDERAL HOME LOAN MORTGAGE COR POOL#ZS94		1	4,921,644	4,702,314	10/01/2045
3132AC EP 1	FEDERAL HOME LOAN MORTGAGE COR POOL#ZT01		1	49,359,584	48,218,567	09/01/2047
3132QT HS 8	FHLMC FGOLD 30YR		1	950,160	928,563	10/01/2045
3137G0 LT 4	FHLMC_2018-DNA1 RMBS HQA4-M2		1	113,757	111,961	04/25/2029
3137G0 MD 8	STRUCTURED AGENCY CREDIT RISK MEZZANIN W		1	1,759,997	2,018,619	07/25/2029
3137G0 PE 3	FREDDIEMACFHLMC_17-DNA2 RMBS DNA2-M2		1	6,450,945	7,439,035	10/25/2029
3138A4 X7 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		1	8,270,244	7,607,990	01/01/2041
3138A4 Y3 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y		1	3,290,361	3,225,455	01/01/2026
3138E0 RK 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ		1	13,264,870	12,581,167	12/01/2041
3138EK AQ 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	6,024,952	5,811,671	11/01/2042
3138EK H6 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	5,513,807	5,366,450	12/01/2042
3138EL JN 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AL		1	9,826,439	9,255,382	06/01/2042
3138EM QY 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6MO		1	782,168	821,210	09/01/2043
3138EQ RZ 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	43,751,782	42,945,746	11/01/2045
3138ER JQ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	4,659,650	4,579,687	10/01/2046
3138ER P8 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	8,812,470	8,349,743	10/01/2046
3138LT L6 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO		1	4,210,511	4,097,650	06/01/2042
3138LU S2 2	FEDERAL NATIONAL MORTGAGE ASSO POOL # AO		1	1,983,925	1,912,203	06/01/2042
3138M6 A4 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		1	2,049,786	1,994,283	10/01/2027
3138NX RW 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	7,681,187	7,496,653	01/01/2043
3138WC CL 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	1,657,394	1,608,190	07/01/2044
3138WD 3S 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	9,259,012	9,002,001	02/01/2045
3138WE KK 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		1	3,663,555	3,566,210	04/01/2045
3138WE KT 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	3,744,349	3,639,840	04/01/2045

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 Lien 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3138WE QJ 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		1	4,787,071	4,718,905	05/01/2030
3138WE XE 4	FEDERAL NATIONAL MORTGAGE ASSO POOL # AS		1	3,933,235	3,818,440	06/01/2045
3138WF 2Z 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	23,749,139	23,185,281	11/01/2045
3138WF BX 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	6,554,772	6,282,638	07/01/2045
3138WG 3W 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	32,276,835	31,749,553	05/01/2046
3138WG 5R 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	17,552,449	17,122,551	05/01/2046
3138WG LA 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	26,537,242	26,129,569	02/01/2046
3138WH EX 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	16,017,831	15,579,303	06/01/2046
3138WK 4W 2	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS98		1	11,078,856	10,814,674	06/01/2032
3138WK QV 0	FEDERAL NATIONAL MORTGAGE ASSO POOL#AS94		1	16,805,535	16,097,497	04/01/2047
3138WX 4U 8	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	2,098,483	1,995,795	06/01/2043
3138WZ U2 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	2,275,232	2,203,637	08/01/2043
3138XR QF 9	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12		1	1,061,822	1,047,028	08/01/2044
3138XU QR 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR		1	1,242,760	1,217,139	05/01/2029
3138XY CD 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	61,577,620	59,456,375	02/01/2042
3138YK WB 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	1,481,101	1,419,950	05/01/2045
3138YK X5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	6,374,726	6,165,988	06/01/2045
3138YX FR 1	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	3,844,480	3,662,173	08/01/2045
31392R E3 1	FHLMC FHLMC_2469		1	548,101	441,705	07/15/2032
31400H AV 5	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	92,094	88,046	02/01/2033
31402Q SE 2	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	86,788	84,652	10/01/2034
31403D QW 2	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 12		1	448,971	435,164	07/01/2036
31406L 3S 5	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		1	827,092	772,334	12/01/2036
31406W R3 0	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	229,194	221,354	06/01/2035
31406W R8 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	606,487	582,318	08/01/2035
31409J KP 4	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	174,376	162,550	06/01/2036
31409V J6 1	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		1	188,118	176,335	11/01/2036
31409X EC 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		1	115,994	107,919	04/01/2037
3140E1 AW 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	8,608,516	8,400,354	09/01/2045
3140E8 YM 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	11,631,935	11,347,378	11/01/2045
3140E8 YT 9	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	3,660,811	3,571,204	11/01/2045
3140EU GT 0	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	12,791,675	12,565,013	02/01/2046
3140F0 G5 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	6,837,819	6,686,478	10/01/2046
3140FE 4E 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BD		1	36,702,225	36,361,092	04/01/2047
3140GS PZ 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # BH		1	17,593,429	17,196,623	09/01/2032
3140H6 N8 8	FEDERAL NATIONAL MORTGAGE ASSO POOL#BJ49		1	9,146,642	8,792,909	02/01/2048
3140HB JA 7	FEDERAL NATIONAL MORTGAGE ASSO POOL MBS		1	17,759,745	16,741,596	06/01/2048
3140J6 A3 1	FEDERAL NATIONAL MORTGAGE ASSO POOL # BM		1	14,655,680	14,273,108	10/01/2047
3140J7 LR 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#BM30		1	8,494,703	8,263,586	10/01/2047
3140Q7 UC 9	FEDERAL NATIONAL MORTGAGE ASSO POOL # CA		1	17,698,398	17,298,401	10/01/2032
3140Q9 C2 7	FEDERAL NATIONAL MORTGAGE ASSO POOL#CA18		1	13,399,324	12,835,052	06/01/2048
31410A UG 9	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 12		1	215,028	206,313	05/01/2036
31410F RV 9	FEDERAL NATIONAL MORTGAGE ASSO FN 3/1 1Y		1	106,982	103,611	09/01/2035
31410L K3 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	1,304,163	1,255,048	12/01/2042
31412B M6 6	FEDERAL NATIONAL MORTGAGE ASSO FN 5/1 1Y		1	416,205	394,309	11/01/2035
31416Q EZ 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		1	9,681,732	9,140,724	09/01/2040
31416X RN 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		1	4,570,405	4,286,686	02/01/2031
31417A H8 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		1	3,222,180	3,034,719	11/01/2041
31417F 3E 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	5,592,367	5,321,928	04/01/2043
31417G RY 4	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	17,769,916	17,344,330	05/01/2043
31417G XM 3	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR		1	739,986	731,243	06/01/2043
31417Y UM 7	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		1	6,397,025	6,019,243	12/01/2030
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		1	8,763,989	8,133,536	01/01/2031
31417Y WV 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 20Y		1	5,907,377	5,523,725	02/01/2031
31418A KW 7	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		1	758,701	727,484	10/01/2042
31418B T5 5	FEDERAL NATIONAL MORTGAGE ASSO POOL # MA		1	299,354	297,099	08/01/2045
31418C S5 4	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA32		1	5,979,217	5,867,722	01/01/2048
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO POOL#MA33		1	6,888,802	6,525,212	06/01/2048
31418M 3L 4	FEDERAL NATIONAL MORTGAGE ASSO FN 7/1 12		1	339,131	310,242	12/01/2035
31418M XJ 6	FEDERAL NATIONAL MORTGAGE ASSO FNMA 30Y		1	332,895	309,553	09/01/2036
31418S 2E 8	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD		1	8,295,822	7,829,375	09/01/2040
31418W DA 5	FEDERAL NATIONAL MORTGAGE ASSO FNMA 15Y		1	7,591,406	7,335,922	09/01/2025
31419B 4T 9	FEDERAL NATIONAL MORTGAGE ASSO POOL# AE1		1	30,345,457	28,650,502	09/01/2040
31419D MM 0	FEDERAL NATIONAL MORTGAGE ASSO POOL # AE		1	288,799	278,771	09/01/2025
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities			1,044,903,611	1,010,901,986	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	1,086,956	1,141,672	11/25/2023
3137G0 GT 0	STRUCTURED AGENCY CREDIT RISK RMBS DNA3-		1	253,031	260,214	04/25/2028
3137G0 HT 9	STRUCTURED AGENCY CREDIT RISK RMBS DNA1-		1	76,983	77,606	07/25/2028
3137G0 KB 4	STRUCTURED AGENCY CREDIT RISK RMBS HQA2-		1	408,952	416,031	11/25/2028
3137G0 KX 6	STRUCTERED AGENCY CREDIT RISK RMBS HQA3-		1	5,054,456	5,277,340	03/25/2029
3137G0 NL 9	STRUCTURED AGENCY CREDIT RISK RMBS HQA1-		1	12,958,033	13,955,550	08/25/2029
3137G0 NW 5	FREDDIE MAC - STACR WHOLE CMO DNA2-M1		1	2,448,894	2,518,150	10/25/2029
3137G0 QC 6	STRUCTURED AGENCY CREDIT RISK RMBS HQA2-		1	12,805,741	13,949,668	12/25/2029
3137G1 CK 1	STRUCTURED AGENCY CREDIT RISK RMBS SPI1-		1FM	694,677	709,804	02/25/2048
35564C AN 7	FREDDIE MAC - SLST SLST_18-2 WHOLE CMO 8		1	11,487,911	10,986,144	11/25/2028
57563N AB 4	MASSACHUSETTS EDL FING AUTH ED MUNIBNDRE		1FE	3,727,066	3,541,809	05/25/2033

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
63939F AC 4	NAVIENT STUDENT LOAN TRUST NAV NAVSLT_15		1FE	10,931,545	11,590,595	07/25/2052
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities			61,934,245	64,424,583	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations			1,106,837,856	1,075,326,569	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
0258M0 DY 2	AMERICAN EXPRESS CREDIT CORPOR SENIOR CO		1FE	14,871,690	15,000,000	09/14/2020
05964H AD 7	BANCO SANTANDER SA SRBNCORPBND		1FE	9,451,130	10,000,000	02/23/2023
17401Q AR 2	CITIZENS BANK NA/ PROVIDENCE R		2FE	5,065,120	5,000,000	03/29/2023
225433 AT 8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO		2FE	3,063,555	2,995,858	06/09/2023
23341C AB 9	DNB BANK ASA DNB BANK ASA		1FE	21,225,603	21,010,646	06/02/2021
233851 CA 0	DAIMLER FINANCE NORTH AMERICA SENIOR COR		1FE	19,873,120	19,997,177	08/03/2020
251526 BT 5	DEUTSCHE BANK AG NEW YORK BRAN SENIOR CO		2FE	4,917,125	5,007,226	08/20/2020
257469 AJ 5	DOMINION ENERGY INC CORP BND		2FE	3,486,712	3,421,199	08/01/2033
36962G X7 4	GENERAL ELECTRIC CO GENERAL ELECTRIC CO		2FE	13,607,106	15,965,501	08/15/2036
404280 AZ 2	HSBC HOLDINGS PLC HSBC HOLDINGS PLC		1FE	9,912,900	10,000,000	05/25/2021
52206A AD 2	LEASEPLAN CORPORATION NV SENIOR CORP BND		2FE	9,830,930	9,979,249	10/24/2024
66765R AZ 9	NORTHWEST NATURAL GAS CO PUT 11/10/09 @		1FE	16,145,532	13,282,722	11/10/2027
674599 CV 5	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		3FE	7,475,000	10,000,000	08/13/2021
751277 AQ 7	RALSTON PURINA COMPANY RALSTON PURINA CO		1FE	11,182,290	11,041,969	02/15/2022
86960B AK 8	SVENSKA HANDELSBANKEN AB SVENSKA HANDELS		1FE	20,691,693	20,750,000	10/01/2020
90351D AC 1	UBS GROUP FUNDING SWITZERLAND UBS GROUP		1FE	14,853,930	15,000,000	09/24/2020
00912X B@ 2	AIR LEASE CORPORATION SENIOR CORP BND		1PL	25,697,125	30,000,000	11/06/2022
04317@ BC 1	ARTHUR J GALLAGHER & CO BND CORP		2	13,775,969	14,700,000	06/13/2024
04317@ BH 0	ARTHUR J GALLAGHER & CO SENIOR CORP BND		2	5,255,452	5,000,000	02/13/2024
375916 B* 3	GILDAN ACTIVEWEAR INC. SENIOR CORP BND		2	23,739,141	25,000,000	08/25/2023
42241@ AG 4	HEARST CORP SENIOR CORP BND		1	30,459,071	31,165,052	04/30/2025
48121@ AE 1	JRD HOLDINGS INC		2PL	4,443,715	4,800,000	04/25/2025
838518 E* 5	SOUTH JERSEY INDUSTRIES INC		2	25,227,119	25,400,000	04/25/2021
879360 B# 1	TELEDYNE TECHNOLOGIES INC SENIOR CORP BN		2	24,919,719	25,000,000	11/05/2020
F4733# AB 2	GROUPE AUCHAN SA SENIORCORPBND		2	23,500,050	22,858,308	06/28/2022
G0369@ AK 2	ANGLIAN WATER SERVICES FINANCI CORP BOND		2FE	3,010,786	2,913,244	12/05/2021
Q0458* AE 9	AQUASURE FINANCE PTY LTD SECURED CORP BN		1FE	19,585,600	19,585,600	07/12/2027
Q9194# AK 1	TRANSURBAN FINANCE COMPANY PTY SENIORCOR		2	5,218,382	5,205,184	11/14/2021
05537G AA 3	BANCO CONTINENTAL SA CORP BND 144A		2FE	4,489,547	4,612,632	08/26/2022
62877P AA 2	NBK SPC LTD SENIOR CORP BND 144A		1FE	2,940,909	2,993,133	05/30/2022
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations			397,916,021	407,684,700	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
000000 00 0	OBX_20-INV1 RMBS -INV1 144A		1FE	1,390,706	1,399,512	05/25/2049
000000 00 0	GSR_05-6F RMBS 5-8-A5		1FM	868,507	896,687	06/25/2035
004375 BP 5	ACCREDITED MORTGAGE LOAN TRUST ABS 04-3		1FM	6,573,636	7,813,794	10/25/2034
00969P AA 1	AJAX MORTGAGE LOAN TRUST AJAXM RMBS 19-F		1FE	3,160,249	3,230,978	07/25/2059
02151D AC 8	CWALT_07-OH3 SUPSEN WHOLE CMO 07-OH3 A1A		1FM	10,585,917	10,456,246	09/25/2047
03463U AA 5	ANGELOAKMORTGAGETRUSTAOMT_ WHOLECMO19-41		1FM	2,433,984	2,474,519	07/26/2049
04542B KB 7	ABFCN ABS PT5-A4		1FM	2,449,625	2,713,785	06/25/2034
05545J AN 9	BCAP LLC TRUST BCAP_15-RR3 BCAP_15-RR3		1FE	1,471,362	1,489,025	02/27/2046
05969M AA 7	BAFC_14-R8 BANCFT_14-R8		1FE	2,815,523	2,827,148	06/26/2036
05990T AJ 6	BAFC_15-R2 BAFC_15-R2		1FM	8,402,083	8,477,399	09/29/2036
05991B AD 7	BAFC_15-R8 BAF_15-R8		1FM	866,144	878,188	06/26/2046
07325N CY 6	BAYVIEW FINANCIAL ACQUISITION BAYV_06-A		1FM	1,160,456	1,166,360	02/28/2041
07325N DV 1	BAYVIEW FINANCIAL ACQUISITION ABS _06-B-		1FM	3,950,013	3,955,813	04/28/2036
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN ABS16-SPL		1FM	4,079,066	4,120,937	06/28/2053
07332G AA 6	BOMFT_17-RT6 ABS17-RT6144A		1FM	669,261	676,768	10/28/2057
07333B AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS_17-SP		1FM	526,496	535,597	06/28/2054
12557L AC 9	CIM_19-INV3 RMBS V3-A3 144A		1FE	879,984	879,552	08/25/2049
12650B AA 1	CSMC_15-RPL2 CSMC_15-RPL2		1FM	568,576	585,755	11/27/2036
12650V BJ 7	CSMC_15-10R CSMC_15-10R		1FM	848,108	873,671	10/27/2046
126671 PV 2	COUNTRYWIDE ASSET-BACKED CERTI CWL_02-S1		1FM	2,585	8,969	05/25/2032
126673 EV 0	COUNTRYWIDE ASSET-BACKED CTFS ABS_04-8 M		1FM	193,638	193,943	01/25/2035
126673 J2 9	ENCORE CREDIT RECEIVABLES TRUS ECR_05-2		1FM	1,572,477	1,581,562	11/25/2035
161546 GC 4	CHASE FUNDING MORTGAGE LOAN AS CFAB_03-4		1FM	219,857	200,706	03/25/2033
162765 AC 5	CHEC_04-1 CHEC_04-1		1FM	1,541,659	1,615,342	07/25/2034
172987 BA 6	CITIGROUP MORTGAGE LOAN TRUST CMLUTI_06-		1FM	2,580,497	2,396,880	11/25/2036
225470 UB 7	ARMT_2006-1A ABS_06-CF1 B1		1FM	3,917,957	4,282,586	11/25/2035
302985 AA 4	FWD_20-INV1 ABS V1-A1 144A		1FE	1,881,566	1,919,417	01/25/2050
33851L AD 6	FSMT_18-4 WHOLE CMO 8-4-A4		1FM	116,679	118,135	07/25/2048
33851Y AC 0	FLAGSTARMORTGAGETRUSTFSMT_2 RMBS INV-A3		1FE	1,947,131	1,994,500	03/25/2050
36167C AA 4	ANGELO GORDON MORTGAGE TRUST G RMBS PL1-		1FM	3,176,503	3,229,274	10/25/2068
36167F AA 7	GCATGCAT_20-NQM1 RMBS QM1-A1 144A		1FE	2,750,756	2,889,870	01/25/2060
36167V AA 2	GCAT_19-NQM3 RMBS QM3-A1 144A		1FE	1,309,777	1,374,205	11/25/2059
36228F 6M 3	GSAMP_04-AR1 GSAMP_04-AR1		1FM	363,247	370,967	06/25/2034
36242D 3W 1	GSAA_05-5 GSAA_05-6		1FM	731,120	733,771	06/25/2035
36248T AA 0	GSMT_14-5R GSMT_14-5R		1FE	4,660,396	4,683,174	04/28/2037
36248V AA 5	GSMT_15-6R GSMT_15-6R		1FM	5,687,946	5,703,918	02/26/2037
36254W AA 4	GSMT_15-8R RMBS 5-8R-A		1FM	7,097,963	7,195,582	04/26/2037
39539M AA 7	GPMF_07-AR3 GPMF_07-AR3		1FM	4,241,911	4,503,396	06/25/2037
43710L AC 8	HEAT_07-1 HEAT_07-1		1FM	1,058,673	1,074,602	05/25/2037
46644B AM 2	JPMORGAN REREMIC JPMRR_15-1 JPMR_15-1		1FM	1,174,280	1,190,221	07/27/2036
46650H AL 2	JPMMT_2019-1 WHOLE CMO 9-1-A11 144A		1FM	2,353,518	2,471,412	05/25/2049

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
46650J AD 6	JPMMT_18-6 WHOLECMO18-6144A		1FM	3,579,779	3,604,473	12/25/2048
46651D AC 0	JP MORGAN MORTGAGE TRUST JPMMT RMBS INV2		1FE	8,282,862	8,274,961	02/25/2050
46651X AG 7	JP MORGAN MORTGAGE TRUST JPMMT RMBS 0-1-		1FE	1,602,947	1,617,060	06/25/2050
52524G AA 0	LXS_07-7N CMO 07-7N 1A1A		1FM	3,761,504	4,276,356	06/25/2047
52525B AD 4	LXS_07-16N LXS_07-16N 2A2		1FM	14,780,925	16,379,714	09/25/2047
57643L CJ 3	MAST_04-OPT1 MABS_04-OPT1		1FM	343,015	325,309	02/25/2034
57643L EZ 5	MAST_04-OPT2 MABS_04-OPT2		1FM	396,969	324,630	09/25/2034
59023W AD 0	MLMI_06-FF1 MLMI_06-FF1		1FM	4,443,986	4,490,715	08/25/2036
59980T AA 4	MILL CITY MORTGAGE LOAN TRUST RMBS 16-1-		1FM	695,019	710,074	04/25/2057
61744C NT 9	MORGAN STANLEY ABS CAPITAL I MSAB_05-W2		1FM	4,073,709	4,267,075	02/25/2035
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M ABS05-NC2		1FM	962,743	999,838	03/25/2035
61765N AA 4	MORGAN STANLEY REREMIC TRUST M MSMR_15-R		1FM	846,752	863,268	10/26/2046
61915R AU 0	MORTGAGEIT TRUST MHL_05-5 RMBS -5-A1		1FM	1,718,175	1,862,026	12/25/2035
64352V LM 1	NCHET_05-3 ABS 2005-3 M4		1FM	1,071,679	1,051,524	07/25/2035
64352V NY 3	NEW CENTURY HOME EQUITY LOAN T ABS 5-C-A		1FM	474,396	485,815	12/25/2035
64830H AA 2	NEW RESIDENTIAL MORTGAGE LOAN RMBS PL2-A		1FM	5,563,216	5,574,417	02/25/2059
67112V AL 9	OBX_19-INV2 RMBS 2-A11 144A		1FE	6,402,390	6,698,793	05/25/2049
67113A AZ 3	ONSLOWBAYFINANCIALLLCOBX_1 RMBS -2A1A 14		1FM	1,573,952	1,638,484	10/25/2059
67113K AJ 7	ONSLOWBAYFINANCIALLLCOBX_1 RMBS -2A1A 14		1FM	6,669,224	6,879,739	06/25/2059
68389F GL 2	OOMLT_05-1 OOMLT_05-1		1FM	804,960	385,573	02/25/2035
71336W AA 3	PEPAU_21 SENIORWHOLECMO21144A		1FE	1,304,278	1,303,784	01/16/2060
71337H AB 3	PEPPER RESIDENTIAL SECURITIES PEPR_17		1FE	12,606,136	12,491,204	03/10/2058
76110W YM 2	RESIDENTIAL ASSET SECURITIES C RASC_04-K		1FM	1,957,006	1,859,088	06/25/2034
76112B AM 2	RESIDENTIAL ASSET MORTGAGE PRO RAMP_04-R		1FM	1,239,563	1,272,574	08/25/2034
76112B TV 2	RAMP 2006-RS1 AI3 ABS -RS6-M4		1FM	1,716,957	1,810,000	06/25/2035
76119C AA 9	RMLT_20-1 RMBS 0-1-A1 144A		1FE	1,892,775	1,978,439	02/25/2024
76119H AA 8	RESI_18-1A ABS18-1A144A		1FE	1,340,940	1,333,886	11/10/2049
76119U AA 9	RESIMAC BASTILLE TRUST IN RESP RMBS NCA-		1FE	4,679,238	4,670,830	09/05/2057
76120L AA 6	RESIMACPREMIERSERIESRESI_19 RMBS -2A-A1		1FE	8,383,545	8,386,237	02/10/2051
76120L AB 4	RESIMACPREMIERSERIESRESI_19 RMBS 2A-A3U		1FE	2,500,000	2,500,000	02/10/2051
81747W AG 2	SEQUOIAMORTGAGETRUSTSEMT_18		1FM	1,245,813	1,253,654	09/25/2048
85573A AA 3	STARLI_20-1 RMBS _20-1-A1 144A		1FE	1,652,330	1,722,387	02/25/2050
86360L AE 6	STRUCTURED ASSET SECURITIES CO SASC_06-W		1FM	5,314,126	5,309,034	07/25/2036
881561 UJ 1	TERWIN MORTGAGE TRUST TMT_05- TMT_05-8H		1FM	105,100	105,347	07/25/2035
88156P AA 9	TMTS_06-7 TMTS_06-7		1FM	3,077,661	3,208,655	07/25/2037
88156T AB 9	TERWIN MORTGAGE TRUST TMTS_06- TMTS_06-9		1FM	2,171,397	2,178,443	10/25/2037
89172R AA 3	TPMT_15-6 RMBS 156-A1 144A		1FM	474,989	482,223	04/26/2055
89175M AA 1	TOWD POINT MORTGAGE TRUST TPMT ABS18-314		1FM	12,554,485	12,565,545	05/25/2058
89177H AA 0	TOWD POINT MORTGAGE TRUST TPMT ABS HY2-A		1FM	3,479,849	3,575,627	05/25/2058
89178B AA 2	TOWD POINT MORTGAGE TRUST TPMT WHOLECMO1		1FM	1,832,567	1,890,150	10/25/2059
92536P AA 2	VERUS SECURITIZATION TRUST VER RMBS 20-1		1FE	1,886,151	1,965,024	01/25/2060
92537H AA 9	VERUS SECURITIZATION TRUST VER RMBS INV2		1FE	1,873,085	1,902,350	07/25/2059
92537M AA 8	VERUS_19-INV3 RMBS INV3-A1 144A		1FE	3,520,261	3,635,871	11/25/2059
929227 4D 5	WAMU_03-AR6 CMO-03-AR6-A1		1FM	130,404	141,542	06/25/2033
94980G BF 7	WFHE_04-2 WFHE_04-2		1FM	5,403,884	5,959,781	05/25/2034
95002F AA 2	WELLS FARGO MORTGAGE BACKED SE RMBS BS_1		1FM	1,265,336	1,266,880	09/25/2049
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			253,935,910	260,662,565	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
04410R AA 4	AHT_18-ASHF SENIOR CMBS SHF-A 144A		1FM	568,347	704,836	04/15/2035
04410R AG 1	ASHFORD HOSPITALITY TRUST INC SENIORCMBS		1FM	3,662,362	4,500,000	04/15/2035
04410R AJ 5	AHT_18-ASHF SENIORCMBS18-ASHF144A		1FM	5,458,710	6,740,292	04/15/2035
054970 AA 6	BFLDT_19-DPLO LCFSENIORCMBS19-DPLO144A		1FM	823,396	997,188	10/15/2034
054970 AG 3	BFLDT_19-DPLO SUBCMBS19-DPLO144A		1FM	1,630,893	1,994,412	10/15/2029
056054 AA 7	BX COMMERCIAL MORTGAGE TRUST B SENIOR CM		1FM	2,271,906	2,388,501	10/15/2036
056054 AE 9	BX COMMERCIAL MORTGAGE TRUST B SUB CMBS		1FM	1,791,212	1,910,801	10/15/2036
056059 AA 6	BX TRUST BX_18-IND SENIOR CMBS ND-A 144A		1FM	1,295,669	1,371,202	11/15/2035
05607K AA 9	BXMT_17-FL1 SENIOR CMBS FL1-A 144A		1FE	3,819,238	3,831,705	06/15/2035
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST SUBCMBS18		1FM	3,988,365	4,987,348	06/15/2035
12565D AA 1	CLNC_19-F1 SENIOR CMBS -FL1-A 144A		1FE	4,002,451	4,000,000	08/20/2035
23306G AA 5	DBGS_2018-BIOD SENIOR CMBS BIOD-A 144A		1FM	1,675,312	1,856,278	05/15/2035
23306G AC 1	DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18		1FM	1,613,823	1,847,652	05/15/2035
23306G AE 7	DBGSMORTGAGETRUSTDBGS_18-BI SUBSUBCMBS18		1FM	1,560,314	1,840,879	05/15/2035
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B SUBCMBS18		1FE	4,446,414	4,902,637	06/15/2033
36255C AA 7	GPMT2018-FL1LTDGPMT_18-FL1 LCFSENIORCMBS		1FE	2,130,135	2,129,915	11/21/2035
432885 AA 9	HILTON USA TRUST HILT_18-ORL LCFSENIORCM		1FM	5,319,975	6,204,444	12/15/2034
43730T AA 1	HOME PARTNERS OF AMERICA TRUST SENIOR CM		1FE	3,361,012	3,637,893	07/17/2034
44974A AA 5	IMT_17-APTS SENIOR CMBS TS-AF 144A		1FM	3,862,722	4,292,468	06/15/2034
92257C AA 8	VCC_19-1 SENIOR CMBS 9-1-A 144A		1FE	844,979	868,985	03/25/2049
92257H AA 7	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		1FE	4,971,683	5,490,469	10/25/2049
92257H AB 5	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS		1FE	3,177,742	3,699,472	10/01/2049
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		1FE	3,149,604	3,449,394	07/25/2049
92258M AC 1	VCC_15-1 SUB CMBS -1-M2 144A		1FE	77,284	78,387	06/25/2045
92258T AC 6	VELOCITY COMMERCIAL CAPITAL LO SUB CMBS_		1FE	1,613,444	1,608,258	10/25/2046
92258V AA 5	VCC_17-2-AFL VCC_17-2		1FE	574,983	593,835	11/25/2047
92259B AA 8	VELOCITY COMMERCIAL CAPITAL VCC_18-2		1FE	4,922,016	4,918,526	10/26/2048
92259B AD 2	VELOCITY COMMERCIAL CAPITAL CMBS_18-2-M1		1FE	698,806	735,289	10/26/2048
92259L AB 4	VELOCITY COMMERCIAL CAPITAL LO SENIOR CM		1FE	6,493,065	6,463,170	02/25/2050

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities			79,805,862	88,044,236	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
001746 AN 6	AMERICAN MONEY MANAGEMENT CORP ABS16-18A		1FE	5,085,888	5,500,000	05/26/2031
001746 AQ 9	AMERICAN MONEY MANAGEMENT CORP MEZZANINA		1FE	1,780,999	2,000,000	05/26/2031
00175L AG 7	AMMC_14-14A SENIOR ABS 14-14AR 144A		1FE	4,283,752	4,497,188	07/25/2029
00968F AA 4	AJAX MORTGAGE LOAN TRUST AJAXM ABS 19-D-		1FE	8,417,475	8,614,395	09/25/2065
03765P AL 7	APIDOS CLO APID_15-21A ABS15-21A144A		1FE	11,546,721	13,300,000	07/18/2027
04016D AJ 4	ARES CLO LTD ARES_16-41A ABS16-41A144A		1FE	8,519,030	9,000,000	01/15/2029
04016V AA 3	ARESCLOLTDARES_18-47A ABS18-47A144A		1FE	4,628,537	5,000,000	04/15/2030
05377R DG 6	AESOP ABS 19-1A-A 144A		1FE	7,872,748	7,998,882	03/20/2023
055328 AJ 7	BCC MIDDLE MARKET CLO 2018-1 L ABS 1A-A1		1FE	2,697,599	2,989,500	10/20/2030
056162 AQ 3	BABSN_15-IA SUBABS15-1A144A		1FE	6,122,698	7,000,000	01/20/2031
05682V AA 3	BAIN CAPITAL CREDIT CLO LTD BC SENIORABS		1FE	2,324,915	2,503,744	07/19/2031
07331U AA 6	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL5		1FM	902,047	939,085	06/28/2057
07333N AA 0	BAYVIEW OPPORTUNITY MASTER FUN ABS -SPL1		1FM	4,198,560	4,212,402	10/28/2064
12510F AD 6	CCGRECEIVABLESTRUSTCCG_19-2 ABS 9-2-C 14		2FE	2,349,578	2,399,435	03/15/2027
12547U AN 8	CIFC FUNDING LTD CIFC_15-5A		1FE	6,956,350	8,000,000	10/25/2027
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A ABS15-3A144A		1FE	3,798,136	4,000,000	04/19/2029
12550M AN 0	CIFC FUNDING LTD CIFC_15-3A MEZZANINABS1		1FE	3,286,122	4,000,000	04/19/2029
126673 BB 7	COUNTRYWIDE ASSET-BACKED CTFS CWL_04-6		1FM	1,210,584	1,414,911	11/25/2034
14311N AL 8	CARLYLE GLOBAL MARKET STRATEGI ABS 4A-A1		1FE	4,617,154	5,000,000	07/20/2032
15032E AA 7	CEDF_17-8A SENIOR ABS 17-8A 144A		1FE	7,536,901	7,998,396	10/17/2030
15033E AA 6	CEDARFUNDINGLTDCEDF_18-9A SENIORABS18-9A		1FE	2,782,364	3,000,000	04/20/2031
17181T AG 6	CIFCFUNDINGLTDCIFC_18-4A ABS18-4A144A		2FE	1,032,016	1,500,000	10/17/2031
20267U AB 5	CBSLT_16-B CBSLT_16-B		1FE	1,411,812	1,426,390	10/25/2040
26244G AG 0	DRYDEN SENIOR LOAN FUND DRSLF_		1FE	12,404,794	14,000,000	08/15/2031
26244K AS 5	DRYDEN SENIOR LOAN FUND DRSLF_ MEZZANINA		1FE	2,389,534	3,000,000	04/15/2031
26249M AN 7	DRYDENSENIORLOANFUNDDRSLF_ DRSLF_15-37A		1FE	930,480	995,800	01/15/2031
26249M AQ 0	DRYDENSENIORLOANFUNDDRSLF_ MEZZANINABS15		1FE	7,847,146	9,000,000	01/15/2031
26251L AC 8	DRYDENSENIORLOANFUNDDRSLF_		1FE	920,742	1,000,000	04/18/2031
36319Q BM 3	GALAXY CLO LTD GALXY_15-19A ABS_15-19A A		1FE	941,990	998,000	07/24/2030
36320M AL 2	GALAXYCLOLTDGALXY_15-20A ABS15-20A144A		1FE	1,853,469	2,000,000	04/20/2031
36320U AC 4	GALAXYCLOLTDGALXY_18-27A SENIORABS18-271		1FE	922,904	1,000,000	05/16/2031
36320W AL 0	GALAXYCLOLTDGALXY_15-21A SENIORABS15-21A		1FE	5,540,384	6,000,000	04/20/2031
36320W AN 6	GALAXYCLOLTDGALXY_15-21A		1FE	3,527,110	4,000,000	04/20/2031
38172H AA 2	GOLUB CAPITAL PARTNERS CLO LTD ABS 9-45A		1FE	4,117,516	4,700,000	10/20/2031
38172H AC 8	GOLUB CAPITAL PARTNERS CLO LTD ABS -45A-		1FE	2,872,491	3,750,000	10/20/2031
38172H AE 4	GOLUB CAPITAL PARTNERS CLO LTD ABS 9-45A		1FE	1,273,891	1,700,000	10/20/2031
40436T AL 0	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 6-A1R		1FE	8,558,365	9,000,000	01/20/2028
40436V AE 1	HIGHBRIDGE LOAN MANAGEMENT LTD ABS 17-AR		1FE	3,779,734	4,000,000	05/06/2030
40436V AG 6	HLM_11A-17 ABS 17-BR 144A		1FE	2,702,788	3,175,000	05/06/2030
466365 AA 1	JACK IN THE BOX FUNDING LLC JA ABS 1A-A2		2FE	3,132,762	3,419,356	08/25/2049
466365 AB 9	JACK IN THE BOX FUNDING LLC JA ABS A-A2I		2FE	1,566,735	1,795,500	08/25/2049
50189P AC 6	LCMLTDPARTNERSHIPLCM_25A ABS 25A-A 144A		1FE	1,878,949	1,994,125	07/20/2030
50190A AK 8	LCM_17A ABS -A1AR 144A		1FE	1,844,325	1,987,831	10/15/2031
52603J AA 8	LENDMARKFUNDINGTRUSTLFT_18- SENIORABS18-		1FE	8,421,665	8,999,738	04/20/2027
64031M AB 6	NSLT_15-1A NSLT_15-1A		1FE	5,394,178	5,713,660	06/25/2051
64033D AB 4	NSLT_13-3A NSLT_13-3A		1FE	4,428,078	4,843,428	07/25/2047
64033F AB 9	NSLT_13-4A NSLT_13-4A		1FE	11,400,143	12,407,644	01/25/2047
64033N AB 2	NELS_14-5A NELS_14-5A		1FE	4,988,792	5,704,376	05/25/2049
64033Q AC 3	NELS_15-2A NELS_15-2A		1FE	8,611,472	10,256,592	05/25/2054
67575B AN 9	OCTAGON INVESTMENT PARTNERS XX MEZZANINA		1FE	5,229,989	6,000,000	10/20/2026
67590B AQ 3	OCT16_13-1A SENIORABS13-1AR144A		1FE	923,731	1,000,000	07/17/2030
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TRU OMFIT_15-		1FE	9,467,872	9,998,763	11/20/2028
70018A AA 8	PARK AVENUE INSTITUTIONAL ADVI ABS -2A-A		1FE	2,310,152	2,500,000	10/15/2032
70018A AC 4	PARK AVENUE INSTITUTIONAL ADVI ABS -2A-A		1FE	2,183,643	2,500,000	10/15/2032
74331C AA 6	PROGRESS RESIDENTIAL TRUST PRO ABS SFR1-		1FE	3,280,704	3,499,884	04/17/2037
76110W G3 4	RASC_04-KS10 ABS S10-M1		1FM	1,229,804	1,266,574	11/25/2034
78442G RA 6	SLMA ABS -9-A7A		1FE	6,689,867	7,127,297	01/25/2041
78447Y AD 4	SLMA_13-3 SLMA_13-3		1FE	866,873	1,006,569	09/25/2043
78469Q BA 9	SPS SERVICER ADVANCE RECEIVABL ABS -T1-D		2FE	977,880	1,001,465	10/15/2051
78469Q BB 7	SPS SERVICER ADVANCE RECEIVABL ABS -T2-A		1FE	7,725,606	8,001,225	10/15/2052
78469Q BC 5	SPS SERVICER ADVANCE RECEIVABL ABS -T2-B		1FE	1,449,317	1,501,134	10/15/2052
78469Q BD 3	SPS SERVICER ADVANCE RECEIVABL ABS -T2-C		1FE	1,810,733	1,875,784	10/15/2052
78469Q BE 1	SPS SERVICER ADVANCE RECEIVABL ABS -T2-D		2FE	1,449,578	1,502,843	10/15/2052
78485W AA 7	STARWOOD COMMERICAL MORTGAGE T ABS19-FL1		1FE	7,304,206	7,299,906	07/15/2038
83402V AA 9	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4		1FE	1,727,506	1,762,262	11/25/2025
83402V AB 7	SOFI CONSUMER LOAN PROGRAM TRU SFLP_16-4		1FE	1,252,456	1,308,612	11/25/2025
83608G AN 6	SOUND POINT CLO LTD SNDPT_13-1 SENIORABS		1FE	1,836,329	2,000,000	01/26/2031
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1 ABS_13-1A		1FE	1,757,214	2,000,000	01/26/2031
83610J AA 4	SOUND POINT CLO LTD SNDPT_18-1 SNDPT_18-		1FE	1,841,246	2,000,000	04/15/2031
85172M AA 2	SLFT_15-BA SLFT_15-BA		1FE	29,064,267	29,994,480	05/15/2028
860444 AS 7	STEWART PARK CLO LTD STWRT_15- MEZZANINA		1FE	9,384,635	11,500,000	01/15/2030
86268H AA 6	STRTA_18-1A ABS 18-1A-A 144A		1FE	4,449,126	5,000,000	01/15/2031
87276V AA 3	TPG REAL ESTATE FINANCE ISSUER ABS -FL3-		1FE	9,261,429	9,249,007	10/15/2034
88165G AG 5	TESLAAUTOLEASETRUSTTESLA_1 ABS _19-A-D 1		2FE	1,066,982	1,094,758	01/20/2023
88432G AL 1	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		1FE	7,855,348	8,100,193	10/15/2027

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
88432G AQ 0	WIND RIVER CLO LTD WINDR_15-2A ABS_15-2A		1FE	4,369,215	5,000,000	10/15/2027
89172R AR 6	TPMT_15-6 ABS -6-A1B 144A		1FM	480,169	488,085	04/25/2055
89173F AA 8	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1-A		1FM	479,563	488,077	10/25/2056
89173U AA 5	TWPT_17-4 ABS 7-4-A1 144A		1FM	3,996,903	4,028,014	06/25/2057
89177X AA 5	TOWD POINT MORTGAGE TRUST TPMT ABS Y3-A1		1FM	1,300,973	1,330,280	10/25/2059
89289E AA 2	TRALEECDOLTDTRAL_19-6A ABS -6A-A1 144A		1FE	8,304,959	9,000,000	10/25/2032
92912Q AB 2	VOYACLOLTDVOYA_14-3A VOYA_14-3A		1FE	741,578	847,156	07/25/2026
92913U AS 5	VOYA CLO LTD VOYA_15-3A MEZZANINABS14-1A		1FE	8,796,588	10,000,000	10/20/2031
92914X AN 9	VOYA CLO LTD VOYA_15-2A ABS_02-1 B1 144A		1FE	8,681,959	9,979,112	07/23/2027
92916W AA 7	ING INVESTMENT MANAGEMENT CLO SENIORABS1		1FE	15,633,192	17,000,000	04/25/2031
92916W AC 3	ING INVESTMENT MANAGEMENT CLO ABS13-2A14		1FE	9,608,634	11,000,000	04/25/2031
92917A AA 4	VOYACLOLTDVOYA_18-1A ABS18-1A144A		1FE	2,767,849	3,000,000	04/19/2031
62927# AD 8	NFL VENTURES LP SENIOR CORP BND		1FE	3,557,544	3,508,377	03/31/2024
78616# AB 4	SACRAMENTO KINGS SECURED CORP BND		2PL	12,123,253	12,661,359	07/01/2025
84858@ AA 3	SPIRIT AIRLINES 2015-1		2PL	7,446,818	7,489,778	04/01/2023
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities			426,298,113	463,646,372	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			1,157,955,906	1,220,037,873	XXX
Hybrid Securities - Issuer Obligations						
R57779 BC 4	DNB BANK ASA DNB NOR BANK ASA		2FE	7,534,800	11,045,515	12/31/2049
4299999.	Hybrid Securities - Issuer Obligations			7,534,800	11,045,515	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities						
857477 AX 1	STATE STREET CORP STATE STREET CORP		2FE	4,399,090	4,658,000	05/15/2028
86788L AA 8	SUNTRUST CAP III SUNTRUST CAPITAL III		2FE	19,878,005	24,075,000	03/15/2028
4599999.	Hybrid Securities - Other Loan-Backed and Structured Securities			24,277,095	28,733,000	XXX
4899999.	Total - Hybrid Securities			31,811,895	39,778,515	XXX
Bank Loans - Unaffiliated Acquired						
BME2L7 81 3	CTL LOGISTICS SA SENIOR SECURED TERM NOT		6*	1,239,206	1,239,206	06/30/2021
BME2P8 WS 1	STADCO LA LLC SECUREDREVOLVELOAN		2	7,114,473	7,317,933	05/01/2023
05377J AR 3	AVIS BUDGET CAR RENTAL LLC SECURED TERM		3FE	418,950	496,256	08/06/2027
05400K AE 0	AVOLON TLB BORROWER 1 (US) LLC SECUREDTE		2FE	2,458,589	2,769,900	01/15/2025
16384Y AF 4	CHEMOURS COMPANY LLC SECUREDTERMLOAN		2FE	5,013,739	5,601,815	04/03/2025
18449E AE 0	CLEAN HARBORS INC. SECURED TERM LOAN		3FE	2,598,129	2,870,869	06/30/2024
52729K AP 1	LEVEL 3 FINANCING INC SECURED TERM LOAN		3FE	7,529,157	8,091,951	03/01/2027
59501N AJ 8	MICROCHIP TECHNOLOGY INCORPORA SECUREDTE		3FE	8,290,307	8,865,893	05/29/2025
68371Y AJ 2	OPEN TEXT CORP SECUREDTERMLOAN		3FE	10,159,399	10,779,182	05/30/2025
74968Y AC 4	RPI INTERMEDIATE FINANCE TRUST SECURED T		3FE	477,039	519,117	02/04/2027
74969A AC 5	RPI 2019 INTERMEDIATE FINANCE SECURED TE		2FE	3,425,250	3,736,635	02/11/2027
81683U AN 7	SEMINOLE TRIBE OF FLORIDA SENIOR SECURED		2FE	4,110,672	4,672,135	07/08/2024
90932R AE 4	UNITED AIRLINES INC		3FE	1,995,987	2,217,812	04/01/2024
91136E AJ 4	UNITED RENTALS INC. SECUREDTERMLOAN		3FE	7,229,900	7,851,312	10/31/2025
91359H AP 3	UNIVERSAL HEALTH SERVICES INC SECUREDTER		3FE	4,690,625	4,925,099	10/31/2025
98310C AC 6	WYNDHAM HOTELS & RESORTS INC SENIOR SECU		3FE	7,004,341	8,090,635	05/30/2025
29362L AH 7	ENTEGRIS INC SECURED TERM LOAN		2FE	8,312,281	9,099,384	11/06/2025
43289D AH 6	HILTON WORLDWIDE FINANCE LLC SECURED TER		2FE	8,453,635	9,117,554	06/22/2026
6199999.	Unaffiliated Bank Loans - Acquired			90,521,679	98,262,688	XXX
6299999.	Total - Unaffiliated Bank Loans			90,521,679	98,262,688	XXX
Totals						
6399999.	Total - Issuer Obligations			562,742,305	570,375,086	XXX
6499999.	Total - Residential Mortgage-Backed Securities			1,305,134,611	1,277,159,074	XXX
6599999.	Total - Commercial Mortgage-Backed Securities			79,805,862	88,044,236	XXX
6699999..	Total - Other Loan-Backed and Structured Securities			512,509,453	556,803,955	XXX
6999999.	Total - Unaffiliated Bank Loans			90,521,679	98,262,688	XXX
7099999.	Subtotal - Bonds			2,550,713,910	2,590,645,039	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred						
26433C 2# 1	DUFF & PHELPS UTILITIES INCOME DUFF & PH		1FE	3,000,000	3,000,000	
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	
G9188@ 12 2	EXPRO INTERNATIONAL GROUP LTD EXPRO INTE		6*	4	4	
7199999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred			15,000,004	15,000,004	XXX
7399999.	Total - Preferred Stocks			15,000,004	15,000,004	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
15850@ 10 7	CHAMPION OPCO LLC CHAMPION OPCO LLC			2	2	
BME242 R6 1	EXPRO INTERNATIONAL GROUP HOLD			73	73	
7499999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)			75	75	XXX
7999999.	Total - Common Stock			75	75	XXX
8099999.	Total - Preferred and Common Stock			15,000,079	15,000,079	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	FHLB INDIANAPOLIS PP AGENCYCASH			153,213,906	153,213,906	07/20/2020
000000 00 0	FHLB INDIANAPOLIS PP AGENCYCASH			29,896,013	29,896,013	07/30/2020
000000 00 0	FHLB INDIANAPOLIS PP AGENCYCASH			270,769,251	270,769,251	07/31/2020
8999999	Total - Short-Term Invested Assets (Schedule DA Type)			453,879,170	453,879,170	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	JP MORGAN			60,479,442	60,479,442	
9099999.	Total - Cash (Schedule E Part 1 Type)			60,479,442	60,479,442	XXX
Cash Equivalents (Schedule E Part 2 Type)						
313384 WK 1	FHLB INDIANAPOLIS PP AGENCYCASH			2,499,931	2,499,931	05/04/2020
313384 VX 4	FHLB INDIANAPOLIS PP AGENCYCASH			3,099,946	3,099,946	04/22/2020

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
912796 2K 4	UNITED STATES TREASURY TBILLCASH			204,895,415	204,895,415	05/05/2020
912796 2N 8	UNITED STATES TREASURY TBILLCASH			32,499,255	32,499,255	05/26/2020
912796 2L 2	UNITED STATES TREASURY TBILLCASH			104,276,835	104,276,835	05/12/2020
313384 WM 7	FHLB INDIANAPOLIS PP AGENCYCASH			79,178,956	79,178,956	05/06/2020
313384 XJ 3	FHLB INDIANAPOLIS PP AGENCY CASH			49,991,444	49,991,444	05/27/2020
313384 VY 2	FHLB INDIANAPOLIS PP AGENCYCASH			53,149,466	53,149,466	04/23/2020
912796 TR 0	UNITED STATES TREASURY TBILLCASH			22,385,623	22,385,623	04/16/2020
928989 38 3	JPMORGAN CHASE BANK NA STIFFUND			844,104	844,104	
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			552,820,975	552,820,975	XXX
Other Assets						
000000 00 0	Derivatives			5,051,048	5,051,048	
9299999.	Total - Other Assets			5,051,048	5,051,048	XXX
9999999.	Totals			3,637,944,624	3,677,875,753	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....451,339,317 Book/Adjusted Carrying Value $.....519,075,967
2. Average balance for the year: Fair Value $.....3,491,515,276 Book/Adjusted Carrying Value $.....3,475,543,072

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
Bank of America, NA	Charlotte, NC					(149,965)	(286,430)	(331,227)	XXX
Bank of New York Mellon, NA	Pittsburgh, PA					145,094	(964,338)	312,825	XXX
Citibank, NA	Bahamas, Grand Bahamas			251,846	383,461	21,237,844	21,377,333	21,700,042	XXX
Citibank, NA	Delaware					8,441,167	8,738,684	8,897,195	XXX
Citibank, NA	New Castle, DE					(16,634,091)	(14,901,189)	(20,477,379)	XXX
Citibank, NA	New York, NY					(3,118,576)	(830,751)	(76,469)	XXX
Deutsche Bank	New York, NY					75,000,000	75,036,750	75,283,792	XXX
Federal Home Loan Bank	Atlanta, GA					1,157,112	1,384,283	1,384,997	XXX
Federal Home Loan Bank	Pittsburgh, PA					2,691,987	3,027,505	3,027,504	XXX
Federal Home Loan Bank of Boston	Boston, MA					286,575	286,698	394,038	XXX
Fifth Third Bank	Cincinnati, OH					100,670,514	75,777,746	72,847,946	XXX
First National Bank of Charlotte	Charlotte, NC					30,302,503	30,339,696	50,390,754	XXX
JPMorgan Chase Bank, NA	London					257,375	583,503	2,499,409	XXX
JPMorgan Chase Bank, NA	New York, NY					1,220,416,775	1,118,434,866	2,749,762,724	XXX
Northern Trust	Chicago, IL					63,670,559	63,670,559	63,670,559	XXX
PNC Bank	Pittsburgh, PA					106,359,820	61,173,783	48,404,785	XXX
Sumitomo Mitsui Banking Corporation	New York, NY					6,392,526	6,392,421	6,410,444	XXX
The Bank of Nova Scotia	Houston, TX					210,917,940	491,153,251	488,109,279	XXX
The Northern Trust Company	Chicago, IL					6,860,816	(21,726,985)	(27,342,054)	XXX
TriState Capital	Pittsburgh, PA					55,351,566	55,429,875	55,472,310	XXX
US Bank	Minneapolis, MN					1,156,634	2,146,677	9,695,129	XXX
Wells Fargo	Charlotte, NC					(498,337)	(273,797)	(211,168)	XXX
Wells Fargo	Raleigh, NC					928,831	1,183,139	1,500,357	XXX
Wells Fargo	San Francisco, CA					264,954	240,391	69,043	XXX
0199998. Deposits in 8 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			395,980	383,417	521,074	XXX
0199999. Total Open Depositories		XXX	XXX	251,846	383,461	1,892,505,603	1,977,777,087	3,611,915,909	XXX
0399999. Total Cash on Deposit		XXX	XXX	251,846	383,461	1,892,505,603	1,977,777,087	3,611,915,909	XXX
0599999. Total Cash		XXX	XXX	251,846	383,461	1,892,505,603	1,977,777,087	3,611,915,909	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY TBILLCASH		03/11/2020	0.502	04/07/2020	573,951,920		170,941
	UNITED STATES TREASURY TBILLCASH		02/26/2020	1.549	04/21/2020	99,914,038		150,079
	UNITED STATES TREASURY TBILLCASH		03/04/2020	0.943	04/28/2020	298,788,719		210,982
	UNITED STATES TREASURY TBILLCASH		03/11/2020	0.499	05/05/2020	708,666,157		209,112
	UNITED STATES TREASURY TBILLCASH		02/26/2020	1.516	05/07/2020	73,887,984		108,579
	UNITED STATES TREASURY TBILLCASH		03/17/2020	0.195	05/12/2020	104,276,835		8,472
	UNITED STATES TREASURY TBILLCASH		03/31/2020	0.015	05/26/2020	32,499,255		14
	UNITED STATES TREASURY TREASURY BILL		03/31/2020	0.070	06/09/2020	29,995,975		
	UNITED STATES TREASURY TBILLCASH		03/06/2020	0.913	04/16/2020	57,378,183		361,917
	UNITED STATES TREASURY TREASURY BILL		03/31/2020	0.867	05/14/2020	196,816,622		141,205
	UNITED STATES TREASURY TBILLCASH		03/06/2020	0.637	06/04/2020	159,818,930		73,625
0199999. U.S. Government Bonds - Issuer Obligations						2,335,994,618	0	1,434,926
0599999. Total - U.S. Government Bonds						2,335,994,618	0	1,434,926
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	FHLB INDIANAPOLIS PP AGENCYCASH		02/12/2020	1.559	04/08/2020	999,697		8,131
	FHLB INDIANAPOLIS PP AGENCYCASH		03/25/2020	0.030	04/22/2020	3,099,946		18
	FHLB INDIANAPOLIS PP AGENCYCASH		03/25/2020	0.265	05/04/2020	4,898,809		762
	FHLB INDIANAPOLIS PP AGENCYCASH		03/25/2020	1.572	05/06/2020	79,178,956		189,444
	FHLB INDIANAPOLIS PP DN		03/31/2020	0.030	05/22/2020	1,199,949		1
	FHLB INDIANAPOLIS PP AGENCY CASH		03/20/2020	0.110	05/27/2020	49,991,444		1,833
	FHLB INDIANAPOLIS PP AGENCYCASH		01/15/2020	1.547	04/15/2020	5,096,934		29,135
	FHLB INDIANAPOLIS PP AGENCYCASH		01/27/2020	1.556	04/23/2020	53,149,466		148,745
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations						197,615,201	0	378,069
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations						197,615,201	0	378,069
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	MERCK & CO INC CPCASH		03/10/2020	1.001	04/02/2020	999,972		583
	UDR INC CPCASH		03/02/2020	1.773	04/02/2020	2,999,852		4,277
	UDR INC CPCASH		03/04/2020	1.422	04/03/2020	9,999,210		11,044
	OGLETHORPE POWER CORPORATION CPCASH		02/20/2020	1.754	04/07/2020	5,843,292		11,362
	SPIRE INC CPCASH		02/26/2020	1.794	04/13/2020	11,992,828		20,275
	AT&T INC CPCASH		03/10/2020	1.452	04/13/2020	19,990,325		17,714
	EMERSON ELECTRIC CO CPCASH		03/19/2020	2.105	04/28/2020	4,992,119		3,494
	GENERAL DYNAMICS CORPORATION CPCASH		03/19/2020	2.005	05/01/2020	5,540,744		3,694
	DUKE ENERGY CORP CPCASH		02/20/2020	1.747	05/14/2020	8,666,915		16,756
	STARBUCKS CORPORATION CPCASH		02/20/2020	1.798	05/15/2020	9,978,079		19,845
	MONDELEZ INTERNATIONAL INC CPCASH		02/19/2020	1.778	05/18/2020	9,976,845		20,112
	UNILEVER CAPITAL CORP CPCASH		03/19/2020	2.057	05/18/2020	4,986,609		3,408
	ENTERGY CORP CPCASH		03/03/2020	1.657	06/02/2020	22,934,558		29,433
	PROCTER & GAMBLE COMPANY CPCASH		03/19/2020	1.958	06/08/2020	4,981,571		3,238
	SCHLUMBERGER HOLDINGS CORP CPCASH		03/30/2020	4.705	06/29/2020	14,086,163		1,819
	TRANSCANADA PIPELINES LTD CPCASH		01/30/2020	1.806	04/07/2020	4,998,495		15,245
	NUTRIEN LTD CPCASH		02/20/2020	1.744	04/09/2020	8,221,814		15,896
	TELUS CORPORATION CPCASH		01/30/2020	1.828	04/30/2020	9,835,514		30,332
	EADS FINANCE BV ABCPCPCASH		01/31/2020	1.707	04/22/2020	19,980,109		57,554
	BAT INTERNATIONAL FINANCE PLC CPCASH		03/04/2020	1.514	05/04/2020	9,986,142		11,728

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
	ELECTRICITE DE FRANCE SA CPCASH		02/25/2020	1.766	05/07/2020	14,830,807		25,377
	ELECTRICITE DE FRANCE SA CPCASH		03/10/2020	1.574	05/08/2020	17,970,927		17,242
	AUSTRALIA AND NEW ZEALAND BANK CPCASH		03/04/2020	1.002	05/28/2020	30,202,068		22,652
	BASF SE CPCASH		03/19/2020	2.515	06/12/2020	5,472,477		4,560
	NATIONAL AUSTRALIA BANK LTD SENIOR CORP		03/25/2020	2.193	05/22/2020	4,990,725	11,268	(8,366)
	NORDEA BANK ABP SRP CORP BND 144A MTN		03/19/2020	2.125	05/29/2020	5,287,305	38,211	(32,804)
	SIEMENS FINANCIERINGSMAATSCHAP SENIOR CO		03/04/2020	2.150	05/27/2020	4,005,300	29,622	(26,110)
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						273,750,765	79,101	300,360
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						273,750,765	79,101	300,360
Total Bonds								
7699999. Subtotals - Issuer Obligations						2,807,360,584	79,101	2,113,355
8399999. Subtotals - Bonds						2,807,360,584	79,101	2,113,355
Exempt Money Market Mutual Funds as Identified by the SVO								
31846V 54 2	FIRST AMERICAN TREASURY OBLIG CLASS Z	O	03/30/2020			3,743,527		19,690
665279 87 3	NORTHERN INSTITUTIONAL TREASUR	O	03/25/2020			2,877,973		27,636
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						6,621,500	0	47,326
All Other Money Market Mutual Funds								
608919 71 8	FEDERATED GOVT FEDERATED GOVERNMENT OBLI		03/02/2020			15,541,451		58,475
000000 00 0	USBANKMONEYMARKETITC2 STIFFUND	O	03/31/2020			26,716,072		66,698
928989 38 3	JPMORGAN CHASE BANK NA STIFFUND		03/31/2020			1,204,106,826		149,476
8699999. Total - All Other Money Market Mutual Funds						1,246,364,349	0	274,649
Other Cash Equivalents								
	BRIGHTHOUSE HOLDINGS COMPANY		03/30/2020	2.499	06/30/2020	100,000,003		
8799999. Total - Other Cash Equivalents						100,000,003	0	0
8899999. Total - Cash Equivalents						4,160,346,436	79,101	2,435,330